

PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

VOL. XXXIV

August 5, 1999 to June 9, 2000

Board of Trustees

History of Membership

August 5, 1999 to June 9, 2000

SHIRLEY J. ANDERSON	November 10, 1993 to June 9, 2000
Chairperson, Committee on Investments	November 25, 1997 to June 9, 2000
NORMAN R. BOBINS	September 21, 1995 to April 25, 2000
NATHANIEL DICKSON	November 19, 1996 to November 16, 1999
Vice President	November 25, 1997 to November 16, 1999
PATRICIA A. KNAZZE	November 19, 1996 to June 9, 2000
Vice President	November 16, 1999 to June 9, 2000
Recording Secretary	November 19, 1996 to November 16, 1999
ARTHUR LEHNE	November 12, 1987 to November 16, 1999
MICHAEL N. MAYO	April 25, 2000 to June 9, 2000
CAROLE NOLAN	November 25, 1997 to June 9, 2000
JOHN F. O'BRIEN	November 21, 1995 to June 9, 2000
Chairperson, Committee on Pension Law and Rules	November 19, 1996 to June 9, 2000
EDWARD A. O'FARRELL	November 16, 1999 to June 9, 2000
WALTER E. PILDITCH	November 21, 1995 to June 9, 2000
Chairperson, Committee on Claims and Service Credits	November 25, 1997 to June 9, 2000
MARY SHARON REILLY	November 19, 1991 to June 9, 2000
President	November 16, 1993 to June 9, 2000
MARIA J. RODRIGUEZ	November 16, 1999 to June 9, 2000
Recording Secretary	November 16, 1999 to June 9, 2000
GENE R. SAFFOLD	August 1, 1995 to June 9, 2000

JACK SILVER	November 19, 1991 to June 9, 2000
Chairperson, Committee on Finance	November 15, 1994 to June 9, 2000
Financial Secretary	December 1, 1991 to June 9, 2000
JAMES F. WARD	November 25, 1997 to June 9, 2000

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REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Special Meeting - Official Report
Thursday, August 5, 1999

A special meeting of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Thursday, August 5, 1999.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 9:30 a.m.

ROLL CALL

Members present: Ms. Anderson, Mr. Bobins, Mr. Dickson, Ms. Knazze, Dr. Lehne, Ms. Nolan, Mr. O'Brill, Dr. Pilditch, Ms. Reilly, Mr. Saffold, Mr. Silver, Mr. Ward—12.

Members absent: None.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton & Hernandez (*Legal Counsel*), Mr. Brad Blalock, Ms. Stephanie Grieser and Ms. Marie Lauren of Mercer Investment Consulting, Inc. (*Investment Consultant*), Mrs. Kathy Stevenson of The Northern Trust Company (*Custodian*) and various observers and staff members.

REPORT OF THE INVESTMENT CONSULTANT

Ms. Marie Lauren of Mercer Investment Consulting, Inc. presented a report on real estate manager issues. The report included outstanding issues on the firms that will be making due diligence presentations.

Ms. Lauren also provided the Trustees with a comparison report on Walton Street Capital (Funds I and II). The report included similarities and differences between the two funds.

Due Diligence Presentations by Real Estate Investment Managers

Representatives from Walton Street Capital, RREEF, Boston Financial Investment Management, Capital Associates, Olympus Real Estate Corporation, The Blackstone Group and SSR Realty gave due diligence presentations before the Board of Trustees. They also addressed questions raised by the Trustees.

Continuation of Due Diligence Presentations of Real Estate Investment Managers

Due diligence presentations were made by J. P. Morgan Investment Management, CIGNA Investment Management, and Allegis Realty investment managers. The presentations were followed by questions from Trustees and staff.

Investment Performance Evaluation

Mr. Brad Blalock of Mercer Investment Consulting, Inc. distributed and briefly discussed a preliminary performance summary for the period ended June 30, 1999. He informed the Trustees that they would receive a complete report at the next Board meeting.


The Blackstone Group Annual Meeting of Due Diligence

A motion was made by Mr. Ward, seconded by Ms. Nolan, and unanimously passed, to allow President Reilly to attend the annual Blackstone due diligence meeting to be held in October 1999.

ADJOURNMENT

On a motion by Mr. Silver, seconded by Dr. Pilditch, and unanimously passed, the meeting was adjourned at 3:35 p.m.

Respectfully submitted,



Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board Of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Special Meeting - Official Report
Thursday, September 9, 1999

A special meeting of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Thursday, September 9, 1999.

PUBLIC PARTICIPATION

Mr. John V. Moran, a retired teacher, appeared before the Board of Trustees to express his gratitude to the Trustees for their commendable work on the Board. He also shared some of his views and suggestions on a few health insurance issues.

Mr. Louis Pyster, an active teacher, expressed his opinion on the processing of the initial pension check. He also inquired about the status of a pending legislative proposal pertaining to the health insurance rebate.

ROLL CALL

Members present: Ms. Anderson, Mr. Dickson, Dr. Lehne, Ms. Nolan, Mr. O'Brill, Dr. Pilditch, Ms. Reilly, Mr. Ward—8.

Members absent: Mr. Bobins, Ms. Knazze, Mr. Saffold, Mr. Silver—4.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), Mr. Joseph M. Burns of Jacobs, Burns, Orlove, Stanton and Hernandez

(*Legal Counsel*), Mr. Auntone Kelly and Mr. Jon Dopkeen of The Segal Company (*Insurance Consultant*) and various observers and staff members.

TERMINATION OF AMERICAN HEALTHCARE PROVIDERS

Mr. Tony Kelly of The Segal Company informed the Trustees that one of the Fund's HMO options for its annuitants, Principal Healthcare of Illinois, has transferred ownership to American Healthcare Providers (AHP). Mr. Kelly reported that Segal has received numerous complaints from annuitants and Pension Fund staff on the promptness and effectiveness of this health insurance provider. Accordingly, it was Segal's recommendation that the Fund terminate its relationship with AHP.

After a period of discussion, a motion was made by Mr. Ward, seconded by Ms. Anderson, and unanimously passed, that the Fund terminate American Healthcare Providers with time to ease the transition to new membership for the covered members.

MEDICARE SUPPLEMENT PROGRAM UNDER BLUE CROSS/BLUE SHIELD CONTRACT

Mr. Jon Dopkeen of The Segal Company reminded the Trustees that at the last Board meeting the Trustees approved the Medicare supplement plan from 9/1/99 to 12/31/99 at a rate of \$205.89 which would then convert to a carve-out plan beginning on 1/1/00 to 12/31/00.

Mr. Dopkeen stated that when the carve-out plan was approved, the Trustees may not have been aware of some plan changes that would take effect with the new plan. Mr. Dopkeen then informed the Trustees how the carve-out plan would be administered.

After a lengthy discussion and further negotiating, a motion was made by Ms. Anderson, seconded by Mr. O'Brill, to reconsider the vote of the Board at the June 15, 1999 meeting regarding the BCBS carve-out plan, and to continue the current supplement plan at the rate of \$199.00 for single and \$398.00 for family coverage. The motion passed by unanimous vote.

EXECUTIVE SESSION

A motion was made by Dr. Lehne, seconded by Ms. Anderson, and unanimously passed, to go into closed session for the purpose of discussing health insurance benefits.

ADJOURNMENT

On a motion by Ms. Anderson, seconded by Mr. O'Brill, and by unanimous vote, the meeting was adjourned at 4:58 p.m.

Respectfully submitted,

Mary Sharon Reilly

Acting Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

**Executive Session - Official Report
Thursday, September 9, 1999**

An executive session of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Thursday, September 9, 1999.

Members present: Ms. Anderson, Mr. Dickson, Dr. Lehne, Ms. Nolan, Mr. O'Brill, Dr. Pilditch, Ms. Reilly, Mr. Ward—8.

Members absent: Mr. Bobins, Ms. Knazze, Mr. Saffold, Mr. Silver—4.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*) and Mr. Joseph M. Burns of Jacobs, Burns, Orlove, Stanton and Hernandez (*Legal Counsel*).

Discussion ensued regarding the Fund's health insurance program. No further action was taken.

There being no further business, the executive session was adjourned at 4:56 p.m.

Respectfully submitted,

Mary Sharon Reilly

Acting Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Regular Meeting - Official Report
Tuesday, September 21, 1999

A regular meeting of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Tuesday, September 21, 1999.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 9:15 a.m.

ROLL CALL

Members present: Ms. Anderson, Mr. Dickson, Ms. Knazze, Dr. Lehne, Ms. Nolan, Mr. O'Brill, Dr. Pilditch, Ms. Reilly, Mr. Silver, Mr. Ward—10.

Members absent: Mr. Bobins, Mr. Saffold—2.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), Mr. Joseph M. Burns and Ms. Gwendolyn Reeves of Jacobs, Burns, Orlove, Stanton & Hernandez (*Legal Counsel*), Mr. Brad Blalock and Ms. Kristine Ford of Mercer Investment Consulting, Inc. (*Investment Consultant*), Mr. Sandor Goldstein of Goldstein and Associates (*Consulting Actuary*), Mr. Eugene M. Barnes of E.M. Barnes & Associates (*Legislative Consultant*), Ms. Kathy Stevenson of The Northern Trust Company (*Custodian*) and various observers and staff members.

PUBLIC PARTICIPATION

Mr. Martin Friend, attorney for Ms. LaKimbra Brooks, requested that repayment of funds for survivor benefits paid to Ms. Brook's after attainment of her 18th birthday be waived.

APPROVAL OF MINUTES

On a motion by Mr. Silver, seconded by Dr. Pilditch, and by unanimous vote, the minutes of the meetings on June 15 and August 5, 1999 were approved and ordered printed. (*Mr. O'Brill was not present at the time the vote was taken.*)

REPORT OF THE ACTUARY

Mr. Sandor Goldstein of Goldstein and Associates indicated that he would shortly begin work on the June 30, 1999 actuarial valuation of the Fund. He stated that Senate Bill 55, which was signed into law on June 4, 1999 as Public Act 91-0017, made some changes in the benefit provisions of the Fund. He provided a summary of the changes in benefit provisions.

Mr. Goldstein indicated that as the changes in benefit provisions were in effect as of June 30, 1999, they will be taken into account in the June 30, 1999 actuarial valuation. He stated that the benefit changes will result in some increase in the total actuarial liability and some reduction in the annual employer contribution to the Fund.

REPORT OF THE LEGISLATIVE LOBBYIST

Mr. Eugene M. Barnes of E.M. Barnes & Associates reported that many pension bills passed out of the Pension Laws Commission but were not passed by the legislature. He indicated that the Commission will make a proposal to the legislative leaders to pass the pension bills in the veto session.

Mr. Barnes also reported that the Pension Laws Commission will hold two open forums in October for various retirement systems that have concerns. He indicated that the Trustees are invited to attend both meetings.

Finally, Mr. Barnes reported that the Pension Laws Commission appointed a four-member Retirement Systems Consistency subcommittee to review benefit provisions of the retirement systems to help ensure consistent equity of benefits among all systems.

REPORT OF THE ATTORNEY

Denial of Disability Pension of Mary Grant

The Trustees considered Mary Grant's request for a disability pension. Following review and discussion, a motion was made by Mr. Silver, seconded by Dr. Lehne, and unanimously passed, to deny Ms. Grant a disability pension.

Approval of Disability Pension of Marsha Weinstein

The Trustees considered Marsha Weinstein's request for a disability pension. Following review and discussion, a motion was made by Dr. Pilditch, seconded by Mr. Silver, and unanimously passed, to grant Ms. Weinstein a disability pension.

Review of Protocol and Procedures in Granting/Denying Disability Applications

Ms. Gwendolyn Reeves and Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton and Hernandez reported that they are in the process of establishing formalized procedures, to be adopted by the Fund, in granting and denying disability applications. Ms. Reeves detailed the rules and procedures with the Trustees.

Request for Duty Disability Pension of Karen Ochwat Deferred Pending Additional Documentation

The Trustees considered Karen Ochwat's request for a duty disability pension. Following review and discussion, a motion was made by Mr. Silver, seconded by Dr. Pilditch, and unanimously passed, to direct staff, with the assistance of legal counsel, to initiate additional procedures for fact gathering testamentary evidence.

Approval of Disability Pension of Deborah Glickman

The Trustees considered Deborah Glickman's request for a disability pension. Following review and discussion, a motion was made by Mr. O'Brill, seconded by Ms. Anderson, and unanimously passed, to grant Ms. Glickman a disability pension.

Approval of Disability Pension of Stanley Bahner

The Trustees considered Stanley Bahner's request for a disability pension. Following review and discussion, a motion was made by Mr. Dickson, seconded by Ms. Nolan, and passed by the following vote, to grant Mr. Bahner a disability pension:

Ayes: Ms. Anderson, Mr. Dickson, Ms. Knazze, Dr. Lehne, Ms. Nolan, Mr. O'Brill, Ms. Reilly, Mr. Ward—8.

Nays: Dr. Pilditch, Mr. Silver—2.

Request for Pension Credit Denied

The Trustees considered Roman Borowych's request for one year of pension credit for a special leave from the Board of Education. Following review and discussion of prohibition by law to grant such a request, a motion was made by Mr. Silver, seconded by Mr. Ward, and passed by the following vote, to deny Mr. Borowych's request for pension credit:

Ayes: Ms. Anderson, Mr. Dickson, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Dr. Pilditch, Ms. Reilly, Mr. Silver, Mr. Ward—9.

Nays: None.

Abstention: Dr. Lehne—1.

Status of Garfield Alternative High School

The Trustees considered a letter received from Catholic Charities regarding the legal status of an alternative school, Garfield Alternative High School. Catholic Charities does not consider this school a legal charter school. This school is under a Youth Connection Charter School Subcontract and a School Contractual Agreement for Students with Disruptive Behavior (SAFE) with Chicago Public Schools.

A motion was made by Mr. Dickson, seconded by Mr. O'Brill, and unanimously passed, to authorize staff and legal counsel to verify the SAFE schools' contractual agreement and potentially bring suit to obtain records and collect contributions due.

Annuitants Employed at Youth Connection Charter Schools

Mr. Lawrence Martens, the Fund's Charter School Coordinator, reported that he has spoken with John Ayers of the Leadership for Quality Education regarding Fund annuitants employed at alternative high schools which are now schools under Youth Connection Charter (YCC).

Mr. Martens reported that Mr. Ayers is concerned about possible penalties to eight Fund annuitants who worked in these alternative high schools administered under private organizations. Mr. Ayers indicated that the annuitants may be penalized because of the change in status of the schools to charter schools. Mr. Burns recommended that Fund staff communicate to the annuitants the concerns of the Trustees. Counsel also recommended that the annuitants be asked to attend a special meeting of the Board of Trustees to address this issue.

Special Meeting Scheduled

A special meeting of the Board of Trustees was scheduled for Friday, October 1, 1999, at 4:00 for the purpose of discussion with annuitants employed at YCC Charter Schools.

REPORT OF THE INVESTMENT CONSULTANT

Mr. Brad Blalock of William M. Mercer Consulting, Inc. presented the investment performance evaluation for period ended June 30, 1999. He addressed questions raised by Trustees. Mercer also provided updated profiles of investment managers.

Ms. Kristine Ford distributed and reviewed with the Trustees third quarter 1999 investment manager performance report updates.

Dr. Lehne recommended that the Trustees establish a goal to reduce the projected \$20 million in investment management fees. He stated that in order to reduce the projected fees, a significant reduction in the number of money managers would have to be made. Mr. Silver stated that at the present time the Board of Trustees is in the process of an investment manager search and may not want to act on any new goals or policies until the search is completed.

REPORT OF THE COMMITTEE ON FINANCE

Reimbursement of the Contingent Account

The Committee on Finance reported that receipted bills, cancelled checks, bank statements and other supporting documents covering net expenditures of \$24,245.33 for the period from June 1 through August 31, 1999, inclusive were audited.

The Committee found that expenditures had been made properly and recommended this account be reimbursed.

Bills

The following bills were presented with the recommendation that they be approved.

ABM Inc. of Cook County:		
7/30/99	Copier cartridges	\$170.00
Accurate Document Destruction, Inc.:		
7/31/99	Shredding of confidential data.....	339.60
Ace Stamp Works:		
7/20/99	Rubber stamps	107.80
Ameritech:		
7/28/99	Monthly telephone service, 4/28-8/27/99	\$ 7,389.15
	Monthly cellular service, 5/11-8/10/99.....	<u>369.08</u>
		7,758.23
Anixter Center:		
7/21/99	Microfilming.....	227.85
Henry P. Anselmo & Associates:		
8/1/99	Legislative & government consulting, 6/99 & 8/99	10,000.02
Ardent Software, Inc.:		
7/27/99	Maintenance agreement on Prime software, 6/99 & 8/99	72.00
Ariel Capital Management, Inc.:		
4/15/99	Portfolio management fee, 1/1-3/31/99.....	130,958.96
Atlas Stationers, Inc.:		
5/4/99	File folders.....	996.60
Automatic Data Processing:		
8/13/99	Payroll services and related reports, 5/1-7/31/99	856.64
Baird & Warner:		
8/1/99	Parking stall, 6/99 & 8/99.....	735.00
Bank of America:		
6/16/99	Portfolio management fee, 1/1-3/31/99.....	59,079.00
E. M. Barnes & Associates:		
7/1/99	Legislative & government consulting, 7/99-9/99	7,500.00
William Blair & Co.:		
3/31/99	Portfolio management fee, 1/1-3/31/99.....	117,266.00
Brinson Partners, Inc.:		
6/30/99	Portfolio management fee, 1/1-6/30/99.....	75,000.00
Business Office Systems, Inc.:		
6/17/99	Cubicle partitions	341.00

Bills (continued)

Cahill Printing Co.:			
8/4/99	Office forms	5,263.00	
	Stationery	935.00	
	1998 Annual Report	12,234.00	
	Newsletters	<u>5,369.91</u>	23,801.91
CDW Computer Centers, Inc.:			
7/19/99	Desktop computer systems (5)	8,280.53	
	Computer supplies	<u>1,500.65</u>	9,781.18
Chicago Messenger Service Inc.:			
7/25/99	Delivery services		206.80
Chicago Press Corporation:			
6/25/99	Proceedings, 2/9 & 2/19/99		26,983.03
Chicago Stationers Incorporated:			
8/3/99	Equipment	1,329.71	
	Copier paper	884.40	
	Miscellaneous office supplies	<u>2,969.69</u>	5,183.80
Computer Van Lines:			
5/20/99	Transport copiers to Dunbar Vocational H.S.		283.33
CVSI, Inc.:			
8/1/99	Maintenance contract on Prime computer equipment, 6/99 & 8/99		1,764.00
Data Comm Warehouse:			
5/6/99	Computer supplies		108.19
Des Plaines Office Equipment:			
6/22/99	Fax machine supplies		223.00
Dimensional Fund Advisors Inc.:			
4/15/99	Portfolio management fee, 1/1-3/31/99		90,939.74
Director of Insurance:			
5/12/99	Compliance fee, FY2000		6,000.00
Federal Envelope Company:			
5/21/99	Envelopes		1,810.20
FedEx:			
7/28/99	Delivery services		208.90
Fidelity Management Trust Co.:			
4/30/99	Portfolio management fee, 1/1-3/31/99		494,091.00
Fifty-Five West Wacker Joint Venture:			
8/1/99	Rental fee, 6/99-8/99		75,609.44
Ist Solutions:			
5/14/99	Computer tape drive		1,815.00
Flashcom, Inc.:			
5/13/99	Computer router		738.85
Freedom Imaging Systems, Inc.:			
7/30/99	Active teachers' accounts:		
	Consolidation	1,938.00	
	Monthly office transactions, 1/99-3/99	<u>1,245.00</u>	3,183.00
Goldstein & Associates:			
6/1/99	Actuarial services, 3/1-5/31/99		8,750.00

Bills (continued)

	Grote Consulting Corp.:		
7/28/99	Performance appraisal guidebook		65.95
	Hinckley & Schmitt, Inc.:		
7/30/99	Water purchases & equipment rental, 5/99 & 7/99		819.00
	Holland Capital Management:		
4/28/99	Portfolio management fee, 1/1-3/31/99		63,266.81
	Ikon Office Solutions:		
6/1/99	Maintenance contract on copiers, 3/17/99-3/17/2000.....	3,000.00	
	Copier supplies.....	<u>136.10</u>	3,136.10
	Institute of Internal Auditors:		
7/1/99	Internal auditing supplies		503.80
	International Business Machines Corporation:		
8/1/99	Maintenance contract on AS400 equipment, 7/1-9/30/99.....	1,800.00	
	Equipment for AS/400	<u>5,065.00</u>	6,865.00
	Iridian Asset Management LLC:		
5/4/99	Portfolio management fee, 1/1-3/31/99		178,260.70
	Iron Mountain:		
6/30/99	Computer system daily backup storage charges, 4/99-6/99		983.45
	Jacobs, Burns, Orlove, Stanton & Hernandez:		
8/10/99	Legal services, 4/99 & 7/99.....		24,661.62
	Kinko's:		
6/16/99	Charter school user guides		681.05
	KPMG Peat Marwick LLP:		
6/22/99	Services rendered under loan staff agreement re charter schools audit.....		4,000.00
	Lanier Worldwide, Inc.:		
5/17/99	Copier toner		315.75
	LaSalle Investment Management (formerly ABKB/LaSalle Securities):		
4/23/99	Portfolio management fee, 1/1-3/31/99		70,932.69
	Lincoln Capital Management Co.:		
4/28/99	Portfolio management fee, 1/1-3/31/99		153,349.00
	MCI:		
8/1/99	Monthly long distance telephone service, 5/99 & 7/99		2,862.03
	MDL Capital Management, Inc.:		
4/12/99	Portfolio management fee, 1/1-3/31/99		10,046.05
	Mercer Investment Consulting, Inc.:		
6/10/99	Investment consulting services, 3/99-5/99		69,501.00
	Midwest Mechanical:		
8/1/99	Maintenance contract on computer room air cond. equip., 6/99 & 8/99.....		467.50
	Miller Anderson & Sherrerd, LLP:		
5/18/99	Portfolio management fee, 1/1-3/31/99		146,315.00
	J. P. Morgan Investment/Commissions:		
4/21/99	Portfolio management fee, 1/1-3/31/99		366,235.09

Bills (continued)

Morgan Stanley Asset Mgmt. Ltd:			
5/4/99	Portfolio management fee, 1/1-3/31/99.....		393,230.11
Morgan Stanley Dean Witter Inv. Mgmt.:			
6/15/99	Portfolio management fee, 1/1-3/31/99.....		97,085.51
Alfred Mossner Company:			
7/8/99	Office forms.....	721.35	
	Stationery.....	<u>1,209.00</u>	1,930.35
New Amsterdam Partners:			
4/14/99	Portfolio management fee, 1/1-3/31/99.....		91,222.37
Next Day Toner Supplies, Inc.:			
6/4/99	Miscellaneous office supplies.....		643.99
The Northern Trust Company:			
3/31/99	Custodial fees, 7/1/98-3/31/99.....	112,500.00	
	STEP fee rebate, 4/1/98-12/31/98.....	(33,704.69)	
	Global custody fees, 7/1/98-3/31/99.....	<u>314,281.45</u>	393,076.76
Northern Trust Quantitative Advisors, Inc.:			
3/31/99	Portfolio management fee, 1/1-3/31/99.....		151,868.28
Office Equipment Company of Chicago:			
4/21/99	Delivery charges on file cabinets.....		85.00
Oppenheimer Capital:			
3/31/99	Portfolio management fee, 1/1-3/31/99.....		128,371.76
Paper & Printing Revolving Fund:			
6/30/99	Voucher forms & schedules re state appropriations.....		21.28
Pension Benefit Information:			
7/8/99	Annual subscription (4 quarterly reports).....	2,030.00	
	Death certificate service (43).....	<u>1,186.50</u>	3,216.50
Physicians, Disability Applicants:			
<i>Examination of Stanley Bahner:</i>			
7/21/99	Joseph F. O'Grady, M.D.....		225.00
<i>Examination of Edith M. Fifer:</i>			
5/28/99	Scott A. Kale, M.D.....	\$75.00	
5/25/99	U. S. Occupational Health, Inc.....	<u>75.00</u>	150.00
<i>Examination of Deborah Glickman:</i>			
5/3/99	Julian Joffe, M.D.....		250.00
<i>Examination of Mary L. Grant:</i>			
7/22/99	Richard S. Abrams, M.D.....	225.00	
7/24/99	John D. Utley, S.C.....	<u>220.00</u>	445.00
<i>Examination of Marsh Hirsch:</i>			
5/5/99	Sarah Alderman, M.D.....	75.00	
5/6/99	Barry Lake Fischer, M.D.....	<u>75.00</u>	150.00
<i>Examination of George Hynek:</i>			
5/11/99	Robert Deitch, M.D.....	139.00	
5/12/99	Joseph F. O'Grady, M.D.....	<u>165.00</u>	304.00
<i>Examination of Carol S. Lakin:</i>			
4/6/99	Scott A. Kale, M.D.....		75.00

Bills (continued)

<i>Examination of Sharon Lubin:</i>			
7/6/99	Richard S. Abrams, M.D.....	225.00	
6/26/99	John D. Utley, S.C.....	<u>220.00</u>	445.00
<i>Examination of Marsha Weinstein:</i>			
7/6/99	Richard S. Abrams, M.D.....	225.00	
7/10/99	John D. Utley, S.C.....	<u>220.00</u>	445.00
<i>Examination of Charlotte E. Wells:</i>			
4/30/99	Scott A. Kale, M.D.....		75.00
<i>Examination of Loretha O. Williams:</i>			
4/21/99	Sarah Alderman, M.D.	<u>75.00</u>	2,639.00
Prodigy Services Company:			
12/17/98	Balance due on cancellation of service		43.42
Rapid Copy & Duplicating, Co.:			
5/27/99	Trim pension registers for microfilming.....		80.00
Right Temporaries Inc.:			
8/12/99	Temporary office assistance, 5/9-8/8/99 (2).....		13,137.30
Scudder Kemper Investments, Inc.:			
5/26/99	Portfolio management fee, 1/1-3/31/99.....		387,702.00
J. & W. Seligman & Co.:			
5/20/99	Portfolio management fee, 1/1-3/31/99.....		208,286.00
Smith Graham & Co.:			
4/20/99	Portfolio management fee, 1/1-3/31/99.....		32,609.00
Source Management, Inc.:			
7/21/99	Computer toner cartridges.....		889.00
State Farm:			
5/26/99	Business liability endorsement, 5/1/99-5/1/2000.....	910.00	
	Commercial umbrella liability, 6/8/99-6/8/2000.....	<u>680.00</u>	1,590.00
Thompson Publishing Group, Inc.:			
7/19/99	Fail labor standards handbook.....		293.50
United States Postal Service:			
8/23/99	Meter mail.....	24,000.00	
	Postage.....	165.00	
	Mailing of 6/99 newsletter.....	5,373.39	
	Mailing of 1999 open enrollment materials.....	2,774.97	
	Mailing of election notice to annuitants.....	<u>4,773.12</u>	37,086.48
Waddell & Reed Asset Mgmt. Co.:			
4/23/99	Portfolio management fee, 1/1-3/31/99.....		208,472.37
Walker Printery, Inc.:			
7/28/99	Pension checks (63,500).....	4,187.94	
	Accounts payable checks (2,500).....	726.25	
	Summary sheet paper.....	799.10	
	Annual statement envelopes.....	<u>1,698.09</u>	7,411.38
Wellington Management Co., LLP:			
4/30/99	Portfolio management fee, 1/1-3/31/99.....		177,102.29

Bills (continued)

West Group:		
6/29/99	Illinois compiled statutes.....	143.75
Woodford Gayed Mgmt., Inc.:		
4/23/99	Portfolio management fee, 1/1-3/31/99.....	39,537.34
Zevenbergen Capital Inc.:		
5/1/99	Portfolio management fee, 1/1-3/31/99.....	<u>127,393.98</u>
		<u>\$4,771,326.38</u>

Duplicate Warrants

The Committee on Finance reported that the following persons requested duplicate warrants in lieu of the following described checks which were lost or destroyed. Affidavits certifying these losses and in each case indemnifying the Fund against any liability, damage or expense which may result by reason of issuing such duplicate warrants were duly filed. Therefore, the Committee recommended that warrants issued to the persons named below in the amounts indicated be duly recorded in the minutes of this meeting.

Name	Amount	Number	Date	Purpose
Alexander, Willie	\$ 136.62	431151	05/01/99	Pension payment
Bartels, Geraldine R.	963.90	292961	12/18/98	Health insurance rebate
Boyd, Anne Marie	108.93	452445	06/01/99	Pension payment
Brown, Hattie D.	679.61	168794	04/09/99	Refund of excess contributions
Bryant, Helen M.	422.80	261656	12/11/96	Health insurance rebate
Buck, Rita B.	309.40	261676	12/11/96	Health insurance rebate
Burgess, Patricia J.	3,175.72	431358	05/01/99	Pension payment
DeGiudice, Dorothy M.	474.15	468787	07/01/99	Pension payment
Dempsey, Pamela	8,663.69	162686	06/03/98	Refund
Downey, Eileen M.	909.15	482507	08/01/99	Pension payment
Ekstrom, Charlotte V.	1,143.66	433604	05/01/99	Pension payment
Essa, Phillip W.	338.59	468814	07/01/99	Pension payment
Feldman, Faye M.	794.29	484465	08/01/99	Pension payment
Ford, H. Eileen	353.17	417310	04/01/99	Pension payment
Gilbert, Darryl	2,156.68	169546	06/03/99	Refund
Hirschberg, Dorothy	1,006.20	286687	12/18/98	Health insurance rebate
Hubbard, Elizabeth	2,694.84	166411	02/17/99	Refund
Kalin, Phyllis	1,425.01	450429	06/01/99	Pension payment
Kalin, Phyllis	1,425.01	466720	07/01/99	Pension payment
Karabatsos, Angelo	2,689.94	466730	07/01/99	Pension payment
Lee, Tecola	1,161.12	265156	12/11/96	Health insurance rebate
Leuallen, Larry	2,224.15	432309	05/01/99	Pension payment
Levy, Ursula	2,166.72	294030	04/12/99	Health insurance rebate
Little, Elois	206.51	287968	12/19/98	Health insurance rebate
Monroe, Roxie L.	314.25	292666	12/19/98	Health insurance rebate
Moore, Ernestine D.	422.80	266085	12/11/96	Health insurance rebate
Morgan Stanley Asset Mgmt. Ltd.	391,491.26	164242	08/21/98	Management fee
Mosby, John E.	1,833.67	432558	05/01/99	Pension payment
Myree, Dorothy L.	2,181.98	434472	05/01/99	Pension payment
O'Connor, Louise D.	2,321.47	483501	08/01/99	Pension payment

Schultz, Donald	2,506.64	467522	07/01/99	Pension payment
Shanklin, Clarence E.	1,679.52	432975	05/01/99	Pension payment
Sherman, Jack M.	222.23	290427	12/19/98	Health insurance rebate
Sitas, Adelaide R.	2,447.26	483867	08/01/99	Pension payment
Sokol, Thelma	2,879.48	451350	06/01/99	Pension payment
Sowa, Walter A.	422.80	268112	12/11/96	Health insurance rebate
Webb, Valvetta L., beneficiary of Thelma L. Webb	199.48	162378	05/19/98	Health insurance rebate
Wilcoxon, Billy	23.15	169662	06/03/99	Refund
Zimmerman, Judith	33.01	170083	06/30/99	Refund

Mr. Silver moved the Report of the Committee on Finance to the omnibus.

REPORT OF THE COMMITTEE ON CLAIMS & SERVICE CREDITS

Pensions

The Committee on Claims and Service Credits reported that applications for pensions were presented for persons, hereinafter listed, with the recommendation that they be approved and granted in the amounts and under the conditions set forth herewith.

In the case of each applicant for service and disability pensions, the employment of the teacher has terminated, the legally prescribed minimum years of teaching service were completed and requirements with respect to age, the Illinois Retirement Systems Reciprocal Act (if applicable), and the Illinois Pension Code were fulfilled.

In accordance with the provisions of the Illinois Pension Code, each applicant for disability retirement pension was declared by two physicians appointed by the Board to be suffering from a disability which wholly and presumably permanently incapacitates him/her for teaching.

Each applicant for a survivor's or reversionary pension furnished proper evidence of his/her right to receive such benefits.

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions</i>					
Allen, Walter W.	30515	Central Office	34.150	3/27/99	\$68,634.36
Bartle, Jean R.	30507	Fenger Academy	31.750	1/30/99	30,419.88
Borner, Robert	30711	Central Office	31.250	1/30/99	36,564.60
Brewer, Lillian	30407	Brentano	7.750	1/8/99	3,870.24
Brown, Hattie D.	30426	Abbott	47.700	3/20/99	42,998.16
Browning, Theonita C.	30402	Cardenas	31.100	3/13/99	35,871.96
Burke, Rose M.	30613	Copernicus	44.250	5/8/99	40,670.76
Burns, Dora J.	30256	Joplin	21.950	10/10/98	27,467.64
Campbell, Flossie	30423	Parkside	32.400	4/27/99	30,008.16
Davis, Anna Joyce	30434	Coltman	18.850	3/30/99	22,801.32
Edwards, Elvin M.	30297	Woods	34.150	1/30/99	40,801.20

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions (continued)</i>					
El, Mohammed	30627	Pulaski	36.400	2/26/99	39,207.36
Garcia, Barbara R.	30367	Dediego Academy	36.200	3/13/99	41,893.08
Gipson, Lillian	30425	Terrell	43.200	4/6/99	37,995.12
Hamilton, Jeanette	30561	Former Teacher	6.850	2/1/99	2,736.84
Harvey, Lula B.	30419	King	34.950	3/13/99	42,905.88
Holmes, Edward	30418	Central Office	36.500	3/14/99	61,665.24
Hutcherson, Nora E.	30370	Lane Tech High	29.550	1/26/99	25,246.08
Kacynski, Robert P.	30420	Prescott	35.800	3/27/99	39,377.04
Klaud, Alida D.	30377	John Hope	34.900	4/24/99	38,016.96
McKinney, Geraldine M.	30544	Haley	38.000	4/10/99	37,718.16
Nalls, John H.	30372	Caldwell	32.600	1/15/99	28,010.04
Nash, Lillian	30411	Goldblatt	38.050	4/24/99	70,447.32
Navarro, Socorro L.	30471	Audubon	9.000	3/15/99	9,827.52
Neal, Rhea A.	30541	Central Office	39.650	1/30/99	41,744.40
Pellar, Donna B.	30630	Darwin	24.550	4/1/99	19,623.72
Pimentel, Nilza I.	30401	Mitchell	10.600	2/13/99	10,169.28
Porter, Verna	30409	Neil	15.550	4/10/99	17,229.60
Ricks, Bobby L.	30413	Harper High	31.600	3/3/99	33,020.52
Rosenblum, Judith B.	30278	Bell	32.400	3/27/99	39,893.04
Smith, Bettye M.	30577	Byrne	34.000	5/28/99	49,048.20
Smith, Daisy A.	30385	Madison	34.950	2/13/99	39,206.04
Tarand, Dennis M.	30512	Harper High	28.950	6/1/99	25,411.80
Troy, Mary W.	30382	Nash	24.300	1/30/99	24,794.16
Williams, Mattie	30417	Central Office	43.800	3/27/99	65,529.36
Wilsey, Emily	30481	Wright	21.450	10/10/98	20,342.40
Zimmerman, Anne M.	30623	Substitute	15.650	1/16/99	6,215.88

Disability Pensions

Hirsch, Marsha M.	D1252	Roosevelt High	31.550	6/16/99	\$28,814.16
Hoggatt, Dolores E.	D1248	De Diego	25.750	4/27/99	30,461.88
Hynec, George J.	D1253	Gage Park High	31.000	3/20/99	38,429.64
James, Ernest	D1245	Brown	11.650	1/20/99	10,665.84
Lakin, Carol	D1254	Lincoln Park High	31.050	6/22/99	36,131.76
Maloy, Erwin S.	D1251	Hyde Park Academy	28.600	3/13/99	31,427.52
McAlpin, Cynthia R.	D1243	Collins	26.250	1/30/99	29,997.72
Skolnik, Carolyn	D1242	Linne	22.650	12/23/98	18,675.48
Webb, Louise	D1247	Clissold	27.850	3/13/99	31,555.80
Wells, Charlotte	D1246	Gage Park High	17.650	5/26/99	18,990.96
Williams, O. Loretha	D1249	Yale	33.250	5/26/99	36,787.32

Reciprocal Retirement Pensions

Bober, Gerald F.	F3972	College Teacher	22.3920	12/15/98	\$20,753.76
Burger, Mary L.	F3990	College Teacher	13.2900	1/1/99	22,122.72
Chivari, Joyce K.	F4064	Former Teacher	04.7560	5/27/98	2,928.24
Cohran, Erma	F3954	Burnside Academy	30.4690	3/27/99	11,826.96
Davis, Bernice	F4071	Former Teacher	03.3000	6/8/99	4,444.92
Hansen, Frances C.	F4053	Former Teacher	05.0000	6/5/99	4,827.24
Jakalski, Mary Anne	F4003	Former Teacher	08.9500	6/11/99	11,784.60

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Reciprocal Retirement Pensions (continued)</i>					
Mallett, Rosemarye	F3999	Central Office	33.3080	3/15/99	15,763.80
Metzler, Donna K.	F3724	Former Teacher	04.4000	5/20/99	2,785.68
Pechous, Donald E.	F4010	Former Teacher	01.0500	5/1/99	1,433.64
Plotkin, Diane F.	F4043	Former Teacher	02.8500	4/1/99	1,434.72
Reddick, Peggy Ann	F3847	Tesla	19.7330	5/14/99	12,543.48
Rothman, Marsha K.	F3995	Lane Tech	33.2780	1/30/99	29,566.08
Sawyer, Albert T.	F3966	College Teacher	04.0000	1/1/99	7,497.60
Scott, Thomas A., Jr.	F4008	Former Teacher	06.0000	6/1/99	8,430.24
Wilson, James E.	F3996	Julian High	35.3460	2/27/99	34,409.28
<i>Survivors' Pensions</i>					
Barry, Richard J.	SC292		41.400	5/1/99	\$11,833.44
<i>(Spouse of Margaret O. Barry, deceased pensioner)</i>					
Boarden, Wilfred	SC291		34.200	5/1/99	16,581.00
<i>(Spouse of Lillie M. Boarden, deceased pensioner)</i>					
Brown, Pamela J.	SV427		24.850	3/30/99	13,303.32
<i>(Spouse of Anthony Brown, deceased teacher)</i>					
Cascio, Carolyn H.	SV430		28.550	7/23/99	16,538.64
<i>(Spouse of Anthony Cascio, deceased teacher)</i>					
Coffey, Henry B.	SC293		32.000	9/1/98	14,582.16
<i>(Spouse of Erescene J. Coffey, deceased pensioner)</i>					
Cupples, Henry	SC283		20.150	5/1/99	5,129.40
<i>(Spouse of Emily Cupples, deceased pensioner)</i>					
Dolowy, Rosemary E.	SC308		32.050	5/1/99	12,835.56
<i>(Spouse of Francis E. Dolowy, deceased pensioner)</i>					
Dorfman, Judith	SC294		34.100	6/1/99	17,175.72
<i>(Spouse of David Dorfman, deceased pensioner)</i>					
Finch, William H.	SC306		36.100	7/1/99	23,104.44
<i>(Spouse of June J. Finch, deceased pensioner)</i>					
Flagg, William	SC282		28.657	4/1/99	8,561.52
<i>(Spouse of Lora Flagg, deceased pensioner)</i>					
Ford, Elaine	SV433		25.350	7/16/99	12,192.60
<i>(Spouse of Larry Ford, deceased teacher)</i>					
Grange, Albert E.	SC280		28.100	4/1/99	13,893.96
<i>(Spouse of Marie L. Grange, deceased pensioner)</i>					
Gray, Willie L.	SC285		29.850	5/1/99	13,873.56
<i>(Spouse of Andrew Gray, Jr., deceased pensioner)</i>					
Hamilton, Waymon	SV424		29.550	12/27/97	15,395.04
<i>(Spouse of Margaret Hamilton, deceased teacher)</i>					
Harper, Margaret M.	SC296		19.300	6/1/99	8,041.32
<i>(Spouse of William A. Harper, deceased pensioner)</i>					
Harris, Philip P.	SC281		32.900	6/1/98	12,235.44
<i>(Spouse of Marjorie Harris, deceased pensioner)</i>					
Haskins, Albert	SC295		14.600	4/1/99	2,517.96
<i>(Spouse of Juanita Haskins, deceased pensioner)</i>					
Hogan, Richard M.	SC305		38.000	6/1/99	28,674.60
<i>(Spouse of Dorothy C. Hogan, deceased pensioner)</i>					
Johnson, Percy Jr.	SV423		23.450	1/3/99	10,703.16
<i>(Spouse of Hester Johnson, deceased teacher)</i>					
Jones, Gustie	SV425		39.100	4/14/99	18,859.08
<i>(Spouse of Charles Jones, deceased teacher)</i>					

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Survivors' Pensions (continued)</i>					
Kwit, Lydia M.	SV435		20.650	7/15/99	7,246.56
<i>(Spouse of Thomas J. Kwit, deceased teacher)</i>					
Lerner, Richard H.	SC289		31.925	3/1/99	15,309.12
<i>(Spouse of Fay Lerner, deceased pensioner)</i>					
Little, Karriem	SV431		15.650	6/25/98	3,600.00
<i>(Minor child of Jamilah Little, deceased teacher)</i>					
Lollino, Anna Marie	SV432		35.000	5/29/99	18,009.96
<i>(Spouse of Frank Lollino, deceased teacher)</i>					
Mayberry, Donald	SC278		22.197	2/1/99	11,659.68
<i>(Spouse of Alma Mayberry, deceased pensioner)</i>					
Michels, Mamie	SC279		5.850	3/1/99	1,385.40
<i>(Spouse of Walt Michels Jr., deceased pensioner)</i>					
Mundorf, Albert W.	SC299		8.700	6/1/99	2,012.40
<i>(Spouse of Helen F. Mundorf, deceased pensioner)</i>					
Mustari, Andrea M.	SC303		34.200	5/1/99	21,892.92
<i>(Spouse of Charles R. Mustari, Sr., deceased pensioner)</i>					
Navarro, Dianne	SV428		18.150	6/20/99	5,728.80
<i>(Spouse of Thomas Navarro, deceased teacher)</i>					
Parks, June F.	SC286		30.400	5/1/99	12,589.44
<i>(Spouse of J. Edward Parks, deceased pensioner)</i>					
Perlstein, Doris	SC304		40.950	4/1/99	15,079.68
<i>(Spouse of Marvin Perlstein, deceased pensioner)</i>					
Portle, Joseph J.	SC300		33.350	6/1/99	11,339.40
<i>(Spouse of Edith Portle, deceased pensioner)</i>					
Reder, Bernard	SC284		29.800	4/1/99	14,411.76
<i>(Spouse of Bernard Reder, deceased pensioner)</i>					
Robinson, Gordon E.	SC301		14.250	6/1/99	3,356.40
<i>(Spouse of Althea H. Robinson, deceased pensioner)</i>					
Segel, Reuben H.	SC312		20.050	6/1/99	6,872.04
<i>(Spouse of Freda D. Segel, deceased pensioner)</i>					
Slutsky, Bette C.	SC288		20.000	5/1/99	19,354.20
<i>(Spouse of Irving B. Slutsky, deceased pensioner)</i>					
Smith, Jeanne Arlene	SC287		7.200	5/1/99	3,733.68
<i>(Spouse of Donald E. Smith, deceased pensioner)</i>					
Stokes, Cheryl D.	SV426		11.850	2/19/99	4,800.00
<i>(Spouse of Charles E. Stokes, deceased teacher)</i>					
Strand, Robert H.	SC277		16.550	2/1/99	5,040.36
<i>(Spouse of Sue K. Strand, deceased pensioner)</i>					
Turner, Lawrence	SC297		29.900	6/1/99	14,561.40
<i>(Spouse of Geraldine J. Turner, deceased pensioner)</i>					
Wallace, Anne J.	SC311		31.350	4/1/99	13,612.32
<i>(Spouse of James R. Wallace, deceased pensioner)</i>					
Weathers, Udell H.	SC290		25.300	5/1/99	11,208.60
<i>(Spouse of Lauris Weathers, deceased pensioner)</i>					
Williams, Dortha Irene	SC307		22.950	5/1/99	9,402.12
<i>(Spouse of Howard Lourn Williams, deceased pensioner)</i>					

Reversionary Pension

Fitzgerald, Julee H.	R125		30.200	4/1/99	\$1,200.00
<i>(Reversionary beneficiary of Gwendolyn P. Harris, deceased pensioner)</i>					

Summary of Pensions Granted

Type of Pension	At This Meeting	Total Approved This Fiscal Year
Optional service retirement pensions	37	37
Reciprocal service retirement pensions	16	16
Disability retirement pensions	11	11
Survivors' pensions	43	43
Reversionary pensions	1	1

Cancellation of Pensions

The Committee on Claims and Service Credits reported that, pursuant to the law, the pensions of the following persons were cancelled upon the date of attainment of legal age or remarriage. The Committee recommended that the cancellations shown below be confirmed and reported in the proceedings of this meeting.

Name	Reason	Type of Pension	Rate of Pension	Date Cancelled
Bennett, Janvier	Legal Age	Survivor	\$ 0.00	08/01/99
Bon, Gina	Legal Age	Survivor	80.74	06/01/99
Brooks, LaKimbra	Legal Age	Survivor	477.62	08/01/99
Dotson, Cotoya	Legal Age	Survivor	0.00	06/01/99
Fook, Tanya	Legal Age	Survivor	695.57	08/01/99
Haisley, Ivan	Legal Age	Survivor	1,319.62	06/01/99
Jones, Erica	Legal Age	Survivor	116.32	07/01/99
Kendall, Aiyana	Legal Age	Survivor	0.00	08/01/99
Mueller, Pauline Ann	Legal Age	Survivor	0.00	08/01/99
Nolen, Cegretta M.	Legal Age	Survivor	927.09	08/01/99
Peters, Ashonte	Legal Age	Survivor	463.71	06/01/99
Riberdy, Ryan	Legal Age	Survivor	212.18	06/01/99
Watts, Carlos	Legal Age	Survivor	225.10	06/01/99

Revision in Rate of Pensions

The Committee on Claims and Service Credits reported that changes in salary credits after pensions were granted necessitated the following revisions:

Devroe, Anita Increase the annual rate of pension from \$30,728.04 to \$31,001.40.

The Committee recommended that (1) these revisions be approved, (2) the records of the Fund be changed accordingly, and (3) adjustments be authorized for pension payments made prior to this date, as applicable.

Death Benefits

The Committee on Claims and Service Credits reported that documents pertaining to claims for death benefits were examined and verified, and recommended approval thereof.

In support of these claims, the Committee reported that death benefits were for persons whose dates of death were certified and whose heirs, beneficiaries, administrators or executors furnished proper evidence to receive such payments.

Single Payment Benefit on Death of Teachers:

Bell, Charlotte L.	(Charlotte L. Bell estate, Patricia Bell Knox, independent administrator)	\$ 10,000.00
Bell, Horace E.	(Ruth D. Bell, beneficiary)	10,000.00
Benson, Robert	(Veda King, Edward Benson, co-beneficiaries)	10,000.00
Billinger, Michael	(Denise Billinger, beneficiary)	10,000.00
Burg, James G.	(James L. Burg, affiant)	2,273.74
Cascio, Anthony	(Carolyn H. Cascio, beneficiary)	10,000.00
Dease, Joe	(Teresa F. Ziegler Dease, independent administrator)	10,000.00
Diaz, Aixa T.	(Eduardo Diaz, affiant)	10,000.00
Dunbar, Elma O.	(Ned J. Dunbar, contingent beneficiary Foster, Von Pamela Foster, Kevin Foster, Byron Foster, Wanakee C. Foster, co-contingent beneficiaries)	10,000.00
Gabellini, Rose	(Louis Joseph Franchina, independent executor)	10,000.00
Jones, Charles	(Gustie Jones, independent administrator)	10,000.00
Little, Jamilah	(Felix Hawkins, Jr., guardian of Karriem Little, minor beneficiary)	10,000.00
Lollino, Frank	(Anna Marie Lollino, beneficiary)	10,000.00
Martin, Velma S.	(Debbie M. Sledge, Thurston Martin, Craig D. Martin, Robert W. Martin, co-beneficiaries)	8,000.00
Muzaffar, Mohammad	(Chaudhry, Muzaffar, beneficiary)	3,333.34
Slaton, Frank	(Rhonda Slaton, affiant)	4,075.80
Swenzenski, Thomas A.	(Steve Miller, supervised administrator)	10,000.00
Witt, Lance J.	(LaVerne C. Witt, affiant)	10,000.00
		\$ 167,682.88

Single Payment Benefit on Death of Pensioners:

Allen, Lovberta C.	(Lovberta A. Williams, Bernadette Williams, beneficiaries) .. \$	5,000.00
Alverson, Marcella K.	(Victor H. Polachek, beneficiary)	5,000.00
Andersen, Karen M.	(Janice G. Smeya, beneficiary)	5,000.00
Arden, Rose	(Barbara A. Sarasin, Stanley E. Arden, beneficiaries)	5,000.00
Ballenger, Florence C.	(Florence Coles Ballenger estate, Helen W. Gilbert, personal representative)	5,000.00
Barry, Margaret O.	(Richard J. Barry, beneficiary)	5,000.00
Bean, Peggy C.	(LaDonna Stephanie Bean, William Howard Bean, Monica T. Bean, beneficiaries)	10,000.00
Bespalow, Lillian	(Wendy Schlossberg, beneficiary)	5,000.00
Blacharski, John A.	(Helena Blacharski, beneficiary)	5,000.00
Boarden, Lillie M.	(Wilfred Boarden, beneficiary)	5,000.00
Bodian, Sara L.	(Alfred Bodian, beneficiary)	5,000.00
Bohmke, Stella J.	(Robert C. Schrage, beneficiary)	5,000.00
Bowers, Roberta J.	(Alida Staples, Jeanne W. Bolin, Sandra Moore, beneficiaries)	5,000.00
Brandt, Mary E.	(Mary Joyce Rodriguez, beneficiary)	5,000.00
Brown, Virginia	(Rosalyn Denise Brown, Johnnie Brown, Rita Renee Brown, beneficiaries)	8,000.00
Carroll, Mary M.	(Adam C. Pollock, beneficiary)	5,000.00
Carter, Jorene	(Jorene C. Carter, beneficiary)	5,000.00
Christiansen, Alice M.	(Robert M. Christiansen, beneficiary)	5,000.00

Single Payment Benefit on Death of Pensioners: (continued)

Church, Wilbur O.	(<i>Olive A. Church, Deborah Church Kenevan, beneficiaries</i>) ..	5,000.00
Clark, John C.	(<i>Romane Clark, Dorothy Harris, Craig O. Clark, beneficiaries</i>)	5,000.00
Clendenon, Earl	(<i>Alexander Derios Yates, beneficiary</i>)	2,500.00
Coffey, Erescene J.	(<i>Henry B. Coffey estate, Sylvia Bateman, executor, Shirley L. Jacobs, beneficiary</i>)	5,000.00
Cole, Hazelene R.	(<i>Gracie Lang, Deborah D. Cole Byrd, beneficiaries</i>)	6,666.66
Coleman, Harold M.	(<i>Harold M. Coleman estate, Richard G. Coleman, co-personal representative</i>)	5,000.00
Conroy, Anna M.	(<i>Michael McGrogan, Cheryl McGrogan, beneficiaries</i>)	5,000.00
Cooper, Allen R.	(<i>Cecilia M. Cooper, beneficiary</i>)	5,000.00
Cortez, Mildred L.	(<i>Mildred L. Cortez estate, personal representative, Charlotte M. Tobias, beneficiary</i>)	5,000.00
Cronin, Evelyn R.	(<i>Elizabeth C. O'Brien, James J. Cronin, beneficiaries</i>)	5,000.00
Cupples, Emily	(<i>Henry Cupples, beneficiary</i>)	5,000.00
Czyzyk, Wolodymyr	(<i>Maria M. Czyzyk, beneficiary</i>)	5,000.00
Daerr, Eunice	(<i>Genevieve Tuomey, John T. Tuomey, Bill Tuomey, beneficiaries</i>)	5,000.00
Debofsky, Jean	(<i>Leslie M. Ginsparg, Jaclyn M. Ginsparg, beneficiaries</i>) ..	5,000.00
Decoudreaux, Ruby T.	(<i>Francis Roscoe Giles, beneficiary</i>)	5,000.00
DiLeonarde, Mary Alice	(<i>Joseph DiLeonarde, Kathleen C. Tait, beneficiaries</i>)	5,000.00
Dillon, Helen L.	(<i>Helen L. Dillon estate, Margaret Mary Woods, executor beneficiary</i>)	5,000.00
Dorfman, David	(<i>Judith Dorfman, beneficiary</i>)	5,000.00
Driscoll, Rosemary	(<i>John B. Driscoll, beneficiary</i>)	5,000.00
Dross, Bernice	(<i>Theodore d. Schultz, Barbara S. Horwuch, beneficiaries</i>) ..	5,000.00
Dushanson, Leposava	(<i>Sophia Dushanson, beneficiary</i>)	5,000.00
Elliot, Gwendolyn T.	(<i>Ruth T. Perot, Eleanor B. Turner, Patricia Ann Thompson, beneficiaries</i>)	5,000.00
Farr, Evelyn	(<i>Joan Farr, Susan Farr, beneficiaries</i>)	5,000.00
Feather, Don B.	(<i>Patsy A. Bailey, Keith D. Bailey, beneficiaries</i>)	5,000.00
Ferdinandsen, Margaret K.	(<i>Gail Connolly, beneficiary</i>)	5,000.00
Finch, June J.	(<i>William H. Finch, Lisa L. Finch, Tina S. Finch, beneficiaries</i>)	5,000.00
Flagg, Lora	(<i>Leslie Crystal Flagg, William Flagg, beneficiaries</i>)	5,000.00
Freud, Henrietta Z.	(<i>Smith College, beneficiary</i>)	5,000.00
Friedeman, Mabel	(<i>Community Center Foundation, beneficiary</i>)	5,000.00
Gaines, Esther M.	(<i>Carol L. Gaines, Daniel Paul Gaines, Michael W. Gaines, beneficiaries</i>)	5,000.00
Gaines, Evelyn C.	(<i>Susan Gaines Stevenson, Carol Shapiro, beneficiaries</i>) ..	5,000.00
Gerlik, Raymond R.	(<i>Mary McNamara Gerlik, beneficiary</i>)	5,000.00
Goodman, Helen L.	(<i>Irwin H. Goodman, Ahuvah Goldberg, beneficiaries</i>)	5,000.00
Gould, Ruth Alice	(<i>Ruth Alice Gould trust, Al Oostmeyer, successor trustee</i>) ..	5,000.00
Grange, Marie L.	(<i>Albert E. Grange, Joy M. Grange, beneficiaries</i>)	5,000.00
Gray, Andrew, Jr.	(<i>Willie L. Gray, Kimberly Gray, Kelvin Gray, beneficiaries</i>)	5,000.00
Green, Odessa L.	(<i>Patrick Green, Pamela G. Cunningham, beneficiaries</i>)	8,000.00
Haas, Anita B.	(<i>Wendy Schlossberg, beneficiary</i>)	5,000.00
Haley, NaDeen L.	(<i>NaDeen Dora Hartleb, beneficiary</i>)	5,000.00
Harper, William A.	(<i>Margaret M. Harper, John W. Harper, Elizabeth H. Dolton, Catherine Philbrick, Rita Mack Lenahan, beneficiaries</i>)	5,000.00

Single Payment Benefit on Death of Pensioners: (continued)

Harris, Fern V.	(Deborah Harris Barrios, Susan J. Mitchem, beneficiaries)...	5,000.00
Harris, Gwendolyn P.	(Julee H. Fitzgerald, beneficiary).....	5,000.00
Harris, Marjorie E.	(Phillip P. Harris, beneficiary).....	5,000.00
Harz, Annette B.	(Robert John Harz, beneficiary).....	5,000.00
Haskins, Juanita	(Hall Michael Cummings, beneficiary).....	2,500.00
Heyman, Carole	(Edward Mussman, Marjorie McCullough, beneficiaries)....	5,000.00
Hogan, Dorothy C.	(Richard M. Hogan, Antonio Perkins, beneficiaries).....	5,000.00
Honig, Raymonde	(George R. Honig, Michael Honig, beneficiaries).....	5,000.00
Hoover, Frances M.	(Joseph W. Hoover, beneficiary).....	5,000.00
Hovland, Jacqueline	(Jacqueline Hovland estate, Andrew R. Hovland, executor)...	8,000.00
Hug, Clarissa H.	(Edward Hug, William F. Hug, beneficiaries).....	5,000.00
Hultman, Claire B.	(John H. Hultman, Claire Hultman Osburn, beneficiaries).....	5,000.00
Hyland, Margaret B.	(Margaret B. Hyland trust, Margaret F. Maloney, successor trustee).....	5,000.00
Isola, Diane	(Tosca Isola Metzger, beneficiary).....	5,000.00
Jackson, Melvin S.	(Ruth L. Jackson, beneficiary).....	5,000.00
Jones, Audie Mae	(Claudia J. Evans, Edward Strickland, beneficiary).....	5,000.00
Kelly, Althea R.	(Lloyd T. Kelly estate, Gary Schmidt, personal representative).....	5,000.00
Kerber, Hilda S.	(The Salvation Army, beneficiary).....	5,000.00
Kurland, Wanda C.	(John Kurland, beneficiary).....	5,000.00
Lencki, Vera M.	(Theresa A. Lazio, beneficiary).....	5,000.00
Leonard, Alice L.	(Mary Kaye Leonard-Stoltz, Jeanne McGarry, Thomas C. Leonard, beneficiaries).....	5,000.00
Loess, Roland J.	(Celia E. Loess, beneficiary).....	5,000.00
Lynes, Beulah W.	(David Carl Berghult, beneficiary).....	5,000.00
Madison, Berenice H.	(Emogene H. Benson, beneficiary).....	5,000.00
Mallette Jesse L.	(Joyce Mallette Bailey, Patricia Mallette Smith, beneficiaries).....	5,000.00
Martinez, Esperanza	(Guillermo Martinez, beneficiary).....	5,000.00
McAuley, Ruth I.	(John Robert McAuley, beneficiary).....	5,000.00
McBride, Martha H.	(Martha Elizabeth McBride, beneficiary).....	5,000.00
McClellan, Joy L.	(John B. McClellan, M.D., William Braddan McClellan, Ilena J. Crushshon, beneficiaries).....	5,000.00
McFarlin, Derl	(Matthew Joseph Hany, minor beneficiary, Nancy L. Hany, guardian).....	2,500.00
McKissack, Paulynne	(Stanley Fletcher, beneficiary).....	5,000.00
Meites, Belle L.	(Richard Trent, Julie Ann Trent, Thomas R. Meites, beneficiaries).....	5,000.00
Mills, Sarah E.	(Michael D. Mills, beneficiary).....	5,000.00
Mitchell, Marie B.	(Joyce M. Anderson, Wallace F. Mitchell, Jr., beneficiaries)...	5,000.00
Moore, Vincent J., Sr.	(Vincent J. Moore, Jr., beneficiary).....	5,000.00
Mott, Lettie B.	(Theodore O. Foster, beneficiary).....	5,000.00
Mundorf, Helen F.	(Albert W. Mundorf, James A. Mundorf, Joseph H. Mundorf, beneficiaries).....	5,000.00
Mustari, Charles R., Sr.	(Andrea M. Mustari, beneficiary).....	10,000.00
Newman, Mary Clare	(Nancy A. Evans, Paul Newman, Mary Clare Marth, beneficiary).....	5,000.00
O'Connell, Alberta S.	(Alberta Walchuk, beneficiary).....	5,000.00
O'Keefe, Berenice E.	(Mary Ellen Lesniak, John Patrick Grace, Daniel R. O'Keefe, beneficiaries).....	5,000.00

Single Payment Benefit on Death of Pensioners: (continued)

O'Leary, Patricia	(Patricia O'Leary estate, Patricia Ann McHugh Dobner, co-executor).....	5,000.00
O'Shea, Kathleen	(Theresa M. O'Shea, beneficiary)	5,000.00
Parks, J. Edward	(June F. Parks, beneficiary)	5,000.00
Pekelsma, Lloyd M.	(Jean M. Reckamp, Lloyd M. Pekelsma, Jr., A. Glenn Pekelsma, Nicholas John Pekelsma, Judy Ann Pekelsma, beneficiaries)	5,000.00
Perlstein, Marvin	(Doris Perlstein, Fern Bloch, beneficiaries).....	3,333.34
Petito, Angeline M.	(Joseph M. Petito, beneficiary)	5,000.00
Placek, Stanley	(Edward T. Placek, beneficiary)	5,000.00
Poll, Diana	(Marsha Kesselman, beneficiary).....	6,000.00
Portle, Edith	(Joseph J. Portle, beneficiary)	5,000.00
Preng, Frances M.	(Richard Preng, David Preng, beneficiaries)	5,000.00
Price, Florence	(Phyllis Cretors, Judith Sigunick, Michael B. Price, beneficiaries)	5,000.00
Randolph, Destalear	(David M. Randolph, Dara Randolph Clark, beneficiaries).....	5,000.00
Reder, Shirley W.	(Bernard Reder, Elise Benassi, Rhonda L. Wolff, Richard Reder, beneficiaries).....	5,000.00
Redmond, Dolores A.	(Margaret M. Biggio, beneficiary)	5,000.00
Reid, Arthur C.	(Lorri C. McCall, Arthur C. Reid, Jr., Rosalyn R. White, beneficiaries)	5,000.00
Roberts, Eunice R.	(Nicholas H. Roberts, Frances A. Roberts, beneficiaries).....	5,000.00
Robinson, Althea H.	(Gordon E. Robinson, Bruce E. Robinson, John H. Robinson, beneficiaries)	5,000.00
Rosenberg, Hilda	(Florence Rosenberg estate, Louis G. Apostol, successor administrator).....	5,000.00
Samchyshyn, Miroslav	(George S. Lynchyk, beneficiary)	5,000.00
Segel, Freda D.	(Reuben H. Segel, Michael Robert Stein, Joshua Stein, beneficiaries)	5,000.00
Semmes, Margaret G.	(Clovis E. Semmes, Carol J. Semmes, Emmanuel Semmes, beneficiaries).....	5,000.00
Silva, Benjamin	(Ana Marquez Silva, beneficiary)	5,000.00
Sisto, Oronzo R.	(Julia M. Sisto, Marie D. Rozich, beneficiaries)	5,000.00
Slocumb, Marguerite L.	(Frank G. Slocumb, Jr., Catherine E. Slocumb, Marguerite L. Seymour, beneficiaries)	5,000.00
Slutsky, Irving B.	(Bette C. Slutsky, beneficiary)	5,000.00
Smith, Donald E.	(Jeanne Arlene Smith, beneficiary)	5,000.00
Smith, Glory H.	(Stephen F. Smith, beneficiary).....	5,000.00
Smith, Irene B.	(Irene B. Smith estate, Leon M. Despres, independent executor).....	5,000.00
Stauder, Kathryn F.	(Mark D. Sullivan, beneficiary).....	5,000.00
Sweeney, Yvonne R.	(Grace L. Sweeney, Michael Sweeney, John Sweeney, Stephen F. Sweeney, Kathleen M. Siefert, Lawrence S. Sweeney, beneficiaries).....	10,000.00
Teske, Eleanore A.	(Claire L. Partlow, beneficiary).....	5,000.00
Thomas, Wanda J.	(Nicholas V. Thomas, beneficiary).....	5,000.00
Thornston, Leila O.	(Erna J. Hagan, beneficiary).....	5,000.00
Travis, Alice L.	(Barbara George, beneficiary).....	5,000.00
Turner, Geraldine J.	(Lawrence Turner, Michael Blake Turner, Mark Blair Turner, Constance Cristy Turner, Pamela Owens, beneficiaries).....	6,000.00
Unseth, Helen L.	(Malcolm Unseth, Lois C. Unseth, beneficiaries)	5,000.00

Single Payment Benefit on Death of Pensioners: (continued)

Veach, Mary V.	(Mary Veach estate, Mary Ann Hoxworth, administrator) ..	5,000.00
Wallace, James R.	(Anne Joyce Wallace, beneficiary)	5,000.00
Weathers, Lauris	(Udell H. Weathers, Paula R. Shepherd-Coleman, Deborah Karin Burke, beneficiaries)	5,000.00
Weintraub, Maurice	(Evelyn Weintraub, beneficiary)	5,000.00
Wiese, Marie O.	(Kurtlyn Baratta, Gail M. Ward, beneficiaries)	5,000.00
Williams, Howard L.	(Dorthea Irene Williams, beneficiary)	5,000.00
Wilson, Lois F.	(William A. Wilson, Gary F. Wilson, beneficiaries)	5,000.00
Womack, Rudolf V.	(Helen Louise Davis, Jacqueline G. Cox, Latonia M. Evans, beneficiaries)	5,000.00
Wood, Roger A.	(Roger Hayes, beneficiary)	5,000.00
Woycik, Theodore	(Irene Woycik, beneficiary)	5,000.00
Young, Geraldine E.	(William B. Young, Carlton Wiley Young, Janice Woods, beneficiaries)	5,000.00
Zimmerman, Berniece M.	(Linda J. Orser, Diane M. Sehy, beneficiaries)	5,000.00
		\$ 753,500.00

Refunds of Contributions on Death of Pensioners:

Bean, Peggy C.	(LaDonna Stephanie Bean, William Howard Bean, Monica T. Bean, beneficiaries)	\$ 40,612.52
Cole, Hazelene R.	(Gracie Lang, Deborah D. Cole Byrd, beneficiaries)	21,259.86
Green, Odessa L.	(Patrick Green, Pamela G. Cunningham, beneficiaries)	21,233.02
Hovland, Jacqueline	(Jacqueline Hovland estate, Andrew R. Hovland, executor) ...	24,012.36
Sweeney, Yvonne R.	(Grace L. Sweeney, Michael Sweeney, John Sweeney, Stephen F. Sweeney, Kathleen M. Siefert, Lawrence S. Sweeney, beneficiaries)	47,311.75
		\$ 154,429.51

Refunds of Contributions on Death of Teachers:

Barge, Claude A.	(Andrea Barge Thompson, affiant)	\$ 838.63
Bell, Charlotte L.	(Charlotte L. Bell estate, Patricia Bell Knox, independent administrator)	65,146.74
Bell, Horace E.	(Ruth D. Bell, beneficiary)	34,781.95
Benson, Robert	(Veda King, Edward Benson, co-beneficiaries)	61,797.81
Billinger, Michael	(Denise Billinger, beneficiary)	35,541.38
Brown, Anthony I.	(Ericka M. Brown, Patrick Brown, Pamela J. Brown co-beneficiaries)	52,878.58
Burg, James G.	(James L. Burg, affiant)	2,125.00
Cascio, Anthony	(Carolyn H. Cascio, beneficiary)	70,146.04
Dease, Joe	(Teresa F. Ziegler Dease, independent administrator)	31,886.85
Diaz, Aixa T.	(Eduardo Diaz, affiant)	26,761.31
Dunbar, Elma O.	(Ned J. Dunbar, contingent beneficiary)	67,680.75
Foster, Von	(Pamela Foster, Kevin Foster, Byron Foster, Wanakee C. Foster, co-contingent beneficiaries)	63,058.90
Gabellini, Rose	(Louis Joseph Franchina, independent executor)	74,385.85
Hightower, Carl	(Ethel G. Hightower, affiant)	715.49
Jones, Charles	(Gustie Jones, independent administrator)	64,636.62
Jones, Clyde	(Andre' Jones, Rosie Jones, co-beneficiaries)	326.29
Little, Jamilah	(Felix Hawkins, Jr., guardian of Karriem Little, minor beneficiary)	29,712.83
Lollino, Frank	(Anna Marie Lollino, beneficiary)	65,802.43
Martin, Velma S.	(Robert W. Martin, Craig D. Martin, Thurston Martin, Debbie M. Sledge, co-beneficiaries)	37,021.50

Refunds of Contributions on Death of Teachers: (continued)

Mine, Richard	(Margaret P. Mine, beneficiary)	2,444.90
Muzaffar, Mohammad	(Chaudhry Muzaffar, beneficiary)	19,053.74
Orrico, Patricia M.	(Patricia M. Orrico estate, Rosalie M. Cappiello, affiant)	59.80
Rathjen, Lillian M.	(Alice K. Rathjen, independent executor)	136.50
Slaton, Frank	(Rhonda Slaton, affiant)	3,446.24
Stabile, Denise	(Carmella Stabile, Joseph Stabile, co-beneficiaries)	7,481.59
Swenzenski, Thomas A.	(Steve Miller, supervised administrator)	71,883.82
Witt, Lance J.	(LaVerne C. Witt, affiant)	9,546.67
		<u>\$ 899,298.21</u>

Grand Total of All Death Benefits.....**\$1,974,910.60**

Refunds

The Committee on Claims and Service Credits reported that documents pertaining to claims for refunds, listed herewith, were examined and verified, and recommended approval thereof.

In support of these claims, the Committee reported that (1) the refunds of separation from service were for persons no longer employed as members of the teaching force, (2) refunds of contributions for survivors' pensions were for members with no eligible survivors at the time of retirement, (3) refunds were for excess contributions, and (4) refunds were for creditable service withdrawn.

Refunds a/c Resignation of Regularly Employed Members and Separation from Service of Substitute and Temporarily Employed Teachers:

Achukutty, Susamma Alakkatt	\$ 1,620.45	Benoit, Susan	16,767.32
Adams, Janet M.	69.13	Benson, Steven	415.75
Adler, Sherwin	134.98	Beverly, Vernita	67.77
Adrianzen, Lisa	58.62	Bieniek, Elizabeth	1,275.66
Ahrendt, Mary	88.16	Birtman, Scott	7,557.12
Albano, Michele	727.42	Bitoy, Patricia	18,198.79
Alexander, Tiffany	35.17	Black, Laurie	661.05
Allen, Jennifer	8,333.39	Black, Pamela	24.74
Allison, Robert E.	512.88	Blackwell, Brad Thomas	473.24
Alvelo, Elizabeth	18,293.48	Boghassian, Deborah	33.35
Archier, James	418.48	Bondi, Anita Jo	472.26
Arson, Kimberly	309.69	Bonner, Darlene	75.28
Ashcroft, Thomas	399.07	Bonner, Roberta	27,240.43
Augustine, John	210.77	Boudreaux, Donald J.	6,898.56
Avalos, Abraham	26.79	Bracy, Antoine	444.40
Avcioglu, Anita	85.64	Branton, Vernita	2,480.69
Balderas, Everardo Jr.	70.60	Braud-Kern, Charlotte	30.47
Banks, Velda M.	95.80	Brewster, Chantal	69.21
Banks, Vera M.	99.26	Bronson, Judi	678.70
Barbour, Kevin	88.87	Brooks, Amanda Lee	57.48
Barnes, Reginald	4,007.44	Brooks, Georgia M. Rodwell	2,197.12
Barrett, Linda M.	24.49	Brown, Carlos	387.81
Bartolotta, Marc A.	12,040.62	Brown, Helen A.	234.46
Bender, Stephen	14,496.03		

Brown, Mary E.....	137.72	Drish, Leslie J.....	7,501.20
Brown, Portia.....	1,590.65	Duncan, Sharon.....	15,724.68
Bucholz, Robert.....	360.00	Edbrooke, Gregory.....	4,999.14
Buckner, Herman.....	1,393.33	Ellis, Carla.....	61.56
Burk, Terese M.....	1,395.96	Ellison, Joy C.....	54.77
Burke, William C.....	2,329.00	Elsea, T. Roby.....	24.82
Burrage, Kiesha M.....	67.78	Enstine, Delphi Lofgren.....	4,962.13
Burt, Betty.....	628.42	Epstein, Barbara Ann.....	37.39
Butler, Joy.....	462.57	Escalante, Angel.....	220.52
Butler, Shirley.....	46.51	Espinoza, Claudia Y.....	17,879.71
Byas, Joan.....	692.38	Evans, Barbara J.....	2,078.79
Campbell, Cynthia T.....	13,188.08	Eweka, Elizabeth.....	10,314.98
Canavan, Maria.....	26.11	Felder, Brent R.....	383.18
Capone, Anne Catherine.....	435.56	Fiegle, Amy W.....	166.73
Carlson, Tracy N.....	2,329.00	Finley, Bernice.....	345.62
Caron, Annette.....	1,276.93	Fitzgerald, Eileen R.....	24.74
Casal, Rita.....	1,992.01	Flamand, Lydia.....	13,136.11
Casey, Brian.....	175.85	Fiegel, Daniel.....	2,166.72
Chamberlain, Mary M.....	243.34	Foard, Anthony.....	951.13
Chambers, Wardell III.....	1,073.99	Fons, Thomas.....	8,869.59
Chavez, Yolanda D.....	709.78	Foster, Laura M.....	29,327.19
Cheeks, Earselene.....	354.04	Foulkes, Sharon.....	36,317.26
Ciarlo, Debra.....	58.76	Fowler, Sandy.....	13,584.57
Cigliano, Christine.....	1,748.33	Fox, Corey L.....	6,901.50
Clark, Michael.....	19,875.28	Foxworth, Lovie.....	40.94
Claudio, Carlos.....	1,441.33	Freeman, Jill.....	8,992.36
Cobb, Nell.....	56.90	Freeman, Joanne.....	42.93
Cohen, Ina Phyllis.....	40.07	Fricke, Ronald.....	29.30
Cohen, Sharon M.....	45.00	Fried, Deborah.....	41.43
Collins, Lezah M.....	81.22	Friedman, Karen L.....	8,432.78
Corcoran, Maureen.....	466.00	Frontany-Moller, Lissette.....	106.17
Cosby, Anne J.....	64.85	Fuerst, Laura.....	30.11
Costello, Catherine A.....	10,274.54	Futrell, Belinda.....	1,675.73
Cox, James K.....	15,806.09	Galbreath, Robert E.....	384.35
Crayton, Janice.....	217.11	Garcia, Rita.....	11,435.31
Crosby, Sandra F.....	225.67	Gay, Sallie.....	12,664.64
Cross, Vida.....	217.29	Geiger, Francis.....	58.62
Cruz, Mireya.....	186.02	Gilbert, Darryl M.....	2,449.27
Cummings, Stanley.....	14,851.21	Gilbert, RaShelle O.....	596.31
Davis, Drelle L.....	672.43	Gipson, Carolyn.....	27.12
Davis, Louis H.....	12,634.34	Glickman, Rachel.....	12,559.13
Delane, Clemmon.....	15,008.31	Glynn, Joey.....	101.66
Delaney, Leslie M.....	3,286.84	Gonzalez, Alfredo.....	131.17
DeLaVega, Ivonne.....	7,474.14	Gouin, Karen.....	10,317.58
Denes, Ilyse.....	20,817.48	Gould, Marion.....	117.23
Diaz, Alida.....	386.05	Gowers, Samuel.....	197.61
Diaz, Jose R.....	61.46	Grady, Diane.....	139.09
Diaz, Kelli Lynn.....	12,741.92	Granieri, Lorraine.....	932.89
Dolby, Karen.....	46.51	Grant, Francine.....	804.12
Donaldson, Lauren.....	1,119.59	Gray, Renee J.....	4,604.16
Douglas, Cynetha Amelia.....	495.60	Green, William H.....	15,809.26
Douglas, Doris J.....	10,493.55	Griffin, Cheresé.....	224.00
Dozier, Raymond.....	13,909.60	Guardiola, Eduardo.....	394.69

Halasz, Sarah	124.41	Katzenberg, Nettie	11,471.66
Hale, Rita	46.51	Kaul, Pamela A.	75.28
Hansberry, David L.	32,529.91	Keenan, Cailan E.	60.55
Haring, Chipilly	175.27	Kelling, Kenneth	82.55
Harley, Annette	1,750.82	Kelly, Charles C.	379.20
Harper, Lynn C.	215.08	Kennedy, Robin	143.13
Harris, Beverly	4,758.86	Kilcoyne, Laura	66.69
Harrison-Williams, Sheila	15,534.64	Kim, Jeanna	2,614.90
Harvard, Samuel Jr.	653.90	Kinchen, Rita	316.00
Hatch, Josephine	972.75	King, Wesley	121.87
Hawthorne, Minnie Lee	1,850.36	King, Yvette Denise	36.62
Heard, Raymond	80.62	Kline, Julia	12,240.89
Heller, Mary Beth	93.01	Knuckles, Monica	490.92
Henderson, Linda M.	450.19	Kodes-Atkinson, Carolyn	32.35
Hendrix, Howard	21.15	Koester-Kucha, Susan	14,547.86
Henry, Marzlaraine	45.96	Koneczyk, William	34.13
Herrera, Ricardo	1,050.45	Kopec, Bernadette	7,501.20
Herzog, Barbara	150.00	Koszola, Kathleen	112.13
Heyman, Denise	97.63	Kotcher, Roma G.	10,571.21
Hill, George	117.08	Koufopoulos, Angela	91.12
Hill, Miles A.	489.15	Kovatch, Jamie	6,679.08
Hirsch, Bluma	25.59	Kramer, Eileen A.	164.74
Hnetkovsky, Lynn	10,261.46	Krauss, Sylvia C.	58.62
Hopson, Dawn	2,847.21	Krol, Julie Jackevicius	19,107.52
Horton, Larry B.	646.62	Kudla, Deborah	11,062.49
Hossain, Mohammed	5,360.98	Kujawa, Christine Doherty	55.57
House, Edward	324.08	Kuznar, Mara	9,936.86
Howell-Rasak, Catherine A.	87.93	Kyle, Mary G.	157.00
Hufnagel, Katherine D.	2,346.93	Ladin, Jeff	2,391.97
Humphrey, Valerie	116.41	Larson, Susan	576.72
Hykes, Kara	54.35	Lawrence, Bobbie Jean	64.62
Inskip, Mark	348.68	Ledbetter, Robert	29,250.88
Jackson, Earma	2,280.00	Lee, Hyon Ju	22,457.01
Jackson, Marvin	214.09	Lee, Karvellis E.	36.92
Jaffe, Shelley J.	32,540.33	Leverson, Julie	7,993.71
Jakubowski, Jeanne	7,436.71	Lewis, Richard	73.36
Jallow, Mahtarr	4,022.76	Lewis, Shaharra	14,223.18
Jarrett, Daphne L.	6,793.92	Lieblick, Jason	4,948.27
Jaskiewicz, Charles	6,670.11	Lindsay, Vicki Enix	347.12
Jasper, Curtis	8,687.78	Lindsey, Gerard T.	85.63
Johnson, Dianne	424.94	Little, Christopher	822.21
Johnson, Earick	298.07	Litwin, Marney	75.42
Johnson, Matthew	22.62	Livingston, Rena A.	169.22
Johnson, Morris E.	26.86	Lombardi, Steve J.	7,573.33
Jones, Anthony	304.66	Longendyke, Lisa	5,576.83
Jones, Derrick	167.02	Lopez, Maria G.	6,927.93
Jones, Eric K.	38.18	Love, Burchell	29,094.60
Jones, Wallace	119.18	Love, David	146.87
Jordan, Mary Ellen	74.38	Lowery, Winifred E.	8,554.70
Justiniano, Leida	69.54	Lucas, Jerry	114.93
Karahalios, Kathy	3,924.88	Luke, Laurie	21,409.99
Kartch, Dina	468.89	Lundy, Nathaniel	1,590.76
		Lyons, Delois P.	423.13

MacDonald, Carole	75.00	Ogene, Linus	16,628.38
Manlove, Sarah	237.28	Ortiz, Gladys	53.09
Manson, Marsha L.	57.47	Owens, Anne	86.31
Marin-Rivera, Carmen	529.52	Palmore, Charlotte	47,329.92
Martinez, Pedro	119.25	Panschar, Kathleen	3,598.79
Martinez, Shirley	581.94	Paredes, Maria Rosa	6,950.38
Massol, Axel R.	11,572.45	Parney, Marla	85.42
Massow, Leslie N.	51.59	Pavlatos, Elisa Crespo	403.05
Mathews, Charles	91.40	Pelletier, Kristin	61.46
May, Karen A.	234.79	Pena, Allan	48.92
Mayer, Alison M.	29.31	Perryman, Elizabeth	34.06
Mayweather, Eric	10,336.63	Person, Ann Elizabeth	66.34
McCann, Amy	3,132.38	Pierce, Malinda	233.66
McCann, Carol	175.10	Pierson, Scott	197.40
McFarland, Billy	18,702.87	Piggee, Amphous L.	311.00
McFarland, Linda	8,864.11	Pittman, Claude	2,236.78
McFerren, Earthleen	67.61	Plago, Christopher	11,267.65
McGee, Maude	32.79	Plummer, Ehren	7,500.91
McKee, Kelly	482.36	Pope, Cinnamon	116.41
Mead, Laura	327.64	Porter, Rebecca	2,909.28
Metzger, John	355.84	Portney, Chad	138.84
Miles, Beatrice G.	3,376.45	Powell, Johnnie Jr.	32.00
Miller, Aniccia R.	417.94	Price, Donna Lynn	47.68
Miller, William Jr.	2,051.63	Price, Eloise	2,589.13
Minikel, Julie	61.46	Pritchett, Glenn	3,670.64
Mirce, Kesha K.	6,843.37	Quick, Chris	709.70
Mitchell-Carter, Cylvia	37,490.98	Raftis, Diana	2,881.20
Montgomery, Odolphia M.	47.56	Rajski, Ronald	63.94
Moore, Jean	1,940.69	Ramsdell, Joell	426.98
Moran, Raymond	25.59	Randolph, Frances A.	155.26
Moylan, Robert A.	159.18	Razo, Bertha	14,371.72
Muchowicz, Vera A.	364.41	Reyes, Maria	14,829.12
Murphy, Lauren	21.47	Reyes, Martha	39.34
Murray, Joseph	1,235.77	Rice, Nathaniel A.	32.39
Murray, Ronald	1,315.51	Rietberg, Maria	120.73
Murry, Richadine	29,436.33	Rimkus, Therese	442.22
Nalls, George	1,055.20	Roche, Carol	576.14
Nawara, Gertrude	105.76	Rodriguez, Elizabeth	22.30
Nazario, Suzette	89.42	Roedel, Alissa	39.13
Nettles, Marci	443.54	Ross, James S.	497.61
Nevills, Kristine M.	5,238.91	Rountree, Eric F.	110.38
Ng, Thomas	97.74	Rowley, Daryl	2,799.65
Nicholson, Aimee	1,625.15	Roye, Regina	48,225.34
Nix, Elijah Thad	6,493.53	Rozelle, Stephen	474.45
Noble, Amy Wegener	101.86	Runnels, Yamarr D.	42.54
Northrup, Susan Weaver	2,445.44	Sadler, Ann Marie	49,714.34
Novak, Linda	60.56	Saez, Enrique	1,828.30
O'Brien, Karen M.	23.52	Salvia, Linda	219.47
O'Keefe, Ellen J.	60.80	San Fratello, Katherine	9,488.39
O'Neal, Shirley	24,112.30	Santiago, Ada N.	19,903.02
O'Neill, James N.	54.77	Savard, David	60.37
Odwarka, Amy	56.64	Schmidt, Joy Stiers	321.70
		Schneider, Elizabeth	188.93

Schwartz, Susan J.....	164.92	Volz, Jennifer.....	7,522.90
Scott, Emma.....	8,107.58	Wagner, Kendra.....	97.47
Scott, Henrietta.....	110.20	Wagner, Toni R.....	5,576.07
Segal, Elizabeth A.....	58.61	Walker, Terri.....	74.76
Segui, Myrna.....	141.30	Wallace, Pauline.....	3,875.75
Selisky, John.....	431.25	Wallington, Michael.....	121.61
Shah, Erin Kelly.....	19,662.11	Walsh, Ann E.....	10,113.34
Shaw, Camille.....	98.70	Walsh, Colleen.....	16,331.43
Shneebeil, Rose Saintvital.....	109.52	Ward, Kristine.....	14,059.52
Siegel, Karen.....	5,249.48	Ware, Joyce.....	570.12
Sievers, Jeannie.....	207.81	Washington, Dale.....	2,163.17
Simons, Robin.....	2,971.90	Waters, George Jr.....	284.61
Siola, Michael.....	175.24	Watkins, Deborah.....	4,326.00
Skoubis, Helen.....	4,241.01	Watson, Sammie.....	5,962.54
Smith, Barbara A.....	397.66	Weatherspoon, Gwendolyn.....	1,091.93
Smith, Cleveland.....	1,983.37	Webb, Clarence II.....	16,427.20
Smith, Collis Paul.....	26,821.40	Werenicz, Jerry.....	50,275.40
Smith, Janet E.....	285.60	Wheatfall, Carolyn.....	30.76
Smith, Nadine L.....	3,500.05	Whitfield, Joseph.....	51.31
Starling, William.....	41.92	Widener, Anne.....	2,614.91
Strecker, Gelene.....	11,466.00	Wilcoxon, Billy.....	23.15
Sullivan, Janet.....	52.99	Wilkins, Gayle P.....	143.97
Sullivan, Kevin.....	348.37	Williams, Barbara.....	120.19
Sullivan, Peter Martin.....	63.87	Williams, Bertha.....	60.37
Sullivan, Shirley.....	23,816.99	Williams, Ruby J.....	174.66
Suslowicz, Erica.....	46.55	Willis, Claretta.....	438.83
Sutherland, William.....	274.72	Wilson, Ann.....	31.65
Swanson, Daniel C.....	22.19	Wilson, George III.....	487.67
Taalman, Rein.....	104.69	Wilson, Judith.....	33.01
Tamburrino, James.....	54.35	Wilson, Mary C.....	9,721.36
Tanis, John.....	273.73	Wilson, Ronnie Jr.....	191.61
Taylor, Joyce.....	205.36	Wilson, Rosemary.....	62,356.80
Taylor, Maggie L.....	8,146.64	Wilson, Sarah.....	146.29
Teichert, Heidi.....	8,522.23	Wilson-Rcid, Adelaide.....	14,954.96
Tharbs, Kathy.....	146.54	Wimberly, Susan.....	291.71
Thompson, Lois W.....	87.93	Winfrey, Willa L.....	2,698.82
Tilford, Grant.....	139.30	Winger, Linda.....	2,016.36
Toman, John.....	383.64	Wood, Kenneth D.....	58.90
Tomeczak, Ronald W.....	2,251.10	Wrenn, Karen P. Jones.....	61.56
Traficanti, Frank.....	111.18	Wright, Elizabeth.....	478.95
Trinidad, Jason.....	96.11	Yarzagaray, Betty.....	7,890.74
Turk, Russell J.....	4,424.06	Yokozawa, Yoshio.....	82.96
Tyler, Winston.....	165.91	Young, Gregory.....	5,021.53
Uchida, Susan.....	631.99	Zaror-Feller, Patricia.....	20,370.55
Urbina, Irma.....	7,500.95	Zellers, Patricia.....	46.51
Vargas, Ismael.....	157.83	Zerfas, Kathleen.....	7,252.26
Vick, Stephen.....	5,324.37	Zirko, Natacha.....	25.91
Vitale, Catherine A.....	8,333.06		
Vlahandreas, Helen.....	431.11		
			<hr/> \$1,938,618.18

Refunds of Contributions for Survivors' Pensions for Members With No Eligible Survivors at the Time of Retirement:

Adams, Paulette M.....	\$ 8,976.66	Guichard, Christine.....	5,631.14
Allen, Evelyn.....	8,254.45	Hall, Elaine Adams.....	11,354.22
Allind, Joan E.....	8,163.78	Halls, Josephine.....	8,166.09
Anderson, Jewel L.....	8,664.42	Hamilton, Edgar James.....	2,861.70
Andrews, Shirley T.....	5,373.81	Haris, Karen.....	8,076.96
Armstrong, Mary E.....	7,898.85	Harper, Rita.....	8,257.09
Aslanides, Anthony.....	9,110.80	Harvey, Lula.....	9,062.19
Bejar, Edita M.....	6,462.40	Hawkins, Laurencella.....	8,586.95
Bennett, Nancy J.....	8,204.82	Hill, Paul G.....	3,700.18
Bomer, Robert.....	9,141.42	Hirsch, Arlene.....	5,189.78
Bouie, Geraldine L.....	10,201.12	Hirsch, Marsha M.....	8,237.72
Brouk, Carol J.....	8,942.02	Hodges, Esther L.....	8,411.09
Burke, Rose M.....	8,530.13	Hoggatt, Delores E.....	7,879.04
Cage, Donna M.....	8,141.62	Holland, Iolene.....	3,490.12
Cage, Lottie.....	9,041.18	Holmes, Lillian A.....	8,993.28
Caldwell, Billie Jean.....	8,990.33	Houston, Edward N.....	9,543.43
Campbell, Flossie.....	7,141.30	Jackson, Alberta G.....	8,013.57
Cantrall, Judith.....	8,405.18	Jackson, Charlene.....	8,108.92
Carlson, Justine A.....	7,797.47	Jacques, Jean P.....	7,616.83
Caro-Rivera, Francisca.....	5,204.14	Jaffe, Dena.....	3,468.84
Cheers, Susan.....	9,043.94	Jakaitis, Judith Ann.....	8,898.74
Chrostowski, Mary Ann.....	8,235.81	James, Ernest.....	4,982.08
Cintron, Abigail.....	1,933.60	Kaufman, Sharon L.....	8,883.67
Clark, Valturia D.....	8,470.01	Kauth, Mary A.....	6,421.32
Cohran, Erma.....	2,783.41	Kelly, Della G.....	8,124.83
Cole, Bernard.....	11,317.12	Kilpatrick, Kathryn L.....	8,154.60
Cross, Laura.....	4,367.95	Klaud, Alida D.....	8,058.09
Cudzik, Ruth E.....	8,215.70	Lakin, Carol.....	8,312.39
Cummings, Claire D.....	6,600.80	Lenczycki, Ruth A.....	8,668.95
Dailey, Gloria A.....	7,955.46	Leon-Jones, Dolores P.....	8,112.20
Davis, Anna.....	6,313.42	Levickas, Geraldine G.....	8,215.89
Dirksen, Geraldine A.....	7,570.82	Linder, Ola B.....	8,511.63
Dye, Carol W.....	9,284.52	Link, Marilyn S.....	8,131.59
Eder, James E.....	8,457.94	Liss, Ruth E.....	6,465.77
Ehrenberg, Joan M.....	8,925.22	Lypson, Herman.....	9,941.50
El, Mohamed.....	9,835.31	Martin, Loretta.....	9,765.96
Evans, Minnie Joe.....	7,861.06	Matlock, Jeanne P.....	9,155.94
Farris, Gloria J.....	8,172.42	McCarthy, Colette A.....	8,391.58
Fife, Mattie A.....	5,306.60	McCarthy, Lawrence.....	9,705.35
Fleming, June.....	8,903.37	McKeever, Sheila.....	7,761.53
Fox, Richard E., Sr.....	10,437.17	Mendellhall, Catherine A.....	7,326.58
Frazier, Lynette W.....	9,247.45	Mitchell, Clotiel R.....	742.38
Gaddi, Maria T.....	8,576.39	Moore, Lillie M.....	8,161.96
Gagliardi, Jean.....	9,072.21	Morrison, Johnnie C.....	10,442.02
Goldberg, Anita.....	8,426.86	Nettles, Laura M.....	8,633.07
Golliet, Virginia M.....	8,567.58	Nicholson, Annette.....	7,810.12
Gosenpud, Stuart A.....	8,054.24	O'Malley, Eileen B.....	7,115.85
Griffin, Julia N.....	7,331.98		

Odem, Robin W.....	8,768.80	Skogsberg, Nancy.....	8,417.48
Parks, Lois J.....	8,198.32	Smith, Alean C.....	9,034.39
Pauly, Carol J.....	8,591.40	Smith, Dorothy.....	8,002.17
Pedersen, Lorette A.....	8,103.15	Smith, Edna F.....	8,344.84
Peon, Dealina.....	8,689.87	Sredzinski, Claude.....	9,478.52
Pirtle, Martha Jo.....	8,821.12	Stalzer, Patricia.....	8,987.52
Pitts, Anne R.....	9,060.37	Stoper, Susan L.....	7,057.70
Rapp, Noreen.....	8,215.37	Svendsen, Karen A.....	8,635.63
Reddick, Peggy Ann.....	3,889.13	Swift, Louise P.....	5,713.92
Reynolds, Catherine.....	7,533.29	Tart, Robert.....	8,335.20
Rice, Edna W.....	5,334.12	Thomas, Essie M.....	8,566.64
Rubenstein, Edith E.....	9,039.83	Troy, Mary W.....	7,663.42
Rudis, Eugene.....	9,656.29	Urchenko, Helen.....	9,264.62
Samsky, Elaine C.....	7,666.01	Waller, Margaret J.....	7,497.15
Sanders, Beverly I.....	7,396.11	Washington, Betty L.....	8,514.48
Sassano, Joan M.....	7,830.41	West, John C.....	9,112.36
Schiff, Renee.....	7,874.09	Williams, Jacqueline.....	8,509.16
Schipiour, Sharon.....	8,639.12	Williams, O. Loretha.....	8,081.53
Schofield, Margaret.....	6,448.96	Wolfson, Judith B.....	8,283.38
Scott, Thomas A., Jr.....	2,706.84	Young, Carol L.....	8,118.98
Seretis, Ann A.....	8,186.09	Zanatta, Clare E.....	8,577.38
Seshardi, Barbara C.....	7,398.62	Zimmerman, Anne M.....	1,585.45
Severino, Shirley.....	8,409.28		
Simpoulos, Magda.....	8,940.07		
			<u>\$1,102,637.57</u>

Refunds of Excess Contributions:

Abeles, Sandra J.....	\$ 108.96	Brown, Sherman.....	543.18
Adams, Ethel R.....	18.96	Brown, Viola V.....	883.68
Alexander, Laverne.....	37.92	Bull, Barbara.....	151.68
Allen, Stuart M.....	299.50	Burke, Rose M.....	444.42
Alterio, Frank.....	20.78	Cage, Lottie.....	443.95
Armstrong, Juanita.....	18.96	Caldwell, Billie Jean.....	551.25
Arnell, Lucille M.....	18.96	Camacho, Juanita.....	66.36
Ashman, Leah M.....	18.96	Campbell, Ian.....	94.80
Aspan, Marilyn.....	56.88	Cantrall, Judith.....	527.31
Avendano, Concepcion.....	69.42	Cartwright, Walter Jr.....	9.48
Bailey, Paula.....	56.88	Catledge, Eldridge.....	18.96
Bansfield, Mary S.....	56.88	Causey, Mildred.....	18.96
Barbaro, Nancy.....	27.87	Chao, Ines R.....	18.96
Barnes, Symiria.....	70.04	Cheatle, Marjorie.....	22.08
Bart, Helle.....	17.85	Clifford, William F.....	520.30
Bassindale, Jean C.....	9.48	Collins, Caroline.....	577.50
Berlin, Beatrice.....	47.40	Danielson, Nancy.....	11.37
Berman, Rose Z.....	37.92	Dattilo, Richard A.....	56.88
Bien-Aime, Erma J.....	180.18	Davis, Thelma.....	37.92
Bishop, Amelia M.....	37.92	Demos, Tasia J.....	37.77
Bishop, Charles.....	113.76	Diamond, Wendy.....	37.92
Board of Education.....	42,675.26	Dickens, Sarah F.....	30.33
Booker-Peterson, Mary.....	18.96	Dickey, Edward Jr.....	35.36
Borde, Arlene R.....	114.07	Dixon, Helen L.....	233.44
Brezinski, Thomas.....	18.96	Dwy, Harold.....	37.92
Broholm, Jean.....	37.92	Dwy, Marjorie A.....	18.96
Brouk, Carol J.....	577.50	Elem, Mattie.....	37.92

Emmerick, Mary.....	238.69	Langer, Donna.....	37.92
English, Thelma M.....	551.25	Laskey, Carole B.....	37.92
Eber, Claire S.....	23.70	Lathan, Helen.....	37.92
Faman, Mary T.....	199.99	Leflore, Lela.....	161.16
Faulkner, Thelma.....	551.25	Lisse, Stuart.....	18.96
Fletcher, Dorothy C.....	18.96	Lloyd, Bobby L.....	211.29
Francisco, Clodulfo.....	56.88	Loredo, Maria V.....	37.92
Franckowiak, Jean.....	18.96	Lovett, Mary.....	94.80
Gagliardi, Jean.....	551.25	Lucious, Jesse James.....	518.49
Garrison, Gloria S.....	143.11	Lynch, Margaret A.....	1.58
Gaston, Albert Jr.....	719.56	Marcy, Marilyn G.....	551.25
Geraghty, Eileen.....	18.96	Mareci, Judy.....	84.73
Gipson, Geneva.....	179.19	Martin, Loretta.....	551.25
Gladney, Velma.....	161.73	Martino, Marie.....	18.96
Glass, Zerneda.....	18.96	McBride, Mitchell.....	56.88
Golliet, Virginia M.....	551.25	McBride, Ronald.....	1,666.75
Golub, Shirlee.....	18.96	McGee-Horton, Barbara J.....	3.16
Gruodis, Ausrele M.....	133.59	McGehee, Ola.....	151.68
Hamilton, Zenobia.....	18.96	Melinger, Marcia S.....	32.49
Hankins, Beulah M.....	56.88	Mhooon, Juanita P.....	75.84
Harrell, Beatrice.....	18.96	Miller, Avra.....	297.49
Harris, Miriam S.....	56.88	Miller, Junetta.....	31.60
Hayes, Ruth T.....	11.02	Minkoff, Sandra.....	18.96
Hennecke, Curt F.....	18.96	Mitchum, Barbara.....	116.49
Henson, Mary Lou.....	18.96	Mocko, Andrew.....	66.36
Hickerson, Bonnie J.....	143.57	Moore, Lillie M.....	405.72
Hicks, Dorothy.....	56.88	Moran, Nancy Anne.....	551.25
Hitner, Sandra M.....	243.83	Morgan, Ruby.....	37.61
Hopkins, Christine.....	82.15	Morris, Frances.....	193.24
Howlett, Elizabeth.....	18.96	Morrison, Johnnie.....	525.21
Hunter, Dorothy.....	37.92	Nalls, John H.....	21.58
Hunter, Joana M.....	71.43	Nash, Lillian.....	722.78
Janowitz, Rita.....	6.32	Naudzius, Aldona K.....	29.87
Jansyn, Dolores J.....	3.16	Navarro, Blanca D.....	37.92
Jones, Juanita C.....	200.90	Nixon, Joseph D.....	28.44
Jones, Melba.....	37.92	Norris, John F.....	1,061.32
Jordan, Myrtle.....	18.96	O'Donnell, Jean.....	18.96
Juarez, Abelina.....	18.96	Olson, E. Robert.....	1,268.62
June, Barbara.....	18.96	Parker, Joyce.....	202.27
Kartsounes, Bessie.....	1,239.18	Parks, Lois.....	405.72
Katz, Selma.....	37.92	Pastos, Gus.....	199.08
Kelty, Loretta.....	9.48	Pauly, Carol J.....	518.49
Kohn, Frieda B.....	94.80	Pauss, Carol S.....	1,272.30
Koizumi, Carol K.....	18.96	Pence, Dwight.....	56.88
Korajczyk, Ronald W.....	56.88	Pettiford, George.....	18.96
Kores, Patricia.....	56.80	Pilch, Anthony E.....	149.07
Kostrzewski, Jeanette.....	551.25	Pinkus, Pauline B.....	56.88
Krause, Lois.....	60.44	Pusateri, Richard J.....	661.50
Kulwin, Lucille.....	18.96	Rapp, Rosemary.....	106.95
Kuna, Richard J.....	540.33	Reddick, Peggy Ann.....	347.40
L'Amas, Maureen A.....	56.88	Revere, Suzanne.....	18.96
LaForce, Loraine.....	18.96	Ridgway, Myron R.....	209.96
Landermeier, Florence.....	34.76	Rigsby, Marguerite.....	75.22

Risberg, Phyllis.....	164.35	Thomas, Essie M.....	543.18
Robin, Michelle J.....	18.96	Toman, Norma.....	9.48
Rood, Mary A.....	1,363.66	Trais, Linda.....	37.92
Rubinstein, Edith E.....	551.25	Tsarpalas, Litsa.....	56.88
Russell, Theodore R.....	293.88	Tuite, Audrey.....	18.96
Rutzky, Anita.....	37.92	Turner, Homer L.....	496.44
Ryan, Bobby R.....	37.92	Underwood, Beverly.....	37.92
Sanders, Richard H.....	551.20	Vanoy, Russell.....	180.12
Santiago, Nicomedes.....	18.96	Vlahakis, Catherine.....	1,164.97
Sass, Roger.....	551.25	Wade, Maureen.....	151.08
Scavo, John.....	18.96	Wardlow, Barbara.....	56.88
Schnarr, Eugene.....	18.96	Washington, Betty L.....	493.75
Schuster, Robert.....	18.96	Weiss, Leila.....	56.88
Shamis, Myrna H.....	18.96	Weiss, Rayda.....	94.80
Shields, Juanita.....	189.60	Wenhart, Mary M.....	9.48
Siegel, Gwen.....	18.96	West, Sammie Mae.....	18.96
Sierra, Concepcion.....	135.73	Westerfield, Della M.....	102.50
Singh, Edith D.....	18.75	Wilcox, Vera D.....	18.96
Skogsberg, Nancy.....	518.28	Williams, Maczell.....	37.92
Smith, Catherine Z.....	705.54	Williams, Mattie.....	628.38
Smith, Royal E.....	37.92	Williams, Rhoda B.....	151.68
Stalzer, Patricia M.....	471.90	Winchester, Sherran.....	151.68
Stern, Arlene G.....	163.44	Wolfe, Jean A.....	423.01
Stern, Frances.....	18.96	Wright-Miller, Mildred.....	66.36
Surdell, Kenneth.....	142.03	Young, Margie.....	56.88
Sussewell, Louise.....	4.32	Zachary, Daniel.....	18.96
Takiff, Carol.....	37.92	Zanatta, Clare E.....	518.49
Taylor, Priscilla.....	132.72		\$ 84,296.98

Refunds a/c Creditable Service Withdrawn:

Briska, Marianne H.....	\$ 1,364.13	Serlin, Nathan.....	6,075.04
Cantrall, Judith.....	699.13	Troy, Mary W.....	1,208.56
Cohran, Ermit.....	76.44	Waller, Margaret.....	568.99
Harvey, Lula.....	56.99	Williams, Mattie A.....	3,741.43
Maloy, Erwin S.....	1,954.62	Zimmerman, Anne.....	250.67
Minor, Frances.....	837.54		\$ 18,702.12
Nash, Lillian.....	1,233.60		
Plotkin, Diane F.....	212.47		
Sass, Roger.....	422.51		
		Grand Total of All Refunds.....	\$3,144,254.85

Outside Time

The Committee on Claims and Service Credits reported that affidavits, or other evidence attesting to or certifying service in the public schools of the several states or in schools operated by or under the auspices of the United States outside of the City of Chicago were presented for the persons hereinafter listed.

The Committee recommended that the service described be approved for pension credit provided that the last five years of the member's service shall have been rendered in a position covered by this Fund, the State Universities Retirement System or the Teachers' Retirement

System of the State of Illinois; a maximum credit of ten years shall be reduced by credit for such service validated by the State of Illinois and three-fifths of the term of service for which an annuity is granted shall be in the public schools of the City.

Name	School	Service	Years
Anderson, Mary	Disney/Trumbull	Teaching	01.000
Baker, Dalia	Marshall	Teaching	03.600
Cid Cosme, Rebecca	Chase	Teaching	09.100
Coleman, Christine	Tesla Altern. High	Teaching	05.000
Domes, Deborah	Central Office	Teaching	00.800
Ennis, Bonnie	Howe	Teaching	02.000
Fuertsch, Madeline Kelly	Arts of Living	Teaching	03.000
Griffin, Mary C.	Morgan Park High	Teaching	01.000
Kolos, Michael A.	Harlan Comm. Academy	Teaching	00.500
Lund, Christine	Monroe	Teaching	01.000
McDonald, Jamie	Young	Teaching	02.000
Pinsky, Larry	Hope	Teaching	02.000
Sanders, Virginia	Kilmer	Teaching	03.000
Smith, Barbara E.	Hirsch High	Teaching	00.200
Vega Tirado, Luis	Brentano	Teaching	10.000
Veitmanis, Elga	Orr Comm. Academy	Teaching	01.000
Voutirtsas, Danae	Sullivan High	Teaching	00.250
White, Ellen	Roosevelt High	Teaching	01.000

Ms. Reilly moved the Report of the Committee on Claims and Service Credits to the omnibus.

REPORT OF COMMITTEE ON PENSION LAW & RULES

1999 Pension Legislation Enacted

The Committee on Pension Law and Rules reported that the General Assembly enacted legislative measures affecting the Fund as follows:

The Committee recommended that the report on the 1999 Pension Legislation be approved and printed in the proceedings of this meeting.

Senate Bill 629 (Public Act 91-8)—appropriates \$65,044,700 for the Public School Teachers' Pension and Retirement Fund of Chicago for the 2000 fiscal year.

Senate Bill 630 (Public Act 91-20)—appropriates \$50,000 for the Retired Teachers' Supplementary Payment for the 2000 fiscal year.

House Bill 672 (Public Act 90-737)—entitled "AN ACT concerning governmental ethics" makes several significant changes to the laws governing ethics in all three branches of state government. First, it establishes numerous reforms of the State's campaign finance laws through amendments to the Election Code. It imposes some significant new disclosure obligations on campaign committees throughout the State. Such disclosures will help provide more information about the financial and in-kind contributions made to political committees and the expenditures they make, and will help make the people of the State of Illinois better informed about such committees.

Secondly, House Bill 672 creates a new State Gift Ban Act, one which will govern the executive, legislative and judicial branches of government. Among other things, it bans gifts from prohibited sources unless a clearly specified statutory exception applies. In addition, it establishes seven new ethics commissions which shall be empowered to promulgate rules, facilitate compliance and address individual complaints of possible violations.

Senate Bill 55 (Public Act 91-17)—signed June 4, 1999 contains the following provisions:

- Extend the early retirement option (ERO) to June 30, 2005, employer permitting;
- Modify the computation of the cost of the ERO as follows: the one-time employee contribution shall be equal to 7% of the retiring member's highest full-time annual salary rate used in the determination of the average salary for retirement pension....multiplied by (1) the number of years the employee is under age 60, or (2) the number of years the employee's creditable service is less than 34 years, rather than 35 years, whichever is less;
- Modify the 2.2 upgrade costs to allow a reduction in the cost at the rate of 25% for each of the member's total creditable service in excess of 34 years.

Mr. O'Brill moved the Report of Committee on Pension Law & Rules to the omnibus.

REPORT OF COMMITTEE ON INVESTMENTS

Purchase of Securities

The Committee on Investments reported that the securities described herein have been purchased for investment by the Fund's investment managers. The Committee recommended that the purchases of the listed securities be recorded in the proceedings for this meeting.

SCUDDER

PURCHASE OF STOCKS
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
531,331	CF SCUDDER EMERGING M	05-28-99		0.00	—	16.74	8,894,474.39	0.000
347,591	CF SCUDDER EMERGING M	06-09-99		0.00	—	17.46	6,068,946.71	0.000
878,922							14,963,421.10	

OPPENHEIMER

16,700	AMER HOME PROD CORP C	06-03-99	MERRILL LYNCH PIERCE	0.06	1,002.00	52.99	884,996.46	0.016
47,000	BECTON DICKINSON & CO	06-28-99	MORGAN STANLEY & CO	0.06	2,820.00	30.55	1,435,953.40	0.011
37,800	COMPAQ COMPUTER CORP	07-23-99	PAINE WEBBER GOVERN	0.06	2,268.00	24.69	933,093.00	0.003
75,300	EMERSON ELEC CO COM	07-14-99	M RAMSEY KING SECURI	0.06	4,518.00	62.51	4,706,837.34	0.020
13,000	MCI WORLDCOM INC COM	05-26-99	SMITH BARNEY INC	0.00	—	83.81	1,089,562.50	0.000
34,800	RAYTHEON CO CL B COM	05-13-99	FC FINANCIAL	0.06	2,088.00	71.48	2,487,636.24	0.011
48,500	WASTE MGMT INC DEL CO	05-04-99	CITATION GROUP	0.06	2,910.00	59.93	2,906,789.30	0.000
20,300	WASTE MGMT INC DEL CO	07-07-99	MORGAN STANLEY & CO	0.06	1,218.00	34.01	690,465.93	0.001
34,000	WASTE MGMT INC DEL CO	07-13-99	BEAR, STEARNS, SECUR	0.06	2,040.00	34.24	1,164,027.40	0.001
327,400							16,299,361.57	

WADDELL & REED

24,200	##NORTEL NETWORKS COR	06-18-99	BEREAN CAPITAL INC I	0.05	1,210.00	87.15	2,108,998.54	0.001
40,100	##NORTEL NETWORKS COR	06-21-99	SMITH BARNEY INC	0.05	2,005.00	86.36	3,463,023.97	0.001
54,100	AMER HOME PROD CORP C	07-27-99	GOLDMAN SACHS & COMP	0.05	2,705.00	52.01	2,813,908.71	0.017

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
24,400	AMER ON-LINE COM	05-03-99	PAIN WEBBER GOVERN	0.06	1,464.00	137.46	3,353,967.88	0.000
24,900	AMER ON-LINE COM	05-07-99	SOUNDVIEW FINANCIAL	0.06	1,494.00	119.08	2,965,111.92	0.000
20,900	APPLE COMPUTER INC CO	06-25-99	SMITH BARNEY INC	0.00	—	42.43	886,726.39	0.000
24,400	APPLE COMPUTER INC CO	06-28-99	SMITH BARNEY INC	0.00	—	42.70	1,041,792.16	0.000
3,500	APPLE COMPUTER INC CO	06-29-99	SMITH BARNEY INC	0.00	—	42.75	149,625.00	0.000
41,900	ASSOC 1ST CAP CORP CL	06-17-99	CITATION GROUP	0.06	2,514.00	39.53	1,656,185.49	0.005
8,700	CARDINAL HLTH INC	07-08-99	CORRESPONDENT SERVIC	0.05	435.00	68.00	591,593.91	0.001
10,600	CARDINAL HLTH INC	07-09-99	CORRESPONDENT SERVIC	0.05	530.00	68.17	722,605.18	0.001
2,800	CARDINAL HLTH INC	07-12-99	PIPER JAFFRAY INC	0.06	168.00	67.80	189,841.12	0.001
5,900	CARDINAL HLTH INC	07-12-99	BEAR, STEARNS, SECUR	0.06	354.00	67.44	397,866.50	0.001
9,400	CARDINAL HLTH INC	07-13-99	SMITH BARNEY INC	0.06	564.00	65.85	618,989.06	0.001
2,100	CARDINAL HLTH INC	07-15-99	SMITH BARNEY INC	0.05	105.00	66.35	139,328.49	0.001
1,800	CARDINAL HLTH INC	07-16-99	SMITH BARNEY INC	0.05	90.00	66.55	119,790.00	0.001
6,000	CARDINAL HLTH INC	07-30-99	SMITH BARNEY INC	0.06	360.00	68.76	412,534.20	0.001
22,100	CISCO SYS INC COM	06-18-99	SMITH BARNEY INC	0.00	—	118.88	2,627,137.50	0.000
1,500	DEERE & CO COM	07-27-99	CORRESPONDENT SERVIC	0.05	75.00	39.05	58,575.00	0.022
8,700	DEERE & CO COM	07-28-99	CORRESPONDENT SERVIC	0.05	435.00	38.86	338,041.11	0.022
12,400	DEERE & CO COM	07-29-99	CORRESPONDENT SERVIC	0.05	620.00	38.22	473,867.24	0.023
4,500	DEERE & CO COM	07-30-99	CORRESPONDENT SERVIC	0.05	225.00	38.28	172,281.15	0.022
50,400	DELL COMPUTER CORP CO	07-27-99	JEFFERIES & COMPANY	0.00	—	41.78	2,105,832.96	0.000
12,600	DELL COMPUTER CORP CO	07-27-99	J.P. MORGAN SECURITI	0.00	—	40.94	515,812.50	0.000
30,200	DELL COMPUTER CORP CO	07-28-99	LEHMAN BROTHERS INC	0.00	—	41.87	1,264,389.44	0.000

PURCHASE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
30,300	DELL COMPUTER CORP CO	07-29-99	LEHMAN BROTHERS INC	0.00	—	41.67	1,262,579.79	0.000
51,000	EMC CORP MASS COM	06-14-99	LEWCO SECURITIES	0.05	2,550.00	49.80	2,539,677.60	0.000
45,000	EMC CORP MASS COM	06-18-99	LEWCO SECURITIES	0.05	2,250.00	57.76	2,599,348.50	0.000
5,200	FOREST LAB INC COM	06-29-99	CORRESPONDENT SERVIC	0.06	312.00	42.00	218,387.00	0.000
34,200	GOLDMAN SACHS GROUP I	05-03-99	GOLDMAN SACHS & COMP	0.00	—	53.00	1,812,600.00	0.000
13,800	JOHNSON & JOHNSON COM	07-20-99	GARDNER RECH & CO.	0.06	828.00	96.12	1,326,469.80	0.011
6,000	LILLY ELI & CO COM	06-23-99	MERRILL LYNCH PIERCE	0.05	300.00	65.51	393,088.20	0.014
90,000	LUCENT TECHNOLOGIES I	06-18-99	PAINE WEBBER GOVERN M	0.05	4,500.00	62.29	5,606,127.00	0.001
29,000	MCI WORLDCOM INC COM	06-18-99	FIRST BOSTON CORPORA	0.00	—	94.44	2,738,687.50	0.000
5,200	MERCK & CO INC COM	06-03-99	BERNSTEIN, SANFORD C	0.05	260.00	67.89	353,051.92	0.017
21,000	MERCK & CO INC COM	06-04-99	BLAIR, WILLIAM & CO	0.05	1,050.00	68.11	1,430,362.50	0.017
7,100	RAYTHEON CO CL A COM	05-20-99	ABN AMRO SECURITIES	0.05	355.00	72.25	513,003.40	0.011
1,500	RAYTHEON CO CL A COM	05-21-99	ABN AMRO SECURITIES	0.05	75.00	72.05	108,078.15	0.011
1,300	RAYTHEON CO CL A COM	05-24-99	COWEN AND COMPANY	0.05	65.00	70.84	92,090.05	0.011
6,900	SCHERING-PLOUGH CORP	06-21-99	MERRILL LYNCH PIERCE	0.05	345.00	46.09	318,049.29	0.010
11,000	SCHLUMBERGER LTD COM	06-15-99	PAINE WEBBER GOVERN M	0.06	660.00	64.03	704,350.90	0.011
31,400	SCHLUMBERGER LTD COM	06-16-99	PAINE WEBBER GOVERN M	0.06	1,884.00	63.45	1,992,358.26	0.011
5,300	WALT DISNEY CO COM	06-08-99	BERNSTEIN, SANFORD C	0.05	265.00	29.95	158,718.57	0.007
2,600	WALT DISNEY CO COM	06-10-99	WEEDEN AND & CO	0.05	130.00	29.53	76,769.94	0.007
845,900							53,431,623.79	

SCHRODER

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
7,699	CF SCHRODER EMERGING	05-28-99		0.00	—	1,993.22	15,345,000.00	0.000
7,699							15,345,000.00	

BRINSON PRINS EQUITY

32,100	AETNA INC COM STK	05-28-99	FC FINANCIAL	0.05	1,605.00	90.24	2,896,675.11	0.008
23,100	AETNA INC COM STK	06-01-99	CORRESPONDENT SERVIC	0.05	1,155.00	90.51	2,090,829.51	0.008
19,000	AETNA INC COM STK	06-02-99	GARDNER RECH & CO.	0.05	950.00	92.19	1,751,575.80	0.008
29,000	AETNA INC COM STK	06-03-99	GARDNER RECH & CO.	0.05	1,450.00	91.97	2,667,074.90	0.008
3,700	AETNA INC COM STK	06-07-99	CORRESPONDENT SERVIC	0.05	185.00	93.77	346,959.73	0.008
40,400	AETNA INC COM STK	06-18-99	ABN AMRO SECURITIES	0.05	2,020.00	92.82	3,750,024.96	0.008
54,600	AON CORP COM	05-28-99	DONALDSON LUFKIN & J	0.05	2,730.00	43.00	2,347,860.06	0.019
71,600	AON CORP COM	06-01-99	PAINE WEBBER GOVERNMENT	0.05	3,580.00	42.11	3,014,832.56	0.019
49,400	AON CORP COM	06-03-99	GARDNER RECH & CO.	0.05	2,470.00	42.00	2,074,844.46	0.019
6,300	AON CORP COM	06-07-99	CORRESPONDENT SERVIC	0.05	315.00	43.51	274,139.46	0.019
68,700	AON CORP COM	06-18-99	BEREAN CAPITAL INC I	0.05	3,435.00	42.68	2,931,772.50	0.019
10,300	BANKBOSTON CORP COM S	06-03-99	FIRST BOSTON CORPORA	0.05	515.00	47.49	489,121.25	0.026
1,300	BANKBOSTON CORP COM S	06-07-99	CORRESPONDENT SERVIC	0.05	65.00	48.36	62,871.25	0.026
14,800	BANKBOSTON CORP COM S	06-18-99	ABN AMRO SECURITIES	0.05	740.00	48.68	720,390.00	0.026
23,700	BAXTER INTL INC COM	05-28-99	FC FINANCIAL	0.05	1,185.00	65.34	1,548,534.30	0.017
5,100	BAXTER INTL INC COM	06-01-99	CORRESPONDENT SERVIC	0.05	255.00	65.30	333,030.00	0.017
25,900	BAXTER INTL INC COM	06-02-99	GARDNER RECH & CO.	0.05	1,295.00	65.72	1,702,031.45	0.017

BRINSON PRNTS EQUITY

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
21,400	BAXTER INTL INC COM	06-03-99	GARDNER RECH & CO.	0.05	1,070.00	65.41	1,399,857.46	0.017
2,700	BAXTER INTL INC COM	06-07-99	CORRESPONDENT SERVIC	0.05	135.00	67.18	181,372.50	0.017
29,700	BAXTER INTL INC COM	06-18-99	BEREAN CAPITAL INC I	0.05	1,485.00	63.30	1,880,010.00	0.018
99,900	BURL NORTHN SANTA FE	05-28-99	FC FINANCIAL	0.05	4,995.00	31.12	3,108,498.39	0.015
141,500	BURL NORTHN SANTA FE	06-01-99	CORRESPONDENT SERVIC	0.05	7,075.00	30.97	4,382,297.45	0.015
97,800	BURL NORTHN SANTA FE	06-03-99	LEWCO SECURITIES	0.05	4,890.00	30.49	2,982,362.10	0.015
12,300	BURL NORTHN SANTA FE	06-07-99	CORRESPONDENT SERVIC	0.05	615.00	30.90	380,026.95	0.015
135,900	BURL NORTHN SANTA FE	06-18-99	BEREAN CAPITAL INC I	0.05	6,795.00	31.44	4,273,226.01	0.015
7,000	CHASE MANHATTAN CORP	05-28-99	FC FINANCIAL	0.05	350.00	72.52	507,654.70	0.022
24,500	CHASE MANHATTAN CORP	06-01-99	CORRESPONDENT SERVIC	0.05	1,225.00	71.43	1,749,912.50	0.022
17,000	CHASE MANHATTAN CORP	06-03-99	LEWCO SECURITIES	0.05	850.00	71.35	1,212,912.60	0.022
2,100	CHASE MANHATTAN CORP	06-07-99	CORRESPONDENT SERVIC	0.05	105.00	75.61	158,786.25	0.021
23,500	CHASE MANHATTAN CORP	06-18-99	BEREAN CAPITAL INC I	0.05	1,175.00	80.84	1,899,643.65	0.020
26,200	CIGNA CORP COM	05-28-99	FC FINANCIAL	0.05	1,310.00	92.89	2,433,809.70	0.012
34,400	CIGNA CORP COM	06-01-99	HCM INVESTMENTS INC.	0.05	1,720.00	93.30	3,209,520.00	0.012
23,700	CIGNA CORP COM	06-03-99	GARDNER RECH & CO.	0.05	1,185.00	95.04	2,252,436.15	0.012
3,000	CIGNA CORP COM	06-07-99	CORRESPONDENT SERVIC	0.05	150.00	96.05	288,150.00	0.012
33,000	CIGNA CORP COM	06-18-99	BEREAN CAPITAL INC I	0.05	1,650.00	95.22	3,142,349.10	0.012
27,700	COMPAQ COMPUTER CORP	06-30-99	SMITH BARNEY INC	0.05	1,385.00	23.32	645,842.12	0.003
32,400	COMPAQ COMPUTER CORP	07-01-99	SMITH BARNEY INC	0.05	1,620.00	23.39	757,693.44	0.003
27,800	COMPAQ COMPUTER CORP	07-02-99	SMITH BARNEY INC	0.05	1,390.00	23.52	653,911.60	0.003
38,300	COMPAQ COMPUTER CORP	07-06-99	BRIDGE TRADING COMPA	0.05	1,915.00	23.60	904,014.05	0.003

BRINSON PRNTS EQUITY

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

September 21

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
25,800	COMPAQ COMPUTER CORP	07-07-99	BRIDGE TRADING COMPA	0.05	1,290.00	24.54	633,139.74	0.003
13,500	COMPAQ COMPUTER CORP	07-08-99	BRIDGE TRADING COMPA	0.05	675.00	25.93	350,055.00	0.003
16,200	COMPAQ COMPUTER CORP	07-09-99	MERRILL LYNCH PIERCE	0.05	810.00	26.30	425,988.72	0.003
10,000	COMPUTER SCI CORP COM	05-28-99	MERRILL LYNCH PIERCE	0.05	500.00	62.99	629,855.00	0.000
20,000	COMPUTER SCI CORP COM	06-01-99	CAPITAL INSTITUTIONA	0.05	1,000.00	64.27	1,285,476.00	0.000
3,500	COMPUTER SCI CORP COM	06-02-99	STANDARD AND POORS S	0.05	175.00	64.13	224,439.25	0.000
15,000	COMPUTER SCI CORP COM	06-03-99	STANDARD AND POORS S	0.05	750.00	64.81	972,198.00	0.000
400	COMPUTER SCI CORP COM	06-08-99	INTERSTATE/JOHNSON L	0.05	20.00	65.91	26,365.68	0.000
600	COMPUTER SCI CORP COM	06-09-99	STANDARD AND POORS S	0.05	30.00	64.24	38,544.84	0.000
500	COMPUTER SCI CORP COM	06-10-99	INTERSTATE/JOHNSON L	0.05	25.00	62.52	31,257.50	0.000
900	COMPUTER SCI CORP COM	06-11-99	INTERSTATE/JOHNSON L	0.05	45.00	62.70	56,427.84	0.000
400	COMPUTER SCI CORP COM	06-14-99	INTERSTATE/JOHNSON L	0.05	20.00	62.42	24,969.84	0.000
500	COMPUTER SCI CORP COM	06-15-99	INTERSTATE/JOHNSON L	0.05	25.00	63.05	31,524.50	0.000
15,000	COMPUWARE CORP COM	05-28-99	INSTINET	0.03	450.00	30.93	463,887.00	0.000
13,600	COMPUWARE CORP COM	06-01-99	DONALDSON LUFKIN & J	0.00	—	30.00	408,000.00	0.000
30,700	COMPUWARE CORP COM	06-01-99	INSTINET	0.03	921.00	30.01	921,214.90	0.000
10,000	COMPUWARE CORP COM	06-02-99	DONALDSON LUFKIN & J	0.00	—	29.84	298,438.00	0.000
50,000	COMPUWARE CORP COM	06-03-99	DONALDSON LUFKIN & J	0.00	—	28.87	1,443,635.00	0.000
56,400	COMPUWARE CORP COM	06-07-99	DONALDSON LUFKIN & J	0.00	—	30.53	1,721,790.48	0.000
46,800	COMPUWARE CORP COM	06-18-99	MERRILL LYNCH PIERCE	0.00	—	30.00	1,404,000.00	0.000
13,900	CORNING INC COM	05-28-99	GARDNER RECH & CO.		695.00	54.52	757,769.62	0.013
20,000	CORNING INC COM	06-01-99	FC FINANCIAL		1,000.00	53.74	1,074,750.00	0.013

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1999

PURCHASE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
55,400	CORNING INC COM	06-01-99	GARDNER RECH & CO.		2,770.00	55.24	3,060,301.54	0.013
38,300	CORNING INC COM	06-03-99	FC FINANCIAL		1,915.00	55.05	2,108,415.00	0.013
4,900	CORNING INC COM	06-07-99	CORRESPONDENT SERVIC		245.00	55.18	270,357.50	0.013
53,200	CORNING INC COM	06-18-99	GARDNER RECH & CO.		2,660.00	61.37	3,264,761.64	0.011
17,000	COVANCE INC COM	05-28-99	FC FINANCIAL		850.00	21.55	366,350.00	0.000
22,100	COVANCE INC COM	06-01-99	CORRESPONDENT SERVIC		1,105.00	21.18	467,967.50	0.000
15,400	COVANCE INC COM	06-03-99	GARDNER RECH & CO.		770.00	20.55	316,470.00	0.000
1,900	COVANCE INC COM	06-07-99	CORRESPONDENT SERVIC		95.00	20.93	39,757.50	0.000
21,300	COVANCE INC COM	06-18-99	BEREAN CAPITAL INC I		1,065.00	19.94	424,621.89	0.000
300	DELPHI AUTOMOTIVE SYS	05-28-99	MORGAN STANLEY & CO		15.00	19.79	5,937.03	0.000
2,100	DELPHI AUTOMOTIVE SYS	05-28-99	BRIDGE TRADING COMPA		63.00	19.89	41,770.47	0.000
8,300	DELPHI AUTOMOTIVE SYS	06-01-99	INVESTMENT TECHNOLOG		166.00	18.74	155,569.39	0.000
15,900	DELPHI AUTOMOTIVE SYS	06-01-99	FIDELITY CAPITAL MAR		795.00	18.80	298,908.87	0.000
5,800	DELPHI AUTOMOTIVE SYS	06-02-99	INVESTMENT TECHNOLOG		116.00	18.61	107,950.18	0.000
40,000	DELPHI AUTOMOTIVE SYS	06-03-99	FIDELITY CAPITAL MAR		2,000.00	18.79	751,544.00	0.000
6,700	DELPHI AUTOMOTIVE SYS	06-03-99	INVESTMENT TECHNOLOG		134.00	18.83	126,186.46	0.000
6,000	DELPHI AUTOMOTIVE SYS	06-04-99	JEFFERIES & COMPANY		300.00	18.85	113,101.20	0.000
16,500	DELPHI AUTOMOTIVE SYS	06-07-99	INVESTMENT TECHNOLOG		330.00	18.93	312,283.95	0.000
38,400	DELPHI AUTOMOTIVE SYS	06-18-99	CORRESPONDENT SERVIC		1,920.00	18.48	709,762.56	0.015
2,100	DOMINION RES INC VA C	06-16-99	WEEDEN AND & CO		105.00	43.57	91,504.14	0.059
2,100	DOMINION RES INC VA C	06-17-99	WEEDEN AND & CO		105.00	43.69	91,739.13	0.059
40,000	DOMINION RES INC VA C	06-18-99	GARDNER RECH & CO.		2,000.00	43.90	1,755,824.00	0.058

BRINSON PRNTS EQUITY

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
400	DOMINION RES INC VA C	06-18-99	WEEDEN AND & CO		20.00	43.90	17,558.24	0.058
1,200	DOMINION RES INC VA C	06-21-99	WEEDEN AND & CO		60.00	44.32	53,184.48	0.058
1,200	DOMINION RES INC VA C	06-22-99	WEEDEN AND & CO		60.00	44.65	53,585.04	0.057
2,000	DOMINION RES INC VA C	06-23-99	WEEDEN AND & CO		100.00	44.72	89,439.40	0.057
500	DOMINION RES INC VA C	06-25-99	WEEDEN AND & CO		25.00	44.42	22,211.85	0.058
1,500	DOMINION RES INC VA C	06-29-99	WEEDEN AND & CO		75.00	44.04	66,064.20	0.058
1,000	DOMINION RES INC VA C	06-30-99	WEEDEN AND & CO		50.00	43.51	43,509.40	0.059
800	DOMINION RES INC VA C	07-01-99	WEEDEN AND & CO		40.00	43.51	34,810.16	0.059
1,400	DOMINION RES INC VA C	07-02-99	WEEDEN AND & CO		70.00	43.92	61,487.86	0.058
2,100	DOMINION RES INC VA C	07-08-99	DB CLEARING SERVICES		105.00	44.18	92,767.50	0.058
2,300	DOMINION RES INC VA C	07-12-99	DB CLEARING SERVICES		115.00	44.18	101,602.50	0.058
400	DOMINION RES INC VA C	07-13-99	DB CLEARING SERVICES		20.00	44.05	17,620.00	0.058
800	DOMINION RES INC VA C	07-14-99	DB CLEARING SERVICES		40.00	44.05	35,240.00	0.058
400	DOMINION RES INC VA C	07-14-99	INVESTMENT TECHNOLOG		8.00	44.40	17,758.00	0.058
1,800	DOMINION RES INC VA C	07-16-99	INVESTMENT TECHNOLOG		36.00	44.50	80,094.06	0.057
4,700	DOMINION RES INC VA C	07-19-99	DB CLEARING SERVICES		235.00	44.93	211,147.50	0.057
4,200	DOMINION RES INC VA C	07-21-99	DB CLEARING SERVICES		210.00	45.30	190,249.08	0.056
800	DOMINION RES INC VA C	07-26-99	DB CLEARING SERVICES		40.00	44.72	35,777.52	0.057
1,500	DOMINION RES INC VA C	07-27-99	DB CLEARING SERVICES		75.00	44.78	67,176.60	0.057
1,000	DOMINION RES INC VA C	07-28-99	DB CLEARING SERVICES		50.00	44.55	44,549.50	0.057
1,000	DOMINION RES INC VA C	07-29-99	DB CLEARING SERVICES		50.00	44.06	44,055.40	0.058
2,400	DOMINION RES INC VA C	07-30-99	DB CLEARING SERVICES		120.00	44.09	105,816.48	0.058

BRINSON PRNTS EQUITY

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
41,800	ELECTR DATA SYS CORP	05-28-99	FC FINANCIAL		2,090.00	56.09	2,344,762.64	0.010
70,200	ELECTR DATA SYS CORP	06-01-99	CORRESPONDENT SERVIC		3,510.00	56.05	3,934,710.00	0.010
48,500	ELECTR DATA SYS CORP	06-03-99	LEWCO SECURITIES		2,425.00	56.38	2,734,619.15	0.010
6,200	ELECTR DATA SYS CORP	06-07-99	CORRESPONDENT SERVIC		310.00	58.65	363,641.16	0.010
67,400	ELECTR DATA SYS CORP	06-18-99	CORRESPONDENT SERVIC		3,370.00	58.44	3,939,166.04	0.010
74,100	ENERGY CORP NEW COM	06-01-99	LEHMAN BROTHERS INC		3,705.00	32.54	2,411,354.79	0.036
56,500	ENERGY CORP NEW COM	06-01-99	MORGAN STANLEY & CO		2,825.00	32.50	1,836,295.20	0.036
51,100	ENERGY CORP NEW COM	06-03-99	FC FINANCIAL		2,555.00	32.56	1,663,805.78	0.036
6,500	ENERGY CORP NEW COM	06-07-99	CORRESPONDENT SERVIC		325.00	33.11	215,231.25	0.036
71,100	ENERGY CORP NEW COM	06-18-99	CORRESPONDENT SERVIC		3,555.00	32.68	2,323,192.50	0.036
66,000	FDX CORP COM STK	05-28-99	GARDNER RECH & CO.		3,300.00	54.65	3,606,675.60	0.000
86,400	FDX CORP COM STK	06-01-99	GARDNER RECH & CO.		4,320.00	56.53	4,884,373.44	0.000
59,600	FDX CORP COM STK	06-03-99	FC FINANCIAL		2,980.00	52.36	3,120,465.28	0.000
7,600	FDX CORP COM STK	06-07-99	CORRESPONDENT SERVIC		380.00	52.11	396,055.00	0.000
82,900	FDX CORP COM STK	06-18-99	CORRESPONDENT SERVIC		4,145.00	54.30	4,501,503.16	0.000
39,500	FIRST DATA CORP COM	05-28-99	FC FINANCIAL		1,975.00	45.05	1,779,648.80	0.001
44,300	FIRST DATA CORP COM	06-01-99	GARDNER RECH & CO.		2,215.00	46.33	2,052,201.93	0.001
15,000	FIRST DATA CORP COM	06-02-99	GARDNER RECH & CO.		750.00	46.50	697,563.00	0.001
40,900	FIRST DATA CORP COM	06-03-99	FC FINANCIAL		2,045.00	46.57	1,904,520.77	0.001
5,200	FIRST DATA CORP COM	06-07-99	CORRESPONDENT SERVIC		260.00	46.44	241,472.40	0.001
56,900	FIRST DATA CORP COM	06-18-99	CORRESPONDENT SERVIC		2,845.00	49.28	2,804,145.80	0.001
17,900	FIRST UN CORP COM ISI	05-28-99	GARDNER RECH & CO.		895.00	45.99	823,176.25	0.040

BRINSON PRTNS EQUITY

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

September 21

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
23,500	FIRST UN CORP COM ISI	06-01-99	GARDNER RECH & CO.		1,175.00	45.61	1,071,893.75	0.041
16,200	FIRST UN CORP COM ISI	06-03-99	FC FINANCIAL		810.00	44.55	721,710.00	0.042
2,100	FIRST UN CORP COM ISI	06-07-99	CORRESPONDENT SERVIC		105.00	44.80	94,080.00	0.041
22,600	FIRST UN CORP COM ISI	06-18-99	CORRESPONDENT SERVIC		1,130.00	44.74	1,011,067.50	0.042
13,700	FLEET FINCL GROUP INC	05-28-99	CAPITAL INSTITUTIONA		685.00	41.18	564,097.50	0.026
35,400	FLEET FINCL GROUP INC	06-01-99	GARDNER RECH & CO.		1,770.00	41.03	1,452,352.26	0.026
24,500	FLEET FINCL GROUP INC	06-03-99	FC FINANCIAL		1,225.00	41.05	1,005,631.90	0.026
3,100	FLEET FINCL GROUP INC	06-07-99	CORRESPONDENT SERVIC		155.00	41.80	129,580.00	0.025
34,000	FLEET FINCL GROUP INC	06-18-99	CORRESPONDENT SERVIC		1,700.00	42.36	1,440,325.00	0.025
8,000	HSEHD INTL INC COM	05-28-99	CAPITAL INSTITUTIONA		400.00	42.99	343,900.00	0.015
45,700	HSEHD INTL INC COM	06-01-99	GARDNER RECH & CO.		2,285.00	42.52	1,943,036.04	0.015
31,700	HSEHD INTL INC COM	06-03-99	FC FINANCIAL		1,585.00	44.08	1,397,323.32	0.015
4,000	HSEHD INTL INC COM	06-07-99	BEREAN CAPITAL INC I		200.00	44.36	177,450.00	0.015
43,900	HSEHD INTL INC COM	06-18-99	GARDNER RECH & CO.		2,195.00	46.80	2,054,520.00	0.014
1,100	ILL TOOL WKS INC COM	05-28-99	CAPITAL INSTITUTIONA		55.00	76.07	83,673.70	0.009
8,500	ILL TOOL WKS INC COM	06-01-99	GARDNER RECH & CO.		425.00	77.67	660,206.05	0.009
5,800	ILL TOOL WKS INC COM	06-03-99	FC FINANCIAL		290.00	79.59	461,627.22	0.009
800	ILL TOOL WKS INC COM	06-07-99	BEREAN CAPITAL INC I		40.00	81.18	64,940.00	0.008
8,200	ILL TOOL WKS INC COM	06-18-99	GARDNER RECH & CO.		410.00	80.11	656,922.50	0.008
19,900	KIMBERLY-CLARK CORP C	05-28-99	GARDNER RECH & CO.		995.00	59.80	1,190,020.00	0.017
26,000	KIMBERLY-CLARK CORP C	06-01-99	CORRESPONDENT SERVIC		1,300.00	60.05	1,561,300.00	0.017
18,000	KIMBERLY-CLARK CORP C	06-03-99	FC FINANCIAL		900.00	58.93	1,060,650.00	0.017

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BRINSON PRNTS EQUITY

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,300	KIMBERLY-CLARK CORP C	06-07-99	BEREAN CAPITAL INC I		115.00	58.99	135,671.25	0.017
25,000	KIMBERLY-CLARK CORP C	06-18-99	GARDNER RECH & CO.		1,250.00	57.61	1,440,312.50	0.018
17,600	KIMBERLY-CLARK CORP C	07-06-99	CAPITAL INSTITUTIONA		880.00	56.43	993,095.84	0.018
500	KIMBERLY-CLARK CORP C	07-07-99	INVESTMENT TECHNOLOG		10.00	55.99	27,994.40	0.018
300	LILLY ELI & CO COM	06-18-99	GARDNER RECH & CO.		15.00	69.43	20,827.50	0.013
53,000	LOCKHEED MARTIN CORP	06-01-99	HCM INVESTMENTS INC.		2,650.00	41.95	2,223,376.50	0.020
61,900	LOCKHEED MARTIN CORP	06-03-99	FC FINANCIAL		3,095.00	41.43	2,564,207.50	0.021
7,900	LOCKHEED MARTIN CORP	06-07-99	BEREAN CAPITAL INC I		395.00	41.64	328,988.39	0.021
86,200	LOCKHEED MARTIN CORP	06-18-99	GARDNER RECH & CO.		4,310.00	34.99	3,015,922.50	0.025
55,000	MASCO CORP COM	05-28-99	GARDNER RECH & CO.		2,750.00	28.65	1,575,563.00	0.015
34,200	MASCO CORP COM	06-01-99	LEHMAN BROTHERS INC		1,710.00	29.36	1,004,197.50	0.014
54,000	MASCO CORP COM	06-02-99	LEHMAN BROTHERS INC		2,700.00	29.78	1,608,098.40	0.014
61,000	MASCO CORP COM	06-03-99	FIRST BOSTON CORPORA		3,050.00	29.61	1,806,362.50	0.014
7,700	MASCO CORP COM	06-07-99	BEREAN CAPITAL INC I		385.00	30.71	236,447.75	0.014
84,700	MASCO CORP COM	06-18-99	GARDNER RECH & CO.		4,235.00	29.53	2,501,013.13	0.014
70,800	MATTEL INC COM	06-01-99	LYNCH JONES & RYAN		3,540.00	26.19	1,854,294.48	0.013
27,700	MATTEL INC COM	06-03-99	LYNCH JONES & RYAN		1,385.00	26.20	725,823.10	0.013
3,500	MATTEL INC COM	06-07-99	CHICAGO CORPORATION		175.00	24.49	85,706.25	0.014
38,500	MATTEL INC COM	06-18-99	GARDNER RECH & CO.		1,925.00	22.64	871,520.65	0.015
3,300	MATTEL INC COM	06-30-99	MORGAN STANLEY & CO		165.00	25.95	85,641.27	0.013
2,700	MATTEL INC COM	07-01-99	MERRILL LYNCH PIERCE		135.00	26.54	71,665.83	0.013
2,800	MATTEL INC COM	07-02-99	MERRILL LYNCH PIERCE		140.00	26.41	73,947.44	0.013

BRINSON PRTRS EQUITY

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
13,700	MATTEL INC COM	07-06-99	SMITH BARNEY INC		685.00	24.73	338,846.21	0.014
5,400	MATTEL INC COM	07-07-99	SMITH BARNEY INC		270.00	25.50	137,680.02	0.014
8,100	MATTEL INC COM	07-08-99	SMITH BARNEY INC		405.00	25.82	209,137.14	0.013
7,200	MATTEL INC COM	07-09-99	SMITH BARNEY INC		360.00	25.49	183,502.08	0.014
34,700	MATTEL INC COM	07-12-99	SMITH BARNEY INC		1,735.00	24.19	839,285.43	0.014
10,700	NEWELL RUBBERMAID INC	06-02-99	SMITH BARNEY INC		642.00	42.25	452,048.25	0.018
5,300	NEWELL RUBBERMAID INC	06-03-99	BEAR, STEARNS, SECUR		265.00	44.05	233,465.00	0.018
31,900	NEWELL RUBBERMAID INC	06-07-99	BEAR, STEARNS, SECUR		1,595.00	45.45	1,449,721.02	0.017
27,900	NEWELL RUBBERMAID INC	06-18-99	GARDNER RECH & CO.		1,395.00	45.25	1,262,338.29	0.017
39,200	NORFOLK SOUTHN CORP C	05-28-99	GARDNER RECH & CO.		1,960.00	32.70	1,281,879.20	0.024
25,000	NORFOLK SOUTHN CORP C	06-01-99	DONALDSON LUFKIN & J		1,250.00	33.05	826,182.50	0.024
26,400	NORFOLK SOUTHN CORP C	06-02-99	DONALDSON LUFKIN & J		1,320.00	33.55	885,793.92	0.023
35,400	NORFOLK SOUTHN CORP C	06-03-99	BROADCORT CAPITAL CO		1,770.00	32.92	1,165,534.38	0.024
4,500	NORFOLK SOUTHN CORP C	06-07-99	BEREAN CAPITAL INC I		225.00	33.97	152,862.30	0.023
44,600	PHILIP MORRIS COS INC	06-01-99	PAINE WEBBER GOVERNMENT		2,230.00	39.23	1,749,680.30	0.048
31,000	PHILIP MORRIS COS INC	06-03-99	BROADCORT CAPITAL CO		1,550.00	39.49	1,224,112.50	0.048
3,900	PHILIP MORRIS COS INC	06-07-99	CHICAGO CORPORATION		195.00	39.93	155,707.50	0.048
43,100	PHILIP MORRIS COS INC	06-18-99	GARDNER RECH & CO.		2,155.00	41.89	1,805,592.61	0.045
17,600	PNC BNK CORP COM	05-28-99	GARDNER RECH & CO.		880.00	57.29	1,008,286.40	0.028
23,000	PNC BNK CORP COM	06-01-99	BROADCORT CAPITAL CO		1,150.00	56.43	1,297,880.80	0.029
15,900	PNC BNK CORP COM	06-03-99	BROADCORT CAPITAL CO		795.00	57.23	909,920.43	0.028
2,000	PNC BNK CORP COM	06-07-99	BEREAN CAPITAL INC I		100.00	58.68	117,350.00	0.027

BRINSON PRNTS EQUITY

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
22,100	PNC BNK CORP COM	06-18-99	BROADCORT CAPITAL CO		1,105.00	57.30	1,266,330.00	0.028
20,000	PRAXAIR INC COM	05-28-99	CAPITAL INSTITUTIONA		1,000.00	49.66	993,118.00	0.011
26,200	PRAXAIR INC COM	06-02-99	GARDNER RECH & CO.		1,310.00	50.37	1,319,565.62	0.011
2,300	PRAXAIR INC COM	06-07-99	BEREAN CAPITAL INC I		115.00	53.02	121,952.44	0.010
18,100	PRAXAIR INC COM	06-07-99	GARDNER RECH & CO.		905.00	53.05	960,205.00	0.010
25,100	PRAXAIR INC COM	06-18-99	BROADCORT CAPITAL CO		1,255.00	50.50	1,267,555.02	0.011
12,200	RAYTHEON CO CL B COM	05-28-99	GARDNER RECH & CO.		610.00	66.87	815,860.36	0.011
11,900	RAYTHEON CO CL B COM	06-01-99	WEEDEN AND & CO		595.00	69.14	822,807.65	0.011
25,800	RAYTHEON CO CL B COM	06-01-99	FC FINANCIAL		1,290.00	67.86	1,750,751.88	0.011
45,400	RAYTHEON CO CL B COM	06-02-99	LEWCO SECURITIES		2,270.00	69.93	3,174,626.78	0.011
39,600	RAYTHEON CO CL B COM	06-03-99	JEFFERIES & COMPANY		1,980.00	69.66	2,758,686.48	0.011
5,000	RAYTHEON CO CL B COM	06-07-99	BEREAN CAPITAL INC I		250.00	70.74	353,687.50	0.011
55,000	RAYTHEON CO CL B COM	06-18-99	BROADCORT CAPITAL CO		2,750.00	71.64	3,940,101.00	0.011
10,000	UNITED HEALTHCARE COR	05-28-99	FC FINANCIAL		500.00	59.89	598,875.00	0.000
28,300	UNITED HEALTHCARE COR	06-01-99	SEIDLER COMPANIES		1,415.00	57.97	1,640,457.61	0.000
19,500	UNITED HEALTHCARE COR	06-03-99	LEWCO SECURITIES		975.00	64.09	1,249,819.35	0.000
2,500	UNITED HEALTHCARE COR	06-07-99	BEREAN CAPITAL INC I		125.00	67.55	168,875.00	0.000
27,100	UNITED HEALTHCARE COR	06-18-99	BROADCORT CAPITAL CO		1,355.00	67.24	1,822,136.25	0.000
19,700	US BANCORP DEL INC CO	05-28-99	GARDNER RECH & CO.		985.00	32.68	643,697.50	0.023
36,300	US BANCORP DEL INC CO	06-01-99	BROADCORT CAPITAL CO		1,815.00	31.55	1,145,265.00	0.024
25,000	US BANCORP DEL INC CO	06-03-99	BROADCORT CAPITAL CO		1,250.00	31.68	791,875.00	0.024
3,200	US BANCORP DEL INC CO	06-07-99	BEREAN CAPITAL INC I		160.00	32.24	103,160.00	0.024

BRINSON PRINS EQUITY

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
34,800	US BANCORP DEL INC CO	06-18-99	BROADCORT CAPITAL CO		1,740.00	34.15	1,188,520.92	0.022
38,100	WELLS FARGO & CO NEW	06-01-99	BROADCORT CAPITAL CO		1,905.00	40.03	1,525,219.20	0.019
34,100	WELLS FARGO & CO NEW	06-03-99	BROADCORT CAPITAL CO		1,705.00	39.80	1,357,180.00	0.020
4,300	WELLS FARGO & CO NEW	06-07-99	BEREAN CAPITAL INC I		215.00	40.74	175,171.25	0.019
47,400	WELLS FARGO & CO NEW	06-18-99	BROADCORT CAPITAL CO		2,370.00	42.43	2,010,945.00	0.018
33,900	XEROX CORP COM	05-28-99	GARDNER RECH & CO.		1,695.00	56.21	1,905,613.92	0.014
40,000	XEROX CORP COM	06-01-99	BROADCORT CAPITAL CO		2,000.00	57.04	2,281,464.00	0.014
38,200	XEROX CORP COM	06-01-99	FC FINANCIAL		1,910.00	55.68	2,126,907.24	0.014
58,800	XEROX CORP COM	06-02-99	GARDNER RECH & CO.		2,940.00	56.96	3,349,347.96	0.014
67,400	XEROX CORP COM	06-03-99	OPPENHEIMER & CO. IN		3,370.00	58.66	3,953,859.24	0.013
2,200	XEROX CORP COM	06-07-99	BEREAN CAPITAL INC I		110.00	61.30	134,860.00	0.013
104,900	XEROX CORP COM	06-18-99	BROADCORT CAPITAL CO		5,245.00	57.43	6,023,882.50	0.013
43,300	XEROX CORP COM	07-30-99	FC FINANCIAL		2,165.00	49.38	2,137,989.46	0.016
5,748,700							261,540,109.42	

HARRIS INVT MGT

44,500	#REORG CIRCUS CIRCUS	06-03-99	I.B.E.S. INC.		2,670.00	22.35	994,401.45	0.000
36,400	#REORG CIRCUS CIRCUS	06-04-99	I.B.E.S. INC.		2,184.00	22.37	814,351.72	0.000
9,100	#REORG CIRCUS CIRCUS	06-04-99	INVESTMENT TECHNOLOG		182.00	22.30	202,966.40	0.000
39,000	#REORG CIRCUS CIRCUS	06-18-99	GARDNER RECH & CO.		2,340.00	22.38	872,839.50	0.000
55,000	#REORG EQUITABLE COS	06-03-99	CITATION GROUP		3,300.00	67.68	3,722,647.50	0.002

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
28,000	#REORG EQUITABLE COS	06-18-99	CAPITAL INSTITUTIONA		1,680.00	67.68	1,895,037.20	0.002
50,000	#REORG QUANTUM CORP C	06-03-99	GOLDMAN SACHS & COMP		—	20.43	1,021,250.00	0.000
22,000	#REORG QUANTUM CORP C	06-18-99	GOLDMAN SACHS & COMP		—	23.19	510,125.00	0.000
1,800	ALCOA INC COM STK	06-03-99	FIRST BOSTON CORPORA		108.00	59.89	107,805.42	0.013
3,200	ALCOA INC COM STK	06-04-99	FIRST BOSTON CORPORA		192.00	60.80	194,559.36	0.013
15,000	ALCOA INC COM STK	06-18-99	CAPITAL INSTITUTIONA		900.00	66.82	1,002,306.00	0.012
150,000	ALLSTATE CORP COM	06-03-99	CORRESPONDENT SERVIC		9,000.00	36.33	5,449,110.00	0.016
65,000	ALLSTATE CORP COM	06-18-99	CAPITAL INSTITUTIONA		3,900.00	38.03	2,472,028.00	0.015
50,000	AMERISOURCE DISTR COR	06-04-99	MERRILL LYNCH PIERCE		3,000.00	28.56	1,428,000.00	0.000
22,000	AMERISOURCE DISTR COR	06-18-99	BROADCORT CAPITAL CO		1,320.00	25.98	571,557.80	0.000
6,000	AMGEN INC COM	06-18-99	GOLDMAN SACHS & COMP		—	54.38	326,250.00	0.000
24,700	AMGEN INC COM	07-15-99	INSTINET		1,235.00	77.83	1,922,326.90	0.000
25,700	AMGEN INC COM	07-16-99	INSTINET		1,285.00	78.13	2,008,030.95	0.000
35,000	APPLIED MATERIALS INC	06-03-99	GOLDMAN SACHS & COMP		—	56.62	1,981,563.50	0.000
18,000	APPLIED MATERIALS INC	06-18-99	GOLDMAN SACHS & COMP		—	67.92	1,222,561.80	0.000
50,000	AT & T CORP COM STK	06-03-99	GARDNER RECH & CO.		3,000.00	55.05	2,752,470.00	0.015
65,000	AT & T CORP COM STK	06-18-99	CORRESPONDENT SERVIC		3,900.00	55.10	3,581,396.00	0.015
45,000	BELL ATLC CORP COM	06-03-99	GARDNER RECH & CO.		2,700.00	54.51	2,453,062.50	0.028
25,000	BELL ATLC CORP COM	06-18-99	GARDNER RECH & CO.		1,500.00	61.13	1,528,182.50	0.025
109,500	BERGEN BRUNSWIG CORP	06-04-99	INVESTMENT TECHNOLOG		2,190.00	25.30	2,770,492.35	0.011
60,500	BERGEN BRUNSWIG CORP	06-07-99	STANDARD AND POORS S		3,630.00	25.35	1,533,638.70	0.011
75,000	BERGEN BRUNSWIG CORP	06-18-99	CAPITAL INSTITUTIONA		4,500.00	15.41	1,155,435.00	0.019

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
102,200	BJS WHSL CLUB INC COM	06-04-99	MORGAN STANLEY & CO		6,132.00	26.81	2,739,982.00	0.000
27,800	BJS WHSL CLUB INC COM	06-07-99	MORGAN STANLEY & CO		1,668.00	27.62	767,905.50	0.000
56,000	BJS WHSL CLUB INC COM	06-18-99	GARDNER RECH & CO.		3,360.00	30.06	1,683,371.20	0.000
68,000	BOISE CASCADE CORP CO	07-15-99	CORRESPONDENT SERVIC		4,080.00	42.80	2,910,121.20	0.014
35,000	BRINKER INTL INC COM	06-04-99	MESIROW FINANCIAL IN		2,100.00	28.79	1,007,632.50	0.000
15,000	BRINKER INTL INC COM	06-18-99	CAPITAL INSTITUTIONA		900.00	27.55	413,319.00	0.000
4,000	BRISTOL MYERS SQUIBB	06-18-99	BROADCORT CAPITAL CO		240.00	67.00	267,990.00	0.012
100,000	CENTEX CORP COM	06-03-99	BEREAN CAPITAL INC I		6,000.00	37.67	3,766,830.00	0.004
42,000	CENTEX CORP COM	06-18-99	GARDNER RECH & CO.		2,520.00	37.05	1,555,978.20	0.004
37,100	CHASE MANHATTAN CORP	06-03-99	STANDARD AND POORS S		2,226.00	70.82	2,627,551.85	0.023
32,900	CHASE MANHATTAN CORP	06-08-99	DONALDSON LUFKIN & J		1,974.00	76.02	2,501,090.90	0.021
35,000	CHASE MANHATTAN CORP	06-18-99	GARDNER RECH & CO.		2,100.00	80.56	2,819,600.00	0.020
4,000	CHASE MANHATTAN CORP	07-09-99	GARDNER RECH & CO.		240.00	85.06	340,240.00	0.019
75,000	CIGNA CORP COM	06-03-99	GARDNER RECH & CO.		4,500.00	95.03	7,127,437.50	0.012
33,000	CIGNA CORP COM	06-18-99	CAPITAL INSTITUTIONA		1,980.00	95.69	3,157,855.80	0.012
101,100	COASTAL CORP COM	06-03-99	CITATION GROUP		6,066.00	39.23	3,965,647.50	0.006
48,900	COASTAL CORP COM	06-04-99	CITATION GROUP		2,934.00	39.69	1,940,713.86	0.006
70,000	COASTAL CORP COM	06-18-99	CITATION GROUP		4,200.00	43.78	3,064,306.00	0.005
8,000	COASTAL CORP COM	07-09-99	GARDNER RECH & CO.		480.00	40.69	325,480.00	0.006
35,000	COLUMBIA ENERGY GROU	06-04-99	MESIROW FINANCIAL IN		2,100.00	55.38	1,938,461.00	0.016
20,000	COLUMBIA ENERGY GROU	06-18-99	CAPITAL INSTITUTIONA		1,200.00	63.37	1,267,356.00	0.014
85,000	COMPAQ COMPUTER CORP	06-03-99	GARDNER RECH & CO.		5,100.00	23.64	2,009,162.00	0.003

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
44,000	COMPAQ COMPUTER CORP	06-18-99	CORRESPONDENT SERVIC		2,640.00	22.30	981,261.60	0.003
20,000	COMPUTER SCI CORP COM	06-03-99	CORRESPONDENT SERVIC		1,200.00	65.06	1,301,200.00	0.000
12,000	COMPUTER SCI CORP COM	06-18-99	CAPITAL INSTITUTIONA		720.00	66.68	800,126.40	0.000
15,000	CONSECO INC COM	06-18-99	CAPITAL INSTITUTIONA		900.00	31.25	468,712.50	0.019
12,700	CORDANT TECHNOLOGIES	06-03-99	MESIROW FINANCIAL IN		762.00	48.29	613,312.21	0.008
32,300	CORDANT TECHNOLOGIES	06-04-99	MESIROW FINANCIAL IN		1,938.00	49.47	1,597,722.73	0.008
20,000	CORDANT TECHNOLOGIES	06-18-99	GARDNER RECH & CO.		1,200.00	46.01	920,244.00	0.008
20,000	COUNTRYWIDE CR IND IN	06-03-99	CHICAGO CORPORATION		1,200.00	40.94	818,700.00	0.009
9,000	COUNTRYWIDE CR IND IN	06-18-99	CAPITAL INSTITUTIONA		540.00	43.87	394,852.50	0.009
80,000	COVANCE INC COM	06-03-99	BEREAN CAPITAL INC I		4,800.00	20.75	1,659,920.00	0.000
35,000	COVANCE INC COM	06-18-99	GARDNER RECH & CO.		2,100.00	20.19	706,475.00	0.000
15,000	COVANCE INC COM	07-09-99	GARDNER RECH & CO.		900.00	22.19	332,775.00	0.000
115,000	CROMPTON & KNOWLES C	07-19-99	FIDELITY CAPITAL MAR		6,900.00	19.94	2,292,847.00	0.002
38,800	DARDEN RESTAURANTS IN	06-03-99	GOLDMAN SACHS & COMP		2,328.00	21.43	831,526.68	0.003
30,500	DARDEN RESTAURANTS IN	06-04-99	GOLDMAN SACHS & COMP		1,830.00	22.30	680,229.30	0.003
1,100	DARDEN RESTAURANTS IN	06-07-99	INVESTMENT TECHNOLOG		22.00	22.15	24,359.50	0.003
64,600	DARDEN RESTAURANTS IN	06-08-99	STANDARD AND POORS S		3,876.00	22.55	1,457,046.54	0.003
27,000	DARDEN RESTAURANTS IN	06-18-99	CAPITAL INSTITUTIONA		1,620.00	22.09	596,427.30	0.003
43,000	DARDEN RESTAURANTS IN	06-21-99	CAPITAL INSTITUTIONA		2,580.00	22.61	972,328.90	0.003
10,000	DAYTON-HUDSON CORP CO	06-03-99	GARDNER RECH & CO.		600.00	62.87	628,725.00	0.006
14,000	DAYTON-HUDSON CORP CO	06-18-99	BROADCORT CAPITAL CO		840.00	65.19	912,590.00	0.006
30,000	DEAN FOODS CO COM	06-03-99	CITATION GROUP		1,800.00	39.51	1,185,267.00	0.022

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
15,000	DEAN FOODS CO COM	06-18-99	BROADCORT CAPITAL CO		900.00	40.04	600,625.50	0.021
9,000	DELL COMPUTER CORP CO	06-18-99	GOLDMAN SACHS & COMP		—	36.31	326,812.50	0.000
25,000	DELTA AIR LINES INC C	06-03-99	CORRESPONDENT SERVIC		1,500.00	57.82	1,445,375.00	0.001
11,000	DELTA AIR LINES INC C	06-18-99	CITATION GROUP		660.00	57.05	627,534.60	0.001
120,000	DIME BANCORP INC NEW	06-03-99	CORRESPONDENT SERVIC		7,200.00	21.05	2,525,700.00	0.011
52,000	DIME BANCORP INC NEW	06-18-99	CITATION GROUP		3,120.00	21.38	1,111,682.00	0.011
24,000	DONNELLEY R R & SONS	06-18-99	CITATION GROUP		1,440.00	37.56	901,440.00	0.023
135,000	ENERGY E. CORP COM	06-03-99	GARDNER RECH & CO.		8,100.00	28.02	3,782,187.00	0.029
55,300	ENERGY E. CORP COM	06-18-99	BEREAN CAPITAL INC I		3,318.00	26.84	1,484,119.28	0.031
4,700	ENERGY E. CORP COM	06-21-99	BEREAN CAPITAL INC I		282.00	26.81	125,988.20	0.031
55,000	FEDT DEPT STORES INC	07-15-99	CHICAGO CORPORATION		3,300.00	56.04	3,082,365.00	0.000
70,000	FORD MTR CO DEL COM	06-03-99	BEREAN CAPITAL INC I		4,200.00	56.78	3,974,733.00	0.032
43,000	FORD MTR CO DEL COM	06-18-99	CORRESPONDENT SERVIC		2,580.00	54.22	2,331,515.90	0.033
13,600	GA PAC CORP COM-GEORG	06-03-99	INVESTMENT TECHNOLOG		408.00	93.37	1,269,842.88	0.005
4,500	GA PAC CORP COM-GEORG	06-04-99	J.P. MORGAN SECURITI		270.00	46.69	210,114.00	0.010
7,800	GA PAC CORP COM-GEORG	06-07-99	INVESTMENT TECHNOLOG		156.00	48.55	378,653.34	0.010
6,200	GA PAC CORP COM-GEORG	06-07-99	J.P. MORGAN SECURITI		372.00	48.59	301,227.00	0.010
5,700	GA PAC CORP COM-GEORG	06-08-99	INSTINET		228.00	49.13	280,037.01	0.010
4,000	GA PAC CORP COM-GEORG	06-09-99	INSTINET		160.00	50.63	202,520.40	0.009
14,600	GA PAC CORP COM-GEORG	06-09-99	FIRST BOSTON CORPORA		876.00	51.31	749,126.00	0.009
30,000	GA PAC CORP COM-GEORG	06-18-99	CAPITAL INSTITUTIONA		1,800.00	51.56	1,546,800.00	0.009
55,000	GENERAL MOTORS CORP C	06-03-99	GARDNER RECH & CO.		3,300.00	69.42	3,818,336.50	0.028

PURCHASE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
25,000	GENERAL MOTORS CORP C	06-18-99	CORRESPONDENT SERVIC		1,500.00	63.81	1,595,250.00	0.031
45,000	GTE CORP COM	06-03-99	GARDNER RECH & CO.		2,700.00	63.33	2,849,670.00	0.029
22,000	GTE CORP COM	06-18-99	BEREAN CAPITAL INC I		1,320.00	71.02	1,562,508.20	0.026
30,000	IBP INC COM	06-03-99	BEREAN CAPITAL INC I		1,800.00	21.94	658,050.00	0.004
15,000	IBP INC COM	06-18-99	BEREAN CAPITAL INC I		900.00	22.20	333,000.00	0.004
4,000	INTEL CORP CAP	06-18-99	GOLDMAN SACHS & COMP		—	54.81	219,250.00	0.002
60,000	INTIMATE BRANDS INC C	06-04-99	STANDARD AND POORS S		3,600.00	53.85	3,231,000.00	0.010
26,000	INTIMATE BRANDS INC C	06-18-99	CAPITAL INSTITUTIONA		1,560.00	49.35	1,283,185.80	0.011
20,000	INTL BUSINESS MACH CO	06-03-99	GARDNER RECH & CO.		1,200.00	113.69	2,273,700.00	0.004
30,000	INTL BUSINESS MACH CO	06-18-99	BEREAN CAPITAL INC I		1,800.00	120.72	3,621,645.00	0.003
40,000	KROGER CO COM	06-04-99	MESIROW FINANCIAL IN		2,400.00	58.19	2,327,652.00	0.000
31,000	KROGER CO COM	06-18-99	CAPITAL INSTITUTIONA		1,860.00	55.98	1,735,327.30	0.000
40,000	LEHMAN BROS HLDGS INC	06-03-99	CITATION GROUP		2,400.00	51.23	2,049,276.00	0.007
18,000	LEHMAN BROS HLDGS INC	06-18-99	CAPITAL INSTITUTIONA		1,080.00	56.06	1,009,080.00	0.006
40,000	LEXMARK INTL GROUP IN	06-03-99	STANDARD AND POORS S		2,400.00	131.38	5,255,392.00	0.000
40,000	LEXMARK INTL GROUP IN	06-18-99	BROADCORT CAPITAL CO		2,400.00	69.77	2,790,992.00	0.000
4,000	LEXMARK INTL GROUP IN	07-09-99	GARDNER RECH & CO.		240.00	61.75	246,990.00	0.000
72,800	LITTON IND INC COM	06-08-99	BERNSTEIN, SANFORD C		4,368.00	72.80	5,300,189.44	0.000
22,200	LITTON IND INC COM	06-09-99	BERNSTEIN, SANFORD C		1,332.00	71.67	1,591,056.24	0.000
41,000	LITTON IND INC COM	06-18-99	CAPITAL INSTITUTIONA		2,460.00	68.81	2,821,210.00	0.000
75,000	MANDALAY RESORT GROU	07-15-99	CITATION GROUP		4,500.00	17.50	1,312,845.00	0.000
60,000	MCKESSON HBOC INC COM	06-03-99	GARDNER RECH & CO.		3,600.00	34.06	2,043,600.00	0.007

PURCHASE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
26,000	MCKESSON HBOC INC COM	06-18-99	ABN AMRO SECURITIES		1,560.00	36.52	949,559.00	0.006
20,000	MICRON TECH INC COM	06-03-99	GARDNER RECH & CO.		1,200.00	38.90	778,012.00	0.000
9,000	MICRON TECH INC COM	06-18-99	BROADCORT CAPITAL CO		540.00	44.50	400,477.50	0.000
5,000	MOBIL CORP COM	06-03-99	GARDNER RECH & CO.		300.00	100.70	503,487.50	0.022
7,000	MOBIL CORP COM	06-18-99	GARDNER RECH & CO.		420.00	104.06	728,420.00	0.021
30,000	MORGAN STANLEY DEAN	06-03-99	GARDNER RECH & CO.		1,800.00	87.12	2,613,675.00	0.011
13,000	MORGAN STANLEY DEAN	06-18-99	CAPITAL INSTITUTIONA		780.00	94.83	1,232,810.80	0.010
30,000	MYLAN LAB INC COM	06-03-99	CITATION GROUP		1,800.00	24.69	740,550.00	0.006
13,000	MYLAN LAB INC COM	06-18-99	BROADCORT CAPITAL CO		780.00	26.31	342,030.00	0.006
32,000	NCR CORP COM	07-15-99	BEREAN CAPITAL INC I		1,920.00	51.42	1,645,558.40	0.000
30,000	ORACLE CORP COM	06-03-99	GOLDMAN SACHS & COMP	—		27.00	810,000.00	0.000
20,000	ORACLE CORP COM	06-18-99	GOLDMAN SACHS & COMP	—		35.00	700,000.00	0.000
28,100	OUTBACK STEAKHOUSE IN	06-03-99	GOLDMAN SACHS & COMP	—		35.53	998,272.17	0.000
44,900	OUTBACK STEAKHOUSE IN	06-04-99	GOLDMAN SACHS & COMP	—		36.36	1,632,613.39	0.000
27,000	OUTBACK STEAKHOUSE IN	06-08-99	FIRST BOSTON CORPORA	—		37.08	1,001,124.90	0.000
43,000	OUTBACK STEAKHOUSE IN	06-18-99	GOLDMAN SACHS & COMP	—		36.26	1,558,999.40	0.000
30,000	PAINE WEBBER GROUP IN	06-03-99	GARDNER RECH & CO.		1,800.00	43.45	1,303,362.00	0.010
13,000	PAINE WEBBER GROUP IN	06-18-99	CAPITAL INSTITUTIONA		780.00	41.98	545,698.40	0.010
25,000	PHELPS DODGE CORP CAP	07-15-99	CITATION GROUP		1,500.00	66.42	1,660,375.00	0.030
15,000	PHILIP MORRIS COS INC	06-18-99	GARDNER RECH & CO.		900.00	41.87	628,087.50	0.045
35,000	RELIANT ENERGY INC CO	06-03-99	GARDNER RECH & CO.		2,100.00	30.00	1,049,975.50	0.050
20,000	RELIANT ENERGY INC CO	06-18-99	BROADCORT CAPITAL CO		1,200.00	29.49	589,782.00	0.050

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
41,700	REYNOLDS & REYNOLDS C	06-03-99	BEREAN CAPITAL INC I		2,502.00	22.10	921,532.47	0.018
3,300	REYNOLDS & REYNOLDS C	06-04-99	BEREAN CAPITAL INC I		198.00	22.12	73,004.25	0.018
23,000	REYNOLDS & REYNOLDS C	06-18-99	BROADCORT CAPITAL CO		1,380.00	23.08	530,780.20	0.017
35,000	ROSS STORES INC COM	06-03-99	GOLDMAN SACHS & COMP		—	47.56	1,664,687.50	0.005
15,000	ROSS STORES INC COM	06-18-99	GOLDMAN SACHS & COMP		—	47.23	708,438.00	0.005
10,000	SAFEWAY INC COM NEW	06-04-99	GARDNER RECH & CO.		600.00	45.81	458,100.00	0.000
29,000	SAFEWAY INC COM NEW	06-18-99	GARDNER RECH & CO.		1,740.00	49.19	1,426,365.00	0.000
23,000	SBC COMMUNICATIONS IN	06-18-99	BROADCORT CAPITAL CO		1,380.00	54.87	1,262,067.50	0.017
90,100	SHAW IND INC COM	06-04-99	STANDARD AND POORS S		5,406.00	18.62	1,677,887.25	0.010
23,900	SHAW IND INC COM	06-07-99	STANDARD AND POORS S		1,434.00	18.62	445,077.75	0.010
66,000	SHAW IND INC COM	06-08-99	STANDARD AND POORS S		3,960.00	18.72	1,235,566.20	0.010
78,000	SHAW IND INC COM	06-18-99	CAPITAL INSTITUTIONA		4,680.00	19.21	1,498,645.20	0.010
28,500	SMITHFIELD FOODS INC	06-03-99	GOLDMAN SACHS & COMP		—	27.20	775,157.25	0.000
14,000	SMITHFIELD FOODS INC	06-07-99	GOLDMAN SACHS & COMP		—	27.85	389,844.00	0.000
27,500	SMITHFIELD FOODS INC	06-08-99	GOLDMAN SACHS & COMP		—	28.00	770,000.00	0.000
30,000	SMITHFIELD FOODS INC	06-18-99	GOLDMAN SACHS & COMP		—	30.23	906,876.00	0.000
40,000	SOUTHTRUST CORP COM	06-03-99	GOLDMAN SACHS & COMP		—	38.61	1,544,220.00	0.022
15,000	SOUTHTRUST CORP COM	06-04-99	GOLDMAN SACHS & COMP		—	39.00	585,000.00	0.022
10,000	SOUTHTRUST CORP COM	06-07-99	GOLDMAN SACHS & COMP		—	39.19	391,875.00	0.022
30,000	SOUTHTRUST CORP COM	06-18-99	GOLDMAN SACHS & COMP		—	38.71	1,161,249.00	0.022
24,000	SPRINT CORP COM	06-18-99	CORRESPONDENT SERVIC		1,440.00	53.07	1,273,764.00	0.009
29,000	SPRINT CORP COM	07-15-99	CORRESPONDENT SERVIC		1,740.00	52.22	1,514,443.80	0.009

HARRIS INVT MGT

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
100,000	SUNOCO INC COM	06-03-99	GARDNER RECH & CO.		6,000.00	31.24	3,123,500.00	0.032
45,000	SUNOCO INC COM	06-18-99	BEREAN CAPITAL INC I		2,700.00	30.87	1,388,974.50	0.032
40,000	TECH DATA CORP COM	06-03-99	GOLDMAN SACHS & COMP		—	37.91	1,516,564.00	0.000
10,000	TECH DATA CORP COM	06-04-99	GOLDMAN SACHS & COMP		—	38.19	381,875.00	0.000
10,000	TECH DATA CORP COM	06-07-99	GOLDMAN SACHS & COMP		—	39.94	399,375.00	0.000
30,000	TECH DATA CORP COM	06-18-99	GOLDMAN SACHS & COMP		—	38.17	1,145,001.00	0.000
45,000	U S WEST INC NEW COM	06-03-99	GARDNER RECH & CO.		2,700.00	53.67	2,415,199.50	0.039
23,000	U S WEST INC NEW COM	06-18-99	GARDNER RECH & CO.		1,380.00	57.01	1,311,317.40	0.037
35,000	V F CORP COM	06-03-99	CITATION GROUP		2,100.00	47.19	1,651,475.00	0.017
16,000	V F CORP COM	06-18-99	BROADCORT CAPITAL CO		960.00	40.12	641,972.80	0.020
5,000	V F CORP COM	07-09-99	GARDNER RECH & CO.		300.00	39.56	197,800.00	0.021
79,400	VIAD CORP COM	06-03-99	MESIROW FINANCIAL IN		4,764.00	29.29	2,325,300.46	0.012
20,600	VIAD CORP COM	06-04-99	MESIROW FINANCIAL IN		1,236.00	29.83	614,436.20	0.012
43,000	VIAD CORP COM	06-18-99	CITATION GROUP		2,580.00	29.86	1,283,842.40	0.012
5,500	WELLPOINT HLTH NETWO	06-04-99	INVESTMENT TECHNOLOG		110.00	84.35	463,936.00	0.000
14,500	WELLPOINT HLTH NETWO	06-07-99	STANDARD AND POORS S		870.00	84.30	1,222,341.30	0.000
10,000	WELLPOINT HLTH NETWO	06-18-99	DONALDSON LUFKIN & J		600.00	91.62	916,225.00	0.000
2,000	WELLPOINT HLTH NETWO	06-21-99	DONALDSON LUFKIN & J		120.00	93.87	187,745.00	0.000
4,000	WELLPOINT HLTH NETWO	07-09-99	GARDNER RECH & CO.		240.00	85.03	340,115.20	0.000
8,900	WEYERHAEUSER CO COM	06-03-99	BRIDGE TRADING COMPA		534.00	66.49	591,748.54	0.024
4,400	WEYERHAEUSER CO COM	06-04-99	J.P. MORGAN SECURITI		264.00	66.06	290,668.40	0.024
1,200	WEYERHAEUSER CO COM	06-04-99	INVESTMENT TECHNOLOG		24.00	66.49	79,786.80	0.024

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
6,700	WEYERHAEUSER CO COM	06-07-99	DONALDSON LUFKIN & J		402.00	67.37	451,409.15	0.023
300	WEYERHAEUSER CO COM	06-08-99	DONALDSON LUFKIN & J		18.00	68.19	20,455.50	0.023
1,400	WEYERHAEUSER CO COM	06-08-99	INVESTMENT TECHNOLOG		28.00	68.61	96,059.32	0.023
5,100	WEYERHAEUSER CO COM	06-09-99	DONALDSON LUFKIN & J		306.00	69.82	356,063.13	0.022
2,000	WEYERHAEUSER CO COM	06-09-99	INVESTMENT TECHNOLOG		40.00	69.74	139,477.60	0.022
13,000	WEYERHAEUSER CO COM	06-18-99	GARDNER RECH & CO.		780.00	70.09	911,218.10	0.022
4,000	WEYERHAEUSER CO COM	07-09-99	GARDNER RECH & CO.		240.00	65.31	261,240.00	0.024
6,162,800							258,409,253.94	

NEW AMSTERDAM

23,300	ALTERA CORP COM	06-16-99	MORGAN STANLEY & CO		—	38.92	906,770.76	0.000
13,400	ALTERA CORP COM	06-17-99	MORGAN STANLEY & CO		—	37.84	507,053.32	0.000
2,500	ALTERA CORP COM	06-18-99	MORGAN STANLEY & CO		—	37.00	92,500.00	0.000
24,500	ALTERA CORP COM	07-16-99	SMITH BARNEY INC		—	41.46	1,015,760.20	0.000
20,800	ALTERA CORP COM	07-23-99	MORGAN STANLEY & CO		—	37.96	789,549.28	0.000
4,100	LEAR CORP COM STK PAR	05-05-99	FACTSET DATA SYSTEMS		205.00	48.77	199,939.78	0.000
23,200	MERRILL LYNCH & CO IN	05-11-99	CORRESPONDENT SERVIC		1,160.00	82.70	1,918,609.84	0.013
1,500	SOUTHDOWN INC COM	05-05-99	HOENIG & CO.		75.00	65.03	97,540.95	0.009
3,300	SOUTHDOWN INC COM	05-18-99	INSTITUTIONAL SERVIC		165.00	63.71	210,238.38	0.009
1,100	SOUTHDOWN INC COM	05-26-99	INSTITUTIONAL SERVIC		55.00	62.77	69,051.84	0.009
4,400	SOUTHDOWN INC COM	05-27-99	INSTITUTIONAL SERVIC		220.00	62.23	273,793.52	0.009

NEW AMSTERDAM

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
9,100	SOUTHDOWN INC COM	06-08-99	FACTSET DATA SYSTEMS		455.00	65.01	591,614.66	0.009
3,600	SOUTHDOWN INC COM	06-09-99	FACTSET DATA SYSTEMS		180.00	64.57	232,468.92	0.009
134,800							6,904,891.45	

ZEVENBERGEN

6,400	SHAW COMMUNICATIONS I	05-12-99	CORRESPONDENT SERVIC		320.00	45.66	292,215.04	0.001
4,100	SHAW COMMUNICATIONS I	05-14-99	CORRESPONDENT SERVIC		205.00	43.85	179,767.78	0.001
4,000	SHAW COMMUNICATIONS I	05-19-99	WILLIAMS CAPITAL GRO		240.00	42.30	169,201.60	0.001
3,500	SHAW COMMUNICATIONS I	06-02-99	ABN AMRO SECURITIES		210.00	38.85	135,973.60	0.001
700	#REORG AIRTOUCH COMM	05-10-99	SMITH BARNEY INC		42.00	93.06	65,142.00	0.000
4,000	#REORG AIRTOUCH COMM	05-19-99	CORRESPONDENT SERVIC		200.00	101.89	407,545.20	0.000
1,700	ADELPHIA COMMUNICATIO	05-12-99	SMITH BARNEY INC		—	81.37	138,332.40	0.000
1,400	ADELPHIA COMMUNICATIO	05-13-99	SMITH BARNEY INC		—	83.13	116,375.00	0.000
2,500	ADELPHIA COMMUNICATIO	05-19-99	FURMAN SELZ MAGER DI		—	84.99	212,467.75	0.000
600	AMAZON COM INC COM	05-07-99	INSTINET		30.00	136.73	82,035.00	0.000
1,500	AMAZON COM INC COM	07-23-99	PRUDENTIAL SECURITIE		—	108.44	162,657.75	0.000
3,100	AMAZON COM INC COM	07-28-99	PRUDENTIAL SECURITIE		—	105.02	325,548.05	0.000
1,400	AMAZON COM INC COM	07-29-99	INSTINET		70.00	100.87	141,221.92	0.000
700	AMER ON-LINE COM	05-05-99	MORGAN STANLEY & CO		42.00	122.10	85,466.85	0.000
5,100	BRISTOL MYERS SQUIBB	06-02-99	CORRESPONDENT SERVIC		255.00	66.02	336,695.37	0.013
4,400	BRISTOL MYERS SQUIBB	06-03-99	CORRESPONDENT SERVIC		220.00	65.86	289,795.00	0.013

PURCHASE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,800	GLOBAL TELESYSTEMS GR	05-14-99	FURMAN SELZ MAGER DI		—	70.93	198,603.72	0.000
3,400	IMMUNEX CORP NEW COM	07-15-99	DONALDSON LUFKIN & J		—	123.89	421,219.54	0.000
2,200	IMMUNEX CORP NEW COM	07-20-99	DONALDSON LUFKIN & J		—	114.05	250,909.78	0.000
1,400	IMMUNEX CORP NEW COM	07-28-99	J.P. MORGAN SECURITI		—	116.35	162,883.98	0.000
2,600	INTL BUSINESS MACH CO	05-13-99	CORRESPONDENT SERVIC		130.00	240.29	624,745.68	0.001
2,600	INTL BUSINESS MACH CO	05-14-99	ROBERTSON STEPHENS &		156.00	240.16	624,405.34	0.001
1,800	INTL BUSINESS MACH CO	05-19-99	CORRESPONDENT SERVIC		90.00	235.18	423,315.00	0.002
1,500	INTL BUSINESS MACH CO	05-26-99	MONTGOMERY SECURITIE		90.00	225.56	338,333.55	0.002
4,500	LAUDER ESTEE COS INC	05-21-99	CORRESPONDENT SERVIC		225.00	92.30	415,356.75	0.002
2,000	LAUDER ESTEE COS INC	05-24-99	CORRESPONDENT SERVIC		100.00	91.74	183,475.00	0.002
3,600	MCI WORLDCOM INC COM	07-22-99	MORGAN STANLEY & CO		—	87.81	316,125.00	0.000
10,800	MEDE AMER CORP COM	05-20-99	BEAR, STEARNS, SECUR		—	36.07	389,598.12	0.000
2,100	METROMEDIA FIBER NET'W	06-23-99	SMITH BARNEY INC		—	38.12	80,060.40	0.000
3,500	NEXTLINK COMMUNICATI	06-17-99	FURMAN SELZ MAGER DI		—	74.66	261,297.05	0.000
3,200	NEXTLINK COMMUNICATI	06-18-99	FIRST BOSTON CORPORA		—	76.00	243,214.40	0.000
3,800	NEXTLINK COMMUNICATI	06-21-99	SMITH BARNEY INC		—	79.38	301,654.64	0.000
1,800	NEXTLINK COMMUNICATI	06-22-99	JEFFERIES & COMPANY		—	81.83	147,297.60	0.000
2,400	NEXTLINK COMMUNICATI	06-25-99	BEAR, STEARNS, SECUR		—	74.71	179,309.04	0.000
4,900	QWEST COMMUNICATION	06-14-99	J.P. MORGAN SECURITI		—	34.29	168,021.98	0.000
1,500	REALNETWORKS INC COM	07-08-99	BEAR, STEARNS, SECUR		—	93.10	139,656.30	0.000
7,600	REALNETWORKS INC COM	07-09-99	LEHMAN BROTHERS INC		—	92.80	705,315.72	0.000
2,800	REALNETWORKS INC COM	07-15-99	ROBERTSON STEPHENS &		—	90.28	252,772.80	0.000

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PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
5,900	TELIGENT INC CL A COM	07-15-99	FURMAN SELZ MAGER DI		—	58.70	346,327.05	0.000
5,400	TELIGENT INC CL A COM	07-28-99	LEHMAN BROTHERS INC		—	73.78	398,396.88	0.000
8,600	VOICESTREAM WIRELESS	05-11-99	J.P. MORGAN SECURITI		—	28.55	245,560.96	0.000
2,000	VOICESTREAM WIRELESS	05-12-99	ALEX, BROWN & SONS,		—	29.79	59,583.40	0.000
2,200	VOICESTREAM WIRELESS	05-13-99	FURMAN SELZ MAGER DI		—	32.57	71,659.94	0.000
8,700	VOICESTREAM WIRELESS	06-24-99	PRUDENTIAL SECURITIE		—	27.97	243,328.56	0.000
1,800	VOICESTREAM WIRELESS	07-20-99	SMITH BARNEY INC		—	37.29	67,119.12	0.000
1,500	VOICESTREAM WIRELESS	07-29-99	SMITH BARNEY INC		—	44.51	66,761.10	0.000
5,200	WESTN WIRELESS CORP C	05-12-99	MONTGOMERY SECURITIE		—	24.42	126,993.88	0.000
3,400	WESTN WIRELESS CORP C	05-13-99	BEAR, STEARNS, SECUR		—	25.59	87,018.92	0.000
2,700	WESTN WIRELESS CORP C	06-02-99	J.P. MORGAN SECURITI		—	25.61	69,159.42	0.000
3,200	WESTN WIRELESS CORP C	06-03-99	ALEX, BROWN & SONS,		—	26.27	84,061.12	0.000
168,500							11,833,982.05	

ABKB/LA SALLE SEC.

1,600	APT INVT & MGMT CO CL	05-04-99	GREEN STREET ADVISOR	80.00	40.80	65,280.00	0.061
4,900	AVALONBAY CMNTYS INC	05-04-99	GREEN STREET ADVISOR	245.00	34.99	171,438.75	0.058
7,600	CBL & ASSOC PPTYS INC	05-26-99	DONALDSON LUFKIN & J	380.00	25.30	192,280.00	0.077
3,100	CBL & ASSOC PPTYS INC	06-01-99	DONALDSON LUFKIN & J	155.00	25.55	79,205.00	0.076
8,000	CBL & ASSOC PPTYS INC	06-02-99	DONALDSON LUFKIN & J	400.00	25.65	205,168.80	0.076
4,500	DEVELOPERS DIVERSIFIE	05-04-99	GREEN STREET ADVISOR	225.00	15.99	71,943.75	0.087

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
3,500	EQTY OFFICE PPTYS TR	05-10-99	PRUDENTIAL SECURITIE		175.00	29.05	101,675.00	0.057
16,400	EQTY OFFICE PPTYS TR	07-06-99			820.00	24.80	406,720.00	0.067
15,300	ESSEX PPTY TR COM	06-03-99	GREEN STREET ADVISOR		306.00	31.65	484,168.50	0.069
700	ESSEX PPTY TR COM	06-08-99	MORGAN STANLEY & CO		35.00	32.05	22,435.00	0.068
4,600	FELCOR LODGING TRUST	05-04-99	GREEN STREET ADVISOR		230.00	23.86	109,767.50	0.092
1,400	GEN GROWTH PPTYS INC	07-22-99	GREEN STREET ADVISOR		70.00	33.23	46,522.00	0.058
4,300	GRV REAL ESTATE AST T	05-05-99	JEFFERIES & COMPANY		215.00	11.55	49,665.00	0.060
7,500	HIGHWOODS PPTYS INC C	05-06-99	GREEN STREET ADVISOR		375.00	25.80	193,500.00	0.086
1,500	KIMCO RLTY CORP COM	05-04-99	GREEN STREET ADVISOR		75.00	39.43	59,137.50	0.060
1,500	MERISTAR HOSPITALITY	05-04-99	GREEN STREET ADVISOR		75.00	22.99	34,481.25	0.087
2,200	POST PPTYS INC COM ST	05-04-99	GREEN STREET ADVISOR		110.00	39.55	87,010.00	0.070
1,200	PS BUSINESS PKS INC C	05-05-99	GREEN STREET ADVISOR		60.00	23.49	28,185.00	0.042
2,600	PUB STORAGE INC COM	05-17-99	LEGG MASON WOOD WALK		130.00	28.41	73,867.56	0.030
4,300	PUB STORAGE INC COM	06-21-99	JEFFERIES & COMPANY		215.00	28.80	123,840.00	0.030
1,000	RECKSON ASSOCS RLTY C	05-04-99	GREEN STREET ADVISOR		50.00	22.80	22,800.00	0.065
1,300	REGENCY RLTY CORP COM	05-21-99	GREEN STREET ADVISOR		65.00	22.05	28,665.00	0.083
7,900	REGENCY RLTY CORP COM	05-25-99	DONALDSON LUFKIN & J		237.00	22.03	174,037.00	0.083
2,500	ROUSE CO COM	05-04-99	GREEN STREET ADVISOR		125.00	24.43	61,062.50	0.049
11,400	SIMON PPTY GROUP INC	05-04-99	LEGG MASON WOOD WALK		570.00	29.05	331,170.00	0.069
2,500	SIMON PPTY GROUP INC	06-10-99	MORGAN STANLEY & CO		125.00	28.36	70,906.25	0.071
3,100	SIMON PPTY GROUP INC	07-01-99	MORGAN STANLEY & CO		155.00	26.55	82,305.00	0.076
3,700	STORAGE USA INC COM	05-05-99	JEFFERIES & COMPANY		185.00	32.68	120,897.50	0.082

ABKB/LA SALLE SEC.

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,900	SUN COMMUNITIES INC C	05-04-99	GREEN STREET ADVISOR		95.00	34.86	66,238.75	0.058
132,000							3,564,372.61	
WOODFORD GAYED MGM								
4,200	ALLIED WASTE INDS INC	06-14-99	FC FINANCIAL		210.00	18.53	77,814.66	0.000
1,600	ALLIED WASTE INDS INC	06-15-99	US CLEARING INSTITUT		80.00	18.31	29,296.48	0.000
2,700	ALLSTATE CORP COM	06-17-99	FC FINANCIAL		135.00	38.22	103,189.95	0.015
5,600	AT & T CORP COM STK	05-03-99	FC FINANCIAL		280.00	51.36	287,637.28	0.017
8,800	AUTONATION INC DEL CO	05-17-99	US CLEARING INSTITUT		440.00	15.62	137,417.28	0.000
11,000	AUTOZONE INC COM	06-09-99	FC FINANCIAL		550.00	29.68	326,486.60	0.000
2,600	AUTOZONE INC COM	06-10-99	FC FINANCIAL		130.00	29.58	76,911.90	0.000
2,000	AUTOZONE INC COM	06-14-99	US CLEARING INSTITUT		100.00	29.34	58,671.40	0.000
700	AUTOZONE INC COM	06-15-99	US CLEARING INSTITUT		35.00	29.28	20,494.04	0.000
1,100	BARNES & NOBLE INC CO	06-14-99	US CLEARING INSTITUT		55.00	26.05	28,650.27	0.000
1,500	BARNES & NOBLE INC CO	06-15-99	ABN AMRO SECURITIES		75.00	25.92	38,884.50	0.000
4,000	COMPAQ COMPUTER CORP	05-04-99	US CLEARING INSTITUT		200.00	22.77	91,074.80	0.003
5,700	COMPAQ COMPUTER CORP	06-14-99	FC FINANCIAL		285.00	22.16	126,290.34	0.003
2,600	COMPAQ COMPUTER CORP	06-17-99	US CLEARING INSTITUT		78.00	22.56	58,650.02	0.003
4,000	CONAGRA INC COM	06-14-99	US CLEARING INSTITUT		200.00	25.91	103,652.40	0.027
6,200	CONAGRA INC COM	06-15-99	BEREAN CAPITAL INC I		310.00	25.88	160,477.08	0.027
1,800	CONAGRA INC COM	06-17-99	FC FINANCIAL		90.00	25.93	46,665.00	0.027

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PURCHASE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,700	DOLE FOOD INC COM	06-15-99	US CLEARING INSTITUT		135.00	31.08	83,923.02	0.012
5,800	DOLE FOOD INC COM	06-17-99	FC FINANCIAL		290.00	31.05	180,064.48	0.012
4,700	FIRST UN CORP COM ISI	06-14-99	FC FINANCIAL		235.00	42.56	200,021.66	0.044
1,400	FIRST UN CORP COM ISI	06-15-99	BEREAN CAPITAL INC I		70.00	42.64	59,691.38	0.044
1,900	FIRST UN CORP COM ISI	06-17-99	FC FINANCIAL		95.00	44.16	83,896.21	0.042
1,800	FOSTER WHEELER CORP C	05-17-99	US CLEARING INSTITUT		90.00	14.17	25,508.88	0.016
5,600	FOSTER WHEELER CORP C	05-18-99	US CLEARING INSTITUT		280.00	14.24	79,752.40	0.016
3,400	FOSTER WHEELER CORP C	05-19-99	US CLEARING INSTITUT		170.00	14.26	48,481.62	0.016
2,600	GATEWAY INC COM	07-01-99	US CLEARING INSTITUT		130.00	58.02	150,839.00	0.000
2,800	HOME DEPOT INC COM	07-20-99	US CLEARING INSTITUT		140.00	66.30	185,640.00	0.002
6,200	INTEL CORP CAP	06-17-99	FC FINANCIAL		310.00	57.89	358,903.12	0.002
4,100	INTEL CORP CAP	06-18-99	FC FINANCIAL		205.00	55.11	225,968.63	0.002
1,200	KELLOGG CO COM	07-01-99	ESI SECURITIES CO.		60.00	32.99	39,585.00	0.029
12,000	LOUISIANA-PACIFIC COR	06-09-99	FC FINANCIAL		600.00	21.09	253,137.60	0.026
3,200	LOUISIANA-PACIFIC COR	06-10-99	FC FINANCIAL		160.00	21.18	67,791.04	0.026
1,400	LOUISIANA-PACIFIC COR	06-14-99	US CLEARING INSTITUT		70.00	22.34	31,270.82	0.025
3,100	MASCO CORP COM	06-14-99	FC FINANCIAL		155.00	30.51	94,569.53	0.014
5,500	MASCO CORP COM	06-15-99	US CLEARING INSTITUT		275.00	30.26	166,430.55	0.014
500	MERRILL LYNCH & CO IN	06-25-99	US CLEARING INSTITUT		25.00	71.93	35,962.50	0.015
1,700	PFIZER INC COM	06-25-99	US CLEARING INSTITUT		85.00	101.32	172,238.22	0.003
3,300	RITE AID CORP COM	07-20-99	US CLEARING INSTITUT		165.00	22.05	72,765.00	0.020
2,700	US BANCORP DEL INC CO	07-01-99	ESI SECURITIES CO.		135.00	33.04	89,201.25	0.023

WOODFORD GAYED MGM

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,700	US BANCORP DEL INC CO	07-01-99	ESI SECURITIES CO.		135.00	33.06	89,268.75	0.023
5,400	WASTE MGMT INC DEL CO	07-13-99	US CLEARING INSTITUT		270.00	34.10	184,154.04	0.001
9,200	WASTE MGMT INC DEL CO	07-29-99	CHICAGO CORPORATION		460.00	26.12	240,306.76	0.001
161,000							4,991,635.46	

MORGAN STANLEY R/E

6,200	BROOKFIELD PPTYS CORP	06-09-99	BURNS FRY INC		372.00	14.28	88,560.80	0.009
8,500	BROOKFIELD PPTYS CORP	06-10-99	BURNS FRY INC		425.00	14.27	121,282.25	0.009
2,600	BROOKFIELD PPTYS CORP	06-25-99	BURNS FRY INC		130.00	13.15	34,198.32	0.010
500	BROOKFIELD PPTYS CORP	07-15-99	BURNS FRY INC		25.00	12.54	6,269.70	0.011
700	BROOKFIELD PPTYS CORP	07-22-99	NEWCREST CAPITAL COR		35.00	12.28	8,593.20	0.011
6,000	TRIZEC HAHN CORP SUB	05-11-99	BEAR, STEARNS, SECUR		300.00	22.74	136,459.80	0.015
79,800	TRIZEC HAHN CORP SUB	05-12-99	SMITH BARNEY INC		3,990.00	22.62	1,805,091.96	0.015
1,300	TRIZEC HAHN CORP SUB	05-19-99	EDWARDS. A.G.		65.00	21.15	27,497.08	0.016
2,200	TRIZEC HAHN CORP SUB	05-20-99	EDWARDS. A.G.		110.00	21.24	46,722.50	0.016
1,000	TRIZEC HAHN CORP SUB	05-26-99	DONALDSON LUFKIN & J		50.00	20.81	20,813.30	0.016
500	TRIZEC HAHN CORP SUB	05-27-99	PRUDENTIAL SECURITIE		25.00	20.55	10,275.00	0.017
6,600	TRIZEC HAHN CORP SUB	06-02-99	PRUDENTIAL SECURITIE		330.00	20.30	133,980.00	0.017
2,200	TRIZEC HAHN CORP SUB	06-02-99	DONALDSON LUFKIN & J		110.00	20.43	44,935.00	0.017
6,700	TRIZEC HAHN CORP SUB	06-03-99	DONALDSON LUFKIN & J		335.00	20.61	138,103.75	0.016
1,300	TRIZEC HAHN CORP SUB	06-10-99	GOLDMAN SACHS & COMP		65.00	20.45	26,583.70	0.017

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
100	TRIZEC HAHN CORP SUB	06-16-99	RAYMOND JAMES		5.00	20.72	2,071.67	0.016
2,600	TRIZEC HAHN CORP SUB	06-17-99	RAYMOND JAMES		130.00	21.04	54,697.50	0.016
8,700	TRIZEC HAHN CORP SUB	06-18-99	RAYMOND JAMES		435.00	21.15	183,968.46	0.016
5,700	TRIZEC HAHN CORP SUB	06-21-99	RAYMOND JAMES		285.00	21.14	120,470.07	0.016
1,300	TRIZEC HAHN CORP SUB	06-22-99	RAYMOND JAMES		65.00	20.92	27,199.64	0.016
900	TRIZEC HAHN CORP SUB	06-23-99	RAYMOND JAMES		45.00	20.55	18,495.00	0.017
1,200	TRIZEC HAHN CORP SUB	06-24-99	SMITH BARNEY INC		60.00	20.18	24,210.00	0.017
3,000	TRIZEC HAHN CORP SUB	06-29-99	COWEN AND COMPANY		150.00	20.10	60,300.60	0.017
2,500	TRIZEC HAHN CORP SUB	07-09-99	BURNS FRY INC		125.00	19.33	48,328.25	0.018
1,200	TRIZEC HAHN CORP SUB	07-12-99	BURNS FRY INC		60.00	19.30	23,160.00	0.018
1,100	TRIZEC HAHN CORP SUB	07-13-99	BURNS FRY INC		55.00	19.30	21,230.00	0.018
2,000	TRIZEC HAHN CORP SUB	07-22-99	NEWCREST CAPITAL COR		100.00	18.88	37,754.00	0.018
1,200	TRIZEC HAHN CORP SUB	07-23-99	NEWCREST CAPITAL COR		60.00	18.80	22,554.36	0.018
400	TRIZEC HAHN CORP SUB	07-26-99	EDWARDS, A.G.		20.00	18.55	7,420.00	0.018
1,400	TRIZEC HAHN CORP SUB	07-27-99	MERRILL LYNCH PIERCE		70.00	18.46	25,838.82	0.018
100	TRIZEC HAHN CORP SUB	07-28-99	J.P. MORGAN SECURITI		5.00	18.55	1,855.00	0.018
1,400	AMLI RESDNTL PPTYS TR	06-02-99	JEFFERIES & COMPANY		56.00	21.80	30,522.66	0.082
300	AMLI RESDNTL PPTYS TR	07-07-99	DONALDSON LUFKIN & J		15.00	21.55	6,465.00	0.083
500	AMLI RESDNTL PPTYS TR	07-20-99	DONALDSON LUFKIN & J		25.00	21.28	10,639.70	0.084
500	AMLI RESDNTL PPTYS TR	07-21-99	DONALDSON LUFKIN & J		25.00	21.30	10,650.00	0.084
5,000	ARCHSTONE CMNTYS TR S	06-10-99	JEFFERIES & COMPANY		200.00	22.17	110,825.00	0.066
200	ARCHSTONE CMNTYS TR S	07-16-99	PAINE WEBBER GOVERN		10.00	21.61	4,322.50	0.068

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
500	ARCHSTONE CMNTYS TR S	07-21-99	PAIN WEBBER GOVERN		25.00	21.55	10,775.00	0.068
900	ARCHSTONE CMNTYS TR S	07-22-99	PAIN WEBBER GOVERN		45.00	21.40	19,260.00	0.069
500	ARCHSTONE CMNTYS TR S	07-23-99	PAIN WEBBER GOVERN		25.00	21.24	10,618.75	0.069
500	ARCHSTONE CMNTYS TR S	07-26-99	PAIN WEBBER GOVERN		25.00	21.24	10,618.75	0.069
400	ARCHSTONE CMNTYS TR S	07-27-99	EDWARDS. A.G.		20.00	21.24	8,495.00	0.069
500	ARCHSTONE CMNTYS TR S	07-28-99	EDWARDS. A.G.		25.00	21.24	10,618.75	0.069
4,300	ARDEN RLTY GROUP INC	05-26-99	LEHMAN BROTHERS INC		215.00	25.02	107,602.34	0.071
6,100	ARDEN RLTY GROUP INC	06-08-99	PRUDENTIAL SECURITIE		305.00	24.80	151,280.00	0.071
10,000	ARDEN RLTY GROUP INC	06-10-99	MERRILL LYNCH PIERCE		500.00	24.54	245,438.00	0.072
5,000	ARDEN RLTY GROUP INC	06-10-99	JEFFERIES & COMPANY		200.00	24.67	123,325.00	0.072
500	ARDEN RLTY GROUP INC	07-20-99	PAIN WEBBER GOVERN		25.00	23.80	11,900.00	0.074
1,000	ARDEN RLTY GROUP INC	07-21-99	PAIN WEBBER GOVERN		50.00	23.66	23,655.80	0.075
700	ARDEN RLTY GROUP INC	07-22-99	FIRST BOSTON CORPORA		35.00	23.55	16,485.00	0.075
400	ARDEN RLTY GROUP INC	07-30-99	DB CLEARING SERVICES		20.00	23.05	9,220.00	0.077
1,200	ARDEN RLTY GROUP INC	07-30-99	PAIN WEBBER GOVERN		60.00	23.05	27,658.20	0.077
12,900	AVALONBAY CMNTYS INC	06-02-99	PRUDENTIAL SECURITIE		645.00	34.77	448,489.14	0.058
1,000	AVALONBAY CMNTYS INC	06-03-99	PAIN WEBBER GOVERN		50.00	34.80	34,800.00	0.058
4,300	AVALONBAY CMNTYS INC	06-10-99	PAIN WEBBER GOVERN		215.00	34.80	149,640.00	0.058
300	AVALONBAY CMNTYS INC	06-22-99	JEFFERIES & COMPANY		12.00	35.54	10,662.00	0.057
800	AVALONBAY CMNTYS INC	07-08-99	JEFFERIES & COMPANY		32.00	33.96	27,165.36	0.060
1,000	AVALONBAY CMNTYS INC	07-09-99	MERRILL LYNCH PIERCE		50.00	34.12	34,121.40	0.059
100	AVALONBAY CMNTYS INC	07-12-99	PAIN WEBBER GOVERN		5.00	34.05	3,405.00	0.059

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
500	AVALONBAY CMNTYS INC	07-13-99	PAIN WEBBER GOVERN		25.00	33.80	16,900.00	0.060
600	AVALONBAY CMNTYS INC	07-13-99	PAIN WEBBER GOVERN		30.00	34.04	20,424.36	0.059
700	AVALONBAY CMNTYS INC	07-14-99	PAIN WEBBER GOVERN		35.00	33.82	23,671.97	0.060
1,600	AVALONBAY CMNTYS INC	07-15-99	PAIN WEBBER GOVERN		80.00	33.28	53,251.20	0.061
3,500	AVALONBAY CMNTYS INC	07-16-99	PAIN WEBBER GOVERN		175.00	33.38	116,820.55	0.061
400	AVALONBAY CMNTYS INC	07-28-99	PRUDENTIAL SECURITIE		16.00	34.04	13,616.00	0.059
400	AVALONBAY CMNTYS INC	07-29-99	PAIN WEBBER GOVERN		20.00	33.93	13,570.00	0.060
600	AVALONBAY CMNTYS INC	07-30-99	DB CLEARING SERVICES		30.00	33.93	20,355.00	0.060
12,100	BERKSHIRE RLTY INC CO	05-03-99	ALEX. BROWN & SONS.		726.00	11.44	138,363.50	0.087
500	BERKSHIRE RLTY INC CO	05-06-99	EVEREN CLEARING CORP		25.00	11.49	5,743.75	0.087
400	BERKSHIRE RLTY INC CO	05-06-99	PAIN WEBBER GOVERN		20.00	11.49	4,595.00	0.087
2,100	BERKSHIRE RLTY INC CO	05-20-99	SMITH BARNEY INC		105.00	11.49	24,123.75	0.087
3,000	BERKSHIRE RLTY INC CO	05-21-99	SMITH BARNEY INC		150.00	11.43	34,275.00	0.087
10,000	BERKSHIRE RLTY INC CO	05-24-99	BROADCORT CAPITAL CO		500.00	11.48	114,789.00	0.087
8,000	BSTN PPTYS INC COM ST	05-20-99	GOLDMAN SACHS & COMP		400.00	36.30	290,400.00	0.046
2,100	BSTN PPTYS INC COM ST	07-09-99	GOLDMAN SACHS & COMP		105.00	33.02	69,339.48	0.051
5,500	CARRAMERICA RLTY CORP	05-05-99	LEHMAN BROTHERS INC		275.00	24.30	133,650.00	0.076
500	CARRAMERICA RLTY CORP	07-19-99	PRUDENTIAL SECURITIE		25.00	23.80	11,900.00	0.077
300	CARRAMERICA RLTY CORP	07-29-99	PRUDENTIAL SECURITIE		12.00	23.64	7,092.75	0.078
500	CARRAMERICA RLTY CORP	07-30-99	DB CLEARING SERVICES		25.00	23.68	11,837.50	0.078
3,000	CHATEAU COMMUNITITES	06-08-99	JEFFERIES & COMPANY		120.00	29.79	89,370.00	0.065
1,200	CHATEAU COMMUNITITES	06-09-99	JEFFERIES & COMPANY		48.00	29.79	35,748.00	0.065

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
44,600	CORNERSTONE PPTYS INC	05-11-99	J.P. MORGAN SECURITI		2,230.00	16.81	749,632.34	0.071
36,000	CORNERSTONE PPTYS INC	05-12-99	J.P. MORGAN SECURITI		1,800.00	16.80	604,800.00	0.071
5,100	CORNERSTONE PPTYS INC	05-12-99	J.P. MORGAN SECURITI		255.00	16.80	85,680.00	0.071
5,500	CORNERSTONE PPTYS INC	05-26-99	J.P. MORGAN SECURITI		275.00	16.30	89,650.00	0.073
500	CRESCENT REAL ESTATE	05-03-99	FIRST UNION CAPITAL		30.00	21.92	10,958.55	0.100
4,800	CRESCENT REAL ESTATE	05-04-99	FIRST UNION CAPITAL		240.00	21.00	100,816.32	0.104
400	EASTGROUP PPTYS INC C	05-06-99	LEHMAN BROTHERS INC		20.00	18.17	7,269.76	0.079
1,400	EASTGROUP PPTYS INC C	05-10-99	LEHMAN BROTHERS INC		70.00	18.82	26,351.50	0.076
1,000	EASTGROUP PPTYS INC C	05-11-99	LEHMAN BROTHERS INC		50.00	19.10	19,101.70	0.075
3,400	EASTGROUP PPTYS INC C	05-12-99	LEHMAN BROTHERS INC		170.00	19.17	65,189.22	0.075
2,200	EQTY OFFICE PPTYS TR	05-24-99	ALEX. BROWN & SONS,		110.00	28.30	62,260.00	0.059
4,300	EQTY OFFICE PPTYS TR	05-25-99	BROADCORT CAPITAL CO		215.00	28.43	122,227.50	0.059
5,500	EQTY OFFICE PPTYS TR	05-26-99	DONALDSON LUFKIN & J		275.00	28.43	156,337.50	0.059
5,200	EQTY OFFICE PPTYS TR	06-07-99	LEHMAN BROTHERS INC		260.00	28.05	145,860.00	0.059
4,600	EQTY OFFICE PPTYS TR	06-08-99	PRUDENTIAL SECURITIE		230.00	28.05	129,030.00	0.059
1,000	EQTY OFFICE PPTYS TR	06-09-99	DONALDSON LUFKIN & J		50.00	27.55	27,550.00	0.060
13,900	EQTY OFFICE PPTYS TR	06-09-99	DONALDSON LUFKIN & J		695.00	27.72	385,262.13	0.060
8,500	EQTY OFFICE PPTYS TR	06-10-99	DONALDSON LUFKIN & J		425.00	27.74	235,768.75	0.060
10,000	EQTY OFFICE PPTYS TR	06-10-99	DONALDSON LUFKIN & J		500.00	27.55	275,500.00	0.060
1,000	EQTY OFFICE PPTYS TR	06-16-99	GOLDMAN SACHS & COMP		50.00	27.30	27,300.00	0.061
400	EQTY OFFICE PPTYS TR	06-24-99	SMITH BARNEY INC		20.00	26.30	10,520.00	0.063
700	EQTY OFFICE PPTYS TR	06-25-99	GOLDMAN SACHS & COMP		35.00	26.30	18,410.00	0.063

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
300	EQTY OFFICE PPTYS TR	06-29-99	GOLDMAN SACHS & COMP		15.00	25.55	7,665.00	0.065
13,200	EQTY OFFICE PPTYS TR	07-01-99	LEHMAN BROTHERS INC		660.00	24.03	317,239.56	0.069
15,500	EQTY OFFICE PPTYS TR	07-06-99	LEHMAN BROTHERS INC		775.00	24.91	386,095.70	0.067
900	EQTY OFFICE PPTYS TR	07-07-99	LEHMAN BROTHERS INC		45.00	24.80	22,320.00	0.067
7,400	EQTY OFFICE PPTYS TR	07-08-99	LEHMAN BROTHERS INC		370.00	24.30	179,851.82	0.069
1,300	EQTY OFFICE PPTYS TR	07-08-99	LEGG MASON WOOD WALK		65.00	24.30	31,590.00	0.069
1,500	EQTY OFFICE PPTYS TR	07-09-99	LEHMAN BROTHERS INC		75.00	24.30	36,450.00	0.069
600	EQTY OFFICE PPTYS TR	07-13-99	LEHMAN BROTHERS INC		30.00	25.05	15,030.00	0.067
800	EQTY OFFICE PPTYS TR	07-21-99	LEHMAN BROTHERS INC		40.00	25.30	20,240.00	0.066
300	EQTY OFFICE PPTYS TR	07-26-99	JEFFERIES & COMPANY		12.00	25.04	7,512.00	0.067
200	EQTY OFFICE PPTYS TR	07-27-99	PRUDENTIAL SECURITIE		8.00	24.79	4,958.00	0.067
900	EQTY OFFICE PPTYS TR	07-28-99	PRUDENTIAL SECURITIE		36.00	24.74	22,262.76	0.067
400	EQTY OFFICE PPTYS TR	07-29-99	LEHMAN BROTHERS INC		20.00	24.61	9,842.52	0.068
2,200	EQTY OFFICE PPTYS TR	07-30-99	DB CLEARING SERVICES		110.00	24.81	54,572.32	0.067
800	EQTY RESDNTL PPTYS TR	07-28-99	PRUDENTIAL SECURITIE		32.00	41.29	33,032.00	0.073
400	EQTY RESDNTL PPTYS TR	07-29-99	JEFFERIES & COMPANY		16.00	41.02	16,409.76	0.074
1,100	EQTY RESDNTL PPTYS TR	07-30-99	GOLDMAN SACHS & COMP		55.00	41.05	45,155.00	0.074
400	EQTY RESDNTL PPTYS TR	07-30-99	MERRILL LYNCH PIERCE		20.00	41.05	16,420.00	0.074
6,200	FED RLTY INVT TR SH B	06-08-99	CORRESPONDENT SERVIC		310.00	22.68	140,585.00	0.077
300	GABLES RESDNTL TR SH	06-08-99	PAINE WEBBER GOVERNMENT		15.00	24.30	7,290.00	0.087
9,200	GABLES RESDNTL TR SH	06-09-99	PAINE WEBBER GOVERNMENT		460.00	24.30	223,560.00	0.087
300	GABLES RESDNTL TR SH	06-10-99	PAINE WEBBER GOVERNMENT		15.00	24.30	7,290.00	0.087

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,000	HOST MARRIOTT CORP CO	05-10-99	ALEX, BROWN & SONS,		100.00	12.80	25,600.00	0.065
9,400	HOST MARRIOTT CORP CO	05-11-99	ALEX, BROWN & SONS,		470.00	12.86	120,907.50	0.065
3,100	HOST MARRIOTT CORP CO	05-19-99	ALEX, BROWN & SONS,		155.00	12.59	39,042.33	0.066
700	HOST MARRIOTT CORP CO	05-21-99	ALEX, BROWN & SONS,		35.00	12.86	9,003.75	0.065
2,200	HOST MARRIOTT CORP CO	05-26-99	GREEN STREET ADVISOR		110.00	12.35	27,159.66	0.068
2,400	HOST MARRIOTT CORP CO	06-24-99	SMITH BARNEY INC		120.00	11.96	28,713.84	0.070
2,000	HOST MARRIOTT CORP CO	06-25-99	DONALDSON LUFKIN & J		100.00	11.80	23,600.00	0.071
1,400	HOST MARRIOTT CORP CO	07-12-99	DONALDSON LUFKIN & J		70.00	10.97	15,353.38	0.076
1,400	HOST MARRIOTT CORP CO	07-13-99	MONTGOMERY SECURITIE		70.00	10.77	15,076.32	0.078
1,400	HOST MARRIOTT CORP CO	07-13-99	MONTGOMERY SECURITIE		70.00	10.58	14,813.82	0.079
1,200	HOST MARRIOTT CORP CO	07-14-99	MONTGOMERY SECURITIE		60.00	10.65	12,783.00	0.078
19,300	LEXFORD RESDNTL TR SH	07-01-99	BEAR, STEARNS, SECUR		965.00	20.04	386,717.96	0.070
2,700	LEXFORD RESDNTL TR SH	07-02-99	BEAR, STEARNS, SECUR		135.00	20.02	54,040.50	0.070
2,100	LEXFORD RESDNTL TR SH	07-06-99	BEAR, STEARNS, SECUR		105.00	20.08	42,176.40	0.070
3,300	LEXFORD RESDNTL TR SH	07-07-99	WESTMINSTER RESEARCH		165.00	20.16	66,520.08	0.069
1,300	LEXFORD RESDNTL TR SH	07-08-99	BEAR, STEARNS, SECUR		65.00	19.55	25,415.00	0.072
600	LEXFORD RESDNTL TR SH	07-09-99	BEAR, STEARNS, SECUR		30.00	19.47	11,683.92	0.072
100	LEXFORD RESDNTL TR SH	07-12-99	BEAR, STEARNS, SECUR		5.00	20.01	2,001.02	0.070
100	LEXFORD RESDNTL TR SH	07-13-99	BEAR, STEARNS, SECUR		5.00	20.13	2,013.33	0.069
1,200	LEXFORD RESDNTL TR SH	07-14-99	BEAR, STEARNS, SECUR		60.00	19.92	23,903.52	0.070
1,100	LEXFORD RESDNTL TR SH	07-16-99	BEAR, STEARNS, SECUR		55.00	19.63	21,596.63	0.071
600	LEXFORD RESDNTL TR SH	07-19-99	BEAR, STEARNS, SECUR		30.00	19.68	11,805.00	0.071

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,300	LEXFORD RESDNTL TR SH	07-20-99	BEAR, STEARNS, SECUR		65.00	19.52	25,372.75	0.072
500	LEXFORD RESDNTL TR SH	07-26-99	BEAR, STEARNS, SECUR		25.00	19.16	9,580.00	0.073
500	LEXFORD RESDNTL TR SH	07-28-99	BEAR, STEARNS, SECUR		25.00	19.04	9,519.05	0.073
300	LEXFORD RESDNTL TR SH	07-29-99	BEAR, STEARNS, SECUR		15.00	18.05	5,415.00	0.078
3,600	PAN PAC RETAIL PPTYS	05-11-99	BEAR, STEARNS, SECUR		180.00	19.05	68,580.00	0.083
12,700	PRENTISS PTTYS TR COM	05-11-99	WESTMINSTER RESEARCH		635.00	24.00	304,755.55	0.073
12,600	PRENTISS PTTYS TR COM	05-12-99	SMITH BARNEY INC		630.00	23.74	299,144.16	0.074
2,400	PRENTISS PTTYS TR COM	05-12-99	SMITH BARNEY INC		120.00	23.68	56,820.00	0.074
7,300	PROLOGIS TR SH BEN IN	05-25-99	PAINE WEBBER GOVERN		365.00	21.30	155,490.00	0.061
7,300	PROLOGIS TR SH BEN IN	05-26-99	CORRESPONDENT SERVIC		365.00	21.05	153,665.00	0.062
2,500	PROLOGIS TR SH BEN IN	05-27-99	CORRESPONDENT SERVIC		125.00	20.53	51,317.00	0.063
14,100	PROLOGIS TR SH BEN IN	06-18-99	LEHMAN BROTHERS INC		705.00	20.43	287,992.50	0.064
1,800	PROLOGIS TR SH BEN IN	06-22-99	LEHMAN BROTHERS INC		90.00	20.43	36,765.00	0.064
900	PROLOGIS TR SH BEN IN	06-23-99	PRUDENTIAL SECURITIE		45.00	20.18	18,157.50	0.064
600	PROLOGIS TR SH BEN IN	06-24-99	SMITH BARNEY INC		30.00	20.05	12,030.00	0.065
500	PROLOGIS TR SH BEN IN	07-28-99	LEHMAN BROTHERS INC		25.00	19.55	9,775.00	0.066
600	PROLOGIS TR SH BEN IN	07-28-99	PRUDENTIAL SECURITIE		24.00	19.57	11,742.78	0.066
500	PROLOGIS TR SH BEN IN	07-29-99	LEHMAN BROTHERS INC		25.00	19.43	9,712.50	0.067
400	PROLOGIS TR SH BEN IN	07-30-99	J.P. MORGAN SECURITI		20.00	19.43	7,770.00	0.067
22,100	PROMUS HOTEL CORP CO	05-25-99	LEHMAN BROTHERS INC		1,105.00	25.62	566,294.82	0.000
2,900	PROMUS HOTEL CORP COM	05-26-99	LEHMAN BROTHERS INC		145.00	24.62	71,390.17	0.000
3,900	PROMUS HOTEL CORP COM	05-27-99	GOLDMAN SACHS & COMP		195.00	24.01	93,647.97	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,000	PROMUS HOTEL CORP COM	05-27-99	LEHMAN BROTHERS INC		50.00	24.05	24,050.00	0.000
8,800	PROMUS HOTEL CORP COM	05-28-99	CORRESPONDENT SERVIC		440.00	25.04	220,380.16	0.000
800	PROMUS HOTEL CORP COM	06-02-99	GOLDMAN SACHS & COMP		40.00	23.82	19,052.48	0.000
400	PUB STORAGE INC COM	07-16-99	JEFFERIES & COMPANY		16.00	26.48	10,591.00	0.033
1,000	PUB STORAGE INC COM	07-19-99	ROBERTSON STEPHENS &		50.00	26.49	26,487.50	0.033
1,000	PUB STORAGE INC COM	07-20-99	ROBERTSON STEPHENS &		50.00	26.14	26,142.80	0.033
3,100	PUB STORAGE INC COM	07-21-99	ROBERTSON STEPHENS &		155.00	25.66	79,554.37	0.034
2,100	PUB STORAGE INC COM	07-22-99	ROBERTSON STEPHENS &		105.00	25.31	53,151.42	0.034
100	PUB STORAGE INC COM	07-27-99	ROBERTSON STEPHENS &		5.00	25.43	2,542.50	0.034
1,500	PUB STORAGE INC COM	07-28-99	ROBERTSON STEPHENS &		75.00	25.58	38,371.95	0.034
1,200	PUB STORAGE INC COM	07-29-99	ROBERTSON STEPHENS &		60.00	25.35	30,421.56	0.034
4,000	REGENCY RLTY CORP COM	05-03-99	DONALDSON LUFKIN & J		240.00	21.56	86,240.00	0.085
1,200	REGENCY RLTY CORP COM	05-05-99	DONALDSON LUFKIN & J		60.00	21.55	25,860.00	0.085
8,000	REGENCY RLTY CORP COM	05-11-99	DONALDSON LUFKIN & J		400.00	22.43	179,400.00	0.082
2,200	REGENCY RLTY CORP COM	05-20-99	PAINE WEBBER GOVERNMENT		110.00	22.18	48,785.00	0.082
100	REGENCY RLTY CORP COM	05-21-99	PAINE WEBBER GOVERNMENT		5.00	22.05	2,205.00	0.083
800	REGENCY RLTY CORP COM	05-21-99	PAINE WEBBER GOVERNMENT		40.00	22.05	17,640.00	0.083
1,200	REGENCY RLTY CORP COM	06-04-99	DONALDSON LUFKIN & J		60.00	21.86	26,235.00	0.084
20,000	REGENCY RLTY CORP COM	06-10-99	DONALDSON LUFKIN & J		1,000.00	21.96	439,106.00	0.083
9,100	REGENCY RLTY CORP COM	06-17-99	PRUDENTIAL SECURITIES		455.00	21.55	196,105.00	0.085
8,500	REGENCY RLTY CORP COM	06-22-99	DONALDSON LUFKIN & J		425.00	21.30	181,050.00	0.086
1,500	REGENCY RLTY CORP COM	06-24-99	DONALDSON LUFKIN & J		75.00	21.05	31,575.00	0.087

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
100	REGENCY RLTY CORP COM	06-25-99	DONALDSON LUFKIN & J		5.00	20.80	2,080.00	0.088
200	REGENCY RLTY CORP COM	06-28-99	DONALDSON LUFKIN & J		10.00	20.80	4,160.00	0.088
1,800	SIMON PPTY GROUP INC	05-26-99	JEFFERIES & COMPANY		72.00	29.48	53,059.50	0.068
3,600	SIMON PPTY GROUP INC	05-27-99	JEFFERIES & COMPANY		144.00	29.20	105,106.68	0.069
1,800	SIMON PPTY GROUP INC	05-28-99	JEFFERIES & COMPANY		72.00	29.04	52,272.00	0.069
3,600	SIMON PPTY GROUP INC	06-01-99	JEFFERIES & COMPANY		144.00	28.98	104,319.00	0.069
3,100	SIMON PPTY GROUP INC	06-07-99	ALEX. BROWN & SONS,		155.00	28.99	89,861.25	0.069
4,600	SIMON PPTY GROUP INC	06-08-99	PRUDENTIAL SECURITIE		230.00	28.55	131,330.00	0.070
600	SIMON PPTY GROUP INC	06-09-99	PAINE WEBBER GOVERNMENT		30.00	28.43	17,055.00	0.071
16,200	SIMON PPTY GROUP INC	06-10-99	CORRESPONDENT SERVIC		810.00	28.43	460,485.00	0.071
600	SIMON PPTY GROUP INC	06-18-99	PAINE WEBBER GOVERNMENT		30.00	29.05	17,430.00	0.069
100	SIMON PPTY GROUP INC	06-23-99	PRUDENTIAL SECURITIE		5.00	28.43	2,842.50	0.071
900	SIMON PPTY GROUP INC	06-24-99	JEFFERIES & COMPANY		36.00	27.89	25,104.78	0.072
700	SIMON PPTY GROUP INC	06-25-99	GREEN STREET ADVISOR		35.00	27.43	19,197.50	0.073
1,100	SIMON PPTY GROUP INC	06-28-99	GREEN STREET ADVISOR		55.00	26.89	29,584.17	0.075
900	SIMON PPTY GROUP INC	06-29-99	GREEN STREET ADVISOR		45.00	27.05	24,343.11	0.074
5,800	SIMON PPTY GROUP INC	06-30-99	COWEN AND COMPANY		290.00	25.80	149,619.12	0.078
300	SIMON PPTY GROUP INC	07-29-99	PRUDENTIAL SECURITIE		12.00	26.54	7,962.00	0.076
500	SIMON PPTY GROUP INC	07-30-99	GOLDMAN SACHS & COMPANY		25.00	26.39	13,194.40	0.076
500	SMITH CHARLES E RESDN	07-13-99	DB CLEARING SERVICES		25.00	33.68	16,837.50	0.063
700	SMITH CHARLES E RESDN	07-15-99	PAINE WEBBER GOVERNMENT		35.00	33.80	23,660.00	0.063
1,000	SMITH CHARLES E RESDN	07-26-99	DB CLEARING SERVICES		50.00	34.05	34,050.00	0.062

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
800	SMITH CHARLES E RESDN	07-27-99	DB CLEARING SERVICES		40.00	34.05	27,240.00	0.062
1,100	SMITH CHARLES E RESDN	07-27-99	MERRILL LYNCH PIERCE		55.00	34.18	37,592.50	0.062
500	SMITH CHARLES E RESDN	07-28-99	MERRILL LYNCH PIERCE		25.00	33.55	16,775.00	0.063
300	STARWOOD HOTELS & RES	05-19-99	JEFFERIES & COMPANY		12.00	34.67	10,399.50	0.017
2,100	STARWOOD HOTELS & RES	05-25-99	LEHMAN BROTHERS INC		105.00	33.74	70,854.00	0.017
700	STARWOOD HOTELS & RES	05-26-99	JEFFERIES & COMPANY		28.00	33.02	23,113.44	0.018
500	STARWOOD HOTELS & RES	05-26-99	SMITH BARNEY INC		25.00	32.30	16,150.00	0.018
3,700	STARWOOD HOTELS & RES	05-26-99	LEHMAN BROTHERS INC		185.00	32.39	119,836.34	0.018
1,900	STARWOOD HOTELS & RES	05-27-99	LEHMAN BROTHERS INC		95.00	32.30	61,370.00	0.018
300	STARWOOD HOTELS & RES	06-02-99	PAINE WEBBER GOVERNMENT		15.00	32.55	9,765.00	0.018
3,600	STARWOOD HOTELS & RES	06-04-99	PAINE WEBBER GOVERNMENT		180.00	32.15	115,726.32	0.018
3,600	STARWOOD HOTELS & RES	06-07-99	PAINE WEBBER GOVERNMENT		180.00	31.41	113,059.44	0.019
800	STARWOOD HOTELS & RES	06-08-99	FIDELITY CAPITAL MAR		40.00	31.05	24,840.00	0.019
2,700	STARWOOD HOTELS & RES	06-09-99	GOLDMAN SACHS & COMPANY		135.00	31.14	84,088.26	0.019
5,000	STARWOOD HOTELS & RES	06-10-99	GOLDMAN SACHS & COMPANY		250.00	30.98	154,875.00	0.019
800	STARWOOD HOTELS & RES	06-17-99	PRUDENTIAL SECURITIES		40.00	31.05	24,840.00	0.019
800	STARWOOD HOTELS & RES	06-22-99	JEFFERIES & COMPANY		32.00	30.42	24,332.00	0.019
1,900	STARWOOD HOTELS & RES	06-23-99	GREEN STREET ADVISOR		95.00	29.57	56,184.52	0.020
700	STARWOOD HOTELS & RES	06-25-99	PRUDENTIAL SECURITIES		35.00	29.30	20,510.00	0.020
1,400	STARWOOD HOTELS & RES	07-08-99	MONTGOMERY SECURITIES		70.00	28.79	40,309.92	0.020
8,000	STARWOOD HOTELS & RES	07-09-99	MONTGOMERY SECURITIES		400.00	27.83	222,600.00	0.021
700	STARWOOD HOTELS & RES	07-15-99	MONTGOMERY SECURITIES		35.00	27.80	19,460.00	0.021

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
500	STARWOOD HOTELS & RES	07-16-99	MONTGOMERY SECURITIE		25.00	27.96	13,977.80	0.021
1,100	STARWOOD HOTELS & RES	07-21-99	PAIN WEBBER GOVERNMENT		55.00	27.51	30,258.36	0.021
1,400	STARWOOD HOTELS & RES	07-22-99	MONTGOMERY SECURITIE		70.00	27.43	38,395.00	0.021
4,800	STARWOOD HOTELS & RES	07-23-99	MONTGOMERY SECURITIE		240.00	26.73	128,306.40	0.022
900	STARWOOD HOTELS & RES	07-27-99	J.P. MORGAN SECURITI		45.00	26.80	24,120.00	0.022
1,000	STARWOOD HOTELS & RES	07-28-99	MONTGOMERY SECURITIE		50.00	27.05	27,050.00	0.022
600	STARWOOD HOTELS & RES	07-29-99	MONTGOMERY SECURITIE		30.00	27.05	16,230.00	0.022
7,100	TAUBMAN CTR INC COM	05-28-99	JEFFERIES & COMPANY		284.00	13.48	95,703.03	0.071
7,200	TAUBMAN CTR INC COM	06-01-99	WESTMINSTER RESEARCH		360.00	13.55	97,560.00	0.070
3,500	TAUBMAN CTR INC COM	06-07-99	ALEX, BROWN & SONS,		175.00	13.55	47,425.00	0.070
6,200	TAUBMAN CTR INC COM	06-08-99	CORRESPONDENT SERVIC		310.00	13.54	83,956.06	0.070
9,200	TAUBMAN CTR INC COM	06-09-99	PAIN WEBBER GOVERNMENT		460.00	13.49	124,081.32	0.071
9,300	TAUBMAN CTR INC COM	06-10-99	PAIN WEBBER GOVERNMENT		465.00	13.49	125,433.75	0.071
500	TAUBMAN CTR INC COM	07-15-99	PAIN WEBBER GOVERNMENT		25.00	13.05	6,523.75	0.073
400	TAUBMAN CTR INC COM	07-19-99	PAIN WEBBER GOVERNMENT		20.00	12.93	5,170.00	0.074
500	URBAN SHOPPING CTRS I	05-12-99	GREEN STREET ADVISOR		25.00	32.04	16,021.30	0.069
3,300	VISTANA INC COM	07-19-99	MERRILL LYNCH PIERCE		—	17.24	56,893.32	0.000
1,300	VISTANA INC COM	07-20-99	MERRILL LYNCH PIERCE		—	17.28	22,457.50	0.000
1,000	VISTANA INC COM	07-21-99	MERRILL LYNCH PIERCE		—	17.50	17,500.00	0.000
1,700	VISTANA INC COM	07-22-99	MERRILL LYNCH PIERCE		—	17.27	29,351.69	0.000
300	VISTANA INC COM	07-23-99	MERRILL LYNCH PIERCE		—	17.00	5,100.00	0.000
1,000	VISTANA INC COM	07-26-99	MERRILL LYNCH PIERCE		—	16.75	16,750.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
200	VISTANA INC COM	07-27-99	MERRILL LYNCH PIERCE		—	16.63	3,325.00	0.000
300	VISTANA INC COM	07-30-99	MERRILL LYNCH PIERCE		—	16.75	5,025.00	0.000
3,000	VORNADO RLTY TR COM	06-29-99	COWEN AND COMPANY		150.00	35.57	106,713.00	0.049
200	VORNADO RLTY TR COM	07-27-99	PRUDENTIAL SECURITIE		8.00	34.54	6,908.00	0.050
500	VORNADO RLTY TR COM	07-28-99	LEHMAN BROTHERS INC		25.00	34.05	17,025.00	0.051
800	VORNADO RLTY TR COM	07-28-99	PRUDENTIAL SECURITIE		40.00	34.30	27,440.00	0.051
300	VORNADO RLTY TR COM	07-29-99	JEFFERIES & COMPANY		12.00	34.04	10,212.00	0.051
300	VORNADO RLTY TR COM	07-29-99	PRUDENTIAL SECURITIE		12.00	34.04	10,212.00	0.051
5,900	WYNDHAM INTL INC CL A	06-29-99	COWEN AND COMPANY		295.00	4.08	24,079.67	0.000
903,400							20,134,750.75	

WILLIAM BLAIR

18,000	#REORG GULFSTREAM AER	05-12-99	PAINE WEBBER GOVERNMENT		1,080.00	54.30	977,389.20	0.000
4,300	ACXIOM CORP COM	05-07-99	SMITH BARNEY INC		—	25.50	109,650.00	0.000
1,700	ADC TELECOMMUNICATIO	05-07-99	SMITH BARNEY INC		—	43.25	73,525.00	0.000
8,200	AMERN MGMT SYS INC CO	05-05-99	J.P. MORGAN SECURITI		—	30.98	254,010.58	0.000
30,000	AMERN MGMT SYS INC CO	05-11-99	J.P. MORGAN SECURITI		—	30.79	923,655.00	0.000
4,000	AMERN MGMT SYS INC CO	07-28-99	J.P. MORGAN SECURITI		—	29.69	118,764.00	0.000
19,500	APPLIED PWR INC CL A	07-30-99	ROBERTSON STEPHENS &		1,170.00	28.31	552,045.00	0.002
400	BIOGEN INC COM	05-06-99	GOLDMAN SACHS & COMP		—	94.38	37,750.00	0.000
500	BISYS GROUP INC COM	05-07-99	SMITH BARNEY INC		—	51.25	25,625.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,100	C H ROBINSON WORLDWID	05-07-99	ALEX, BROWN & SONS,		—	33.06	69,431.25	0.008
1,100	CATALINA MARKETING CO	05-07-99	ALEX, BROWN & SONS,		66.00	86.25	94,872.25	0.000
500	DALLAS SEMICONDUCTOR	05-06-99	SMITH BARNEY INC		30.00	46.19	23,092.50	0.004
4,000	DEVRY INC DEL COM	07-01-99	WEEDEN AND & CO		240.00	24.04	96,161.20	0.000
6,600	DEVRY INC DEL COM	07-02-99	WEEDEN AND & CO		396.00	24.43	161,236.02	0.000
11,600	DEVRY INC DEL COM	07-06-99	WEEDEN AND & CO		696.00	24.46	283,748.76	0.000
20,000	ELECTR ARTS COM	06-16-99	J.P. MORGAN SECURITI		—	49.76	995,198.00	0.000
5,000	ELECTR ARTS COM	06-17-99	J.P. MORGAN SECURITI		—	50.06	250,312.50	0.000
4,000	ELECTR ARTS COM	07-20-99	J.P. MORGAN SECURITI		—	54.99	219,964.80	0.000
1,600	FASTENAL CO COM	05-07-99	BAIRD, ROBERT W & CO		—	49.63	79,400.00	0.000
900	FISERV INC COM	05-07-99	SMITH BARNEY INC		—	39.75	35,775.00	0.000
8,000	FISERV INC COM	07-26-99	BAIRD, ROBERT W & CO		—	30.65	245,222.40	0.000
1,500	FISERV INC COM	07-27-99	BAIRD, ROBERT W & CO		—	32.38	48,562.50	0.000
6,250	FISERV INC COM	07-29-99	BAIRD, ROBERT W & CO		—	30.64	191,473.13	0.000
1,400	HARLEY DAVIDSON INC C	05-06-99	CLEARY GULL AND REIL		84.00	57.44	80,409.00	0.003
1,300	HCR MANOR CARE INC CO	05-06-99	SMITH BARNEY INC		78.00	23.81	30,953.00	0.000
900	HELLER FINL INC CL A	05-06-99	SMITH BARNEY INC		54.00	27.31	24,579.00	0.013
3,200	HELLER FINL INC CL A	05-17-99	MORGAN STANLEY & CO		192.00	28.08	89,856.96	0.012
3,100	HELLER FINL INC CL A	05-17-99	INVESTMENT TECHNOLOG		93.00	28.08	87,040.87	0.012
25,000	HELLER FINL INC CL A	05-18-99	MCDONALD AND COMPANY		1,500.00	28.81	720,250.00	0.012
33,500	IMS HLTH INC COM STK	07-28-99	MONTGOMERY SECURITIE		2,010.00	28.91	968,629.05	0.002
5,500	INTIMATE BRANDS INC C	06-03-99	HAMBRECHT & QUEST		330.00	52.69	289,767.50	0.010

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
13,000	INTIMATE BRANDS INC C	06-04-99	HAMBRECHT & QUEST		780.00	53.82	699,709.40	0.010
13,175	INTIMATE BRANDS INC C	07-23-99	FIRST BOSTON CORPORA		790.50	44.31	583,784.25	0.012
4,400	IRON MTN INC DEL COM	05-17-99	BEAR, STEARNS, SECUR		264.00	28.25	124,313.64	0.000
4,500	IRON MTN INC DEL COM	05-18-99	BEAR, STEARNS, SECUR		270.00	28.67	129,036.15	0.000
700	IRON MTN INC DEL COM	05-19-99	BEAR, STEARNS, SECUR		42.00	28.67	20,069.63	0.000
2,300	IRON MTN INC DEL COM	05-20-99	BEAR, STEARNS, SECUR		138.00	29.09	66,899.41	0.000
5,400	IRON MTN INC DEL COM	05-20-99	INVESTMENT TECHNOLOG		162.00	29.16	157,437.00	0.000
2,200	IRON MTN INC DEL COM	05-21-99	INVESTMENT TECHNOLOG		66.00	28.84	63,458.78	0.000
8,800	IRON MTN INC DEL COM	05-24-99	BEAR, STEARNS, SECUR		528.00	29.02	255,412.96	0.000
5,000	IRON MTN INC DEL COM	05-25-99	BEAR, STEARNS, SECUR		300.00	28.46	142,316.50	0.000
2,000	IRON MTN INC DEL COM	06-02-99	BEAR, STEARNS, SECUR		120.00	29.44	58,870.00	0.000
3,600	IRON MTN INC DEL COM	06-03-99	BEAR, STEARNS, SECUR		216.00	29.60	106,543.44	0.000
21,500	IRON MTN INC DEL COM	06-04-99	BEAR, STEARNS, SECUR		1,290.00	29.43	632,768.65	0.000
600	IRON MTN INC DEL COM	06-08-99	BEAR, STEARNS, SECUR		36.00	29.62	17,773.50	0.000
1,000	IRON MTN INC DEL COM	06-09-99	BEAR, STEARNS, SECUR		60.00	29.69	29,685.00	0.000
600	IRON MTN INC DEL COM	06-10-99	BEAR, STEARNS, SECUR		36.00	29.62	17,773.50	0.000
3,400	IRON MTN INC DEL COM	06-11-99	BEAR, STEARNS, SECUR		204.00	29.76	101,173.46	0.000
1,600	LINEAR TECH CORP COM	05-06-99	GOLDMAN SACHS & COMP		—	56.50	90,400.00	0.002
2,100	MATTEL INC COM	05-06-99	SMITH BARNEY INC		126.00	25.75	54,069.75	0.013
1,300	MICROCHIP TECH INC CO	05-07-99	SMITH BARNEY INC		—	42.13	54,762.50	0.000
2,400	MOLEX INC CL A	05-07-99	SMITH BARNEY INC		—	28.13	67,500.00	0.003
2,700	MSC INDL DIRECT INC C	05-06-99	SMITH BARNEY INC		162.00	20.06	54,162.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
700	NORTHN TR CORP COM	05-06-99	GOLDMAN SACHS & COMP		—	89.63	62,737.50	0.010
4,600	OFFICE DEPOT INC COM	05-06-99	SMITH BARNEY INC		276.00	21.25	97,738.50	0.000
5,600	PATTERSON DENTAL CO C	05-06-99	BAIRD, ROBERT W & CO		—	34.00	190,400.00	0.000
7,500	PATTERSON DENTAL CO C	05-11-99	BAIRD, ROBERT W & CO		—	35.13	263,437.50	0.000
7,500	PATTERSON DENTAL CO C	05-12-99	BAIRD, ROBERT W & CO		—	35.56	266,718.75	0.000
4,000	PATTERSON DENTAL CO C	06-07-99	BAIRD, ROBERT W & CO		—	35.49	141,950.00	0.000
1,600	PATTERSON DENTAL CO C	06-14-99	BAIRD, ROBERT W & CO		—	34.94	55,911.52	0.000
5,000	PAYCHEX INC COM	06-02-99	GOLDMAN SACHS & COMP		—	28.65	143,237.50	0.008
25,000	PAYCHEX INC COM	06-03-99	GOLDMAN SACHS & COMP		—	28.76	719,062.50	0.008
5,800	PAYCHEX INC COM	06-04-99	GOLDMAN SACHS & COMP		—	28.85	167,330.00	0.008
19,600	PAYCHEX INC COM	06-10-99	GOLDMAN SACHS & COMP		—	26.86	526,420.72	0.008
800	ROYAL CARIBBEAN CRUIS	05-07-99	WILLIAM O'NEIL		48.00	37.87	30,298.00	0.009
4,900	ROYAL CARIBBEAN CRUIS	05-12-99	MERRILL LYNCH PIERCE		294.00	36.49	178,807.37	0.009
3,200	ROYAL CARIBBEAN CRUIS	05-14-99	MERRILL LYNCH PIERCE		192.00	38.06	121,792.00	0.009
4,000	ROYAL CARIBBEAN CRUIS	05-17-99	MERRILL LYNCH PIERCE		240.00	37.81	151,240.00	0.009
3,900	ROYAL CARIBBEAN CRUIS	05-25-99	MERRILL LYNCH PIERCE		234.00	38.94	151,850.79	0.009
2,800	SHARED MED SYS CORP C	05-06-99	ALEX. BROWN & SONS,		168.00	57.34	160,563.76	0.014
1,300	ST STR CORP COM	05-07-99	WILLIAM O'NEIL		78.00	86.69	112,690.50	0.006
5,400	TRANSACTION SYS ARCHI	05-17-99	ROBERTSON STEPHENS &		—	32.26	174,217.50	0.000
4,200	TRANSACTION SYS ARCHI	05-28-99	SMITH BARNEY INC		—	32.06	134,638.56	0.000
12,500	TRANSACTION SYS ARCHI	06-02-99	INSTINET		625.00	32.25	403,103.75	0.000
13,800	TRANSACTION SYS ARCHI	06-02-99	INVESTMENT TECHNOLOG		405.00	32.29	435,920.40	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
7,500	TRANSACTION SYS ARCHI	06-03-99	SMITH BARNEY INC		—	32.07	240,497.25	0.000
2,000	TRANSACTION SYS ARCHI	06-10-99	SMITH BARNEY INC		—	34.08	68,156.20	0.000
2,500	TRANSACTION SYS ARCHI	06-10-99	INVESTMENT TECHNOLOG		75.00	34.06	85,153.25	0.000
2,000	TRANSACTION SYS ARCHI	06-11-99	SMITH BARNEY INC		—	34.80	69,605.00	0.000
2,000	TRANSACTION SYS ARCHI	06-14-99	SMITH BARNEY INC		—	34.17	68,341.00	0.000
500	TRANSACTION SYS ARCHI	06-15-99	SMITH BARNEY INC		—	34.06	17,028.85	0.000
2,000	TRANSACTION SYS ARCHI	06-16-99	SMITH BARNEY INC		—	35.15	70,300.00	0.000
1,000	TRANSACTION SYS ARCHI	06-17-99	SMITH BARNEY INC		—	35.18	35,180.60	0.000
1,000	TRANSACTION SYS ARCHI	06-18-99	SMITH BARNEY INC		—	34.44	34,437.50	0.000
500	TRANSACTION SYS ARCHI	06-21-99	SMITH BARNEY INC		—	34.26	17,131.40	0.000
7,500	TRANSACTION SYS ARCHI	06-25-99	SMITH BARNEY INC		—	36.88	276,562.50	0.000
3,500	TRANSACTION SYS ARCHI	06-28-99	SMITH BARNEY INC		—	37.50	131,255.60	0.000
2,100	USFREIGHTWAYS CORP CO	05-06-99	ALEX, BROWN & SONS,		—	37.25	78,225.00	0.010
1,700	VISIO CORP COM	05-06-99	ALEX, BROWN & SONS,		—	27.13	46,112.50	0.000
8,000	WILLIAMS SONOMA INC C	06-10-99	J.P. MORGAN SECURITI		480.00	30.06	240,480.00	0.000
11,500	WILLIAMS SONOMA INC C	06-11-99	J.P. MORGAN SECURITI		690.00	31.06	357,154.35	0.000
6,100	WILLIAMS SONOMA INC C	06-14-99	J.P. MORGAN SECURITI		366.00	31.72	193,491.39	0.000
6,400	WILLIAMS SONOMA INC C	06-15-99	J.P. MORGAN SECURITI		384.00	30.93	197,982.72	0.000
7,000	WILLIAMS SONOMA INC C	07-23-99	THOMAS WEISEL PARTNE		420.00	35.44	248,045.00	0.000
4,000	WILLIAMS SONOMA INC C	07-26-99	THOMAS WEISEL PARTNE		240.00	36.06	144,240.00	0.000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
4,500	WILLIAMS SONOMA INC C	07-28-99	THOMAS WEISEL PARTNE		270.00	37.60	169,201.35	0.000
562,625							19,164,917.57	
IRIDIAN ASSET MGT								
6,400	#REORG EQUITABLE COS	05-14-99	GOLDMAN SACHS & COMP		320.00	68.34	437,365.12	0.002
3,000	#REORG EQUITABLE COS	05-17-99	CITATION GROUP		150.00	66.72	200,160.60	0.002
1,500	#REORG EQUITABLE COS	05-18-99	CITATION GROUP		75.00	67.62	101,427.15	0.002
500	#REORG EQUITABLE COS	05-19-99	GOLDMAN SACHS & COMP		25.00	67.42	33,707.95	0.002
300	#REORG EQUITABLE COS	05-28-99	GOLDMAN SACHS & COMP		15.00	69.73	20,918.34	0.002
3,400	#REORG EQUITABLE COS	06-01-99	CITATION GROUP		170.00	69.30	235,627.14	0.002
8,600	#REORG EQUITABLE COS	06-08-99	GOLDMAN SACHS & COMP		430.00	67.59	581,257.66	0.002
100	#REORG EQUITABLE COS	06-25-99	LEHMAN BROTHERS INC		5.00	66.86	6,686.25	0.002
300	#REORG EQUITABLE COS	07-21-99	FIRST BOSTON CORPORA		15.00	65.95	19,785.54	0.003
200	#REORG EQUITABLE COS	07-30-99	FIRST BOSTON CORPORA		10.00	64.85	12,969.72	0.003
1,000	#REORG PROVIDENT COS	05-06-99	OPPENHEIMER & CO. IN		50.00	39.21	39,209.10	0.010
2,600	#REORG PROVIDENT COS	05-28-99	CITATION GROUP		130.00	39.32	102,223.68	0.010
5,500	AMGEN INC COM	05-20-99	RAYMOND JAMES		—	63.66	350,106.35	0.000
7,000	AMGEN INC COM	05-20-99	BEAR, STEARNS, SECUR		—	62.62	438,307.80	0.000
4,400	AMGEN INC COM	05-21-99	RAYMOND JAMES		—	62.76	276,124.64	0.000
5,100	AMGEN INC COM	05-24-99	GOLDMAN SACHS & COMP		—	61.90	315,678.78	0.000
4,400	AMGEN INC COM	05-25-99	GOLDMAN SACHS & COMP		—	61.62	271,137.68	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,500	AMGEN INC COM	05-28-99	GOLDMAN SACHS & COMP		—	63.09	94,638.15	0.000
11,700	AMGEN INC COM	06-10-99	BEAR, STEARNS, SECUR		—	53.94	631,100.34	0.000
300	AMGEN INC COM	06-22-99	PAINE WEBBER GOVERN		—	53.06	15,918.75	0.000
5,600	AMGEN INC COM	06-23-99	PAINE WEBBER GOVERN		—	53.55	299,857.04	0.000
1,500	BAUSCH & LOMB INC COM	06-23-99	FIRST BOSTON CORPORA		75.00	71.50	107,255.25	0.014
1,300	BAUSCH & LOMB INC COM	06-24-99	FIRST BOSTON CORPORA		65.00	73.35	95,360.20	0.014
500	BAUSCH & LOMB INC COM	06-25-99	FIRST BOSTON CORPORA		25.00	72.73	36,363.70	0.014
700	BAUSCH & LOMB INC COM	06-28-99	FIRST BOSTON CORPORA		35.00	74.21	51,949.10	0.014
3,200	BAUSCH & LOMB INC COM	07-21-99	CITATION GROUP		160.00	72.28	231,300.48	0.014
200	BAUSCH & LOMB INC COM	07-22-99	HAMBRECHT & QUEST		10.00	72.22	14,444.88	0.014
300	BAUSCH & LOMB INC COM	07-22-99	HAMBRECHT & QUEST		15.00	71.55	21,465.00	0.014
500	BAUSCH & LOMB INC COM	07-23-99	HAMBRECHT & QUEST		25.00	71.79	35,897.20	0.014
1,600	BAUSCH & LOMB INC COM	07-26-99	CITATION GROUP		80.00	72.88	116,609.12	0.014
700	BAUSCH & LOMB INC COM	07-27-99	HAMBRECHT & QUEST		35.00	73.13	51,194.15	0.014
2,100	BECTON DICKINSON & CO	05-06-99	PIPER JAFFRAY INC		105.00	38.38	80,608.08	0.008
2,000	BECTON DICKINSON & CO	05-14-99	CITATION GROUP		100.00	37.05	74,100.00	0.009
700	BECTON DICKINSON & CO	05-17-99	COWEN AND COMPANY		35.00	36.79	25,755.52	0.009
2,400	BECTON DICKINSON & CO	05-18-99	COWEN AND COMPANY		120.00	36.88	88,520.40	0.009
1,100	BECTON DICKINSON & CO	05-21-99	COWEN AND COMPANY		55.00	37.05	40,755.00	0.009
4,600	BECTON DICKINSON & CO	07-28-99	BEAR, STEARNS, SECUR		230.00	27.25	125,329.76	0.012
3,200	BECTON DICKINSON & CO	07-29-99	BEAR, STEARNS, SECUR		160.00	27.17	86,938.88	0.012
3,300	BECTON DICKINSON & CO	07-29-99	FIRST ALBANY CORPORA		165.00	27.24	89,905.53	0.012

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
13,800	BELL ATLC CORP COM	05-14-99	CITATION GROUP		690.00	56.56	780,570.78	0.027
2,900	BELL ATLC CORP COM	05-18-99	CITATION GROUP		145.00	57.44	166,585.57	0.026
2,400	BELL ATLC CORP COM	05-19-99	CITATION GROUP		120.00	56.91	136,572.00	0.027
1,000	BELL ATLC CORP COM	05-20-99	DONALDSON LUFKIN & J		50.00	55.59	55,588.40	0.027
3,500	CABLEVISION SYS CORP	06-18-99	DONALDSON LUFKIN & J		175.00	70.00	244,986.70	0.000
2,400	CABLEVISION SYS CORP	06-21-99	FURMAN SELZ MAGER DI		120.00	69.38	166,518.24	0.000
700	CABLEVISION SYS CORP	06-22-99	DONALDSON LUFKIN & J		35.00	71.97	50,380.12	0.000
300	CABLEVISION SYS CORP	06-23-99	DONALDSON LUFKIN & J		15.00	69.99	20,997.84	0.000
1,200	CABLEVISION SYS CORP	06-25-99	DONALDSON LUFKIN & J		60.00	69.81	83,776.68	0.000
200	CABLEVISION SYS CORP	06-28-99	DONALDSON LUFKIN & J		10.00	69.77	13,954.50	0.000
2,100	CABLEVISION SYS CORP	06-30-99	DONALDSON LUFKIN & J		105.00	69.98	146,947.71	0.000
400	CABLEVISION SYS CORP	07-07-99	DONALDSON LUFKIN & J		20.00	68.37	27,349.80	0.000
4,000	CABLEVISION SYS CORP	07-23-99	DONALDSON LUFKIN & J		200.00	69.92	279,693.60	0.000
300	CABLEVISION SYS CORP	07-26-99	DONALDSON LUFKIN & J		15.00	69.92	20,974.59	0.000
2,100	CABLEVISION SYS CORP	07-28-99	CITATION GROUP		105.00	71.93	151,048.38	0.000
2,400	CABLEVISION SYS CORP	07-29-99	DONALDSON LUFKIN & J		120.00	70.21	168,499.68	0.000
1,300	CABLEVISION SYS CORP	07-30-99	DONALDSON LUFKIN & J		65.00	70.30	91,388.70	0.000
700	CENTOCOR INC COM	05-24-99	MERRILL LYNCH PIERCE		—	43.77	30,640.61	0.000
300	CENTOCOR INC COM	05-25-99	MERRILL LYNCH PIERCE		—	44.30	13,289.94	0.000
300	CIGNA CORP COM	07-28-99	MORGAN STANLEY & CO		15.00	87.17	26,150.37	0.013
2,900	CIGNA CORP COM	07-29-99	MORGAN STANLEY & CO		145.00	88.08	255,418.37	0.013
3,300	CIGNA CORP COM	07-30-99	PAINE WEBBER GOVERNMENT		165.00	88.29	291,369.87	0.013

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
7,000	COMCAST CORP CL A SPL	05-05-99	JEFFERIES & COMPANY		—	72.53	507,734.50	0.001
4,600	COMDISCO INC COM	05-06-99	CITATION GROUP		230.00	24.14	111,052.28	0.004
3,000	COMDISCO INC COM	05-07-99	MORGAN STANLEY & CO		150.00	23.15	69,435.90	0.004
1,900	COMDISCO INC COM	05-11-99	CITATION GROUP		95.00	26.04	49,484.74	0.003
1,200	COMDISCO INC COM	05-17-99	CITATION GROUP		60.00	24.30	29,154.72	0.004
400	COMDISCO INC COM	05-24-99	MONTGOMERY SECURITIE		20.00	24.42	9,768.08	0.004
600	COMDISCO INC COM	05-27-99	HAMBRECHT & QUEST		30.00	23.91	14,348.88	0.004
1,900	COMDISCO INC COM	05-28-99	HAMBRECHT & QUEST		95.00	24.22	46,027.12	0.004
3,900	COMDISCO INC COM	06-01-99	CITATION GROUP		195.00	23.87	93,079.35	0.004
4,500	COMDISCO INC COM	06-02-99	CITATION GROUP		225.00	23.55	105,972.75	0.004
1,400	COMDISCO INC COM	06-03-99	HAMBRECHT & QUEST		70.00	24.50	34,305.18	0.004
4,700	COMDISCO INC COM	06-11-99	CITATION GROUP		235.00	21.64	101,718.81	0.004
200	COMDISCO INC COM	06-14-99	HAMBRECHT & QUEST		10.00	21.95	4,390.14	0.004
2,700	COMDISCO INC COM	06-15-99	HAMBRECHT & QUEST		135.00	21.76	58,756.05	0.004
2,900	COMDISCO INC COM	07-28-99	CITATION GROUP		145.00	24.87	72,124.16	0.004
200	COMSAT CORP SER 1 COM	06-14-99	FIRST BOSTON CORPORA		10.00	30.28	6,055.76	0.006
1,700	COMSAT CORP SER 1 COM	07-02-99	OPPENHEIMER & CO. IN		85.00	34.47	58,599.17	0.005
300	COMSAT CORP SER 1 COM	07-06-99	FIRST BOSTON CORPORA		15.00	34.11	10,233.75	0.005
4,500	CONVERGYS CORP COM	05-14-99	PRUDENTIAL SECURITIE		225.00	17.59	79,152.30	0.000
900	CONVERGYS CORP COM	05-18-99	PRUDENTIAL SECURITIE		45.00	17.35	15,612.48	0.000
1,600	CONVERGYS CORP COM	05-25-99	PRUDENTIAL SECURITIE		80.00	17.55	28,080.00	0.000
1,100	CONVERGYS CORP COM	05-26-99	PRUDENTIAL SECURITIE		55.00	17.45	19,199.07	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,300	CONVERGYS CORP COM	05-27-99	PRUDENTIAL SECURITIE		165.00	17.55	57,915.00	0.000
1,100	CONVERGYS CORP COM	06-01-99	PRUDENTIAL SECURITIE		55.00	18.05	19,855.00	0.000
1,300	CONVERGYS CORP COM	06-03-99	PRUDENTIAL SECURITIE		65.00	18.05	23,465.00	0.000
1,300	CONVERGYS CORP COM	06-08-99	PRUDENTIAL SECURITIE		65.00	18.05	23,465.00	0.000
400	CONVERGYS CORP COM	06-09-99	PRUDENTIAL SECURITIE		20.00	18.05	7,220.00	0.000
2,500	CONVERGYS CORP COM	06-10-99	BEAR, STEARNS, SECUR		125.00	17.99	44,968.75	0.000
1,500	CONVERGYS CORP COM	06-10-99	PRUDENTIAL SECURITIE		75.00	18.03	27,040.35	0.000
1,300	CONVERGYS CORP COM	06-16-99	PRUDENTIAL SECURITIE		65.00	20.33	26,434.85	0.000
1,400	CONVERGYS CORP COM	06-17-99	PRUDENTIAL SECURITIE		70.00	21.31	29,838.34	0.000
2,300	CONVERGYS CORP COM	06-18-99	PRUDENTIAL SECURITIE		115.00	21.54	49,545.45	0.000
2,200	CONVERGYS CORP COM	06-21-99	PRUDENTIAL SECURITIE		110.00	21.54	47,395.70	0.000
1,700	CONVERGYS CORP COM	06-22-99	PRUDENTIAL SECURITIE		85.00	21.32	36,239.41	0.000
5,100	CONVERGYS CORP COM	06-23-99	PRUDENTIAL SECURITIE		155.00	20.55	63,708.41	0.000
4,300	CONVERGYS CORP COM	06-24-99	PRUDENTIAL SECURITIE		215.00	20.40	87,738.06	0.000
4,000	CONVERGYS CORP COM	06-25-99	PRUDENTIAL SECURITIE		200.00	20.91	83,654.80	0.000
2,300	CONVERGYS CORP COM	06-28-99	PRUDENTIAL SECURITIE		115.00	21.04	48,397.52	0.000
6,100	CONVERGYS CORP COM	06-29-99	PRUDENTIAL SECURITIE		305.00	20.91	127,566.25	0.000
10,100	CONVERGYS CORP COM	06-30-99	CITATION GROUP		505.00	19.87	200,728.41	0.000
6,700	CONVERGYS CORP COM	07-01-99	PRUDENTIAL SECURITIE		335.00	20.73	138,874.92	0.000
1,000	CONVERGYS CORP COM	07-02-99	PRUDENTIAL SECURITIE		50.00	20.97	20,969.20	0.000
700	CONVERGYS CORP COM	07-02-99	INVESTMENT TECHNOLOG		35.00	20.99	14,691.25	0.000
900	CONVERGYS CORP COM	07-06-99	CITATION GROUP		45.00	22.58	20,318.40	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
600	CONVERGYS CORP COM	07-23-99	PRUDENTIAL SECURITIE		30.00	20.30	12,180.00	0.000
500	DUN & BRADSTREET CORP	07-22-99	GOLDMAN SACHS & COMP		25.00	34.38	17,189.00	0.021
800	DUN & BRADSTREET CORP	07-23-99	GOLDMAN SACHS & COMP		40.00	34.01	27,211.52	0.021
200	DUN & BRADSTREET CORP	07-26-99	GOLDMAN SACHS & COMP		10.00	34.28	6,856.46	0.021
800	EQUIFAX INC COM	05-06-99	J.P. MORGAN SECURITI		40.00	35.85	28,682.40	0.010
500	EQUIFAX INC COM	05-13-99	HAMBRECHT & QUEST		25.00	37.23	18,613.65	0.009
300	EQUIFAX INC COM	05-14-99	HAMBRECHT & QUEST		15.00	36.57	10,971.36	0.009
400	EQUIFAX INC COM	05-17-99	HAMBRECHT & QUEST		20.00	36.30	14,520.00	0.009
500	EQUIFAX INC COM	05-18-99	HAMBRECHT & QUEST		25.00	36.55	18,273.40	0.009
700	EQUIFAX INC COM	05-28-99	WARBURG DILLON READ		35.00	35.99	25,194.12	0.010
800	EQUIFAX INC COM	06-01-99	WARBURG DILLON READ		40.00	35.93	28,743.52	0.010
1,100	EQUIFAX INC COM	06-02-99	WARBURG DILLON READ		55.00	36.39	40,031.20	0.009
1,700	EQUIFAX INC COM	07-14-99	CITATION GROUP		85.00	35.44	60,250.89	0.010
3,900	EQUIFAX INC COM	07-21-99	FIRST BOSTON CORPORA		195.00	34.48	134,477.46	0.010
1,300	EQUIFAX INC COM	07-22-99	FIRST BOSTON CORPORA		65.00	34.07	44,286.32	0.010
800	FINOVA GROUP INC COM	06-10-99	ROBERTSON STEPHENS &		40.00	51.79	41,429.12	0.013
1,300	FINOVA GROUP INC COM	07-26-99	CITATION GROUP		65.00	46.09	59,923.37	0.015
1,600	FINOVA GROUP INC COM	07-27-99	CITATION GROUP		80.00	46.82	74,916.00	0.015
600	FINOVA GROUP INC COM	07-28-99	CITATION GROUP		30.00	46.34	27,806.70	0.015
3,000	GALILEO INTL INC COM	05-27-99	MORGAN STANLEY & CO		—	45.00	135,000.00	0.008
2,500	GALILEO INTL INC COM	06-17-99	CITATION GROUP		125.00	48.30	120,751.25	0.007
2,000	GALILEO INTL INC COM	06-18-99	CITATION GROUP		100.00	49.34	98,684.80	0.007

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
700	GALILEO INTL INC COM	07-27-99	CITATION GROUP		35.00	49.89	34,923.91	0.007
2,700	GEN DYNAMICS CORP COM	05-17-99	CITATION GROUP		135.00	64.43	173,967.21	0.014
500	GEN INSTR CORP DEL CO	05-24-99	LEHMAN BROTHERS INC		25.00	40.30	20,150.00	0.000
1,400	GEN INSTR CORP DEL CO	05-25-99	LEHMAN BROTHERS INC		70.00	38.61	54,059.32	0.000
1,500	GEN INSTR CORP DEL CO	05-28-99	CITATION GROUP		75.00	38.37	57,561.60	0.000
100	GEN INSTR CORP DEL CO	06-10-99	DONALDSON LUFKIN & J		5.00	36.78	3,677.60	0.000
1,100	GEN INSTR CORP DEL CO	06-23-99	DB CLEARING SERVICES		55.00	40.05	44,055.00	0.000
1,600	GENZYME CORP COM	05-28-99	GOLDMAN SACHS & COMP		—	40.97	65,551.04	0.000
800	GENZYME CORP COM	06-01-99	GOLDMAN SACHS & COMP		—	41.76	33,406.16	0.000
500	GENZYME CORP COM	06-02-99	GOLDMAN SACHS & COMP		—	42.47	21,232.80	0.000
1,000	GENZYME CORP COM	06-03-99	GOLDMAN SACHS & COMP		—	41.90	41,897.10	0.000
12,400	GTE CORP COM	06-28-99	DONALDSON LUFKIN & J		496.00	70.05	868,596.44	0.026
5,600	GTE CORP COM	06-29-99	DONALDSON LUFKIN & J		224.00	69.87	391,245.12	0.026
3,900	GTE CORP COM	06-30-99	DONALDSON LUFKIN & J		195.00	72.01	280,826.52	0.026
1,500	GTE CORP COM	07-09-99	MORGAN STANLEY & CO		75.00	72.84	109,258.20	0.025
1,600	GTE CORP COM	07-13-99	FURMAN SELZ MAGER DI		80.00	72.44	115,909.28	0.025
1,400	GTE CORP COM	07-29-99	CITATION GROUP		70.00	74.80	104,719.86	0.025
700	GTE CORP COM	07-30-99	GOLDMAN SACHS & COMP		35.00	74.78	52,342.50	0.025
11,600	HARRIS CORP COM	05-12-99	MORGAN STANLEY & CO		580.00	38.56	447,290.20	0.024
21,600	HARRIS CORP COM	05-13-99	MORGAN STANLEY & CO		1,080.00	39.43	851,608.08	0.024
6,000	HARRIS CORP COM	05-14-99	MORGAN STANLEY & CO		300.00	38.52	231,098.40	0.024
200	HARRIS CORP COM	05-28-99	BUCKINGHAM RESEARCH		10.00	37.79	7,558.74	0.025

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
400	HARRIS CORP COM	06-01-99	BUCKINGHAM RESEARCH		20.00	37.62	15,046.32	0.025
100	HARRIS CORP COM	06-02-99	BUCKINGHAM RESEARCH		5.00	37.49	3,748.69	0.025
300	HARRIS CORP COM	06-03-99	BUCKINGHAM RESEARCH		15.00	38.13	11,438.97	0.025
400	HARRIS CORP COM	06-04-99	BUCKINGHAM RESEARCH		20.00	39.08	15,633.96	0.024
2,000	HARRIS CORP COM	06-24-99	BUCKINGHAM RESEARCH		100.00	36.92	73,833.00	0.026
500	HARRIS CORP COM	06-25-99	BUCKINGHAM RESEARCH		25.00	37.57	18,782.75	0.025
3,200	HARRIS CORP COM	07-16-99	CITATION GROUP		160.00	38.11	121,951.36	0.025
1,700	HARRIS CORP COM	07-19-99	DONALDSON LUFKIN & J		85.00	37.87	64,383.08	0.025
1,900	HARRIS CORP COM	07-20-99	DONALDSON LUFKIN & J		95.00	36.54	69,435.31	0.026
2,000	HARRIS CORP COM	07-21-99	CITATION GROUP		100.00	36.53	73,051.40	0.026
2,200	LORAL SPACE & COMMUNI	05-03-99	UNTERBERG HARRIS		110.00	19.38	42,645.46	0.000
2,700	LORAL SPACE & COMMUNI	05-05-99	CITATION GROUP		135.00	18.03	48,678.84	0.000
3,100	LORAL SPACE & COMMUNI	07-07-99	LEHMAN BROTHERS INC		155.00	19.05	59,055.00	0.000
9,400	LORAL SPACE & COMMUNI	07-09-99	CITATION GROUP		470.00	19.16	180,085.20	0.000
1,400	MCKESSON HBOC INC COM	05-06-99	BEAR, STEARNS, SECUR		70.00	36.21	50,688.82	0.006
2,800	MCKESSON HBOC INC COM	05-20-99	GOLDMAN SACHS & COMP		140.00	39.25	109,910.92	0.006
1,500	MCKESSON HBOC INC COM	07-22-99	GOLDMAN SACHS & COMP		75.00	31.21	46,814.55	0.007
1,600	MCKESSON HBOC INC COM	07-23-99	GOLDMAN SACHS & COMP		80.00	31.50	50,407.04	0.007
1,200	NCR CORP COM	05-03-99	LEHMAN BROTHERS INC		60.00	40.97	49,167.60	0.000
1,500	NCR CORP COM	05-04-99	LEHMAN BROTHERS INC		75.00	43.18	64,777.20	0.000
1,500	NCR CORP COM	05-05-99	LEHMAN BROTHERS INC		75.00	42.94	64,415.85	0.000
2,700	NCR CORP COM	05-06-99	CITATION GROUP		135.00	42.45	114,617.16	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,500	NCR CORP COM	05-07-99	LEHMAN BROTHERS INC		125.00	40.73	101,832.50	0.000
5,500	NCR CORP COM	05-10-99	LEHMAN BROTHERS INC		275.00	41.22	226,717.70	0.000
2,200	NCR CORP COM	05-11-99	LEHMAN BROTHERS INC		110.00	42.46	93,415.30	0.000
600	NCR CORP COM	05-24-99	LEHMAN BROTHERS INC		30.00	39.99	23,992.50	0.000
3,800	NCR CORP COM	05-27-99	CITATION GROUP		190.00	38.28	145,479.58	0.000
4,000	NCR CORP COM	05-28-99	CITATION GROUP		200.00	39.25	156,989.60	0.000
2,600	NCR CORP COM	06-02-99	CITATION GROUP		130.00	39.19	101,885.94	0.000
600	NCR CORP COM	06-03-99	LEHMAN BROTHERS INC		30.00	40.05	24,030.00	0.000
900	NCR CORP COM	06-04-99	LEHMAN BROTHERS INC		45.00	41.75	37,572.57	0.000
500	NCR CORP COM	07-21-99	LEHMAN BROTHERS INC		25.00	47.58	23,790.00	0.000
400	NCR CORP COM	07-22-99	LEHMAN BROTHERS INC		20.00	47.93	19,170.12	0.000
1,300	NEXTEL COMMUNICATION	05-10-99	MERRILL LYNCH PIERCE		—	37.70	49,012.08	0.000
2,200	NEXTEL COMMUNICATION	06-11-99	MERRILL LYNCH PIERCE		—	37.02	81,454.12	0.000
900	NEXTEL COMMUNICATION	06-14-99	MERRILL LYNCH PIERCE		—	37.77	33,991.02	0.000
5,000	ONLINE RES & COMMUNIC	06-04-99	J.P. MORGAN SECURITI		—	14.00	70,000.00	0.000
1,800	RALSTON-RALSTON PURIN	06-24-99	SMITH BARNEY INC.		90.00	28.98	52,165.80	0.013
1,800	RALSTON-RALSTON PURIN	06-25-99	SMITH BARNEY INC.		90.00	29.39	52,900.20	0.013
1,300	RALSTON-RALSTON PURIN	06-28-99	SMITH BARNEY INC.		65.00	29.61	38,495.86	0.013
2,000	RALSTON-RALSTON PURIN	06-29-99	SMITH BARNEY INC.		100.00	29.88	59,760.20	0.013
1,200	RALSTON-RALSTON PURIN	06-30-99	SMITH BARNEY INC.		60.00	29.80	35,760.96	0.013
1,300	RALSTON-RALSTON PURIN	07-01-99	SMITH BARNEY INC.		65.00	30.02	39,028.86	0.013
2,000	RALSTON-RALSTON PURIN	07-02-99	SMITH BARNEY INC.		100.00	30.03	60,065.20	0.013

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
500	RALSTON-RALSTON PURIN	07-06-99	SMITH BARNEY INC		25.00	29.81	14,905.50	0.013
1,500	RALSTON-RALSTON PURIN	07-07-99	INVESTMENT TECHNOLOG		75.00	30.07	45,098.25	0.013
1,700	RALSTON-RALSTON PURIN	07-07-99	SMITH BARNEY INC		85.00	30.08	51,127.50	0.013
1,500	RALSTON-RALSTON PURIN	07-08-99	SMITH BARNEY INC		75.00	30.28	45,427.20	0.013
1,200	RALSTON-RALSTON PURIN	07-09-99	CITATION GROUP		60.00	30.59	36,702.12	0.013
1,600	RALSTON-RALSTON PURIN	07-12-99	CITATION GROUP		80.00	30.00	48,000.96	0.013
1,000	RALSTON-RALSTON PURIN	07-13-99	SMITH BARNEY INC		50.00	30.42	30,418.80	0.013
2,000	RALSTON-RALSTON PURIN	07-14-99	SMITH BARNEY INC		100.00	30.67	61,343.20	0.013
2,700	RALSTON-RALSTON PURIN	07-15-99	SMITH BARNEY INC		135.00	30.13	81,339.39	0.013
300	RALSTON-RALSTON PURIN	07-15-99	SMITH BARNEY INC		15.00	30.05	9,015.00	0.013
1,100	RALSTON-RALSTON PURIN	07-16-99	SMITH BARNEY INC		55.00	30.14	33,156.53	0.013
1,000	RALSTON-RALSTON PURIN	07-19-99	SMITH BARNEY INC		50.00	30.00	29,997.60	0.013
1,800	RALSTON-RALSTON PURIN	07-20-99	SMITH BARNEY INC		90.00	30.08	54,151.20	0.013
900	RALSTON-RALSTON PURIN	07-21-99	CITATION GROUP		45.00	29.98	26,978.67	0.013
100	RALSTON-RALSTON PURIN	07-22-99	INVESTMENT TECHNOLOG		5.00	30.05	3,005.00	0.013
1,300	RALSTON-RALSTON PURIN	07-22-99	SMITH BARNEY INC		65.00	30.12	39,149.50	0.013
1,300	RALSTON-RALSTON PURIN	07-23-99	SMITH BARNEY INC		65.00	30.23	39,295.10	0.013
1,000	RALSTON-RALSTON PURIN	07-26-99	CITATION GROUP		50.00	30.05	30,049.30	0.013
1,000	RALSTON-RALSTON PURIN	07-27-99	SMITH BARNEY INC		50.00	30.15	30,153.30	0.013
1,300	RALSTON-RALSTON PURIN	07-28-99	SMITH BARNEY INC		65.00	30.18	39,234.26	0.013
1,100	RALSTON-RALSTON PURIN	07-29-99	SMITH BARNEY INC		55.00	29.87	32,857.77	0.013
1,800	RALSTON-RALSTON PURIN	07-30-99	SMITH BARNEY INC		90.00	29.97	53,953.20	0.013

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
4,700	RITE AID CORP COM	05-03-99	CITATION GROUP		235.00	24.86	116,836.83	0.018
8,400	RITE AID CORP COM	05-04-99	CITATION GROUP		420.00	27.67	232,430.52	0.016
4,000	RITE AID CORP COM	05-28-99	THOMAS WEISEL PARTNE		200.00	25.07	100,270.80	0.018
200	RITE AID CORP COM	06-01-99	GOLDMAN SACHS & COMP		10.00	25.05	5,010.00	0.018
10,500	RITE AID CORP COM	06-10-99	GOLDMAN SACHS & COMP		525.00	24.11	253,145.55	0.019
2,600	RITE AID CORP COM	07-13-99	GOLDMAN SACHS & COMP		130.00	22.47	58,410.56	0.020
1,800	SILICON GRAPHICS INC	05-07-99	LEHMAN BROTHERS INC		90.00	12.58	22,646.34	0.000
4,200	SILICON GRAPHICS INC	05-26-99	CITATION GROUP		210.00	12.74	53,497.08	0.000
2,300	SILICON GRAPHICS INC	06-01-99	MONTGOMERY SECURITIE		115.00	12.51	28,776.22	0.000
2,600	SILICON GRAPHICS INC	06-02-99	CITATION GROUP		130.00	12.46	32,404.06	0.000
7,500	SILICON GRAPHICS INC	06-03-99	PRUDENTIAL SECURITIE		375.00	12.65	94,870.50	0.000
200	SILICON GRAPHICS INC	06-11-99	PRUDENTIAL SECURITIE		10.00	12.67	2,534.76	0.000
600	SILICON GRAPHICS INC	06-14-99	PRUDENTIAL SECURITIE		30.00	12.63	7,580.88	0.000
700	SILICON GRAPHICS INC	06-15-99	PAINE WEBBER GOVERNMENT		35.00	13.05	9,133.67	0.000
800	SILICON GRAPHICS INC	06-16-99	PAINE WEBBER GOVERNMENT		40.00	13.09	10,475.04	0.000
1,900	SILICON GRAPHICS INC	06-17-99	LEWCO SECURITIES		95.00	13.30	25,270.00	0.000
600	SILICON GRAPHICS INC	06-18-99	PAINE WEBBER GOVERNMENT		30.00	13.30	7,977.00	0.000
1,100	SILICON GRAPHICS INC	06-21-99	PAINE WEBBER GOVERNMENT		55.00	13.18	14,492.50	0.000
6,100	SNYDER COMMUNICATION	06-30-99	J.P. MORGAN SECURITI		305.00	31.47	191,962.12	0.000
5,500	SNYDER COMMUNICATION	07-01-99	J.P. MORGAN SECURITI		275.00	31.38	172,587.25	0.000
700	SNYDER COMMUNICATION	07-02-99	J.P. MORGAN SECURITI		35.00	32.21	22,547.77	0.000
1,800	SNYDER COMMUNICATION	07-06-99	CITATION GROUP		90.00	31.91	57,438.90	0.000

PURCHASE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,600	SNYDER COMMUNICATION	07-06-99	DONALDSON LUFKIN & J		80.00	31.80	50,880.00	0.000
5,800	SNYDER COMMUNICATION	07-07-99	DONALDSON LUFKIN & J		290.00	31.04	180,038.38	0.000
3,500	SNYDER COMMUNICATION	07-08-99	DONALDSON LUFKIN & J		175.00	31.20	109,210.50	0.000
2,400	SNYDER COMMUNICATION	07-09-99	DONALDSON LUFKIN & J		120.00	31.07	74,560.80	0.000
600	SNYDER COMMUNICATION	07-12-99	DONALDSON LUFKIN & J		30.00	30.99	18,593.46	0.000
4,000	SNYDER COMMUNICATION	07-13-99	DONALDSON LUFKIN & J		200.00	30.33	121,330.80	0.000
16,200	SNYDER COMMUNICATION	07-14-99	CITATION GROUP		810.00	30.20	489,291.84	0.000
13,200	SNYDER COMMUNICATION	07-15-99	DONALDSON LUFKIN & J		660.00	30.14	397,898.16	0.000
1,000	SNYDER COMMUNICATION	07-16-99	DONALDSON LUFKIN & J		50.00	30.05	30,050.00	0.000
1,200	SNYDER COMMUNICATION	07-19-99	DONALDSON LUFKIN & J		60.00	29.42	35,298.84	0.000
2,300	SOLUTIA INC COM STK	05-06-99	MONTGOMERY SECURITIE		115.00	23.04	53,003.04	0.001
1,400	SOLUTIA INC COM STK	05-07-99	CITATION GROUP		70.00	23.85	33,391.26	0.001
1,300	SOLUTIA INC COM STK	05-11-99	MAXUS CORP		65.00	23.82	30,966.26	0.001
1,000	SOLUTIA INC COM STK	05-12-99	MAXUS CORP		50.00	22.91	22,911.00	0.001
2,500	SOLUTIA INC COM STK	05-13-99	MAXUS CORP		125.00	23.08	57,704.75	0.001
2,000	SOLUTIA INC COM STK	05-14-99	MAXUS CORP		100.00	23.96	47,929.00	0.001
900	SOLUTIA INC COM STK	05-19-99	MAXUS CORP		45.00	23.40	21,061.98	0.001
1,100	SOLUTIA INC COM STK	05-21-99	SMITH BARNEY INC		55.00	23.05	25,355.00	0.001
600	SOLUTIA INC COM STK	05-21-99	MONTGOMERY SECURITIE		30.00	23.05	13,830.00	0.001
800	SOLUTIA INC COM STK	05-24-99	SMITH BARNEY INC		40.00	23.04	18,434.32	0.001
3,200	SOLUTIA INC COM STK	05-25-99	SMITH BARNEY INC		160.00	22.88	73,215.36	0.001
1,300	SOLUTIA INC COM STK	05-26-99	SMITH BARNEY INC		65.00	22.71	29,516.63	0.001

IRIDIAN ASSET MGT

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,200	SOLUTION INC COM STK	05-27-99	CITATION GROUP		110.00	22.43	49,346.22	0.001
1,100	SOLUTION INC COM STK	05-28-99	SMITH BARNEY INC		55.00	22.34	24,568.94	0.001
1,700	SOLUTION INC COM STK	06-01-99	CITATION GROUP		85.00	22.71	38,611.08	0.001
500	ST JUDE MED INC COM	05-19-99	MONTGOMERY SECURITIE		25.00	32.40	16,200.05	0.000
700	ST JUDE MED INC COM	05-28-99	MONTGOMERY SECURITIE		35.00	32.92	23,045.05	0.000
2,100	THREE COM CORP COMMO	06-18-99	J.P. MORGAN SECURITI		—	28.38	59,601.78	0.000
1,800	THREE COM CORP COMMO	06-21-99	J.P. MORGAN SECURITI		—	29.73	53,505.00	0.000
3,900	THREE COM CORP COMMO	06-21-99	MERRILL LYNCH PIERCE		—	29.88	116,512.50	0.000
6,800	THREE COM CORP COMMO	06-22-99	MERRILL LYNCH PIERCE		—	31.62	215,018.72	0.000
3,400	THREE COM CORP COMMO	06-23-99	MERRILL LYNCH PIERCE		—	27.75	94,345.92	0.000
25,200	UN CARBIDE CORP COM	05-17-99	LEHMAN BROTHERS INC		1,260.00	55.20	1,391,110.56	0.016
1,300	UNUMPROVIDENT CORP C	07-30-99	CITATION GROUP		65.00	51.96	67,552.94	0.011
300	WHIRLPOOL CORP COM	05-10-99	DONALDSON LUFKIN & J		15.00	69.92	20,975.64	0.019
400	WHIRLPOOL CORP COM	05-18-99	GOLDMAN SACHS & COMP		20.00	66.58	26,631.80	0.020
2,700	WHIRLPOOL CORP COM	05-19-99	CITATION GROUP		135.00	66.25	178,873.38	0.020
1,600	WHIRLPOOL CORP COM	06-22-99	HAMBRECHT & QUEST		80.00	67.68	108,283.52	0.020
100	WHIRLPOOL CORP COM	06-23-99	HAMBRECHT & QUEST		5.00	68.05	6,805.00	0.019
675,500							26,519,101.13	

FIDELITY MGMT

4,700	ABBOTT LAB COM	06-23-99	MONTGOMERY SECURITIE		235.00	43.89	206,292.40	0.015
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PURCHASE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
19,300	ABBOTT LAB COM	06-24-99	MONTGOMERY SECURITIE		965.00	43.63	842,006.89	0.015
8,200	AFFYMETRIX INC OC-CAP	05-13-99	FIRST BOSTON CORPORA		—	35.50	291,100.00	0.000
12,400	AFFYMETRIX INC OC-CAP	05-14-99	FIRST BOSTON CORPORA		—	34.50	427,800.00	0.000
17,100	ALBERTSON S INC COM	05-25-99	DONALDSON LUFKIN & J		855.00	53.77	919,496.07	0.013
7,500	ALBERTSON S INC COM	05-25-99	DONALDSON LUFKIN & J		375.00	54.33	407,507.25	0.013
7,500	ALLTEL CORP COM	07-22-99	MONTGOMERY SECURITIE		375.00	72.53	543,958.50	0.016
12,400	ALTERA CORP COM	07-16-99	GOLDMAN SACHS & COMP		—	41.87	519,155.76	0.000
30,600	ALTERA CORP COM	07-30-99	DONALDSON LUFKIN & J		—	36.49	1,116,737.82	0.000
9,200	AMBAC FNCL GROUP COM	07-01-99	GOLDMAN SACHS & COMP		460.00	58.33	536,649.80	0.007
100	ANADARKO PETRO CORP C	07-01-99	PRUDENTIAL SECURITIE		5.00	35.93	3,592.50	0.005
400	ANADARKO PETRO CORP C	07-01-99	NEUBERGER AND BERMAN		12.00	35.91	14,362.44	0.005
8,000	ANADARKO PETRO CORP C	07-15-99	INVESTMENT TECHNOLOG		160.00	37.21	297,649.60	0.005
3,700	ANADARKO PETRO CORP C	07-15-99	MORGAN STANLEY & CO		185.00	36.84	136,322.06	0.005
1,900	ANADARKO PETRO CORP C	07-16-99	MORGAN STANLEY & CO		95.00	37.10	70,496.65	0.005
200	ANADARKO PETRO CORP C	07-16-99	INVESTMENT TECHNOLOG		4.00	37.05	7,410.26	0.005
16,400	ANADARKO PETRO CORP C	07-19-99	MONTGOMERY SECURITIE		820.00	36.45	597,858.72	0.005
12,500	ANHEUSER-BUSCH COMPA	07-29-99	GOLDMAN SACHS & COMP		625.00	77.67	970,845.00	0.015
28,800	AT & T CORP COM STK	05-06-99	NEUBERGER AND BERMAN		864.00	61.91	1,783,056.96	0.014
11,100	AT HOME CORP COM SER	06-07-99	MERRILL LYNCH PIERCE		—	92.88	1,030,912.50	0.000
9,900	AT HOME CORP COM SER	07-08-99	BEAR, STEARNS, SECUR		—	55.81	552,543.75	0.000
200	AT HOME CORP COM SER	07-15-99	INSTINET		4.00	47.52	9,504.00	0.000
11,600	AT HOME CORP COM SER	07-15-99	INSTINET		232.00	47.46	550,507.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,800	AT HOME CORP COM SER	07-16-99	INSTINET		36.00	46.94	84,489.30	0.000
200	AT HOME CORP COM SER	07-21-99	INSTINET		4.00	46.65	9,329.00	0.000
2,600	AT HOME CORP COM SER	07-21-99	MERRILL LYNCH PIERCE		—	46.15	119,978.56	0.000
3,500	AT HOME CORP COM SER	07-22-99	MERRILL LYNCH PIERCE		—	45.56	159,461.05	0.000
8,100	AT HOME CORP COM SER	07-22-99	MERRILL LYNCH PIERCE		—	45.86	371,461.14	0.000
19,100	AT HOME CORP COM SER	07-30-99	MERRILL LYNCH PIERCE		—	45.98	878,133.96	0.000
19,800	BRINKER INTL INC COM	07-13-99	GARDNER RECH & CO.		990.00	28.24	559,243.08	0.000
500	CIGNA CORP COM	05-06-99	MONTGOMERY SECURITIE		25.00	90.62	45,307.80	0.013
900	CIGNA CORP COM	05-06-99	MONTGOMERY SECURITIE		45.00	90.17	81,148.50	0.013
600	CIGNA CORP COM	05-07-99	MONTGOMERY SECURITIE		30.00	91.75	55,051.14	0.013
800	CIGNA CORP COM	05-07-99	MONTGOMERY SECURITIE		40.00	92.88	74,303.84	0.012
1,100	CIGNA CORP COM	05-10-99	MONTGOMERY SECURITIE		55.00	97.06	106,769.63	0.012
3,900	CIGNA CORP COM	05-10-99	MONTGOMERY SECURITIE		195.00	95.24	371,444.19	0.012
6,600	CIGNA CORP COM	05-11-99	DONALDSON LUFKIN & J		330.00	97.15	641,184.72	0.012
16,900	CVS CORP COM STK	07-28-99	GOLDMAN SACHS & COMP		845.00	48.62	821,732.08	0.004
200	DST SYS INC COM	06-09-99	FAHNESTOCK AND COMPA		10.00	52.76	10,552.50	0.000
100	DST SYS INC COM	06-10-99	BERNSTEIN, SANFORD C		5.00	52.55	5,255.00	0.000
1,200	DST SYS INC COM	06-10-99	MORGAN STANLEY & CO		60.00	52.96	63,557.70	0.000
100	DST SYS INC COM	06-11-99	INSTINET		2.00	53.13	5,312.98	0.000
100	DST SYS INC COM	06-11-99	MORGAN STANLEY & CO		5.00	53.05	5,305.00	0.000
600	DST SYS INC COM	06-14-99	COWEN AND COMPANY		30.00	53.21	31,928.16	0.000
500	DST SYS INC COM	06-15-99	COWEN AND COMPANY		25.00	54.02	27,011.85	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
400	DST SYS INC COM	06-16-99	COWEN AND COMPANY		20.00	54.77	21,907.24	0.000
100	DST SYS INC COM	06-17-99	COWEN AND COMPANY		5.00	55.10	5,509.72	0.000
300	DST SYS INC COM	06-18-99	COWEN AND COMPANY		15.00	55.98	16,795.35	0.000
100	DST SYS INC COM	06-21-99	COWEN AND COMPANY		5.00	56.60	5,660.06	0.000
200	DST SYS INC COM	06-23-99	FAHNESTOCK AND COMPA		10.00	58.44	11,687.32	0.000
200	DST SYS INC COM	06-24-99	GARDNER RECH & CO.		10.00	58.00	11,600.50	0.000
100	DST SYS INC COM	06-25-99	FAHNESTOCK AND COMPA		5.00	58.34	5,834.44	0.000
300	DST SYS INC COM	06-28-99	GARDNER RECH & CO.		15.00	58.22	17,465.67	0.000
200	DST SYS INC COM	06-29-99	GARDNER RECH & CO.		10.00	59.77	11,954.80	0.000
300	DST SYS INC COM	06-30-99	GARDNER RECH & CO.		15.00	61.26	18,377.04	0.000
200	DST SYS INC COM	07-01-99	FAHNESTOCK AND COMPA		10.00	62.66	12,531.56	0.000
300	DST SYS INC COM	07-02-99	GARDNER RECH & CO.		15.00	68.64	20,592.39	0.000
100	DST SYS INC COM	07-02-99	FAHNESTOCK AND COMPA		5.00	64.10	6,409.75	0.000
200	DST SYS INC COM	07-06-99	GARDNER RECH & CO.		10.00	68.28	13,655.43	0.000
100	DST SYS INC COM	07-13-99	GARDNER RECH & CO.		5.00	69.12	6,911.88	0.000
200	DST SYS INC COM	07-15-99	GARDNER RECH & CO.		10.00	68.63	13,725.62	0.000
300	DST SYS INC COM	07-16-99	GARDNER RECH & CO.		15.00	67.24	20,171.13	0.000
2,300	DST SYS INC COM	07-19-99	GARDNER RECH & CO.		115.00	67.41	155,043.46	0.000
600	DST SYS INC COM	07-20-99	INSTINET		12.00	67.02	40,212.00	0.000
600	DST SYS INC COM	07-26-99	INSTINET		12.00	66.58	39,949.50	0.000
1,900	DST SYS INC COM	07-28-99	COWEN AND COMPANY		95.00	66.93	127,157.50	0.000
800	DYNEGY INC COM STK	06-16-99	DB CLEARING SERVICES		40.00	20.05	16,039.68	0.002

PURCHASE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
100	DYNEGY INC COM STK	06-16-99	DB CLEARING SERVICES		5.00	20.05	2,005.00	0.002
400	DYNEGY INC COM STK	06-17-99	DAIN RAUSCHER		20.00	20.24	8,095.00	0.002
200	DYNEGY INC COM STK	06-18-99	DAIN RAUSCHER		10.00	20.25	4,050.44	0.002
800	DYNEGY INC COM STK	06-21-99	NEUBERGER AND BERMAN		24.00	20.50	16,401.36	0.002
100	DYNEGY INC COM STK	06-22-99	GARDNER RECH & CO.		5.00	20.68	2,067.50	0.002
200	DYNEGY INC COM STK	06-23-99	MONTGOMERY SECURITIE		10.00	20.55	4,110.00	0.002
200	DYNEGY INC COM STK	06-23-99	INVESTMENT TECHNOLOG		4.00	20.56	4,111.14	0.002
400	DYNEGY INC COM STK	06-23-99	MONTGOMERY SECURITIE		20.00	20.55	8,218.32	0.002
200	DYNEGY INC COM STK	06-23-99	GARDNER RECH & CO.		10.00	20.56	4,111.70	0.002
100	DYNEGY INC COM STK	06-24-99	INVESTMENT TECHNOLOG		2.00	20.65	2,064.50	0.002
600	DYNEGY INC COM STK	06-24-99	GARDNER RECH & CO.		30.00	20.56	12,337.02	0.002
1,400	DYNEGY INC COM STK	06-25-99	GARDNER RECH & CO.		70.00	20.24	28,339.08	0.002
300	DYNEGY INC COM STK	06-28-99	GARDNER RECH & CO.		15.00	20.30	6,089.82	0.002
300	DYNEGY INC COM STK	06-29-99	GARDNER RECH & CO.		15.00	20.30	6,090.00	0.002
300	DYNEGY INC COM STK	06-30-99	GARDNER RECH & CO.		15.00	20.28	6,084.99	0.002
400	DYNEGY INC COM STK	07-01-99	GARDNER RECH & CO.		20.00	20.09	8,034.24	0.002
300	DYNEGY INC COM STK	07-02-99	SMITH BARNEY INC		15.00	21.41	6,423.30	0.002
1,000	DYNEGY INC COM STK	07-06-99	SMITH BARNEY INC		50.00	21.67	21,669.90	0.002
300	DYNEGY INC COM STK	07-07-99	SMITH BARNEY INC		15.00	22.23	6,669.90	0.002
600	DYNEGY INC COM STK	07-08-99	LEWCO SECURITIES		30.00	22.49	13,495.56	0.002
1,500	DYNEGY INC COM STK	07-09-99	LEWCO SECURITIES		75.00	22.98	34,466.25	0.002
2,300	DYNEGY INC COM STK	07-12-99	LEWCO SECURITIES		115.00	22.89	52,654.82	0.002

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
200	DYNEGY INC COM STK	07-12-99	INVESTMENT TECHNOLOG		4.00	22.86	4,572.76	0.002
3,000	DYNEGY INC COM STK	07-13-99	LEWCO SECURITIES		150.00	22.67	68,000.70	0.002
6,500	DYNEGY INC COM STK	07-14-99	LEWCO SECURITIES		325.00	22.53	146,451.50	0.002
1,100	DYNEGY INC COM STK	07-14-99	LEWCO SECURITIES		55.00	22.42	24,661.23	0.002
4,100	DYNEGY INC COM STK	07-15-99	LEWCO SECURITIES		205.00	22.49	92,198.75	0.002
700	DYNEGY INC COM STK	07-29-99	ABN AMRO SECURITIES		35.00	24.05	16,835.00	0.002
2,000	DYNEGY INC COM STK	07-29-99	ABN AMRO SECURITIES		100.00	24.05	48,100.00	0.002
100	DYNEGY INC COM STK	07-30-99	MERRILL PROFESSIONAL		5.00	24.05	2,405.00	0.002
100	DYNEGY INC COM STK	07-30-99	INVESTMENT TECHNOLOG		2.00	24.15	2,414.50	0.002
4,800	EMC CORP MASS COM	07-29-99	CITATION GROUP		240.00	61.41	294,762.24	0.000
2,300	EMC CORP MASS COM	07-29-99	CITATION GROUP		115.00	61.28	140,940.78	0.000
4,100	EMC CORP MASS COM	07-30-99	CITATION GROUP		205.00	61.47	252,022.49	0.000
800	EMC CORP MASS COM	07-30-99	CITATION GROUP		40.00	61.66	49,328.00	0.000
23,400	EMERSON ELEC CO COM	06-24-99	GARDNER RECH & CO.		1,170.00	66.52	1,556,589.06	0.019
1,200	EXXON CORP COM	05-03-99	FIRST BOSTON CORPORA		60.00	84.92	101,900.76	0.019
500	EXXON CORP COM	05-03-99	FIRST BOSTON CORPORA		25.00	86.13	43,067.20	0.019
800	EXXON CORP COM	05-03-99	FIRST BOSTON CORPORA		40.00	85.75	68,599.12	0.019
900	EXXON CORP COM	05-03-99	FIRST BOSTON CORPORA		45.00	85.44	76,897.17	0.019
300	EXXON CORP COM	05-04-99	INVESTMENT TECHNOLOG		6.00	86.83	26,049.75	0.018
2,800	EXXON CORP COM	05-04-99	FIRST BOSTON CORPORA		140.00	86.66	242,647.44	0.018
1,400	EXXON CORP COM	05-04-99	FIRST BOSTON CORPORA		70.00	86.50	121,101.26	0.018
10,100	EXXON CORP COM	06-23-99	CITATION GROUP		505.00	78.18	789,567.50	0.020

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
8,700	F.N.M.A. COM D/B/A FA	07-16-99	ROBERTSON STEPHENS &		435.00	70.58	614,051.22	0.015
400	HEWLETT-PACKARD CO CO	05-18-99	INSTINET		8.00	90.79	36,317.32	0.007
1,300	HEWLETT-PACKARD CO CO	05-18-99	DONALDSON LUFKIN & J		65.00	91.89	119,461.29	0.006
2,000	HEWLETT-PACKARD CO CO	05-18-99	SMITH BARNEY INC		100.00	95.88	191,757.40	0.006
1,800	HEWLETT-PACKARD CO CO	05-18-99	DONALDSON LUFKIN & J		90.00	95.13	171,238.68	0.006
10,400	HEWLETT-PACKARD CO CO	05-19-99	GARDNER RECH & CO.		520.00	94.04	977,977.52	0.006
6,700	HEWLETT-PACKARD CO CO	05-19-99	SMITH BARNEY INC		335.00	94.25	631,477.68	0.006
1,600	HONEYWELL INC COM	05-11-99	LEWCO SECURITIES		80.00	102.46	163,928.16	0.011
11,200	HONEYWELL INC COM	05-12-99	LEWCO SECURITIES		560.00	102.74	1,150,738.40	0.011
2,100	HUMAN GENOME SCIENCE	07-22-99	FIRST BOSTON CORPORA		—	50.97	107,043.72	0.000
400	HUMAN GENOME SCIENCE	07-23-99	FIRST BOSTON CORPORA		—	50.53	20,210.00	0.000
1,200	HUMAN GENOME SCIENCE	07-26-99	MERRILL LYNCH PIERCE		—	50.88	61,051.92	0.000
850	HUMAN GENOME SCIENCE	07-27-99	MERRILL LYNCH PIERCE		—	51.99	44,191.16	0.000
300	HUMAN GENOME SCIENCE	07-28-99	MERRILL LYNCH PIERCE		—	52.00	15,600.00	0.000
400	HUMAN GENOME SCIENCE	07-29-99	MERRILL LYNCH PIERCE		—	51.65	20,659.36	0.000
600	HUMAN GENOME SCIENCE	07-30-99	MERRILL LYNCH PIERCE		—	52.04	31,221.72	0.000
600	ILLINOVA CORP COM	06-16-99	SMITH BARNEY INC		30.00	28.01	16,803.48	0.044
100	ILLINOVA CORP COM	06-16-99	INVESTMENT TECHNOLOG		2.00	28.05	2,805.13	0.044
100	ILLINOVA CORP COM	06-17-99	INVESTMENT TECHNOLOG		2.00	27.93	2,792.63	0.044
500	ILLINOVA CORP COM	06-17-99	PAINE WEBBER GOVERNMENT		25.00	28.30	14,150.00	0.043
500	ILLINOVA CORP COM	06-17-99	SMITH BARNEY INC		25.00	28.12	14,061.85	0.044
200	ILLINOVA CORP COM	06-17-99	STATE STREET BROKERA		10.00	27.93	5,585.00	0.044

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
100	ILLINOVA CORP COM	06-18-99	NEUBERGER AND BERMAN		3.00	28.28	2,828.00	0.043
100	ILLINOVA CORP COM	06-18-99	SMITH BARNEY INC		5.00	28.30	2,830.00	0.043
300	ILLINOVA CORP COM	06-18-99	SMITH BARNEY INC		15.00	28.40	8,520.09	0.043
500	ILLINOVA CORP COM	06-18-99	SMITH BARNEY INC		25.00	28.43	14,212.50	0.043
1,000	ILLINOVA CORP COM	06-21-99	SMITH BARNEY INC		50.00	28.05	28,050.00	0.044
400	ILLINOVA CORP COM	06-21-99	PAINE WEBBER GOVERN		20.00	28.14	11,254.80	0.044
300	ILLINOVA CORP COM	06-22-99	PAINE WEBBER GOVERN		15.00	28.36	8,506.56	0.043
400	ILLINOVA CORP COM	06-23-99	DB CLEARING SERVICES		20.00	27.74	11,095.00	0.044
100	ILLINOVA CORP COM	06-23-99	INVESTMENT TECHNOLOG		2.00	27.83	2,783.25	0.044
500	ILLINOVA CORP COM	06-24-99	PAINE WEBBER GOVERN		25.00	27.73	13,866.55	0.044
100	ILLINOVA CORP COM	06-24-99	INVESTMENT TECHNOLOG		2.00	27.77	2,777.00	0.044
500	ILLINOVA CORP COM	06-25-99	PAINE WEBBER GOVERN		25.00	28.01	14,004.05	0.044
200	ILLINOVA CORP COM	06-25-99	SMITH BARNEY INC		10.00	27.80	5,560.00	0.044
500	ILLINOVA CORP COM	06-28-99	COWEN AND COMPANY		25.00	27.80	13,900.00	0.044
700	ILLINOVA CORP COM	06-29-99	COWEN AND COMPANY		35.00	27.76	19,432.63	0.044
1,000	ILLINOVA CORP COM	06-30-99	COWEN AND COMPANY		50.00	27.38	27,376.10	0.045
200	ILLINOVA CORP COM	07-01-99	INVESTMENT TECHNOLOG		4.00	27.27	5,454.00	0.045
300	ILLINOVA CORP COM	07-01-99	COWEN AND COMPANY		15.00	27.11	8,134.02	0.045
6,600	INTUIT COM	06-11-99	HAMBRECHT & QUEST		—	82.13	542,025.00	0.000
6,200	INTUIT COM	06-28-99	FIRST BOSTON CORPORA		—	85.00	527,000.00	0.000
7,700	LILLY ELI & CO COM	06-30-99	GARDNER RECH & CO.		385.00	68.66	528,671.22	0.013
1,500	LILLY ELI & CO COM	06-30-99	GARDNER RECH & CO.		75.00	71.04	106,563.00	0.012

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
4,100	LILLY ELI & CO COM	07-01-99	GARDNER RECH & CO.		205.00	73.99	303,351.21	0.012
4,400	LILLY ELI & CO COM	07-15-99	WARBURG DILLON READ		220.00	76.37	336,018.76	0.012
5,200	LILLY ELI & CO COM	07-15-99	WARBURG DILLON READ		260.00	75.92	394,792.32	0.012
15,900	LILLY ELI & CO COM	07-28-99	CITATION GROUP		795.00	67.67	1,075,981.62	0.013
18,500	LUCENT TECHNOLOGIES I	07-26-99	NEUBERGER AND BERMAN		1,017.50	65.81	1,217,392.50	0.001
2,830	LYCOS INC COM	07-08-99	INSTINET		56.60	107.60	304,514.51	0.000
1,000	LYCOS INC COM	07-08-99	B TRADE SERVICES		10.00	107.38	107,381.80	0.000
400	LYCOS INC COM	07-08-99	ROBERTSON STEPHENS &		—	106.72	42,688.96	0.000
100	LYCOS INC COM	07-08-99	INVESTMENT TECHNOLOG		2.00	108.33	10,833.25	0.000
700	LYCOS INC COM	07-08-99	INSTINET		14.00	108.14	75,697.09	0.000
300	MBIA INC COM	05-03-99	GOLDMAN SACHS & COMP		15.00	68.63	20,588.22	0.011
600	MBIA INC COM	05-04-99	GOLDMAN SACHS & COMP		30.00	69.59	41,754.96	0.011
800	MBIA INC COM	05-05-99	DONALDSON LUFKIN & J		40.00	69.15	55,322.88	0.011
1,000	MBIA INC COM	05-06-99	DONALDSON LUFKIN & J		50.00	69.22	69,219.30	0.011
300	MBIA INC COM	05-07-99	DONALDSON LUFKIN & J		15.00	69.03	20,710.20	0.011
500	MBIA INC COM	05-10-99	DONALDSON LUFKIN & J		25.00	69.63	34,815.85	0.011
300	MBIA INC COM	05-11-99	SCHWAB, CHARLES		9.00	70.33	21,097.50	0.011
1,200	MBIA INC COM	05-12-99	DONALDSON LUFKIN & J		60.00	70.06	84,077.28	0.011
200	MBIA INC COM	05-13-99	DONALDSON LUFKIN & J		10.00	71.34	14,268.00	0.011
1,400	MBIA INC COM	05-14-99	DONALDSON LUFKIN & J		70.00	69.62	97,461.00	0.011
900	MBIA INC COM	05-17-99	DONALDSON LUFKIN & J		45.00	69.03	62,123.94	0.011
1,200	MBIA INC COM	05-18-99	DONALDSON LUFKIN & J		60.00	68.83	82,594.20	0.011

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
300	MBIA INC COM	05-19-99	DONALDSON LUFKIN & J		15.00	68.55	20,565.00	0.011
4,200	MBIA INC COM	05-20-99	DONALDSON LUFKIN & J		210.00	68.55	287,910.00	0.011
600	MBIA INC COM	05-21-99	DONALDSON LUFKIN & J		30.00	68.51	41,103.54	0.011
2,600	MBIA INC COM	05-24-99	DONALDSON LUFKIN & J		130.00	67.12	174,512.00	0.011
1,600	MBIA INC COM	05-25-99	DONALDSON LUFKIN & J		80.00	67.55	108,075.36	0.011
800	MBIA INC COM	05-26-99	DONALDSON LUFKIN & J		40.00	68.44	54,750.00	0.011
400	MBIA INC COM	05-27-99	DONALDSON LUFKIN & J		20.00	67.97	27,188.84	0.011
16,300	MC DONALDS CORP COM	05-18-99	SMITH BARNEY INC		815.00	39.68	646,702.50	0.004
11,600	MILLENNIUM PHARMACE	07-23-99	PRUDENTIAL SECURITIE		—	45.89	532,296.16	0.000
600	MINN MNG & MFG CO CO	05-03-99	ALEX, BROWN & SONS,		30.00	93.71	56,224.86	0.023
1,600	MINN MNG & MFG CO CO	05-03-99	ALEX, BROWN & SONS,		80.00	91.13	145,813.28	0.024
2,700	MINN MNG & MFG CO CO	05-03-99	ALEX, BROWN & SONS,		135.00	93.67	252,906.03	0.023
1,100	MINN MNG & MFG CO CO	05-03-99	ALEX, BROWN & SONS,		55.00	93.18	102,498.33	0.024
1,400	MINN MNG & MFG CO CO	05-04-99	GOLDMAN SACHS & COMP		70.00	94.42	132,181.98	0.023
3,900	MINN MNG & MFG CO CO	05-12-99	GARDNER RECH & CO.		195.00	94.34	367,908.06	0.023
2,200	MINN MNG & MFG CO CO	05-13-99	GARDNER RECH & CO.		110.00	94.06	206,934.42	0.023
6,200	MOTOROLA INC COM	07-16-99	BEAR, STEARNS, SECUR		74.40	98.42	610,193.46	0.004
8,100	ORACLE CORP COM	07-30-99	LEHMAN BROTHERS INC		—	38.19	309,318.75	0.000
17,000	ORACLE CORP COM	07-30-99	INVESTMENT TECHNOLOG		340.00	38.18	648,997.10	0.000
4,500	PARKER-HANNIFIN CORP	05-11-99	INVESTMENT TECHNOLOG		90.00	48.99	220,449.60	0.013
1,200	PARKER-HANNIFIN CORP	05-11-99	DB CLEARING SERVICES		60.00	48.92	58,699.08	0.013
900	PARKER-HANNIFIN CORP	05-12-99	DB CLEARING SERVICES		45.00	48.85	43,962.84	0.013

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
19,900	PARKER-HANNIFIN CORP	05-13-99	DB CLEARING SERVICES		995.00	48.65	968,131.02	0.013
33,400	PEPSICO INC COM	07-23-99	COWEN AND COMPANY		1,670.00	39.84	1,330,492.34	0.013
15,300	QUINTILES TRANSNATION	05-13-99	LEHMAN BROTHERS INC		—	44.87	686,575.26	0.000
16,000	QUINTILES TRANSNATION	07-14-99	LEHMAN BROTHERS INC		—	38.00	608,000.00	0.000
6,700	RAYTHEON CO CL B COM	06-24-99	ABEL NOSER CORPORATI		134.00	69.62	466,458.69	0.011
26,800	SAFEWAY INC COM NEW	07-26-99	GARDNER RECH & CO.		1,340.00	53.62	1,436,903.44	0.000
9,200	SPRINT CORP COM	05-28-99	NEUBERGER AND BERMAN		276.00	111.85	1,028,985.96	0.004
3,400	TEXTRON INC COM	05-18-99	LEWCO SECURITIES		170.00	94.11	319,982.50	0.013
400	TEXTRON INC COM	05-18-99	LEWCO SECURITIES		20.00	94.42	37,768.56	0.013
10,100	TEXTRON INC COM	05-18-99	LEWCO SECURITIES		505.00	93.87	948,088.01	0.013
1,200	TRICON GLOBAL RESTAUR	05-03-99	GOLDMAN SACHS & COMP		60.00	65.21	78,249.96	0.000
1,200	TRICON GLOBAL RESTAUR	05-04-99	GOLDMAN SACHS & COMP		60.00	64.09	76,912.44	0.000
1,500	TRICON GLOBAL RESTAUR	05-05-99	GOLDMAN SACHS & COMP		75.00	63.20	94,805.25	0.000
8,200	TRICON GLOBAL RESTAUR	05-06-99	GARDNER RECH & CO.		410.00	62.78	514,765.66	0.000
11,900	UNITED HEALTHCARE COR	05-12-99	ERNST AND COMPANY		357.00	60.45	719,303.83	0.000
14,200	UTD TECHNOLOGIES CORP	05-18-99	LEWCO SECURITIES		710.00	70.21	996,962.12	0.000
500	VERISIGN INC COM	06-24-99	HERZOG, HEINE, GEDWL		—	71.44	35,717.85	0.000
200	VERISIGN INC COM	06-24-99	INSTINET		4.00	71.90	14,379.00	0.000
400	VERISIGN INC COM	06-24-99	B TRADE SERVICES		4.00	69.78	27,910.44	0.000

PURCHASE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
300	VERISIGN INC COM	06-25-99	ROBERTSON STEPHENS &		—	73.16	21,948.75	0.000
600	VERISIGN INC COM	06-25-99	OPPENHEIMER & CO. IN		—	70.57	42,344.10	0.000
3,000	VERISIGN INC COM	06-28-99	INVESTMENT TECHNOLOG		60.00	68.55	205,653.90	0.000
2,840	VERISIGN INC COM	06-28-99	HAMBRECHT & QUEST		—	68.25	193,830.00	0.000
800	VIACOM COM CL B	06-30-99	GOLDMAN SACHS & COMP		40.00	42.81	34,248.24	0.000
1,500	VIACOM COM CL B	06-30-99	GOLDMAN SACHS & COMP		75.00	42.94	64,406.25	0.000
3,500	VIACOM COM CL B	07-01-99	GOLDMAN SACHS & COMP		175.00	43.31	151,575.20	0.000
900	VIACOM COM CL B	07-01-99	GOLDMAN SACHS & COMP		45.00	42.83	38,551.05	0.000
600	VIACOM COM CL B	07-02-99	CITATION GROUP		30.00	42.54	25,523.88	0.000
600	VIACOM COM CL B	07-02-99	CITATION GROUP		30.00	43.55	26,130.00	0.000
4,200	VIACOM COM CL B	07-06-99	CITATION GROUP		210.00	42.93	180,305.16	0.000
800	VIACOM COM CL B	07-07-99	CITATION GROUP		40.00	42.61	34,085.52	0.000
1,800	VIACOM COM CL B	07-08-99	CITATION GROUP		90.00	44.57	80,219.34	0.000
500	VIACOM COM CL B	07-08-99	INVESTMENT TECHNOLOG		10.00	44.33	22,166.25	0.000
9,200	VIACOM COM CL B	07-09-99	DB CLEARING SERVICES		460.00	44.97	413,756.20	0.000
200	VIACOM COM CL B	07-09-99	DB CLEARING SERVICES		10.00	45.82	9,163.94	0.000
500	VITESSE SEMICONDUCTOR	05-28-99	INSTINET		10.00	52.80	26,400.85	0.000
800	VITESSE SEMICONDUCTOR	05-28-99	MONTGOMERY SECURITIE		—	54.31	43,445.04	0.000
6,100	VITESSE SEMICONDUCTOR	06-01-99	ROBERTSON STEPHENS &		—	56.96	347,465.15	0.000

FIDELITY MGMT

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
730	VITESSE SEMICONDUCTOR	06-02-99	MONTGOMERY SECURITIE		—	55.14	40,252.64	0.000
600	VITESSE SEMICONDUCTOR	06-02-99	ROBERTSON STEPHENS &		—	54.00	32,400.00	0.000
400	VITESSE SEMICONDUCTOR	06-03-99	ROBERTSON STEPHENS &		—	55.70	22,279.16	0.000
400	VITESSE SEMICONDUCTOR	06-03-99	MERRILL LYNCH PIERCE		—	56.47	22,589.44	0.000
3,300	YAHOO INC COM	07-08-99	INSTINET		66.00	170.28	561,938.19	0.000
873,350							50,260,535.73	

HOLLAND CAP MGMT

3,050	#REORG COSTCO COMPANI	07-28-99	GOLDMAN SACHS & COMP		—	77.21	235,504.84	0.000
6,900	#REORG WHITMAN CORP N	05-14-99	DONALDSON LUFKIN & J		310.50	16.70	115,214.82	0.011
7,700	AT & T CORP COM STK	05-14-99	BHF SECURITIES CORP.		346.50	59.80	460,421.50	0.014
5,050	AT & T CORP COM STK	07-09-99	CORRESPONDENT SERVIC		227.25	57.48	290,286.63	0.015
5,750	MCI WORLDCOM INC COM	07-28-99	DONALDSON LUFKIN & J		—	86.63	498,150.10	0.000
3,500	MICROSOFT CORP COM	05-14-99	DONALDSON LUFKIN & J		—	77.94	272,781.25	0.000
6,900	WHITMAN CORP NEW COM	05-19-99	DONALDSON LUFKIN & J		310.50	17.64	121,709.79	0.000
38,850							1,994,068.93	

ARIEL CAPITAL MGMT

10,800	BOB EVANS FARMS INC C	06-11-99	MCDONALD AND COMPANY		—	19.38	209,250.00	0.018
3,500	BOB EVANS FARMS INC C	06-23-99	WEEDEN AND & CO		—	19.44	68,031.25	0.018

PURCHASE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
7,100	BOB EVANS FARMS INC C	06-24-99	FIRST UNION CAPITAL		—	19.50	138,450.00	0.018
4,000	BOB EVANS FARMS INC C	07-02-99	MERRILL LYNCH PIERCE		—	19.63	78,500.00	0.018
1,800	BOB EVANS FARMS INC C	07-07-99	FIRST UNION CAPITAL		—	20.25	36,450.00	0.017
1,100	BOB EVANS FARMS INC C	07-08-99	FIRST UNION CAPITAL		—	20.13	22,137.72	0.017
4,000	BOB EVANS FARMS INC C	07-09-99	FIRST UNION CAPITAL		—	19.95	79,812.40	0.018
1,500	DAY RUNNER INC COM	05-12-99	BLAIR, WILLIAM & CO		—	12.53	18,796.80	0.000
1,500	DAY RUNNER INC COM	05-13-99	INSTINET		90.00	12.80	19,202.70	0.000
900	DAY RUNNER INC COM	05-21-99	BLAIR, WILLIAM & CO		—	12.75	11,475.00	0.000
2,200	DAY RUNNER INC COM	05-25-99	BLAIR, WILLIAM & CO		—	12.25	26,950.00	0.000
6,900	DAY RUNNER INC COM	06-08-99	BLAIR, WILLIAM & CO		—	12.38	85,387.50	0.000
1,100	DAY RUNNER INC COM	06-23-99	KNIGHT SECURITIES L.		—	12.38	13,612.50	0.000
3,500	DAY RUNNER INC COM	06-30-99	KNIGHT SECURITIES L.		—	12.50	43,750.00	0.000
3,700	DEPT 56 INC COM	05-05-99	BLAIR, WILLIAM & CO		222.00	28.46	105,285.72	0.000
2,400	DEPT 56 INC COM	05-07-99	BLAIR, WILLIAM & CO		144.00	28.86	69,257.28	0.000
5,000	DEPT 56 INC COM	05-24-99	BROADCORT CAPITAL CO		300.00	30.62	153,098.50	0.000
2,500	DEPT 56 INC COM	06-02-99	ABN AMRO SECURITIES		150.00	31.07	77,687.00	0.000
8,300	DEPT 56 INC COM	06-03-99	CHICAGO CORPORATION		498.00	31.18	258,784.04	0.000
6,900	DEPT 56 INC COM	06-08-99	ABN AMRO SECURITIES		414.00	31.67	218,492.64	0.000
5,400	DEPT 56 INC COM	06-30-99	BROADCORT CAPITAL CO		324.00	26.87	145,119.60	0.000
1,300	DEPT 56 INC COM	07-01-99	GARDNER RECH & CO.		78.00	26.31	34,203.00	0.000
3,200	DEPT 56 INC COM	07-06-99	GARDNER RECH & CO.		192.00	26.56	84,992.00	0.000
5,600	GALLAGHER ARTHUR J &	06-28-99	GARDNER RECH & CO.		336.00	49.44	276,836.00	0.032

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,500	GALLAGHER ARTHUR J &	06-29-99	GARDNER RECH & CO.		90.00	49.31	73,965.00	0.032
3,500	GEN BINDING CORP COM	05-11-99	WEEDEN AND & CO		—	18.37	64,295.00	0.013
21,200	GEN BINDING CORP COM	05-14-99	WEEDEN AND & CO		—	19.13	405,450.00	0.012
6,500	GRACO INC COM	06-16-99	GARDNER RECH & CO.		390.00	29.03	188,697.60	0.015
5,000	GRACO INC COM	06-22-99	CORRESPONDENT SERVIC		300.00	29.31	146,550.00	0.015
10,600	GRACO INC COM	06-29-99	BEREAN CAPITAL INC I		636.00	29.56	313,336.00	0.014
8,000	GRACO INC COM	07-08-99	ERNST AND COMPANY		400.00	28.55	228,420.80	0.015
4,100	GRACO INC COM	07-27-99	ABN AMRO SECURITIES		205.00	31.83	130,508.33	0.013
700	GREY ADVERTISING INC	05-10-99	WEEDEN AND & CO		—	307.20	215,040.70	0.013
100	GREY ADVERTISING INC	05-12-99	WEEDEN AND & CO		—	302.50	30,250.46	0.013
100	GREY ADVERTISING INC	05-13-99	WEEDEN AND & CO		—	299.22	29,922.00	0.013
1,200	GREY ADVERTISING INC	05-18-99	WEEDEN AND & CO		—	285.90	343,083.48	0.013
100	GREY ADVERTISING INC	05-19-99	WEEDEN AND & CO		—	286.69	28,668.66	0.013
300	GREY ADVERTISING INC	06-11-99	JEFFERIES & COMPANY		—	299.75	89,925.00	0.013
200	GREY ADVERTISING INC	06-14-99	WEEDEN AND & CO		—	299.62	59,924.00	0.013
100	GREY ADVERTISING INC	06-16-99	WEEDEN AND & CO		—	299.37	29,937.00	0.013
300	GREY ADVERTISING INC	07-01-99	WEEDEN AND & CO		—	327.64	98,291.88	0.012
18,600	HASBRO INC COM	07-13-99	WILLIAMS CAPITAL GRO		930.00	25.22	469,023.18	0.009
9,600	HASBRO INC COM	07-14-99	CORRESPONDENT SERVIC		480.00	26.10	250,594.56	0.009
3,700	HORACE MANN EDUCATOR	05-24-99	BLAIR, WILLIAM & CO		222.00	24.40	90,264.46	0.015
10,600	HORACE MANN EDUCATOR	05-26-99	FC FINANCIAL		636.00	25.39	269,105.38	0.014
4,800	HORACE MANN EDUCATOR	05-27-99	BROADCORT CAPITAL CO		288.00	25.74	123,554.88	0.014

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
10,000	HORACE MANN EDUCATOR	06-02-99	FC FINANCIAL		600.00	25.89	258,850.00	0.014
11,000	HORACE MANN EDUCATOR	06-03-99	FC FINANCIAL		660.00	26.82	295,068.40	0.013
8,700	HORACE MANN EDUCATOR	06-09-99	BEREAN CAPITAL INC I		522.00	26.19	227,809.50	0.014
4,700	HORACE MANN EDUCATOR	06-21-99	GARDNER RECH & CO.		282.00	26.92	126,536.69	0.013
4,300	HORACE MANN EDUCATOR	06-22-99	GARDNER RECH & CO.		258.00	26.42	113,622.77	0.014
8,300	HORACE MANN EDUCATOR	06-23-99	GARDNER RECH & CO.		498.00	26.02	215,960.19	0.014
14,000	HORACE MANN EDUCATOR	06-25-99	GARDNER RECH & CO.		840.00	26.49	370,918.80	0.013
6,700	HORACE MANN EDUCATOR	06-30-99	GARDNER RECH & CO.		402.00	26.93	180,431.67	0.013
4,100	HORACE MANN EDUCATOR	07-06-99	BROADCORT CAPITAL CO		246.00	27.48	112,684.81	0.013
4,600	HORACE MANN EDUCATOR	07-07-99	BROADCORT CAPITAL CO		276.00	28.46	130,900.36	0.013
8,100	HORACE MANN EDUCATOR	07-30-99	CHICAGO CORPORATION		405.00	25.20	204,085.98	0.014
16,300	HUSSMANN INTL INC COM	06-25-99	WEEDEN AND & CO		815.00	16.43	267,727.50	0.004
10,000	HUSSMANN INTL INC COM	06-29-99	GARDNER RECH & CO.		500.00	17.04	170,423.00	0.004
15,000	HUSSMANN INTL INC COM	06-30-99	GARDNER RECH & CO.		750.00	16.85	252,792.00	0.004
8,800	HUSSMANN INTL INC COM	07-06-99	WEEDEN AND & CO		528.00	17.01	149,667.76	0.004
25,000	HUSSMANN INTL INC COM	07-16-99	BLAIR, WILLIAM & CO	1,500.00		17.06	426,500.00	0.004
10,000	HUSSMANN INTL INC COM	07-19-99	BLAIR, WILLIAM & CO	500.00		17.05	170,500.00	0.004
9,100	HUSSMANN INTL INC COM	07-20-99	ABN AMRO SECURITIES	546.00		17.06	155,209.60	0.004
12,200	HUSSMANN INTL INC COM	07-27-99	CHICAGO CORPORATION	610.00		16.91	206,306.88	0.004
7,500	INTL GAME TECH COM	05-28-99	PRYOR, MCCLENDON, CO	450.00		17.67	132,548.25	0.006
7,500	INTL GAME TECH COM	06-02-99	BEREAN CAPITAL INC I	450.00		17.56	131,700.00	0.006
5,900	INTL GAME TECH COM	06-07-99	BROADCORT CAPITAL CO	354.00		17.31	102,129.00	0.006

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,000	INTL GAME TECH COM	06-08-99	BROADCORT CAPITAL CO		120.00	17.31	34,611.40	0.006
4,500	INTL GAME TECH COM	06-09-99	BROADCORT CAPITAL CO		225.00	17.17	77,285.25	0.006
2,600	INTL GAME TECH COM	06-28-99	CHICAGO CORPORATION		156.00	17.74	46,132.32	0.006
3,300	INTL GAME TECH COM	06-29-99	CHICAGO CORPORATION		198.00	18.01	59,432.01	0.006
8,800	LEE ENTERPRISES INC C	06-28-99	CHICAGO CORPORATION		528.00	28.31	249,128.00	0.021
1,700	LEE ENTERPRISES INC C	06-29-99	BEREAN CAPITAL INC I		102.00	28.50	48,445.75	0.021
7,600	LONGS DRUG STORES COR	06-28-99	GARDNER RECH & CO.		456.00	35.52	269,962.64	0.015
3,500	MILLER HERMAN INC COM	06-30-99	BEAR, STEARNS, SECUR		—	21.19	74,156.25	0.006
2,300	MILLER HERMAN INC COM	07-06-99	MCDONALD AND COMPANY		—	23.71	54,538.75	0.006
2,000	MILLER HERMAN INC COM	07-07-99	MCDONALD AND COMPANY		—	23.75	47,500.00	0.006
11,000	TRUE N. COMMUNICATION	06-02-99	ABN AMRO SECURITIES		550.00	24.30	267,256.00	0.024
500	TRUE N. COMMUNICATION	06-07-99	MORGAN STANLEY & CO		25.00	26.31	13,155.00	0.022
3,900	TRUE N. COMMUNICATION	06-10-99	MORGAN STANLEY & CO		195.00	26.24	102,343.80	0.022
14,400	TRUE N. COMMUNICATION	06-23-99	CORRESPONDENT SERVIC		720.00	26.55	382,320.00	0.022
3,500	TRUE N. COMMUNICATION	06-24-99	FIRST BOSTON CORPORA		175.00	26.54	92,893.50	0.022
4,100	TRUE N. COMMUNICATION	06-25-99	FIRST BOSTON CORPORA		205.00	26.68	109,367.50	0.022
7,100	TRUE N. COMMUNICATION	06-28-99	FC FINANCIAL		355.00	26.58	188,741.43	0.022
3,000	TRUE N. COMMUNICATION	06-29-99	WILLIAMS CAPITAL GRO		150.00	27.68	83,025.00	0.021
4,700	WESLEY JESSEN VISIONC	06-09-99	INSTINET		282.00	30.94	145,426.46	0.000
3,000	WESLEY JESSEN VISIONC	06-10-99	MERRILL LYNCH PIERCE		—	30.30	90,895.80	0.000
10,900	WESLEY JESSEN VISIONC	06-15-99	KNIGHT SECURITIES L.		—	25.90	282,329.62	0.000
27,100	WESLEY JESSEN VISIONC	06-15-99	ALEX, BROWN & SONS,		—	25.00	677,500.00	0.000

ARIEL CAPITAL MGMT

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
7,500	WESLEY JESSEN VISIONC	06-16-99	KNIGHT SECURITIES L.		—	27.36	205,234.50	0.000
10,000	WHITMAN CORP NEW COM	06-30-99	FC FINANCIAL		600.00	17.33	173,292.00	0.002
20,600	WHITMAN CORP NEW COM	07-06-99	BEREAN CAPITAL INC I		1,236.00	16.99	349,973.40	0.002
586,400							14,481,689.56	

J & W SELIGMAN

14,600	#REORG RLTY INFORMATI	05-05-99	DONALDSON LUFKIN & J		—	34.84	508,706.34	0.000
15,810	#REORG RLTY INFORMATI	05-05-99	DONALDSON LUFKIN & J		—	34.50	545,445.00	0.000
1,800	#REORG RLTY INFORMATI	06-08-99	DONALDSON LUFKIN & J		—	35.81	64,462.50	0.000
2,700	#REORG RLTY INFORMATI	06-11-99	DONALDSON LUFKIN & J		—	37.45	101,109.33	0.000
400	#REORG RLTY INFORMATI	06-14-99	DONALDSON LUFKIN & J		—	36.50	14,600.00	0.000
5,000	#REORG RLTY INFORMATI	06-16-99	DONALDSON LUFKIN & J		—	36.50	182,500.00	0.000
200	#REORG RLTY INFORMATI	06-18-99	DONALDSON LUFKIN & J		—	36.50	7,300.00	0.000
700	#REORG RLTY INFORMATI	06-21-99	DONALDSON LUFKIN & J		—	38.00	26,600.00	0.000
400	#REORG RLTY INFORMATI	06-23-99	DONALDSON LUFKIN & J		—	38.13	15,250.00	0.000
800	#REORG RLTY INFORMATI	06-29-99	DONALDSON LUFKIN & J		—	42.16	33,725.04	0.000
600	#REORG RLTY INFORMATI	06-30-99	DONALDSON LUFKIN & J		—	42.40	25,437.48	0.000
100	#REORG RLTY INFORMATI	07-01-99	DONALDSON LUFKIN & J		—	42.38	4,237.50	0.000
500	#REORG RLTY INFORMATI	07-02-99	DONALDSON LUFKIN & J		—	44.06	22,031.25	0.000
300	#REORG RLTY INFORMATI	07-06-99	DONALDSON LUFKIN & J		—	44.13	13,237.50	0.000
4,300	ABACUS DIRECT CORP CO	07-20-99	HAMBRECHT & QUEST		—	89.91	386,622.89	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
5,600	ADVENT SOFTWARE INC C	05-17-99	MORGAN STANLEY & CO		—	61.13	342,300.00	0.000
5,700	ADVENT SOFTWARE INC C	06-17-99	FIRST BOSTON CORPORA		—	62.06	353,756.25	0.000
6,000	AFFILIATED MANAGERS G	06-29-99	FIRST BOSTON CORPORA		300.00	29.09	174,525.00	0.000
9,100	AFFILIATED MANAGERS G	06-30-99	FIRST BOSTON CORPORA		455.00	29.73	270,512.97	0.000
2,100	AFFILIATED MANAGERS G	07-21-99	GOLDMAN SACHS & COMP		105.00	29.19	61,304.25	0.000
2,700	AFFILIATED MANAGERS G	07-22-99	GOLDMAN SACHS & COMP		135.00	29.51	79,677.00	0.000
4,300	AFFILIATED MANAGERS G	07-23-99	GOLDMAN SACHS & COMP		215.00	29.54	127,036.19	0.000
3,100	AFFILIATED MANAGERS G	07-27-99	GOLDMAN SACHS & COMP		155.00	29.28	90,779.47	0.000
1,100	ALGOS PHARMACEUTICAL	07-09-99	FIRST BOSTON CORPORA		—	26.50	29,150.00	0.000
10,300	ALGOS PHARMACEUTICAL	07-12-99	FIRST BOSTON CORPORA		—	26.88	276,812.50	0.000
11,400	ALGOS PHARMACEUTICAL	07-16-99	FIRST BOSTON CORPORA		—	27.00	307,800.00	0.000
2,300	ALGOS PHARMACEUTICAL	07-20-99	FIRST BOSTON CORPORA		—	24.75	56,925.00	0.000
4,600	ALGOS PHARMACEUTICAL	07-22-99	FIRST BOSTON CORPORA		—	24.94	114,712.50	0.000
2,900	ALGOS PHARMACEUTICAL	07-27-99	FIRST BOSTON CORPORA		—	24.63	71,412.50	0.000
5,200	ALLSCRIPTS INC COM IS	07-23-99	GOLDMAN SACHS & COMP		—	16.00	83,200.00	0.000
17,400	ALLSCRIPTS INC COM IS	07-23-99	GOLDMAN SACHS & COMP		—	19.80	344,474.76	0.000
13,400	ALPHARMA INC CL A	06-14-99	MERRILL LYNCH PIERCE		670.00	30.05	402,670.00	0.005
5,300	ALPHARMA INC CL A	06-16-99	WARBURG DILLON READ		265.00	30.41	161,189.43	0.005
5,200	ALPHARMA INC CL A	06-29-99	COWEN AND COMPANY		312.00	34.41	178,946.56	0.005
9,200	ALPHARMA INC CL A	06-30-99	COWEN AND COMPANY		552.00	34.92	321,272.28	0.005
4,800	ANICOM INC COM	06-30-99	BAIRD, ROBERT W & CO		—	10.54	50,571.36	0.000
1,300	ANICOM INC COM	07-01-99	BAIRD, ROBERT W & CO		—	10.50	13,650.00	0.000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,400	ANICOM INC COM	07-02-99	BAIRD, ROBERT W & CO		—	10.88	36,975.00	0.00
900	APEX INC COM ISIN US0	07-01-99	INSTINET		36.00	20.20	18,177.12	0.00
2,700	APEX INC COM ISIN US0	07-02-99	HERZOG, HEINE, GEDWL		—	21.25	57,375.00	0.00
10,900	APEX INC COM ISIN US0	07-02-99	MONTGOMERY SECURITIE		—	21.17	230,799.87	0.00
10,000	APEX INC COM ISIN US0	07-06-99	MONTGOMERY SECURITIE		—	22.69	226,875.00	0.00
8,400	APEX INC COM ISIN US0	07-07-99	MONTGOMERY SECURITIE		—	22.82	191,703.96	0.00
200	APEX INC COM ISIN US0	07-07-99	INSTINET		8.00	22.54	4,508.00	0.00
2,100	APEX INC COM ISIN US0	07-07-99	COWEN AND COMPANY		—	22.88	48,037.50	0.00
1,600	APEX INC COM ISIN US0	07-08-99	INSTINET		64.00	22.86	36,583.04	0.00
5,000	APEX INC COM ISIN US0	07-08-99	MONTGOMERY SECURITIE		—	23.07	115,364.50	0.00
1,100	APEX INC COM ISIN US0	07-08-99	BLACK AND COMPANY		—	22.88	25,162.50	0.00
3,700	APEX INC COM ISIN US0	07-09-99	INSTINET		148.00	22.95	84,899.09	0.00
2,100	APEX INC COM ISIN US0	07-09-99	MONTGOMERY SECURITIE		—	23.05	48,405.00	0.00
4,100	APEX INC COM ISIN US0	07-12-99	INSTINET		164.00	23.09	94,669.00	0.00
3,700	APEX INC COM ISIN US0	07-12-99	CANTOR FITZGERALD &		—	23.38	86,487.50	0.00
2,400	CAREINSITE INC COM IS	06-16-99	INSTINET		96.00	32.51	78,021.12	0.00
14,700	CAREINSITE INC COM IS	06-16-99	MERRILL LYNCH PIERCE		—	32.43	476,647.50	0.00
7,000	CAREINSITE INC COM IS	06-17-99	MERRILL LYNCH PIERCE		—	29.82	208,719.00	0.00
2,400	CAREY INTL INC COM	06-08-99	MONTGOMERY SECURITIE		—	20.09	48,225.12	0.00
300	CAREY INTL INC COM	06-09-99	MONTGOMERY SECURITIE		—	20.13	6,037.50	0.00
300	CAREY INTL INC COM	06-14-99	MONTGOMERY SECURITIE		—	20.63	6,187.50	0.00
100	CAREY INTL INC COM	06-15-99	MONTGOMERY SECURITIE		—	21.25	2,125.00	0.00

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,900	CAREY INTL INC COM	06-17-99	MONTGOMERY SECURITIE		—	20.88	60,537.50	0.000
200	CAREY INTL INC COM	06-23-99	MONTGOMERY SECURITIE		—	23.88	4,775.00	0.000
100	CAREY INTL INC COM	06-24-99	MONTGOMERY SECURITIE		—	24.00	2,400.00	0.000
2,200	CAREY INTL INC COM	06-29-99	MONTGOMERY SECURITIE		—	23.63	51,975.00	0.000
8,000	COACH USA INC COM	06-11-99	MONTGOMERY SECURITIE		480.00	39.02	312,166.40	0.000
6,400	CORNELL CORRECTIONS I	05-25-99	MERRILL LYNCH PIERCE		320.00	15.54	99,475.20	0.000
1,100	CORPORATE EXECUTIVE B	06-10-99	SMITH BARNEY INC		—	31.79	34,970.87	0.000
3,300	CORPORATE EXECUTIVE B	06-14-99	SMITH BARNEY INC		—	32.63	107,662.50	0.000
2,900	CORPORATE EXECUTIVE B	06-16-99	SMITH BARNEY INC		—	32.63	94,612.50	0.000
700	CORPORATE EXECUTIVE B	06-17-99	SMITH BARNEY INC		—	32.63	22,837.50	0.000
5,400	CORPORATE EXECUTIVE B	06-18-99	SMITH BARNEY INC		—	32.45	175,240.26	0.000
5,700	CORPORATE EXECUTIVE B	06-25-99	GOLDMAN SACHS & COMP		—	31.00	176,700.00	0.000
3,100	CORPORATE EXECUTIVE B	06-28-99	GOLDMAN SACHS & COMP		—	31.20	96,733.02	0.000
4,200	CORPORATE EXECUTIVE B	06-29-99	GOLDMAN SACHS & COMP		—	33.16	139,279.98	0.000
100	CORPORATE EXECUTIVE B	07-01-99	GOLDMAN SACHS & COMP		—	33.00	3,300.00	0.000
15,000	CROSS TIMBERS OIL CO	06-25-99	MERRILL LYNCH PIERCE		750.00	12.81	192,123.00	0.003
1,100	CROSS TIMBERS OIL CO	06-29-99	GOLDMAN SACHS & COMP		55.00	13.00	14,302.09	0.003
4,400	CROSS TIMBERS OIL CO	06-30-99	GOLDMAN SACHS & COMP		220.00	13.85	60,935.60	0.002
12,000	CROSS TIMBERS OIL CO	06-30-99	J.P. MORGAN SECURITI		600.00	13.80	165,600.00	0.002
22,100	CROSS TIMBERS OIL CO	07-07-99	LEHMAN BROTHERS INC		—	13.50	298,350.00	0.002
4,000	DAVOX CORP COM	07-08-99	PIPER JAFFRAY INC		—	12.97	51,892.80	0.000
1,300	DAVOX CORP COM	07-20-99	INSTINET		52.00	12.92	16,789.50	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,300	DAVOX CORP COM	07-21-99	OPPENHEIMER & CO. IN		—	13.06	30,043.75	0.000
4,800	DEVRY INC DEL COM	05-17-99	FIRST BOSTON CORPORA		288.00	23.39	112,283.52	0.000
4,500	DEVRY INC DEL COM	05-19-99	FIRST BOSTON CORPORA		270.00	23.52	105,833.70	0.000
1,500	DEVRY INC DEL COM	05-24-99	FIRST BOSTON CORPORA		90.00	23.30	34,948.95	0.000
12,900	DEVRY INC DEL COM	06-25-99	FIRST BOSTON CORPORA		774.00	21.37	275,612.37	0.000
4,600	DEVRY INC DEL COM	06-29-99	FIRST BOSTON CORPORA		230.00	22.75	104,649.08	0.000
8,200	DEVRY INC DEL COM	06-30-99	FIRST BOSTON CORPORA		410.00	23.13	189,628.28	0.000
3,700	DEVRY INC DEL COM	07-01-99	FIRST BOSTON CORPORA		185.00	23.27	86,097.89	0.000
2,900	DEVRY INC DEL COM	07-09-99	MONTGOMERY SECURITIE		145.00	23.05	66,845.00	0.000
4,700	DEVRY INC DEL COM	07-12-99	MONTGOMERY SECURITIE		235.00	22.40	105,287.52	0.000
3,100	DEVRY INC DEL COM	07-21-99	SHARPE CAPITAL INC.		155.00	22.05	68,355.00	0.000
5,700	DOUBLECLICK INC COM	06-29-99	INSTINET		228.00	84.24	480,175.98	0.000
18,000	DRUG EMPORIUM INC COM	07-06-99	GOLDMAN SACHS & COMP		—	9.61	172,962.00	0.000
8,300	DRUG EMPORIUM INC COM	07-07-99	GOLDMAN SACHS & COMP		—	9.43	78,274.81	0.000
5,500	DRUG EMPORIUM INC COM	07-08-99	GOLDMAN SACHS & COMP		—	9.39	51,624.65	0.000
3,300	DRUG EMPORIUM INC COM	07-09-99	GOLDMAN SACHS & COMP		—	9.40	31,014.72	0.000
300	DRUG EMPORIUM INC COM	07-12-99	GOLDMAN SACHS & COMP		—	8.63	2,587.50	0.000
3,000	DRUG EMPORIUM INC COM	07-13-99	GOLDMAN SACHS & COMP		—	8.55	25,660.80	0.000
1,700	DRUG EMPORIUM INC COM	07-14-99	GOLDMAN SACHS & COMP		—	8.66	14,715.71	0.000
2,800	ENGAGE TECHNOLOGIES I	07-19-99	GOLDMAN SACHS & COMP		—	15.00	42,000.00	0.000
3,300	EXPEDITORS INTL WASH	07-12-99	INSTINET		132.00	29.42	97,069.50	0.003
2,500	EXPEDITORS INTL WASH	07-13-99	INSTINET		100.00	29.48	73,688.50	0.003

PURCHASE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
500	EXPEDITORS INTL WASH	07-14-99	INSTINET		20.00	29.79	14,895.00	0.003
2,700	EXPEDITORS INTL WASH	07-15-99	INSTINET		108.00	29.14	78,687.99	0.003
1,200	EXPEDITORS INTL WASH	07-19-99	INSTINET		48.00	28.79	34,548.00	0.003
1,200	EXPEDITORS INTL WASH	07-20-99	DB CLEARING SERVICES		—	28.13	33,750.00	0.003
3,900	EXPEDITORS INTL WASH	07-21-99	INSTINET		156.00	27.98	109,112.25	0.003
1,200	EXPEDITORS INTL WASH	07-21-99	DB CLEARING SERVICES		—	28.08	33,699.96	0.003
1,700	EXPEDITORS INTL WASH	07-22-99	INSTINET		68.00	27.40	46,583.23	0.003
5,100	EXPEDITORS INTL WASH	07-26-99	PIPER JAFFRAY INC		—	28.79	146,839.20	0.003
2,100	EXPEDITORS INTL WASH	07-27-99	PIPER JAFFRAY INC		—	29.10	61,110.00	0.003
1,600	EXPEDITORS INTL WASH	07-28-99	PIPER JAFFRAY INC		—	29.28	46,850.08	0.003
2,100	EXPEDITORS INTL WASH	07-29-99	PIPER JAFFRAY INC		—	30.49	64,023.75	0.003
1,300	EXPEDITORS INTL WASH	07-30-99	PIPER JAFFRAY INC		—	30.83	40,083.29	0.003
5,600	FORRESTER RESH INC CO	07-21-99	GOLDMAN SACHS & COMP		—	27.87	156,083.76	0.000
7,100	FORRESTER RESH INC CO	07-22-99	GOLDMAN SACHS & COMP		—	31.87	226,280.55	0.000
2,600	FORRESTER RESH INC CO	07-23-99	GOLDMAN SACHS & COMP		—	32.52	84,554.08	0.000
2,200	FORRESTER RESH INC CO	07-27-99	GOLDMAN SACHS & COMP		—	30.00	66,000.00	0.000
18,400	GEN SEMICONDUCTOR INC	06-25-99	MERRILL LYNCH PIERCE		920.00	9.65	177,585.76	0.000
14,400	GEN SEMICONDUCTOR INC	06-28-99	MERRILL LYNCH PIERCE		720.00	10.05	144,669.60	0.000
18,600	HA-LO INDS INC COM	05-03-99	WEEDEN AND & CO		930.00	11.80	219,480.00	0.000
14,100	HA-LO INDS INC COM	06-01-99	MERRILL LYNCH PIERCE		846.00	12.31	173,571.00	0.000
10,700	HA-LO INDS INC COM	06-02-99	FIRST BOSTON CORPORA		642.00	12.09	129,342.67	0.000
2,100	HA-LO INDS INC COM	06-03-99	FIRST BOSTON CORPORA		126.00	12.60	26,454.54	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
9,700	HNC SOFTWARE INC COM	06-25-99	SMITH BARNEY INC		—	27.95	271,120.82	0.000
1,200	HNC SOFTWARE INC COM	06-29-99	SMITH BARNEY INC		—	28.25	33,900.00	0.000
1,300	HNC SOFTWARE INC COM	06-30-99	SMITH BARNEY INC		—	29.88	38,837.50	0.000
1,600	INFOUSA INC NEW CL B	06-07-99	INSTINET		64.00	6.23	9,964.00	0.000
1,900	INFOUSA INC NEW CL B	06-08-99	INSTINET		76.00	6.27	11,906.54	0.000
11,600	INFOUSA INC NEW CL B	06-29-99	ABN AMRO SECURITIES		—	8.40	97,385.48	0.000
500	INFOUSA INC NEW CL B	06-30-99	HERZOG, HEINE, GEDWL		—	8.38	4,187.50	0.000
7,000	INFOUSA INC NEW CL B	07-27-99	HAMBRECHT & QUEST		—	7.50	52,500.00	0.000
1,100	INFOUSA INC NEW CL B	07-29-99	HAMBRECHT & QUEST		—	7.50	8,250.00	0.000
18,200	INSIGHT COMMUNICATIO	07-21-99	DONALDSON LUFKIN & J		—	24.50	445,900.00	0.000
17,600	INTERLIANT INC COM IS	07-07-99	MERRILL LYNCH PIERCE		—	10.00	176,000.00	0.000
14,400	ISS GROUP INC OC-COM	06-07-99	DAIN RAUSCHER		—	26.92	387,640.80	0.000
7,500	ISS GROUP INC OC-COM	06-08-99	DAIN RAUSCHER		—	27.27	204,559.50	0.000
5,000	ISS GROUP INC OC-COM	06-09-99	SOUNDVIEW FINANCIAL		—	29.70	148,489.50	0.000
3,300	ISS GROUP INC OC-COM	06-10-99	SOUNDVIEW FINANCIAL		—	29.80	98,324.82	0.000
7,000	ISS GROUP INC OC-COM	06-30-99	INSTINET		280.00	36.38	254,659.30	0.000
8,200	ISS GROUP INC OC-COM	07-20-99	INSTINET		328.00	26.61	218,212.66	0.000
7,800	ITT EDL SVCS INC COM	06-25-99	FIRST BOSTON CORPORA		390.00	26.97	210,353.52	0.000
3,450	MEDIA METRIX INC OC-C	05-07-99	DONALDSON LUFKIN & J		—	17.00	58,650.00	0.000
16,200	METAMOR WORLDWIDE IN	05-19-99	GOLDMAN SACHS & COMP		—	20.33	329,299.02	0.000
2,900	METAMOR WORLDWIDE IN	05-25-99	GOLDMAN SACHS & COMP		—	27.91	80,934.94	0.000
800	METAMOR WORLDWIDE IN	05-26-99	ADAMS HARKNESS & HIL		—	27.39	21,913.60	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,400	METAMOR WORLDWIDE IN	05-26-99	GOLDMAN SACHS & COMP		—	27.69	38,766.84	0.000
500	METAMOR WORLDWIDE IN	05-27-99	ADAMS HARKNESS & HIL		—	27.48	13,741.85	0.000
100	METAMOR WORLDWIDE IN	05-27-99	INSTINET		4.00	26.95	2,695.00	0.000
800	METAMOR WORLDWIDE IN	05-28-99	INSTINET		32.00	26.90	21,522.48	0.000
500	METAMOR WORLDWIDE IN	06-01-99	GOLDMAN SACHS & COMP		—	27.53	13,765.65	0.000
300	METAMOR WORLDWIDE IN	06-08-99	INSTINET		12.00	23.97	7,191.99	0.000
2,800	METAMOR WORLDWIDE IN	06-09-99	INSTINET		112.00	23.91	66,951.64	0.000
1,000	METAMOR WORLDWIDE IN	06-10-99	INSTINET		40.00	22.80	22,798.00	0.000
100	METAMOR WORLDWIDE IN	06-11-99	INSTINET		4.00	23.58	2,358.17	0.000
700	METAMOR WORLDWIDE IN	06-15-99	INSTINET		28.00	21.90	15,328.74	0.000
300	METAMOR WORLDWIDE IN	06-17-99	GOLDMAN SACHS & COMP		—	21.50	6,450.00	0.000
600	METAMOR WORLDWIDE IN	06-18-99	GOLDMAN SACHS & COMP		—	21.97	13,184.22	0.000
5,700	METAMOR WORLDWIDE IN	06-24-99	INSTINET		228.00	22.28	127,014.24	0.000
2,100	METAMOR WORLDWIDE IN	06-25-99	INSTINET		84.00	22.30	46,819.71	0.000
3,700	METAMOR WORLDWIDE IN	06-28-99	INSTINET		148.00	22.70	83,972.24	0.000
1,100	METAMOR WORLDWIDE IN	06-30-99	INSTINET		44.00	23.41	25,752.65	0.000
4,100	METRIS COS INC COM	06-24-99	LEHMAN BROTHERS INC		246.00	34.05	139,589.01	0.000
1,200	METRIS COS INC COM	06-25-99	LEHMAN BROTHERS INC		72.00	34.36	41,231.52	0.000
3,900	METRIS COS INC COM	06-30-99	LEHMAN BROTHERS INC		195.00	36.18	141,082.50	0.000
8,200	METRIS COS INC COM	07-21-99	DB CLEARING SERVICES		410.00	39.09	320,543.74	0.000
4,100	MP3 COM INC COM ISIN	07-20-99	FIRST BOSTON CORPORA		—	28.00	114,800.00	0.000
10,400	NFO WORLDWIDE INC COM	06-10-99	MERRILL LYNCH PIERCE		520.00	13.68	142,220.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,900	NFO WORLDWIDE INC COM	06-11-99	CLEARY GULL AND REIL		145.00	13.55	39,295.00	0.000
2,800	NFO WORLDWIDE INC COM	06-15-99	CLEARY GULL AND REIL		140.00	12.93	36,190.00	0.000
700	NFO WORLDWIDE INC COM	06-18-99	CLEARY GULL AND REIL		35.00	13.05	9,135.00	0.000
2,100	NFO WORLDWIDE INC COM	07-01-99	BLAIR, WILLIAM & CO		105.00	14.30	30,030.00	0.000
500	NFO WORLDWIDE INC COM	07-13-99	SHARPE CAPITAL INC.		25.00	14.05	7,025.00	0.000
14,900	NFO WORLDWIDE INC COM	07-15-99	SHARPE CAPITAL INC.		745.00	15.64	233,104.54	0.000
5,800	NFO WORLDWIDE INC COM	07-21-99	MERRILL LYNCH PIERCE		290.00	15.55	90,190.00	0.000
3,200	NFO WORLDWIDE INC COM	07-27-99	BLAIR, WILLIAM & CO		160.00	13.93	44,560.00	0.000
1,600	NFO WORLDWIDE INC COM	07-28-99	BLAIR, WILLIAM & CO		80.00	14.18	22,680.00	0.000
7,000	NFO WORLDWIDE INC COM	07-29-99	BLAIR, WILLIAM & CO		350.00	14.05	98,350.00	0.000
12,300	NOVA CORP GA COM	06-18-99	MERRILL LYNCH PIERCE		615.00	22.87	281,307.15	0.000
9,400	NOVA CORP GA COM	06-25-99	FURMAN SELZ MAGER DI		470.00	24.73	232,477.98	0.000
19,700	NOVA CORP GA COM	06-29-99	LEHMAN BROTHERS INC		1,182.00	25.09	494,314.37	0.000
19,400	OMNICARE INC COM	06-29-99	MERRILL LYNCH PIERCE		970.00	12.91	250,527.72	0.006
9,400	OMNICARE INC COM	06-30-99	MERRILL LYNCH PIERCE		470.00	12.65	118,952.30	0.007
8,200	OMNICARE INC COM	07-23-99	SMITH BARNEY INC		410.00	11.35	93,033.10	0.007
19,600	PENTON MEDIA INC COM	05-07-99	SMITH BARNEY INC		—	19.50	382,200.00	0.006
1,300	PFT RECOVERY GROUP IN	06-08-99	HAMBRECHT & QUEST		—	42.32	55,020.68	0.000
400	PFT RECOVERY GROUP IN	06-08-99	INSTINET		16.00	43.04	17,216.00	0.000
2,000	PFT RECOVERY GROUP IN	06-09-99	ROBERTSON STEPHENS &		—	44.59	89,175.00	0.000
4,000	PFT RECOVERY GROUP IN	06-10-99	ROBERTSON STEPHENS &		—	46.83	187,330.00	0.000
4,200	PFT RECOVERY GROUP IN	06-11-99	ROBERTSON STEPHENS &		—	44.33	186,165.00	0.000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
600	PFT RECOVERY GROUP IN	06-14-99	ROBERTSON STEPHENS &		—	44.08	26,445.42	0.000
400	PFT RECOVERY GROUP IN	06-15-99	ROBERTSON STEPHENS &		—	44.00	17,600.00	0.000
1,200	PFT RECOVERY GROUP IN	06-16-99	ROBERTSON STEPHENS &		—	43.95	52,742.28	0.000
4,200	PFT RECOVERY GROUP IN	07-16-99	ROBERTSON STEPHENS &		—	43.54	182,885.64	0.000
5,600	PFT RECOVERY GROUP IN	07-20-99	ROBERTSON STEPHENS &		—	43.62	244,246.24	0.000
3,900	PHARMACEUTICAL PROD	06-29-99	ADAMS HARKNESS & HIL		—	26.00	101,400.00	0.000
600	PHARMACEUTICAL PROD	07-01-99	ADAMS HARKNESS & HIL		—	27.00	16,200.00	0.000
25,800	PHARMACEUTICAL PROD	07-06-99	ADAMS HARKNESS & HIL		—	27.00	696,600.00	0.000
1,800	PROFESSIONAL DETAILIN	06-30-99	BLAIR, WILLIAM & CO		—	23.53	42,357.96	0.000
1,000	PROFESSIONAL DETAILIN	07-01-99	BLAIR, WILLIAM & CO		—	25.38	25,375.00	0.000
4,200	PROFESSIONAL DETAILIN	07-06-99	BLAIR, WILLIAM & CO		—	25.88	108,675.00	0.000
1,300	PROFESSIONAL DETAILIN	07-07-99	BLAIR, WILLIAM & CO		—	25.75	33,475.00	0.000
200	PROFESSIONAL DETAILIN	07-14-99	BLAIR, WILLIAM & CO		—	27.63	5,525.00	0.000
17,300	PROVANTAGE HLTH SVCS	07-14-99	MERRILL LYNCH PIERCE		—	18.00	311,400.00	0.000
40,400	PROVANTAGE HLTH SVCS	07-14-99	GARDNER RECH & CO.		2,020.00	21.44	866,119.44	0.000
150	PRTY HEALTHCARE CORP	07-23-99	INSTINET		6.00	40.03	6,004.77	0.000
3,600	PRTY HEALTHCARE CORP	07-26-99	MONTGOMERY SECURITIE		—	40.04	144,158.76	0.000
800	PRTY HEALTHCARE CORP	07-27-99	MONTGOMERY SECURITIE		—	41.00	32,800.00	0.000
8,000	PRTY HEALTHCARE CORP	07-28-99	MONTGOMERY SECURITIE		—	44.35	354,837.60	0.000
4,050	PRTY HEALTHCARE CORP	07-29-99	MONTGOMERY SECURITIE		—	44.81	181,477.26	0.000
2,100	PRTY HEALTHCARE CORP	07-30-99	MONTGOMERY SECURITIE		—	46.38	97,387.50	0.000
8,600	RENAL CARE GROUP INC	06-08-99	MORGAN STANLEY & CO		—	26.12	224,650.06	0.000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
4,000	RENAL CARE GROUP INC	06-08-99	INSTINET		160.00	26.10	104,388.80	0.000
900	RENAL CARE GROUP INC	06-09-99	INSTINET		36.00	25.21	22,688.46	0.000
1,800	RENAL CARE GROUP INC	06-10-99	ALEX, BROWN & SONS,		—	25.85	46,526.76	0.000
1,200	RENAL CARE GROUP INC	06-14-99	DB CLEARING SERVICES		—	25.90	31,079.76	0.000
4,800	RENAL CARE GROUP INC	07-23-99	EQUITABLE SECURITIES		—	22.59	108,420.00	0.000
5,200	STEWART ENTERPRISES I	07-23-99	KNIGHT SECURITIES L.		—	13.08	67,997.28	0.006
2,200	STRUCTURAL DYNAMICS R	06-24-99	INSTINET		88.00	19.50	42,896.04	0.000
3,200	STRUCTURAL DYNAMICS R	06-25-99	SOUNDVIEW FINANCIAL		—	19.48	62,320.00	0.000
8,100	STRUCTURAL DYNAMICS R	06-28-99	INSTINET		324.00	19.19	155,421.99	0.000
5,500	VEECO INSTRS INC DEL	06-03-99	MONTGOMERY SECURITIE		—	31.58	173,666.35	0.000
9,900	VEECO INSTRS INC DEL	06-24-99	MONTGOMERY SECURITIE		—	29.69	293,894.37	0.000
2,100	VISIO CORP COM	06-08-99	PIPER JAFFRAY INC		—	31.75	66,675.00	0.000
4,100	VISIO CORP COM	06-09-99	PIPER JAFFRAY INC		—	32.94	135,056.46	0.000
700	VISIO CORP COM	06-09-99	ALEX, BROWN & SONS,		—	32.63	22,837.50	0.000
900	VISIO CORP COM	06-10-99	ALEX, BROWN & SONS,		—	33.25	29,925.00	0.000
3,400	VISIO CORP COM	06-10-99	PIPER JAFFRAY INC		—	33.17	112,783.10	0.000
100	VISIO CORP COM	06-11-99	PIPER JAFFRAY INC		—	33.04	3,304.17	0.000
700	VISIO CORP COM	06-14-99	PIPER JAFFRAY INC		—	33.23	23,259.11	0.000
400	VISIO CORP COM	06-15-99	PIPER JAFFRAY INC		—	33.19	13,275.00	0.000
4,000	VISIO CORP COM	06-16-99	PIPER JAFFRAY INC		—	35.05	140,192.40	0.000
2,100	VISIO CORP COM	06-29-99	PIPER JAFFRAY INC		—	33.85	71,085.00	0.000
5,100	VISIO CORP COM	06-30-99	PIPER JAFFRAY INC		—	36.06	183,918.75	0.000

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,200	VISIO CORP COM	07-01-99	PIPER JAFFRAY INC		—	36.54	43,850.04	0.000
1,000	VISIO CORP COM	07-06-99	PIPER JAFFRAY INC		—	37.38	37,375.00	0.000
8,700	VISIO CORP COM	07-07-99	VOLPE WEITY AND COMP		—	37.13	323,042.31	0.000
4,100	VISIO CORP COM	07-09-99	INSTINET		164.00	29.56	121,194.36	0.000
1,176,960							28,320,634.80	

NTQA 500 INDEX FD

1,400	NORTEL NETWORKS CORP	06-29-99	GUZMAN & COMPANY		42.00	85.72	120,004.50	0.001
11,000	PLACER DOME INC COM	06-29-99	GUZMAN & COMPANY		330.00	12.03	132,330.00	0.008
4,800	SEAGRAM LTD COM	06-18-99	SMITH BARNEY INC		120.00	51.34	246,420.00	0.012
21,000	ADC TELECOMMUNICATIO	07-30-99	CANTOR FITZGERALD &		—	44.50	934,500.00	0.000
1,900	AES CORP COM	06-29-99	GUZMAN & COMPANY		57.00	58.78	111,682.00	0.000
41,400	AFLAC INC COM	05-27-99	FIDELITY CAPITAL MAR		1,656.00	52.04	2,154,456.00	0.005
29,300	ALLIED WASTE INDS INC	07-30-99	STANDARD AND POORS S		1,172.00	17.98	526,740.75	0.000
4,300	ALLTEL CORP COM	07-21-99	GUZMAN & COMPANY		129.00	72.22	310,535.25	0.016
2,000	ALZA CORP COM	06-29-99	GUZMAN & COMPANY		60.00	50.91	101,810.00	0.000
1,700	AMER INTL GROUP INC C	06-18-99	SMITH BARNEY INC		42.50	121.84	207,123.75	0.001
9,200	AMER ON-LINE COM	06-18-99	SMITH BARNEY INC		230.00	113.46	1,043,855.00	0.000
3,400	APPLE COMPUTER INC CO	06-29-99	GUZMAN & COMPANY		102.00	45.41	154,377.00	0.000
5,400	AT & T CORP COM STK	06-18-99	SMITH BARNEY INC		135.00	55.78	301,185.00	0.015
1,300	AT & T CORP COM STK	06-29-99	GUZMAN & COMPANY		39.00	55.66	72,351.50	0.015

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,900	AUTO DATA PROCESSING	06-29-99	GUZMAN & COMPANY		57.00	43.97	83,538.25	0.006
3,700	BB&T CORP COM	06-29-99	GUZMAN & COMPANY		111.00	35.91	132,848.50	0.022
32,000	BEST BUY INC COM STK	06-29-99	STANDARD AND POORS S		1,280.00	66.04	2,113,280.00	0.000
2,900	BK AMER CORP COM	06-29-99	GUZMAN & COMPANY		87.00	73.03	211,787.00	0.024
4,800	BOEING CO CAP	06-18-99	SMITH BARNEY INC		120.00	44.78	214,920.00	0.012
700	CHEVRON CORP COM	06-29-99	GUZMAN & COMPANY		21.00	94.03	65,821.00	0.025
1,900	CHUBB CORP COM	07-30-99	M RAMSEY KING SECURI		57.00	59.84	113,700.75	0.021
2,800	CISCO SYS INC COM	06-18-99	SMITH BARNEY INC		—	119.38	334,250.00	0.000
1,400	CISCO SYS INC COM	06-29-99	GUZMAN & COMPANY		42.00	62.53	87,542.00	0.000
2,300	CITIGROUP INC COM	06-29-99	GUZMAN & COMPANY		69.00	46.09	106,012.75	0.012
11,200	CLEAR CHANNEL COMMU	05-05-99	GUZMAN & COMPANY		336.00	70.41	788,536.00	0.000
1,300	CLEAR CHANNEL COMMU	06-29-99	GUZMAN & COMPANY		39.00	66.34	86,245.25	0.000
2,100	CMS ENERGY CORP COM	06-29-99	GUZMAN & COMPANY		63.00	42.22	88,656.75	0.034
1,300	COCA COLA CO COM	06-29-99	GUZMAN & COMPANY		39.00	61.16	79,501.50	0.010
4,700	COCA COLA ENTERPRISES	06-29-99	GUZMAN & COMPANY		141.00	33.41	157,003.50	0.004
1,600	CORNING INC COM	06-29-99	GUZMAN & COMPANY		48.00	65.22	104,348.00	0.011
16,400	DELPHI AUTOMOTIVE SYS	05-27-99	FIDELITY CAPITAL MAR		656.00	20.54	336,856.00	0.000
1,700	EMC CORP MASS COM	06-29-99	GUZMAN & COMPANY		51.00	53.91	91,638.50	0.000
1,600	EXXON CORP COM	06-29-99	GUZMAN & COMPANY		48.00	76.97	123,148.00	0.021
2,400	FHLMC VTG COM	06-29-99	GUZMAN & COMPANY		72.00	57.22	137,322.00	0.010
15,300	FLA PROGRESS CORP COM	06-21-99	STANDARD AND POORS S		612.00	42.35	647,993.25	0.051
2,200	GEN ELEC CO COM	06-29-99	GUZMAN & COMPANY		66.00	109.72	241,378.50	0.012

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
5,200	GOODRICH B F CO COM	07-21-99	GUZMAN & COMPANY		156.00	41.78	217,256.00	0.026
1,400	GTE CORP COM	06-29-99	GUZMAN & COMPANY		42.00	71.03	99,442.00	0.026
3,500	HARRAH S ENTMT INC CO	06-29-99	GUZMAN & COMPANY		105.00	22.09	77,323.75	0.000
1,700	HOME DEPOT INC COM	06-29-99	GUZMAN & COMPANY		51.00	64.03	108,851.00	0.002
1,400	INTEL CORP CAP	06-29-99	GUZMAN & COMPANY		42.00	59.28	82,992.00	0.002
1,200	INTL BUSINESS MACH CO	06-29-99	GUZMAN & COMPANY		36.00	124.91	149,886.00	0.003
2,400	LOWES COS INC COM	06-29-99	GUZMAN & COMPANY		72.00	56.53	135,672.00	0.002
4,100	LUCENT TECHNOLOGIES I	06-18-99	SMITH BARNEY INC		102.50	62.96	258,146.25	0.001
2,600	LUCENT TECHNOLOGIES I	06-29-99	GUZMAN & COMPANY		78.00	66.72	173,465.50	0.001
900	MARSH & MC LENNAN CO'	06-29-99	GUZMAN & COMPANY		27.00	77.97	70,170.75	0.023
19,700	MATTEL INC COM	05-27-99	SMITH BARNEY INC		591.00	26.34	518,947.25	0.013
4,200	MCI WORLDCOM INC COM	06-18-99	SMITH BARNEY INC		—	95.25	400,050.00	0.000
800	MCI WORLDCOM INC COM	06-29-99	GUZMAN & COMPANY		24.00	93.66	74,924.00	0.000
1,000	MERCK & CO INC COM	06-29-99	GUZMAN & COMPANY		30.00	71.53	71,530.00	0.016
2,400	MERRILL LYNCH & CO IN	06-29-99	GUZMAN & COMPANY		72.00	77.03	184,872.00	0.014
8,800	MICROSOFT CORP COM	06-18-99	SMITH BARNEY INC		—	85.00	748,000.00	0.000
3,500	MICROSOFT CORP COM	06-29-99	GUZMAN & COMPANY		105.00	88.03	308,105.00	0.000
700	MOBIL CORP COM	06-29-99	GUZMAN & COMPANY		21.00	99.03	69,321.00	0.023
11,200	NETWORK APPLIANCE INC	06-24-99	CANTOR FITZGERALD &		—	50.06	560,700.00	0.000
58,200	OFFICE DEPOT INC COM	06-23-99	STANDARD AND POORS S		2,328.00	22.54	1,311,828.00	0.000
1,500	OMNICOM GROUP INC CO	06-29-99	GUZMAN & COMPANY		45.00	79.28	118,920.00	0.007
22,300	PAINE WEBBER GROUP IN	06-03-99	GUZMAN & COMPANY		669.00	42.97	958,175.25	0.010

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
800	PFIZER INC COM	06-29-99	GUZMAN & COMPANY		24.00	104.91	83,924.00	0.003
23,500	QUALCOMM INC COM	07-21-99	MORGAN STANLEY & CO		—	156.63	3,680,687.50	0.000
1,500	SAFeway INC COM NEW	06-29-99	GUZMAN & COMPANY		45.00	50.03	75,045.00	0.000
2,000	SBC COMMUNICATIONS IN	06-29-99	GUZMAN & COMPANY		60.00	54.53	109,060.00	0.017
1,100	SCHWAB CHARLES CORP C	06-29-99	GUZMAN & COMPANY		33.00	100.28	110,308.00	0.000
2,400	SOLECTRON CORP COM	06-29-99	GUZMAN & COMPANY		72.00	66.72	160,122.00	0.000
1,600	SUN MICROSYSTEMS INC	06-29-99	GUZMAN & COMPANY		48.00	66.53	106,448.00	0.000
1,000	TYCO INTL LTD NEW COM	06-29-99	GUZMAN & COMPANY		30.00	92.78	92,780.00	0.001
2,100	UN PLANTERS CORP COM	06-29-99	GUZMAN & COMPANY		63.00	43.78	91,938.00	0.045
4,600	UTD TECHNOLOGIES CORP	06-18-99	SMITH BARNEY INC		115.00	66.34	305,152.50	0.012
15,800	VULCAN MATERIALS CO C	06-30-99	STANDARD AND POORS S		632.00	48.29	762,982.00	0.016
2,300	WAL-MART STORES INC C	06-29-99	GUZMAN & COMPANY		69.00	46.72	107,450.25	0.004
4,100	WARNER LAMBERT CO COM	06-18-99	SMITH BARNEY INC		102.50	66.03	270,702.50	0.012
1,700	WASTE MGMT INC DEL CO	06-29-99	GUZMAN & COMPANY		51.00	55.53	94,401.00	0.000
5,500	WELLPOINT HLTH NETWORK	06-08-99	GUZMAN & COMPANY		165.00	86.53	475,915.00	0.000
5,000	WELLPOINT HLTH NETWORK	06-18-99	SMITH BARNEY INC		125.00	96.09	480,437.50	0.000
4,600	WELLS FARGO & CO NEW	06-29-99	GUZMAN & COMPANY		138.00	43.78	201,388.00	0.018
492,600							26,671,017.25	

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5,500	WOODSIDE PETROLEUM NP	06-09-99	CSFB AUSTRALIA DISCO		214.31	7.12	39,180.27	0.000
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PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
50,500	WOODSIDE PETROLEUM NP	06-10-99	CSFB AUSTRALIA DISCO		2,005.69	7.26	366,666.39	0.000
6,600	WOODSIDE PETROLEUM NP	06-11-99	FIRST PACIFIC STOCKB		261.92	7.26	47,884.08	0.000
11,500	WOODSIDE PETROLEUM NP	06-15-99	CSFB AUSTRALIA DISCO		460.84	7.33	84,248.95	0.000
3,627	LAFARGE FR25 (BR)	07-23-99	EXANE PARIS		909.55	100.56	364,732.11	0.000
391	LAFARGE FR25 (BR)	07-26-99	ING BANK, NEW YORK		99.35	101.89	39,837.79	0.000
1,563	LAFARGE FR25 (BR)	07-26-99	EXANE PARIS		397.91	102.09	159,560.84	0.000
1,000	LAFARGE FR25 (BR)	07-27-99	BARING SECURITIES IN		258.30	103.58	103,577.96	0.000
1,500	LAFARGE FR25 (BR)	07-27-99	MORGAN STANLEY NEW Y		387.85	103.68	155,527.19	0.000
1,699	LAFARGE FR25 (BR)	07-27-99	EXANE PARIS		439.75	103.79	176,341.97	0.000
1,000	LAFARGE FR25 (BR)	07-28-99	JP MORGAN NEW YORK D		266.47	106.86	106,855.21	0.000
3,298	LAFARGE FR25 (BR)	07-28-99	SCHRODER WERTHEIM LE		876.22	106.54	351,363.54	0.000
2,129	LAFARGE FR25 (BR)	07-29-99	JP MORGAN NEW YORK D		562.28	105.91	225,475.25	0.000
2,791	LAFARGE FR25 (BR)	07-30-99	JP MORGAN NEW YORK D		748.13	107.49	300,000.02	0.000
1,053	SUEZ LYONN EAUX EUR10	07-12-99	BEAR STEARNS NEW YOR		479.67	182.67	192,348.52	0.000
1,358	SUEZ LYONN EAUX EUR10	07-12-99	SCHRODER SECS LTD NE		617.18	182.25	247,489.79	0.000
2,242	SUEZ LYONN EAUX EUR10	07-13-99	BEAR STEARNS NEW YOR		1,008.08	180.30	404,240.76	0.000
578	SUEZ LYONN EAUX EUR10	07-15-99	BEAR STEARNS NEW YOR		263.73	182.97	105,754.69	0.000
3,867	SUEZ LYONN EAUX EUR10	07-16-99	BEAR STEARNS NEW YOR		1,774.74	184.04	711,669.71	0.000
1,371	TF1 - TV FRANCAISE FR	06-09-99	SOCIETE GENERALE SEC		750.48	219.50	300,941.29	0.000
1,507	TF1 - TV FRANCAISE FR	06-11-99	SOCIETE GENERALE SEC		829.91	220.83	332,792.61	0.000
45	TF1 - TV FRANCAISE FR	06-17-99	SOCIETE GENERALE SEC		25.35	225.93	10,166.80	0.000
110	TF1 - TV FRANCAISE FR	06-18-99	SOCIETE GENERALE SEC		62.10	226.37	24,900.84	0.000

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
129	TFI - TV FRANCAISE FR	06-21-99	SOCIETE GENERALE SEC		73.17	227.44	29,339.96	0.000
121	TFI - TV FRANCAISE FR	06-22-99	SOCIETE GENERALE SEC		68.44	226.80	27,442.55	0.000
16,470	BASF AG NPV	05-20-99	DEUTSCHE BANK SECURI		1,706.40	41.55	684,265.91	0.000
11,247	BASF AG NPV	05-21-99	DEUTSCHE BANK SECURI		1,167.27	41.62	468,073.47	0.000
4,174	BASF AG NPV	05-25-99	DEUTSCHE BANK SECURI		425.11	40.84	170,468.13	0.000
17,817	BASF AG NPV	05-28-99	DEUTSCHE BANK SECURI		1,731.42	38.97	694,297.97	0.000
3,920	BASF AG NPV	05-31-99	DEUTSCHE BANK SECURI		381.53	39.03	152,994.03	0.000
2,376	BASF AG NPV	06-01-99	DEUTSCHE BANK SECURI		230.60	38.92	92,469.68	0.000
5,583	BASF AG NPV	06-02-99	DEUTSCHE BANK SECURI		546.28	39.24	219,059.00	0.000
6,759	BASF AG NPV	06-04-99	DEUTSCHE BANK SECURI		676.22	40.12	271,162.18	0.000
5,939	BASF AG NPV	06-07-99	DEUTSCHE BANK SECURI		609.53	41.16	244,424.01	0.000
8,424	BASF AG NPV	06-08-99	DEUTSCHE BANK SECURI		864.49	41.15	346,659.99	0.000
2,169	BASF AG NPV	06-08-99	ERNST & CO NEW YORK		223.33	41.32	89,626.80	0.000
8,524	BASF AG NPV	06-09-99	DEUTSCHE BANK SECURI		902.22	42.44	361,791.75	0.000
76	DEPFA DT PFANDBRF ORD	05-03-99	INSTINET SERVICES LO		12.73	83.93	6,378.95	0.000
618	DEPFA DT PFANDBRF ORD	05-14-99	JULIUS BAER SECURITI		131.99	85.65	52,930.22	0.000
54	DEPFA DT PFANDBRF ORD	05-18-99	INSTINET SERVICES LO		9.34	86.64	4,678.58	0.000
83	DEPFA DT PFANDBRF ORD	05-19-99	INSTINET SERVICES LO		14.51	87.62	7,272.78	0.000
121	DEPFA DT PFANDBRF ORD	05-31-99	DEUTSCHE BANK SECURI		26.57	88.05	10,654.59	0.000
91	DEPFA DT PFANDBRF ORD	06-01-99	DEUTSCHE BANK SECURI		19.89	87.64	7,974.93	0.000
131	DEPFA DT PFANDBRF ORD	06-04-99	DRESDNER KLEINWORT B		28.48	87.18	11,420.96	0.000
131	DEPFA DT PFANDBRF ORD	06-04-99	DEUTSCHE BANK SECURI		28.48	87.18	11,420.96	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
61	DEPFA DT PFANDBRF ORD	06-09-99	DEUTSCHE BANK SECURI		13.78	90.62	5,528.07	0.000
106	DEPFA DT PFANDBRF ORD	06-10-99	DEUTSCHE BANK SECURI		24.04	90.94	9,639.70	0.000
45	DEPFA DT PFANDBRF ORD	06-14-99	DEUTSCHE BANK SECURI		—	91.29	4,107.99	0.000
212	DEPFA DT PFANDBRF ORD	06-15-99	DEUTSCHE BANK SECURI		46.95	88.80	18,825.35	0.000
176	DEPFA DT PFANDBRF ORD	06-16-99	DEUTSCHE BANK CAP CO		38.96	88.76	15,621.32	0.000
205	DEPFA DT PFANDBRF ORD	06-17-99	DEUTSCHE BANK SECURI		46.61	91.17	18,690.01	0.000
14,637	VEBA AG DEM5 (DE EXCH	07-19-99	DONALDSON LUFKIN AND		2,561.89	60.53	885,968.63	0.000
9,737	VEBA AG DEM5 (DE EXCH	07-20-99	DONALDSON LUFKIN AND		1,704.00	60.52	589,290.19	0.000
17,352	VEBA AG DEM5 (DE EXCH	07-21-99	DONALDSON LUFKIN AND		3,088.51	61.55	1,068,092.09	0.000
10,124	VEBA AG DEM5 (DE EXCH	07-22-99	DONALDSON LUFKIN AND		1,798.08	61.42	621,828.63	0.000
3,855	VEBA AG DEM5 (DE EXCH	07-23-99	DONALDSON LUFKIN AND		679.25	60.94	234,905.44	0.000
24	NEW WORLD CHINA LA HK	07-08-99	CORPORATE ACTIONS		—	1.24	29.69	0.000
2,997	NEW WORLD CHINA LA HK	07-08-99	CORPORATE ACTIONS		—	1.24	3,706.87	0.000
58,000	SMARTONE TELECOMMUN	05-26-99	MERRILL LYNCH(MLPFS		863.40	3.08	178,494.17	0.000
275	EAST JAPAN RAILWAY JP	07-26-99	MORGAN STANLEY NEW Y		—	5,602.10	1,540,576.53	0.000
12,000	FUJISAWA PHARMA CO Y5	05-06-99	SBC WARBURG ASIA LTD		292.91	16.30	195,565.18	0.000
2,000	FUJISAWA PHARMA CO Y5	05-06-99	SBC WARBURG ASIA LTD		48.79	16.29	32,575.83	0.000
2,000	FUJISAWA PHARMA CO Y5	05-10-99	WARBURG DILLON READ		48.60	16.22	32,444.83	0.000
6,000	FUJISAWA PHARMA CO Y5	05-10-99	SBC WARBURG ASIA LTD		145.92	16.24	97,424.41	0.000
3,000	FUJISAWA PHARMA CO Y5	05-11-99	SBC WARBURG ASIA LTD		72.45	16.12	48,373.16	0.000
2,000	FUJISAWA PHARMA CO Y5	05-13-99	DAIWA SECURITIES NEW		47.82	15.97	31,932.56	0.000
18,000	FUJISAWA PHARMA CO Y5	05-14-99	DAIWA SECURITIES NEW		427.03	15.84	285,115.74	0.000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,000	FUJISAWA PHARMA CO Y5	05-17-99	DAIWA SECURITIES NEW		71.11	15.83	47,475.57	0.000
3,000	FUJISAWA PHARMA CO Y5	05-18-99	DAIWA SECURITIES NEW		69.37	15.44	46,313.48	0.000
7,000	FUJISAWA PHARMA CO Y5	05-19-99	NOMURA SECURITIES NE		159.64	15.23	106,582.79	0.000
4,000	FUJISAWA PHARMA CO Y5	05-20-99	DAIWA SECURITIES NEW		91.04	15.20	60,783.67	0.000
3,000	FUJISAWA PHARMA CO Y5	05-21-99	DAIWA SECURITIES NEW		68.90	15.33	46,003.55	0.000
2,000	FUJISAWA PHARMA CO Y5	05-24-99	ABN AMRO SECS USA IN		46.21	15.43	30,855.71	0.000
2,000	FUJISAWA PHARMA CO Y5	05-25-99	ABN AMRO SECS USA IN		46.46	15.51	31,021.20	0.000
3,000	FUJISAWA PHARMA CO Y5	05-27-99	DAIWA SECURITIES NEW		69.34	15.43	46,297.51	0.000
3,000	FUJISAWA PHARMA CO Y5	05-28-99	MORGAN STANLEY NEW Y		69.69	15.51	46,523.85	0.000
4,000	FUJISAWA PHARMA CO Y5	05-31-99	MORGAN STANLEY NEW Y		95.66	15.97	63,871.75	0.000
5,000	FUJISAWA PHARMA CO Y5	06-01-99	MORGAN STANLEY NEW Y		119.09	15.90	79,514.80	0.000
5,000	FUJISAWA PHARMA CO Y5	06-02-99	DAIWA SECURITIES NEW		118.75	15.86	79,283.17	0.000
5,000	FUJISAWA PHARMA CO Y5	06-02-99	NOMURA SECURITIES NE		120.36	16.07	80,362.42	0.000
7,000	FUJISAWA PHARMA CO Y5	06-03-99	MORGAN STANLEY NEW Y		168.92	16.11	112,785.30	0.000
5,000	FUJISAWA PHARMA CO Y5	06-03-99	GOLDMAN SACHS & CO N		120.84	16.14	80,685.25	0.000
1,000	FUJISAWA PHARMA CO Y5	06-04-99	MORGAN STANLEY NEW Y		23.95	15.99	15,988.40	0.000
7,000	FUJISAWA PHARMA CO Y5	06-04-99	GOLDMAN SACHS & CO N		167.66	15.99	111,942.66	0.000
5,000	FUJISAWA PHARMA CO Y5	06-08-99	MORGAN STANLEY NEW Y		120.72	16.12	80,603.52	0.000
3,000	FUJISAWA PHARMA CO Y5	06-09-99	MORGAN STANLEY NEW Y		73.08	16.26	48,794.66	0.000
2,000	FUJISAWA PHARMA CO Y5	06-09-99	SBC WARBURG ASIA LTD		48.75	16.28	32,553.74	0.000
6,000	FUJISAWA PHARMA CO Y5	06-10-99	MORGAN STANLEY NEW Y		146.99	16.36	98,141.23	0.000
3,000	FUJISAWA PHARMA CO Y5	06-10-99	DAIWA SECURITIES NEW		73.39	16.33	49,001.78	0.000

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,000	FUJISAWA PHARMA CO Y5	06-10-99	WARBURG DILLON READ		24.58	16.41	16,405.48	0.000
8,000	FUJISAWA PHARMA CO Y5	06-11-99	MORGAN STANLEY NEW Y		196.53	16.40	131,216.75	0.000
3,000	FUJISAWA PHARMA CO Y5	06-11-99	SBC WARBURG ASIA LTD		73.80	16.43	49,276.88	0.000
6,000	FUJISAWA PHARMA CO Y5	06-14-99	MORGAN STANLEY NEW Y		148.76	16.55	99,321.08	0.000
3,000	FUJISAWA PHARMA CO Y5	06-14-99	SBC WARBURG DILLON R		74.29	16.53	49,597.12	0.000
2,000	FUJISAWA PHARMA CO Y5	06-15-99	SBC WARBURG ASIA LTD		48.56	16.21	32,423.73	0.000
41,000	NEC CORP Y50	06-09-99	DEUTSCHE BANK SECURI		691.20	11.26	461,486.97	0.000
49,000	NEC CORP Y50	06-10-99	DEUTSCHE BANK SECURI		839.14	11.43	560,266.06	0.000
46,000	NEC CORP Y50	06-11-99	DEUTSCHE BANK SECURI		817.82	11.87	546,035.00	0.000
6,000	NISSAN MOTOR CO Y50	07-23-99	MERRILL LYNCH(MLPFS		41.12	4.90	29,416.76	0.000
69,000	NISSAN MOTOR CO Y50	07-27-99	MERRILL LYNCH INTER		128.62	5.36	370,032.57	0.000
52,000	NISSAN MOTOR CO Y50	07-28-99	MERRILL LYNCH INTER		128.57	5.76	299,537.71	0.000
24,000	NISSAN MOTOR CO Y50	07-28-99	SCHRODER WERTHEIM LE		128.85	5.90	141,579.69	0.000
113,000	NISSAN MOTOR CO Y50	07-29-99	MERRILL LYNCH INTER		128.37	6.08	686,584.31	0.000
41,000	NISSAN MOTOR CO Y50	07-30-99	MERRILL LYNCH INTER		131.96	5.93	243,152.69	0.000
48,000	NOMURA SECURITIES Y50	07-09-99	DEUTSCHE BANK SECURI		921.93	12.82	615,542.21	0.000
36,000	NOMURA SECURITIES Y50	07-12-99	DEUTSCHE BANK SECURI		694.29	12.88	463,553.34	0.000
53,000	NOMURA SECURITIES Y50	07-13-99	DEUTSCHE BANK SECURI		1,049.98	13.23	701,039.95	0.000
23,000	NOMURA SECURITIES Y50	07-15-99	DEUTSCHE BANK SECURI		483.65	14.04	322,912.62	0.000
91,000	NOMURA SECURITIES Y50	07-16-99	DEUTSCHE BANK SECURI		2,021.17	14.83	1,349,470.01	0.000
33,000	SUMITOMO TST&BANK CO	07-12-99	MERRILL LYNCH(MLPFS		195.72	5.94	196,123.78	0.000
54,000	SUMITOMO TST&BANK CO	07-13-99	MERRILL LYNCH INTER		195.43	6.09	328,705.39	0.000

PUBLIC SCHOOL TEACHERS/ SCUDDE PURCHASE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
12,000	SUMITOMO TST&BANK CO	07-14-99	MERRILL LYNCH INTER		106.52	5.93	71,116.53	0.000
11,000	SUMITOMO TST&BANK CO	07-15-99	MERRILL LYNCH INTER		100.54	6.10	67,127.54	0.000
59,000	SUMITOMO TST&BANK CO	07-16-99	MERRILL LYNCH(MLPFS		199.78	6.56	386,998.97	0.000
43,000	SUMITOMO TST&BANK CO	07-19-99	MERRILL LYNCH INTER		197.30	6.88	295,967.23	0.000
12,000	SUMITOMO TST&BANK CO	07-21-99	NOMURA SECURITIES NE		126.77	7.05	84,636.39	0.000
24,000	SUMITOMO TST&BANK CO	07-21-99	MERRILL LYNCH INTER		194.51	7.02	168,417.11	0.000
10,000	SUMITOMO TST&BANK CO	07-22-99	MERRILL LYNCH(MLPFS		101.20	6.76	67,572.64	0.000
5,000	SUMITOMO TST&BANK CO	07-23-99	MERRILL LYNCH(MLPFS		49.00	6.54	32,713.59	0.000
6,000	SUMITOMO TST&BANK CO	07-27-99	MERRILL LYNCH INTER		57.00	6.34	38,057.84	0.000
9,000	SUMITOMO TST&BANK CO	07-28-99	MERRILL LYNCH INTER		87.08	6.46	58,140.81	0.000
9,000	SUMITOMO TST&BANK CO	07-29-99	MERRILL LYNCH INTER		86.77	6.44	57,937.99	0.000
18,000	YAMANOUCI PHARM JPYS	06-11-99	LEHMAN BROS INC DTC		200.52	39.70	714,560.03	0.000
7,000	YAMANOUCI PHARM JPYS	06-14-99	LEHMAN BROS INC DTC		192.45	40.62	284,331.95	0.000
7,270	AKZO NOBEL NV NLG5 (N	06-11-99	ING BANK, NEW YORK		655.83	45.20	328,569.56	0.000
7,450	AKZO NOBEL NV NLG5 (N	06-14-99	ING BANK, NEW YORK		671.97	45.19	336,657.57	0.000
610	AKZO NOBEL NV NLG5 (N	06-14-99	ING BANK, NEW YORK		55.05	45.21	27,578.08	0.000
6,760	AKZO NOBEL NV NLG5 (N	06-15-99	ING BANK, NEW YORK		599.08	44.40	300,142.30	0.000
4,680	AKZO NOBEL NV NLG5 (N	06-16-99	ING BANK, NEW YORK		413.47	44.26	207,149.30	0.000
7,250	AKZO NOBEL NV NLG5 (N	06-17-99	ING BANK, NEW YORK		621.15	42.92	311,198.69	0.000
900	GUCCI GROUP N V SHS-N	06-08-99	GOLDMAN SACHS & CO N		45.00	63.05	56,745.00	0.000
19,200	GUCCI GROUP N V SHS-N	06-09-99	GOLDMAN SACHS & CO N		960.00	64.84	1,245,004.80	0.000
400	GUCCI GROUP N V SHS-N	06-10-99	GOLDMAN SACHS & CO N		20.00	67.16	26,865.60	0.000

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,200	GUCCI GROUP N V SHS-N	06-10-99	FURMAN SELZ MAGER DI		60.00	67.62	81,144.24	0.000
600	GUCCI GROUP N V SHS-N	06-15-99	DONALDSON LUFKIN NEW		30.00	68.12	40,873.56	0.000
400	GUCCI GROUP N V SHS-N	06-16-99	DONALDSON LUFKIN NEW		20.00	67.47	26,988.00	0.000
100	GUCCI GROUP N V SHS-N	06-21-99	DONALDSON LUFKIN NEW		5.00	68.55	6,855.00	0.000
200	GUCCI GROUP N V SHS-N	06-22-99	DONALDSON LUFKIN NEW		10.00	69.55	13,910.00	0.000
900	GUCCI GROUP N V SHS-N	06-24-99	DONALDSON LUFKIN NEW		45.00	69.55	62,595.00	0.000
100	GUCCI GROUP N V SHS-N	06-30-99	DONALDSON LUFKIN NEW		5.00	72.02	7,202.00	0.000
8,910	PHILIPS ELEC(KON) EUR	07-19-99	ING BANK, NEW YORK	1,969.41		110.74	986,673.39	0.000
2,590	PHILIPS ELEC(KON) EUR	07-20-99	ING BANK, NEW YORK	555.83		107.52	278,471.61	0.000
300	ADR KOREA TELECOM SPO	07-02-99	DONALDSON LUFKIN NEW		15.00	40.11	12,033.75	0.000
10,500	ADR KOREA TELECOM SPO	07-02-99	GOLDMAN SACHS & CO N		525.00	40.36	423,795.75	0.000
3,500	ADR KOREA TELECOM SPO	07-06-99	GOLDMAN SACHS & CO N		175.00	43.09	150,827.25	0.000
1,100	ADR KOREA TELECOM SPO	07-07-99	GOLDMAN SACHS & CO N		55.00	43.55	47,905.00	0.000
28,400	ADR KOREA TELECOM SPO	07-08-99	GOLDMAN SACHS & CO N	1,420.00		42.69	1,212,262.52	0.000
10,400	ADR KOREA TELECOM SPO	07-12-99	GOLDMAN SACHS & CO N		520.00	42.63	443,327.04	0.000
1,400	ADR KOREA TELECOM SPO	07-12-99	DONALDSON LUFKIN NEW		70.00	42.99	60,182.50	0.000
5,500	ADR KOREA TELECOM SPO	07-13-99	GOLDMAN SACHS & CO N		275.00	40.45	222,448.60	0.000
11,500	ADR KOREA TELECOM SPO	07-14-99	GOLDMAN SACHS & CO N		575.00	38.32	440,624.80	0.000
1,119	REPSOL SA (RG) EUR1(R	07-14-99	MORGAN STANLEY NEW Y		57.68	20.66	23,124.09	0.000
8,485	REPSOL SA (RG) EUR1(R	07-15-99	MORGAN STANLEY NEW Y		438.23	20.71	175,729.53	0.000
14,368	REPSOL SA (RG) EUR1(R	07-15-99	BEAR STEARNS NEW YOR		749.04	20.91	300,363.46	0.000
13,061	REPSOL SA (RG) EUR1(R	07-16-99	BEAR STEARNS NEW YOR		682.50	20.95	273,681.61	0.000

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,661	REPSOL SA (RG) EUR1(R)	07-16-99	MORGAN STANLEY NEW Y		138.03	20.80	55,353.53	0.000
68	REPSOL SA (RG) EUR1(R)	07-16-99	BEAR STEARNS NEW YOR		3.52	20.80	1,414.40	0.000
116	REPSOL SA (RG) EUR1(R)	07-19-99	BEAR STEARNS NEW YOR		6.00	20.73	2,405.02	0.000
4,488	REPSOL SA (RG) EUR1(R)	07-20-99	MORGAN STANLEY NEW Y		231.16	20.65	92,694.28	0.000
14,058	REPSOL SA (RG) EUR1(R)	07-20-99	BEAR STEARNS NEW YOR		719.95	20.54	288,699.42	0.000
1,367	REPSOL SA (RG) EUR1(R)	07-20-99	BEAR STEARNS NEW YOR		69.52	20.39	27,875.99	0.000
1,098	REPSOL SA (RG) EUR1(R)	07-21-99	BEAR STEARNS NEW YOR		55.86	20.40	22,401.97	0.000
8,163	REPSOL SA (RG) EUR1(R)	07-21-99	BEAR STEARNS NEW YOR		421.35	20.70	168,960.13	0.000
9,251	REPSOL SA (RG) EUR1(R)	07-22-99	BEAR STEARNS NEW YOR		472.15	20.47	189,331.31	0.000
16,562	REPSOL SA (RG) EUR1(R)	07-23-99	BEAR STEARNS NEW YOR		843.26	20.42	338,144.03	0.000
1,106	REPSOL SA (RG) EUR1(R)	07-23-99	BEAR STEARNS NEW YOR		56.07	20.33	22,482.52	0.000
18,509	REPSOL SA (RG) EUR1(R)	07-26-99	BEAR STEARNS NEW YOR		931.58	20.18	373,562.27	0.000
5,789	REPSOL SA (RG) EUR1(R)	07-27-99	BEAR STEARNS NEW YOR		299.62	20.75	120,147.68	0.000
37,938	REPSOL SA (RG) EUR1(R)	07-28-99	BEAR STEARNS NEW YOR		1,985.49	20.99	796,183.86	0.000
2,290	CLARIANT CHF50(REGD)	07-09-99	MORGAN STANLEY NEW Y		—	409.08	936,798.38	0.000
1,369	CLARIANT CHF50(REGD)	07-19-99	CSFB NEW YORK DTC 3		1,572.22	460.53	630,462.58	0.000
49,533	BILLITON ORD USD0.50	06-29-99	CAZENOVE & CO		1,025.86	3.47	171,935.74	0.000
17,948	BILLITON ORD USD0.50	06-29-99	INSTINET U.K LIMITED		372.62	3.47	62,360.46	0.000
49,533	BILLITON ORD USD0.50	06-30-99	CAZENOVE & CO		1,030.43	3.49	172,700.60	0.000
5,084	BILLITON ORD USD0.50	06-30-99	INSTINET U.K LIMITED		105.42	3.46	17,610.96	0.000
74,300	BILLITON ORD USD0.50	07-01-99	CAZENOVE & CO		1,598.24	3.61	267,905.68	0.000
69,470	BILLITON ORD USD0.50	07-02-99	CAZENOVE & CO		1,517.17	3.66	254,313.67	0.000

PUBLIC SCHOOL TEACHERS/ SCUDDE PURCHASE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
46,021	BILLITON ORD USD0.50	07-05-99	CAZENOVE & CO		1,025.06	3.73	171,800.78	0.000
72,484	BILLITON ORD USD0.50	07-06-99	CAZENOVE & CO		1,592.27	3.68	266,906.32	0.000
46,022	BILLITON ORD USD0.50	07-07-99	CAZENOVE & CO		1,050.81	3.83	176,118.74	0.000
30,553	BILLITON ORD USD0.50	07-08-99	CAZENOVE & CO		706.18	3.87	118,337.92	0.000
10,393	BRITISH AEROSPACE ORD	05-04-99	PANMURE GORDON & CO		474.67	7.65	79,455.45	0.000
2,435	BRITISH AEROSPACE ORD	05-06-99	PANMURE GORDON & CO		112.48	7.71	18,777.45	0.000
18,249	BRITISH AEROSPACE ORD	05-11-99	PANMURE GORDON & CO		833.49	7.65	139,565.46	0.000
11,175	BRITISH AEROSPACE ORD	05-12-99	KLEINWORT BENSON LTD		510.37	7.66	85,571.62	0.000
6,754	BRITISH AEROSPACE ORD	05-13-99	PANMURE GORDON & CO		303.48	7.52	50,773.14	0.000
9,495	BRITISH AEROSPACE ORD	05-14-99	PANMURE GORDON & CO		419.57	7.40	70,222.32	0.000
15,453	BRITISH AEROSPACE ORD	05-26-99	PANMURE GORDON & CO		613.11	6.64	102,648.94	0.000
16,749	BRITISH AEROSPACE ORD	05-27-99	PANMURE GORDON & CO		654.28	6.54	109,544.04	0.000
620	BRITISH AEROSPACE ORD	05-28-99	PANMURE GORDON & CO		24.07	6.51	4,033.10	0.000
12,273	BRITISH AEROSPACE ORD	06-01-99	CSFB EQUITIES LONDON		490.26	6.69	82,133.17	0.000
11,363	BRITISH AEROSPACE ORD	06-03-99	KLEINWORT BENSON LTD		454.01	6.70	76,123.82	0.000
14,772	BRITISH AEROSPACE ORD	06-07-99	KLEINWORT BENSON LTD		590.39	6.70	98,988.93	0.000
2,275	BRITISH AEROSPACE ORD	06-09-99	KLEINWORT BENSON LTD		90.85	6.70	15,231.25	0.000
5,490	BRITISH AEROSPACE ORD	06-14-99	KLEINWORT BENSON LTD		220.01	6.72	36,888.93	0.000
5,992	BRITISH AEROSPACE ORD	06-15-99	KLEINWORT BENSON LTD		240.15	6.72	40,265.91	0.000
28,936	CARLTON COMUNCTNS OR	05-26-99	CAZENOVE & CO		1,491.27	8.64	249,968.27	0.000
3,379	CARLTON COMUNCTNS OR	05-27-99	CAZENOVE & CO		167.05	8.27	27,941.26	0.000
4,283	CARLTON COMUNCTNS OR	05-28-99	CAZENOVE & CO		204.46	7.99	34,214.18	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
14,539	CARLTON COMUNCTNS OR	06-08-99	CITIBANK N.A. LONDON		720.84	8.31	120,792.48	0.000
16,059	DIAGEO ORD GBX28.9351	05-28-99	PANMURE GORDON & CO		998.87	10.42	167,271.75	0.000
18,255	DIAGEO ORD GBX28.9351	06-01-99	CSFB EQUITIES LONDON		1,177.42	10.81	197,248.99	0.000
10,101	EMI GROUP ORD GBP0.14	06-02-99	CITIBANK N.A. LONDON		429.47	7.12	71,917.97	0.000
3,832	EMI GROUP ORD GBP0.14	06-04-99	CITIBANK N.A. LONDON		162.70	7.10	27,213.99	0.000
22,109	EMI GROUP ORD GBP0.14	06-04-99	SBC WARBURG & CO LTD		948.29	7.18	158,796.24	0.000
6,181	EMI GROUP ORD GBP0.14	06-10-99	CITIBANK N.A. LONDON		287.78	7.80	48,184.30	0.000
2,832	EMI GROUP ORD GBP0.14	06-15-99	CITIBANK N.A. LONDON		134.37	7.93	22,461.44	0.000
15,926	EMI GROUP ORD GBP0.14	06-25-99	DONALDSON LUFKIN & J		930.70	8.39	133,641.07	0.000
2,011	EMI GROUP ORD GBP0.14	06-28-99	DONALDSON LUFKIN & J		101.31	8.41	16,906.24	0.000
1,005	EMI GROUP ORD GBP0.14	06-29-99	DONALDSON LUFKIN & J		49.47	8.25	8,288.39	0.000
553	EMI GROUP ORD GBP0.14	06-30-99	DONALDSON LUFKIN & J		26.64	8.07	4,460.92	0.000
1,907	EMI GROUP ORD GBP0.14	07-01-99	DONALDSON LUFKIN & J		93.58	8.22	15,676.15	0.000
6,628	GEN ELECTRIC CO ORD G	05-27-99	JP MORGAN SECURITIES		371.06	9.38	62,150.33	0.000
7,954	GEN ELECTRIC CO ORD G	05-28-99	JP MORGAN SECURITIES		443.89	9.35	74,358.27	0.000
4,479	GEN ELECTRIC CO ORD G	06-08-99	CITIBANK N.A. LONDON		267.97	10.02	44,864.79	0.000
15,662	GEN ELECTRIC CO ORD G	06-09-99	CITIBANK N.A. LONDON		949.03	10.16	159,055.92	0.000
10,498	GLAXO WELLCOME ORD G	05-26-99	DONALDSON LUFKIN & J		1,720.27	27.45	288,129.05	0.000
8,659	GLAXO WELLCOME ORD G	05-27-99	DONALDSON LUFKIN & J		1,414.65	27.36	236,928.05	0.000
28,800	GLAXO WELLCOME ORD G	07-29-99	DONALDSON LUFKIN & J		4,283.45	24.91	717,531.31	0.000
4,381	GLAXO WELLCOME ORD G	07-29-99	DONALDSON LUFKIN & J		655.22	25.06	109,790.52	0.000
11,600	HSBC HLDGS HK\$10(HK R	06-11-99	DEUTSCHE BANK SECURI		2,041.28	36.38	422,031.87	0.000

PUBLIC SCHOOL TEACHERS/ SCUDDE PURCHASE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
15,600	HSBC HLDGS HKS10(HK R	06-14-99	DEUTSCHE BANK SECURI		2,775.31	36.78	573,798.00	0.000
20,000	HSBC HLDGS HKS10(HK R	06-15-99	DEUTSCHE BANK CAP CO		3,568.11	36.89	737,719.20	0.000
4,800	HSBC HLDGS HKS10(HK R	06-15-99	MERRILL LYNCH(MLPFS		855.67	36.86	176,919.82	0.000
14,400	HSBC HLDGS HKS10(HK R	06-24-99	DEUTSCHE BANK CAP CO		2,646.54	38.00	547,170.47	0.000
12,400	HSBC HLDGS HKS10(HK R	06-25-99	DEUTSCHE BANK CAP CO		2,266.58	37.79	468,615.47	0.000
7,600	HSBC HLDGS HKS10(HK R	06-28-99	DEUTSCHE BANK CAP CO		1,375.78	37.43	284,431.59	0.000
2,213	LONRHO AFRICA ORD GBP	06-28-99	(D)INSTINET INV LOND		5.00	76.00	1,683.37	0.000
10,456	MARKS & SPENCER ORD 2	06-01-99	CSFB EQUITIES LONDON		392.60	6.29	65,770.89	0.000
23,271	MARKS & SPENCER ORD 2	06-03-99	HSBC INVT PLC LTD LO		876.84	6.31	146,950.30	0.000
28,486	MARKS & SPENCER ORD 2	06-04-99	CITIBANK N.A. LONDON		1,052.75	6.19	176,445.78	0.000
29,892	MARKS & SPENCER ORD 2	06-07-99	CITIBANK N.A. LONDON		1,090.66	6.12	182,800.21	0.000
41,142	PRUDENTIAL CORP 5P	05-04-99	CAZENOVE & CO		3,595.07	14.65	602,707.65	0.000
8,247	PRUDENTIAL CORP 5P	05-04-99	INSTINET U.K LIMITED		719.55	14.61	120,479.31	0.000
49,482	PRUDENTIAL CORP 5P	05-04-99	KLEINWORT BENSON LTD		4,316.42	14.63	723,721.45	0.000
2,601	PRUDENTIAL CORP 5P	05-05-99	INSTINET U.K LIMITED		223.10	14.35	37,335.69	0.000
24,419	PRUDENTIAL CORP 5P	05-05-99	CAZENOVE & CO		2,116.71	14.53	354,832.53	0.000
979	PRUDENTIAL CORP 5P	05-05-99	ITG INC LONDON		84.71	14.51	14,202.54	0.000
23,997	PRUDENTIAL CORP 5P	05-06-99	CAZENOVE & CO		2,069.20	14.45	346,868.18	0.000
8,888	PRUDENTIAL CORP 5P	05-07-99	CAZENOVE & CO		753.98	14.22	126,351.67	0.000
3,596	PRUDENTIAL CORP 5P	05-10-99	CITIBANK N.A. LONDON		303.91	14.17	50,950.97	0.000
4,348	PRUDENTIAL CORP 5P	05-11-99	CITIBANK N.A. LONDON		377.19	14.54	63,214.89	0.000
12,207	PRUDENTIAL CORP 5P	05-12-99	CITIBANK N.A. LONDON		1,034.34	14.19	173,267.41	0.000

PUBLIC SCHOOL TEACHERS/ SCUDDE PURCHASE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,676	PRUDENTIAL CORP 5P	05-12-99	DEUTSCHE MORGAN GREN		142.36	14.19	23,782.06	0.000
8,764	PRUDENTIAL CORP 5P	05-14-99	CITIBANK N.A. LONDON		746.53	14.28	125,114.98	0.000
3,131	PRUDENTIAL CORP 5P	05-17-99	CITIBANK N.A. LONDON		263.93	14.10	44,134.87	0.000
6,597	PRUDENTIAL CORP 5P	05-17-99	PANMURE GORDON & CO		543.60	13.79	90,999.95	0.000
12,293	PRUDENTIAL CORP 5P	05-18-99	PANMURE GORDON & CO		1,010.90	13.77	169,286.87	0.000
2,198	PRUDENTIAL CORP 5P	05-27-99	DEUTSCHE MORGAN GREN		174.09	13.24	29,098.38	0.000
7,083	PRUDENTIAL CORP 5P	05-27-99	JP MORGAN SECURITIES		559.50	13.23	93,742.40	0.000
17,050	PRUDENTIAL CORP 5P	05-28-99	JP MORGAN SECURITIES		1,341.65	13.19	224,883.12	0.000
31,877	SAINSBURY J ORD GBP0.	07-02-99	KLEINWORT BENSON LTD		1,244.95	6.55	208,738.35	0.000
39,234	SAINSBURY J ORD GBP0.	07-05-99	KLEINWORT BENSON LTD		1,541.15	6.59	258,398.04	0.000
32,858	SAINSBURY J ORD GBP0.	07-06-99	KLEINWORT BENSON LTD		1,295.51	6.61	217,215.08	0.000
17,867	SAINSBURY J ORD GBP0.	07-07-99	KLEINWORT BENSON LTD		697.88	6.55	117,011.17	0.000
50,144	SAINSBURY J ORD GBP0.	07-08-99	KLEINWORT BENSON LTD		1,937.16	6.48	324,799.11	0.000
11,527	SAINSBURY J ORD GBP0.	07-09-99	KLEINWORT BENSON LTD		443.48	6.45	74,357.99	0.000
42,651	SAINSBURY J ORD GBP0.	07-12-99	KLEINWORT BENSON LTD		1,645.47	6.47	275,890.08	0.000
7,641	SAINSBURY J ORD GBP0.	07-13-99	KLEINWORT BENSON LTD		287.71	6.31	48,237.90	0.000
9,925	SAINSBURY J ORD GBP0.	07-14-99	KLEINWORT BENSON LTD		369.94	6.25	62,024.88	0.000
24,374	SAINSBURY J ORD GBP0.	07-14-99	CITIBANK N.A. LONDON		911.28	6.27	152,726.74	0.000
3,800	SAINSBURY J ORD GBP0.	07-14-99	PANMURE GORDON & CO		142.45	6.26	23,797.45	0.000
11,321	SAINSBURY J ORD GBP0.	07-15-99	KLEINWORT BENSON LTD		422.71	6.25	70,807.05	0.000
2,242	SAINSBURY J ORD GBP0.	07-16-99	KLEINWORT BENSON LTD		83.98	6.28	14,081.05	0.000
1,234	SAINSBURY J ORD GBP0.	07-19-99	KLEINWORT BENSON LTD		45.47	6.18	7,625.12	0.000

PUBLIC SCHOOL TEACHERS/ SCUDDE PURCHASE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
199	SAINSBURY J ORD GBPO.	07-20-99	KLEINWORT BENSON LTD		7.28	6.12	1,217.74	0.000
2,079	SAINSBURY J ORD GBPO.	07-21-99	CSFB EQUITIES LONDON		75.24	6.07	12,615.64	0.000
962	SAINSBURY J ORD GBPO.	07-22-99	CSFB EQUITIES LONDON		34.43	6.00	5,772.73	0.000
1,614	SAINSBURY J ORD GBPO.	07-23-99	CSFB EQUITIES LONDON		57.52	5.97	9,642.66	0.000
1,594	SAINSBURY J ORD GBPO.	07-26-99	CSFB EQUITIES LONDON		56.67	5.96	9,500.32	0.000
28,528	SAINSBURY J ORD GBPO.	07-26-99	MERRILL LYNCH INTERN		1,004.21	5.90	168,304.51	0.000
35,001	SAINSBURY J ORD GBPO.	07-27-99	CSFB EQUITIES LONDON		1,243.78	5.95	208,370.28	0.000
63,447	SAINSBURY J ORD GBPO.	07-28-99	CSFB EQUITIES LONDON		2,293.27	6.06	384,188.47	0.000
19,034	SAINSBURY J ORD GBPO.	07-29-99	CSFB EQUITIES LONDON		685.37	6.03	114,818.02	0.000
12,636	SAINSBURY J ORD GBPO.	07-30-99	CSFB EQUITIES LONDON		457.19	6.06	76,590.66	0.000
28,441	VODAFONE AIRTOUCH OR	06-09-99	CITIBANK N.A. LONDON		3,601.65	21.23	603,805.37	0.000
4,100	ADR ARACRUZ CELULOSE	05-03-99	GOLDMAN SACHS & CO N		205.00	19.95	81,809.35	0.000
2,900	ADR ARACRUZ CELULOSE	05-04-99	GOLDMAN SACHS & CO N		145.00	19.97	57,905.75	0.000
2,300	ADR ARACRUZ CELULOSE	05-05-99	GOLDMAN SACHS & CO N		115.00	20.05	46,115.00	0.000
2,300	ADR ARACRUZ CELULOSE	05-18-99	GOLDMAN SACHS & CO N		115.00	20.05	46,115.00	0.000
900	ADR ARACRUZ CELULOSE	05-19-99	GOLDMAN SACHS & CO N		45.00	19.35	17,415.27	0.000
900	ADR ARACRUZ CELULOSE	05-20-99	GOLDMAN SACHS & CO N		45.00	19.99	17,989.47	0.000
2,800	ADR ARACRUZ CELULOSE	05-21-99	GOLDMAN SACHS & CO N		140.00	20.05	56,140.00	0.000
400	ADR ARACRUZ CELULOSE	05-24-99	GOLDMAN SACHS & CO N		20.00	19.88	7,952.80	0.000
2,600	ADR ARACRUZ CELULOSE	05-25-99	GOLDMAN SACHS & CO N		130.00	19.20	49,920.52	0.000
300	ADR ARACRUZ CELULOSE	05-26-99	GOLDMAN SACHS & CO N		15.00	19.65	5,894.76	0.000
3,500	ADR ARACRUZ CELULOSE	05-27-99	GOLDMAN SACHS & CO N		175.00	19.67	68,851.30	0.000

PUBLIC SCHOOL TEACHERS/ SCUDDE

PURCHASE OF STOCKS (continued)

May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,900	ADR ARACRUZ CELULOSE	05-28-99	GOLDMAN SACHS & CO N		145.00	19.07	55,292.85	0.000
2,483	SAP AG NON-VTG PRF NP	07-23-99	DEUTSCHE BANK SECURI		2,553.71	412.42	1,024,036.70	0.003
1,863	SAP AG NON-VTG PRF NP	07-26-99	DEUTSCHE BANK SECURI		1,893.01	407.46	759,097.02	0.003
1,386	SAP AG NON-VTG PRF NP	07-27-99	DEUTSCHE BANK SECURI		1,418.71	410.47	568,905.47	0.003
							<hr/>	
3,556,661							57,550,887.91	

PUBLIC SCH TEACHERS/MSAM

14,800	WESTPAC BKG CORP NPV	05-14-99	DEUTSCHE MORGAN GREN		592.88	7.32	108,388.17	0.000
11,350	WESTPAC BKG CORP NPV	05-17-99	DEUTSCHE MORGAN GREN		442.70	7.13	80,931.64	0.000
34,700	WESTPAC BKG CORP NPV	05-18-99	DEUTSCHE MORGAN GREN		1,342.59	7.07	245,449.93	0.000
57,800	WESTPAC BKG CORP NPV	05-19-99	DEUTSCHE MORGAN GREN		2,228.04	7.05	407,324.84	0.000
39,450	WESTPAC BKG CORP NPV	05-20-99	DEUTSCHE MORGAN GREN		1,529.72	7.09	279,660.24	0.000
46,250	WESTPAC BKG CORP NPV	05-21-99	DEUTSCHE MORGAN GREN		1,780.17	7.04	325,447.47	0.000
57,850	WESTPAC BKG CORP NPV	05-25-99	DEUTSCHE MORGAN GREN		2,219.51	7.01	405,767.85	0.000
11,700	WESTPAC BKG CORP NPV	05-28-99	ORD MINNETT TJ THOMP		393.16	6.75	79,018.78	0.000
11,750	WESTPAC BKG CORP NPV	06-01-99	ORD MINNETT TJ THOMP		394.00	6.74	79,184.71	0.000
23,450	WESTPAC BKG CORP NPV	06-02-99	ORD MINNETT TJ THOMP		780.34	6.69	156,841.99	0.000
23,450	WESTPAC BKG CORP NPV	06-03-99	ORD MINNETT TJ THOMP		774.21	6.64	155,601.73	0.000
23,450	WESTPAC BKG CORP NPV	06-04-99	ORD MINNETT TJ THOMP		787.61	6.75	158,300.72	0.000
23,450	WESTPAC BKG CORP NPV	06-07-99	ORD MINNETT TJ THOMP		775.79	6.65	155,926.39	0.000
35,200	WESTPAC BKG CORP NPV	06-08-99	ORD MINNETT TJ THOMP		1,182.71	6.75	237,708.21	0.000

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
35,200	WESTPAC BKG CORP NPV	06-09-99	ORD MINNETT TJ THOMP		1,190.68	6.80	239,317.53	0.000
35,200	WESTPAC BKG CORP NPV	06-10-99	ORD MINNETT TJ THOMP		1,197.43	6.84	240,676.00	0.000
23,400	WESTPAC BKG CORP NPV	06-11-99	ORD MINNETT TJ THOMP		777.18	6.68	156,203.72	0.000
6,450	WESTPAC BKG CORP NPV	06-18-99	ORD MINNETT TJ THOMP		205.47	6.40	41,298.77	0.000
5,700	WESTPAC BKG CORP NPV	07-09-99	ORD MINNETT TJ THOMP		183.36	6.47	36,851.97	0.000
11,400	WESTPAC BKG CORP NPV	07-13-99	ORD MINNETT TJ THOMP		365.39	6.44	73,423.61	0.000
52,500	WESTPAC BKG CORP NPV	07-16-99	CSFB EQUITIES LONDON		1,731.49	6.63	348,023.05	0.000
17,600	WESTPAC BKG CORP NPV	07-19-99	CSFB EQUITIES LONDON		580.70	6.63	116,722.03	0.000
7,850	WESTPAC BKG CORP NPV	07-20-99	CSFB EQUITIES LONDON		255.57	6.54	51,371.00	0.000
39,800	WESTPAC BKG CORP NPV	07-22-99	CSFB EQUITIES LONDON		1,285.89	6.49	258,461.72	0.000
50,550	WESTPAC BKG CORP NPV	07-23-99	CSFB EQUITIES LONDON		1,615.29	6.42	324,655.46	0.000
1,700	WESTPAC BKG CORP NPV	07-27-99	HSBC INVESTMENT BANK		17.61	6.48	11,021.23	0.000
57,400	WESTPAC BKG CORP NPV	07-30-99	CSFB EQUITIES LONDON		1,848.47	6.47	371,532.22	0.000
413	BCT TELUS COMMUNICATI	07-25-99	HSBC INVESTMENT BANK		0.94	22.75	9,395.40	0.000
2,993	BCT TELUS COMMUNICATI	07-30-99	CANADIAN IMPERIAL BK		195.74	21.87	65,443.02	0.000
749	POTASH CORP SASK COM	07-26-99	HSBC INVESTMENT BANK		3.83	51.11	38,277.89	0.000
1,134	POTASH CORP SASK COM	07-27-99	HSBC INVESTMENT BANK		5.94	52.38	59,394.74	0.000
2,017	POTASH CORP SASK COM	07-28-99	HSBC INVESTMENT BANK		10.68	52.92	106,742.05	0.000
400	DANISCO A/S DKK20	07-22-99	ABG SECURITIES OSLO		53.68	44.86	17,945.84	0.000
700	DANISCO A/S DKK20	07-23-99	SKANDINAVISKA ENSKIL		93.69	44.75	31,323.47	0.000
2,100	DANISCO A/S DKK20	07-30-99	SKANDINAVISKA ENSKIL		286.06	45.54	95,638.09	0.000
1,300	NOVO-NORDISK AS DKK10	05-28-99	SKANDINAVISKA ENSKIL		401.06	103.14	134,087.39	0.000

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
700	NOVO-NORDISK AS DKK10	06-01-99	SKANDINAVISKA ENSKIL		212.27	101.39	70,970.20	0.000
1,000	NOVO-NORDISK AS DKK10	06-04-99	SKANDINAVISKA ENSKIL		299.14	100.01	100,012.13	0.000
1,000	NOVO-NORDISK AS DKK10	06-08-99	SKANDINAVISKA ENSKIL		300.66	100.52	100,519.58	0.000
300	NOVO-NORDISK AS DKK10	06-18-99	SKANDINAVISKA ENSKIL		93.07	103.72	31,115.06	0.000
900	NOVO-NORDISK AS DKK10	06-22-99	SKANDINAVISKA ENSKIL		284.40	105.65	95,084.57	0.000
400	NOVO-NORDISK AS DKK10	06-24-99	SKANDINAVISKA ENSKIL		127.73	106.76	42,702.74	0.000
800	NOVO-NORDISK AS DKK10	07-08-99	SKANDINAVISKA ENSKIL		249.53	104.28	83,427.05	0.000
1,300	NOVO-NORDISK AS DKK10	07-16-99	SKANDINAVISKA ENSKIL		408.16	104.97	136,462.00	0.000
1,800	NOVO-NORDISK AS DKK10	07-20-99	SKANDINAVISKA ENSKIL		559.20	103.87	186,959.64	0.000
2,400	NOVO-NORDISK AS DKK10	07-23-99	SKANDINAVISKA ENSKIL		762.41	106.21	254,898.77	0.000
1,000	NOVO-NORDISK AS DKK10	07-27-99	HSBC INVESTMENT BANK		10.75	107.47	107,465.46	0.000
500	NOVO-NORDISK AS DKK10	07-30-99	SKANDINAVISKA ENSKIL		161.87	108.23	54,116.98	0.000
1,400	UNIDANMARK 'A' DNKR10	05-14-99	INSTINET SERVICES LO		298.19	71.21	99,693.90	0.000
800	UNIDANMARK 'A' DNKR10	05-21-99	INSTINET SERVICES LO		168.67	70.49	56,393.49	0.000
900	UNIDANMARK 'A' DNKR10	06-04-99	INSTINET SERVICES LO		186.72	69.36	62,424.96	0.000
1,170	UNIDANMARK 'A' DNKR10	06-09-99	GOLDMAN SACHS INTL L		246.78	70.52	82,506.22	0.000
500	UNIDANMARK 'A' DNKR10	07-26-99	HSBC INVESTMENT BANK		3.33	66.56	33,279.94	0.000
300	ALCATEL EUR10	07-26-99	HSBC INVESTMENT BANK		4.20	-140.08	42,024.29	0.000
3,200	ASS GEN DE FRANCE FRF	05-14-99	FOX PITT KELSTON LON		461.93	51.60	165,114.20	0.000
2,600	ASS GEN DE FRANCE FRF	05-21-99	FOX PITT KELSTON LON		369.69	50.94	132,452.05	0.000
3,000	ASS GEN DE FRANCE FRF	05-28-99	FOX PITT KELSTON LON		416.68	49.77	149,306.62	0.000
1,420	ASS GEN DE FRANCE FRF	06-04-99	FOX PITT KELSTON LON		216.69	49.95	70,928.25	0.000

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
4,300	ASS GEN DE FRANCE FRF	07-16-99	GOLDMAN SACHS INTL L		634.66	49.35	212,186.25	0.000
1,500	ASS GEN DE FRANCE FRF	07-19-99	GOLDMAN SACHS INTL L		218.80	48.77	73,150.43	0.000
3,800	BQE NATL PARIS EUR4	05-07-99	SCHRODER SECS LTD LO		967.99	85.17	323,631.51	0.000
18,700	BQE NATL PARIS EUR4	05-14-99	SCHRODER SECS LTD LO		4,820.12	86.18	1,611,528.43	0.000
3,100	BQE NATL PARIS EUR4	07-09-99	FOX PITT KELSTON LON		719.37	77.58	240,493.90	0.000
1,500	BQE NATL PARIS EUR4	07-13-99	FOX PITT KELSTON LON		352.42	77.16	115,733.53	0.000
900	BQE NATL PARIS EUR4	07-16-99	GOLDMAN SACHS INTL L		212.12	78.80	70,917.24	0.000
11,500	BQE NATL PARIS EUR4	07-23-99	GOLDMAN SACHS INTL L		2,747.86	79.89	918,710.83	0.000
9,500	BQE NATL PARIS EUR4	07-28-99	GOLDMAN SACHS INTL L		2,199.43	77.40	735,338.97	0.000
300	DANONE FRF10	07-26-99	HSBC INVESTMENT BANK		7.78	259.08	77,723.92	0.000
15,000	FRANCE TELECOM FRF25	07-26-99	HSBC INVESTMENT BANK		106.98	71.33	1,069,920.67	0.000
700	SCHNEIDER ELECTRIC FF	07-26-99	HSBC INVESTMENT BANK		4.35	62.25	43,576.68	0.000
1,400	TOTAL FINA EUR10	07-26-99	HSBC INVESTMENT BANK		17.24	123.13	172,386.93	0.000
9,998	BAYER AG ORD NPV	06-25-99	SBC WARBURG & CO LTD		1,261.96	41.61	416,031.66	0.000
2,602	BAYER AG ORD NPV	06-28-99	SBC WARBURG & CO LTD		329.51	41.92	109,066.85	0.000
1,200	BAYER AG ORD NPV	07-26-99	HSBC INVESTMENT BANK		4.91	40.94	49,127.79	0.000
10,962	SCHERING AG ORD NPV	05-05-99	LEHMAN BROTHERS INTE		3,194.79	116.87	1,281,110.20	0.000
1,957	SCHERING AG ORD NPV	05-07-99	LEHMAN BROTHERS INTE		578.86	118.61	232,123.20	0.000
10,983	SCHERING AG ORD NPV	05-12-99	LEHMAN BROTHERS INTE		3,231.07	117.97	1,295,660.55	0.000
3,020	SCHERING AG ORD NPV	05-14-99	LEHMAN BROTHERS INTE		870.02	115.52	348,874.82	0.000
5,378	SCHERING AG ORD NPV	05-18-99	LEHMAN BROTHERS INTE		1,540.74	114.88	617,837.48	0.000
4,850	SCHERING AG ORD NPV	05-28-99	LEHMAN BROTHERS INTE		1,311.08	108.40	525,743.70	0.000

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
519	SCHERING AG ORD NPV	06-04-99	JP MORGAN SECURITIES		161.15	103.81	53,875.26	0.000
2,854	SCHERING AG ORD NPV	06-11-99	JP MORGAN SECURITIES		940.05	110.12	314,289.69	0.000
3,630	SCHERING AG ORD NPV	06-25-99	JP MORGAN SECURITIES		1,179.65	108.65	394,394.09	0.000
1,097	SCHERING AG ORD NPV	06-29-99	JP MORGAN SECURITIES		353.53	107.74	118,195.37	0.000
900	SCHERING AG ORD NPV	07-26-99	HSBC INVESTMENT BANK		9.43	104.83	94,342.69	0.000
1,792	VIAG AG DM50	06-30-99	INSTINET SERVICES LO		2,478.03	462.32	828,486.38	0.000
23,100	HONG KONG ELECTRIC HK	06-17-99	ROBERT FLEMING & CO		466.42	3.19	73,780.18	0.000
20,500	HONG KONG ELECTRIC HK	06-21-99	ROBERT FLEMING & CO		416.45	3.21	65,894.52	0.000
17,000	HONG KONG ELECTRIC HK	06-22-99	ROBERT FLEMING & CO		347.32	3.23	54,944.41	0.000
25,000	HONG KONG ELECTRIC HK	06-23-99	ROBERT FLEMING & CO		504.85	3.20	79,876.05	0.000
25,500	HONG KONG ELECTRIC HK	06-24-99	ROBERT FLEMING & CO		518.47	3.22	82,000.93	0.000
6,000	HONG KONG ELECTRIC HK	06-25-99	ROBERT FLEMING & CO		121.95	3.21	19,267.61	0.000
26,500	HONG KONG ELECTRIC HK	06-29-99	ROBERT FLEMING & CO		546.25	3.26	86,404.33	0.000
35,500	HONG KONG ELECTRIC HK	07-02-99	ROBERT FLEMING & CO		726.01	3.24	114,854.68	0.000
22,000	HONG KONG ELECTRIC HK	07-05-99	ROBERT FLEMING & CO		450.14	3.24	71,210.96	0.000
22,500	HONG KONG ELECTRIC HK	07-06-99	ROBERT FLEMING & CO		459.96	3.23	72,766.15	0.000
24,500	HONG KONG ELECTRIC HK	07-07-99	ROBERT FLEMING & CO		499.68	3.23	79,040.01	0.000
23,500	HONG KONG ELECTRIC HK	07-08-99	ROBERT FLEMING & CO		478.15	3.22	75,633.98	0.000
11,500	HONG KONG ELECTRIC HK	07-09-99	ROBERT FLEMING & CO		235.10	3.23	37,188.06	0.000
15,500	HONG KONG ELECTRIC HK	07-12-99	ROBERT FLEMING & CO		317.39	3.24	50,197.52	0.000
17,500	HONG KONG ELECTRIC HK	07-13-99	ROBERT FLEMING & CO		357.30	3.23	56,536.27	0.000
28,500	HONG KONG ELECTRIC HK	07-14-99	ROBERT FLEMING & CO		577.32	3.20	91,313.24	0.000

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
15,500	HONG KONG ELECTRIC HK	07-15-99	ROBERT FLEMING & CO		315.56	3.22	49,912.13	0.000
12,500	HONG KONG ELECTRIC HK	07-16-99	ROBERT FLEMING & CO		254.35	3.22	40,220.37	0.000
16,000	HONG KONG ELECTRIC HK	07-19-99	ROBERT FLEMING & CO		327.38	3.24	51,782.17	0.000
15,000	HONG KONG ELECTRIC HK	07-20-99	ROBERT FLEMING & CO		306.35	3.23	48,451.16	0.000
12,500	HONG KONG ELECTRIC HK	07-21-99	ROBERT FLEMING & CO		253.00	3.20	40,001.05	0.000
9,500	HONG KONG ELECTRIC HK	07-22-99	ROBERT FLEMING & CO		192.85	3.21	30,490.43	0.000
25,500	HONG KONG ELECTRIC HK	07-23-99	ROBERT FLEMING & CO		508.03	3.15	80,385.98	0.000
9,000	HONG KONG ELECTRIC HK	07-26-99	ROBERT FLEMING & CO		180.94	3.18	28,602.83	0.000
15,500	HONG KONG ELECTRIC HK	07-27-99	ROBERT FLEMING & CO		311.10	3.18	49,212.65	0.000
26,000	HONG KONG ELECTRIC HK	07-27-99	HSBC INVESTMENT BANK		119.64	3.16	82,065.64	0.000
20,500	HONG KONG ELECTRIC HK	07-28-99	ROBERT FLEMING & CO		416.92	3.22	65,945.19	0.000
14,000	HONG KONG ELECTRIC HK	07-29-99	ROBERT FLEMING & CO		281.01	3.18	44,455.87	0.000
10,500	HONG KONG ELECTRIC HK	07-30-99	ROBERT FLEMING & CO		208.94	3.15	33,053.47	0.000
14,699	MEDIASET ITL1000	07-26-99	HSBC INVESTMENT BANK		12.93	8.79	129,271.51	0.000
17,993	MEDIASET ITL1000	07-27-99	HSBC INVESTMENT BANK		16.52	9.18	165,172.07	0.000
20,753	MEDIASET ITL1000	07-28-99	HSBC INVESTMENT BANK		18.97	9.14	189,749.02	0.000
8,355	MEDIASET ITL1000	07-29-99	HSBC INVESTMENT BANK		7.64	9.14	76,379.36	0.000
1,000	AISIN SEIKI CO Y50	05-07-99	NOMURA BANK INTL PLC		20.40	10.22	10,218.69	0.000
5,000	AISIN SEIKI CO Y50	05-14-99	NOMURA BANK INTL PLC		97.76	9.80	48,980.10	0.000
4,000	AISIN SEIKI CO Y50	05-21-99	NOMURA BANK INTL PLC		75.41	9.45	37,781.63	0.000
3,000	AISIN SEIKI CO Y50	05-28-99	NOMURA BANK INTL PLC		58.95	9.84	29,530.90	0.000
1,000	AISIN SEIKI CO Y50	06-18-99	NOMURA BANK INTL PLC		20.89	10.46	10,464.79	0.000

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,400	DAIICHI PHARM CO JPY5	05-19-99	SBC WARBURG ASIA LTD		42.04	15.05	21,063.92	0.000
4,000	DAIICHI PHARM CO JPY5	06-11-99	SBC WARBURG ASIA LTD		124.47	15.59	62,362.80	0.000
6,000	DAIICHI PHARM CO JPY5	06-23-99	SBC WARBURG ASIA LTD		182.22	15.22	91,294.19	0.000
1,000	DAIICHI PHARM CO JPY5	07-27-99	HSBC INVESTMENT BANK		1.61	16.09	16,086.07	0.000
2,000	DAIICHI PHARM CO JPY5	07-28-99	HSBC INVESTMENT BANK		3.22	16.12	32,237.38	0.000
7,000	DAIICHI PHARM CO JPY5	07-29-99	HSBC INVESTMENT BANK		11.44	16.34	114,364.36	0.000
7,000	DAIICHI PHARM CO JPY5	07-30-99	HSBC INVESTMENT BANK		11.59	16.56	115,897.81	0.000
7,000	EISAI CO JPY50	07-27-99	HSBC INVESTMENT BANK		14.53	20.76	145,324.86	0.000
8,000	FUJITSU Y50	05-13-99	NOMURA BANK INTL PLC		260.65	16.32	130,586.28	0.000
8,000	FUJITSU Y50	05-14-99	NOMURA BANK INTL PLC		260.78	16.33	130,651.31	0.000
2,000	ONO PHARMACEUTICAL JP	07-27-99	HSBC INVESTMENT BANK		7.57	37.86	75,726.81	0.000
4,000	PIONEER ELEC JPY50	05-19-99	SCHRODER SECS LTD LO		129.79	16.26	65,027.12	0.000
1,000	PIONEER ELEC JPY50	05-28-99	SCHRODER SECS LTD LO		32.80	16.43	16,431.26	0.000
3,000	PIONEER ELEC JPY50	06-01-99	SCHRODER SECS LTD LO		97.24	16.24	48,714.54	0.000
1,000	SANKYO CO JPY50	05-14-99	NOMURA BANK INTL PLC		41.09	20.59	20,588.48	0.000
5,000	SHIONOGI & CO JPY50	07-15-99	SCHRODER SECS LTD LO		79.73	7.99	39,947.94	0.000
6,000	SHIONOGI & CO JPY50	07-16-99	SCHRODER SECS LTD LO		97.18	8.11	48,687.86	0.000
4,000	SHIONOGI & CO JPY50	07-19-99	SCHRODER SECS LTD LO		65.50	8.20	32,812.49	0.000
4,000	SHIONOGI & CO JPY50	07-21-99	SCHRODER SECS LTD LO		66.24	8.30	33,186.27	0.000
6,000	SHIONOGI & CO JPY50	07-22-99	SCHRODER SECS LTD LO		100.00	8.35	50,101.07	0.000
6,000	SHIONOGI & CO JPY50	07-23-99	SCHRODER SECS LTD LO		99.34	8.29	49,768.48	0.000
6,000	SHIONOGI & CO JPY50	07-26-99	SCHRODER SECS LTD LO		101.74	8.50	50,970.71	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
6,000	SHIONOGI & CO JPY50	07-27-99	SCHRODER SECS LTD LO		102.61	8.57	51,405.53	0.000
6,000	SHIONOGI & CO JPY50	07-28-99	SCHRODER SECS LTD LO		101.45	8.47	50,826.65	0.000
3,000	SHIONOGI & CO JPY50	07-29-99	SCHRODER SECS LTD LO		50.99	8.51	25,544.84	0.000
3,000	SHIONOGI & CO JPY50	07-30-99	SCHRODER SECS LTD LO		51.56	8.61	25,832.81	0.000
9,000	SUMITOMO M'NE&FIRE Y5	07-27-99	HSBC INVESTMENT BANK		5.50	6.11	54,967.07	0.000
10,000	SUMITOMO M'NE&FIRE Y5	07-28-99	HSBC INVESTMENT BANK		6.12	6.12	61,239.33	0.000
6,000	TOPPAN PRINTING CO Y5	05-06-99	SBC WARBURG ASIA LTD		145.01	12.11	72,652.13	0.000
10,000	TOPPAN PRINTING CO Y5	05-07-99	SBC WARBURG & CO LTD		244.14	12.23	122,313.72	0.000
3,000	TOPPAN PRINTING CO Y5	05-10-99	SBC WARBURG ASIA LTD		72.36	12.09	36,255.36	0.000
3,000	TOPPAN PRINTING CO Y5	05-11-99	SBC WARBURG & CO LTD		73.10	12.21	36,624.39	0.000
7,000	TOPPAN PRINTING CO Y5	05-12-99	SBC WARBURG & CO LTD		170.10	12.17	85,223.99	0.000
12,000	TOPPAN PRINTING CO Y5	05-13-99	SBC WARBURG & CO LTD		288.30	12.04	144,442.50	0.000
13,000	TOPPAN PRINTING CO Y5	05-14-99	SBC WARBURG ASIA LTD		305.18	11.76	152,894.86	0.000
10,000	TOPPAN PRINTING CO Y5	05-19-99	SBC WARBURG & CO LTD		221.45	11.09	110,947.88	0.000
5,000	TOPPAN PRINTING CO Y5	05-20-99	SBC WARBURG ASIA LTD		110.62	11.08	55,421.51	0.000
5,000	TOPPAN PRINTING CO Y5	05-24-99	SBC WARBURG ASIA LTD		115.17	11.54	57,704.44	0.000
10,000	TOPPAN PRINTING CO Y5	05-25-99	SBC WARBURG & CO LTD		230.00	11.52	115,230.12	0.000
21,000	TOPPAN PRINTING CO Y5	05-27-99	SBC WARBURG ASIA LTD		480.04	11.45	240,502.29	0.000
13,000	TOPPAN PRINTING CO Y5	05-28-99	SBC WARBURG ASIA LTD		287.64	11.09	144,109.52	0.000
10,000	TOPPAN PRINTING CO Y5	06-01-99	SBC WARBURG & CO LTD		227.52	11.40	113,990.36	0.000
5,000	TOPPAN PRINTING CO Y5	06-02-99	SBC WARBURG ASIA LTD		117.06	11.73	58,650.86	0.000
13,000	TOPPAN PRINTING CO Y5	06-03-99	SBC WARBURG ASIA LTD		304.50	11.73	152,553.88	0.000

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
12,000	TOPPAN PRINTING CO Y5	06-04-99	SBC WARBURG ASIA LTD		282.46	11.79	141,516.80	0.000
21,000	TOPPAN PRINTING CO Y5	06-08-99	SBC WARBURG ASIA LTD		486.84	11.61	243,908.56	0.000
13,000	TOPPAN PRINTING CO Y5	06-09-99	SBC WARBURG ASIA LTD		297.68	11.47	149,138.42	0.000
13,000	TOPPAN PRINTING CO Y5	06-10-99	SBC WARBURG ASIA LTD		306.82	11.82	153,719.72	0.000
8,000	TOPPAN PRINTING CO Y5	06-11-99	SBC WARBURG ASIA LTD		190.68	11.94	95,533.97	0.000
9,000	TOPPAN PRINTING CO Y5	06-14-99	SBC WARBURG ASIA LTD		214.84	11.96	107,636.84	0.000
6,000	TOPPAN PRINTING CO Y5	06-24-99	SBC WARBURG ASIA LTD		139.63	11.66	69,957.17	0.000
7,000	TOPPAN PRINTING CO Y5	06-25-99	SBC WARBURG ASIA LTD		160.11	11.46	80,217.28	0.000
4,000	TOPPAN PRINTING CO Y5	06-28-99	SBC WARBURG & CO LTD		91.37	11.44	45,778.84	0.000
1,000	TOPPAN PRINTING CO Y5	06-29-99	SBC WARBURG & CO LTD		22.91	11.48	11,478.45	0.000
10,000	TOPPAN PRINTING CO Y5	07-08-99	CAZENOVE & CO		221.06	11.08	110,751.18	0.000
6,000	TOPPAN PRINTING CO Y5	07-09-99	CAZENOVE & CO		132.26	11.04	66,260.08	0.000
6,000	TOPPAN PRINTING CO Y5	07-12-99	CAZENOVE & CO		137.12	11.45	68,698.89	0.000
4,000	TOPPAN PRINTING CO Y5	07-15-99	CAZENOVE & CO		92.32	11.56	46,255.44	0.000
7,000	TOPPAN PRINTING CO Y5	07-16-99	CAZENOVE & CO		159.26	11.40	79,787.38	0.000
5,000	TOPPAN PRINTING CO Y5	07-19-99	CAZENOVE & CO		111.86	11.21	56,038.93	0.000
5,000	TOPPAN PRINTING CO Y5	07-21-99	CAZENOVE & CO		114.30	11.45	57,262.21	0.000
5,000	TOPPAN PRINTING CO Y5	07-22-99	CAZENOVE & CO		114.18	11.44	57,206.61	0.000
6,000	TOPPAN PRINTING CO Y5	07-23-99	CAZENOVE & CO		137.11	11.45	68,694.84	0.000
5,000	TOPPAN PRINTING CO Y5	07-26-99	CAZENOVE & CO		118.03	11.83	59,131.78	0.000
6,000	TOPPAN PRINTING CO Y5	07-27-99	CAZENOVE & CO		140.32	11.72	70,300.62	0.000
10,000	TOPPAN PRINTING CO Y5	07-27-99	HSBC INVESTMENT BANK		11.69	11.70	116,994.36	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
4,000	TOPPAN PRINTING CO Y5	07-28-99	CAZENOVE & CO		92.23	11.55	46,206.91	0.000
5,000	TOPPAN PRINTING CO Y5	07-29-99	CAZENOVE & CO		115.69	11.59	57,960.96	0.000
8,000	TOPPAN PRINTING CO Y5	07-30-99	CAZENOVE & CO		190.54	11.93	95,462.31	0.000
500	CSM NV CVA(NON EXCH)N	06-03-99	ABN AMRO EQUITIES LT		62.98	50.51	25,254.87	0.000
200	CSM NV CVA(NON EXCH)N	06-04-99	ABN AMRO EQUITIES LT		25.36	50.86	10,171.34	0.000
2,700	CSM NV CVA(NON EXCH)N	06-16-99	SKANDINAVISKA ENSKIL		279.83	51.92	140,192.96	0.000
1,200	CSM NV CVA(NON EXCH)N	07-26-99	HSBC INVESTMENT BANK		6.27	52.29	62,744.39	0.000
4,900	ING GROEP NV CVA NLG1	06-04-99	INSTINET SERVICES LO		792.86	54.10	265,079.35	0.000
4,000	ING GROEP NV CVA NLG1	07-26-99	HSBC INVESTMENT BANK		20.87	52.19	208,771.13	0.000
7,100	LION NATHAN LTD NPV	05-28-99	ORD MINNETT TJ THOMP		59.60	2.41	17,088.44	0.000
24,100	LION NATHAN LTD NPV	06-02-99	ORD MINNETT TJ THOMP		195.45	2.33	56,039.04	0.000
14,200	LION NATHAN LTD NPV	06-03-99	ORD MINNETT TJ THOMP		115.03	2.32	32,979.52	0.000
14,200	LION NATHAN LTD NPV	06-04-99	ORD MINNETT TJ THOMP		113.61	2.29	32,573.60	0.000
14,100	LION NATHAN LTD NPV	06-08-99	ORD MINNETT TJ THOMP		114.18	2.32	32,738.32	0.000
22,600	LION NATHAN LTD NPV	06-11-99	ORD MINNETT TJ THOMP		186.13	2.36	53,364.73	0.000
14,400	LION NATHAN LTD NPV	06-15-99	ORD MINNETT TJ THOMP		120.06	2.39	34,421.24	0.000
13,600	LION NATHAN LTD NPV	06-18-99	ORD MINNETT TJ THOMP		111.94	2.36	32,094.14	0.000
5,800	LION NATHAN LTD NPV	06-25-99	ORD MINNETT TJ THOMP		48.24	2.38	13,831.76	0.000
7,800	LION NATHAN LTD NPV	06-30-99	ORD MINNETT TJ THOMP		65.21	2.40	18,696.82	0.000
490	CIMPOR CIMENTOS DE EU	07-26-99	HSBC INVESTMENT BANK		0.82	16.63	8,150.39	0.000
3,255	CIMPOR CIMENTOS DE EU	07-27-99	HSBC INVESTMENT BANK		5.59	17.17	55,902.72	0.000
3,765	CIMPOR CIMENTOS DE EU	07-28-99	HSBC INVESTMENT BANK		6.48	17.23	64,873.71	0.000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
3,250	CIMPOR CIMENTOS DE EU	07-29-99	HSBC INVESTMENT BANK		5.59	17.22	55,965.47	0.000
3,942	CIMPOR CIMENTOS DE EU	07-30-99	HSBC INVESTMENT BANK		6.81	17.30	68,183.69	0.000
6,295	IBERDROLA SA EUR3	07-26-99	HSBC INVESTMENT BANK		8.69	13.80	86,876.26	0.000
13,246	IBERDROLA SA EUR3	07-27-99	HSBC INVESTMENT BANK		18.93	14.29	189,305.38	0.000
6,759	IBERDROLA SA EUR3	07-28-99	HSBC INVESTMENT BANK		9.63	14.25	96,302.03	0.000
10,500	TELEFONICA SA EUR3.00	05-06-99	JP MORGAN SECURITIES		1,529.12	48.69	511,234.23	0.000
17,500	TELEFONICA SA EUR3.00	05-07-99	JP MORGAN SECURITIES		2,614.28	49.95	874,039.85	0.000
4,600	FORENINGSSPARBK SEK20	07-26-99	HSBC INVESTMENT BANK		7.01	15.24	70,090.75	0.000
400	NESTLE SA CHF10(REGD)	07-26-99	HSBC INVESTMENT BANK		709.61	1,869.15	747,661.42	0.000
5	SCHINDLER-HLDG AG PTG	06-25-99	CSFB EQUITIES LONDON		21.77	1,532.20	7,660.99	0.000
20	SCHINDLER-HLDG AG PTG	07-02-99	CSFB EQUITIES LONDON		85.76	1,508.94	30,178.81	0.000
45	SCHINDLER-HLDG AG PTG	07-16-99	CSFB EQUITIES LONDON		193.04	1,509.45	67,925.13	0.000
45	SCHINDLER-HLDG AG PTG	07-23-99	CSFB EQUITIES LONDON		196.84	1,539.18	69,262.91	0.000
25	SCHINDLER-HLDG AG PTG	07-30-99	CSFB EQUITIES LONDON		110.54	1,555.87	38,896.80	0.000
475	SULZER AG CHF80(REGD)	07-30-99	CSFB EQUITIES LONDON		795.88	589.58	280,052.27	0.000
900	UBS AG CHF20(REGD)	07-26-99	HSBC INVESTMENT BANK		241.95	283.24	254,920.17	0.000
1,880	UBS AG CHF20(REGD)	07-30-99	ROBERT FLEMING & CO		1,973.93	299.75	563,538.92	0.000
37,300	ALLIED DOMEQC ORD GBP	07-26-99	HSBC INVT PLC LTD LO		1,658.78	8.76	326,799.07	0.000
5,700	ALLIED ZURICH ORD GBP	06-23-99	INSTINET SERVICES LO		480.16	12.54	71,465.84	0.000
15,200	ALLIED ZURICH ORD GBP	06-24-99	INSTINET SERVICES LO		1,290.61	12.64	192,185.48	0.000
16,100	ALLIED ZURICH ORD GBP	06-25-99	INSTINET SERVICES LO		1,363.91	12.62	203,103.33	0.000
22,400	ALLIED ZURICH ORD GBP	06-28-99	INSTINET SERVICES LO		1,896.69	12.61	282,465.18	0.000

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
4,200	ALLIED ZURICH ORD GBP	06-29-99	INSTINET SERVICES LO		358.11	12.69	53,285.40	0.000
82,400	ALLIED ZURICH ORD GBP	06-30-99	INSTINET SERVICES LO		6,997.20	12.65	1,042,220.51	0.000
12,000	ALLIED ZURICH ORD GBP	07-01-99	INSTINET SERVICES LO		1,044.15	12.96	155,474.97	0.000
21,172	ALLIED ZURICH ORD GBP	07-26-99	HSBC INVT PLC LTD LO		1,234.23	11.48	243,137.00	0.000
3,228	ALLIED ZURICH ORD GBP	07-27-99	HSBC INVT PLC LTD LO		191.92	11.69	37,739.55	0.000
6,871	ALLIED ZURICH ORD GBP	07-28-99	ABN AMRO HOARE GOVET		554.46	12.01	82,532.65	0.000
15,800	BAA ORD GBP1	07-15-99	DEUTSCHE BANK LONDON		1,069.00	9.72	153,509.55	0.000
38,000	BAA ORD GBP1	07-16-99	DEUTSCHE BANK LONDON		2,612.03	9.87	375,171.69	0.000
7,100	BAA ORD GBP1	07-19-99	DEUTSCHE BANK LONDON		489.12	9.89	70,210.65	0.000
9,900	BAA ORD GBP1	07-20-99	DEUTSCHE BANK LONDON		669.14	9.70	96,068.74	0.000
15,300	BAA ORD GBP1	07-21-99	DEUTSCHE BANK LONDON		1,038.55	9.75	149,135.95	0.000
6,600	BAA ORD GBP1	07-22-99	DEUTSCHE BANK LONDON		319.69	9.72	64,180.84	0.000
76,200	BAA ORD GBP1	07-23-99	DEUTSCHE BANK LONDON		5,223.38	9.85	750,300.77	0.000
2,000	BAA ORD GBP1	07-26-99	HSBC INVT PLC LTD LO		98.74	9.69	19,381.21	0.000
13,400	BAA ORD GBP1	07-28-99	CSFB EQUITIES LONDON		907.14	10.08	135,066.75	0.000
11,900	BAA ORD GBP1	07-29-99	CSFB EQUITIES LONDON		809.67	10.13	120,548.75	0.000
5,200	BAA ORD GBP1	07-30-99	CSFB EQUITIES LONDON		355.77	10.18	52,933.53	0.000
8,616	CGU PLC ORD GBP0.25	07-26-99	HSBC INVT PLC LTD LO		623.97	14.26	122,880.45	0.000
28,154	CGU PLC ORD GBP0.25	07-27-99	HSBC INVT PLC LTD LO		2,084.89	14.59	410,770.11	0.000
8,230	CGU PLC ORD GBP0.25	07-28-99	HSBC INVT PLC LTD LO		606.30	14.51	119,397.96	0.000
11,545	GREAT UNIV STORES ORD	07-26-99	HSBC INVT PLC LTD LO		647.03	11.04	127,429.11	0.000
29,455	GREAT UNIV STORES ORD	07-28-99	HSBC INVT PLC LTD LO		1,666.76	11.15	328,372.79	0.000

PUBLIC SCH TEACHERS/MSAM

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
15,700	IMPERIAL TOBACCO ORD	05-05-99	LEHMAN BROTHERS INTL		1,156.95	10.58	166,142.17	0.000
5,400	IMPERIAL TOBACCO ORD	05-06-99	LEHMAN BROTHERS INTL		395.69	10.52	56,785.66	0.000
6,700	IMPERIAL TOBACCO ORD	05-10-99	LEHMAN BROTHERS INTE		493.60	10.57	70,850.01	0.000
1,100	IMPERIAL TOBACCO ORD	05-11-99	LEHMAN BROTHERS INTE		83.99	10.97	12,065.28	0.000
4,300	IMPERIAL TOBACCO ORD	05-14-99	LEHMAN BROTHERS INTE		338.11	11.28	48,511.81	0.000
4,300	IMPERIAL TOBACCO ORD	05-18-99	LEHMAN BROTHERS INTE		325.76	10.87	46,737.72	0.000
2,300	IMPERIAL TOBACCO ORD	07-15-99	CSFB EQUITIES LONDON		166.13	10.71	24,631.59	0.000
9,700	IMPERIAL TOBACCO ORD	07-16-99	CSFB EQUITIES LONDON		703.02	10.79	104,660.84	0.000
3,500	IMPERIAL TOBACCO ORD	07-19-99	CSFB EQUITIES LONDON		250.17	10.63	37,206.09	0.000
6,300	IMPERIAL TOBACCO ORD	07-20-99	CSFB EQUITIES LONDON		437.63	10.34	65,130.92	0.000
9,400	IMPERIAL TOBACCO ORD	07-21-99	CSFB EQUITIES LONDON		655.29	10.38	97,552.12	0.000
13,200	IMPERIAL TOBACCO ORD	07-22-99	ABN AMRO EQUITIES LT		928.54	10.47	138,255.41	0.000
5,700	IMPERIAL TOBACCO ORD	07-22-99	CSFB EQUITIES LONDON		400.81	10.46	59,645.43	0.000
19,300	NAT WEST ORD GBPI	06-30-99	ABN AMRO EQUITIES LT		2,757.61	21.28	410,704.47	0.000
15,900	NAT WEST ORD GBPI	07-01-99	ABN AMRO EQUITIES LT		2,322.15	21.75	345,840.55	0.000
16,000	NAT WEST ORD GBPI	07-02-99	ABN AMRO EQUITIES LT		2,380.30	22.16	354,501.44	0.000
29,900	NAT WEST ORD GBPI	07-05-99	ABN AMRO EQUITIES LT		4,482.53	22.33	667,644.24	0.000
14,300	NAT WEST ORD GBPI	07-06-99	ABN AMRO EQUITIES LT		2,115.91	22.04	315,120.77	0.000
22,400	NAT WEST ORD GBPI	07-07-99	ABN AMRO EQUITIES LT		3,274.18	21.77	487,652.63	0.000
23,300	NAT WEST ORD GBPI	07-08-99	ABN AMRO EQUITIES LT		3,268.62	20.89	486,824.19	0.000
9,806	NAT WEST ORD GBPI	07-28-99	COLLINS STEWART		1,286.30	19.56	191,788.95	0.000
100	NAT WEST ORD GBPI	07-29-99	COLLINS STEWART		12.07	19.45	1,944.56	0.000

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PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
38,584	ROYAL&SUN ALLIANCE OR	07-26-99	HSBC INVT PLC LTD LO		1,600.33	8.17	315,283.87	0.000
26,144	ROYAL&SUN ALLIANCE OR	07-27-99	HSBC INVT PLC LTD LO		1,110.68	8.37	218,792.85	0.000
16,080	ROYAL&SUN ALLIANCE OR	07-28-99	HSBC INVT PLC LTD LO		694.37	8.50	136,753.55	0.000
36,792	ROYAL&SUN ALLIANCE OR	07-29-99	HSBC INVT PLC LTD LO		1,585.67	8.49	312,391.45	0.000
2,400	SAINSBURY J ORD GBP0.	05-24-99	DEUTSCHE MORGAN GREN		107.73	6.45	15,474.72	0.000
23,500	SAINSBURY J ORD GBP0.	05-25-99	DEUTSCHE MORGAN GREN		1,001.74	6.13	143,985.07	0.000
12,300	SAINSBURY J ORD GBP0.	05-26-99	DEUTSCHE MORGAN GREN		520.64	6.08	74,734.32	0.000
7,800	SAINSBURY J ORD GBP0.	05-27-99	DEUTSCHE MORGAN GREN		331.83	6.10	47,611.16	0.000
3,300	SAINSBURY J ORD GBP0.	05-28-99	DEUTSCHE MORGAN GREN		140.32	6.09	20,099.15	0.000
20,900	SAINSBURY J ORD GBP0.	06-02-99	DEUTSCHE MORGAN GREN		917.55	6.30	131,750.14	0.000
12,300	SAINSBURY J ORD GBP0.	06-10-99	DEUTSCHE BANK LONDON		538.29	6.28	77,270.60	0.000
3,100	SAINSBURY J ORD GBP0.	06-11-99	DEUTSCHE BANK LONDON		136.32	6.30	19,525.61	0.000
9,900	SAINSBURY J ORD GBP0.	06-14-99	DEUTSCHE BANK LONDON		417.48	6.05	59,914.99	0.000
3,100	SAINSBURY J ORD GBP0.	06-15-99	DEUTSCHE BANK LONDON		128.83	5.95	18,449.80	0.000
40,900	SAINSBURY J ORD GBP0.	06-21-99	DEUTSCHE BANK LONDON		1,763.45	6.19	253,270.34	0.000
9,400	SCOT & SOUTHERN EN OR	05-04-99	GOLDMAN SACHS INTL L		615.69	9.40	88,389.39	0.000
5,800	SCOT & SOUTHERN EN OR	05-17-99	GOLDMAN SACHS INTL L		401.27	9.93	57,584.21	0.000
35,800	SCOT & SOUTHERN EN OR	05-18-99	GOLDMAN SACHS INTL L		2,427.60	9.74	348,677.54	0.000
12,400	SCOT & SOUTHERN EN OR	05-19-99	GOLDMAN SACHS INTL L		828.45	9.59	118,949.64	0.000
12,600	SCOT & SOUTHERN EN OR	05-20-99	GOLDMAN SACHS EQUITY		841.93	9.59	120,888.67	0.000
10,000	SCOT & SOUTHERN EN OR	05-21-99	GOLDMAN SACHS INTL L		686.72	9.86	98,592.49	0.000
1,400	SCOT & SOUTHERN EN OR	05-24-99	GOLDMAN SACHS INTL L		94.29	9.68	13,546.13	0.000

PURCHASE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
113,800	SCOT & SOUTHERN EN OR	05-25-99	GOLDMAN SACHS INTL L		7,539.07	9.52	1,082,956.33	0.000
5,800	SCOT & SOUTHERN EN OR	07-26-99	HSBC INVT PLC LTD LO		277.30	9.41	54,568.19	0.000
9,600	SCOT & SOUTHERN EN OR	07-28-99	GOLDMAN SACHS INTL L		625.21	9.35	89,756.74	0.000
7,700	SCOT & SOUTHERN EN OR	07-30-99	GOLDMAN SACHS INTL L		516.96	9.64	74,205.36	0.000
1,009	VOLKSWAGEN AG NON VTG	07-26-99	HSBC INVESTMENT BANK		3.39	33.57	33,872.59	0.024
3,175	VOLKSWAGEN AG NON VTG	07-27-99	HSBC INVESTMENT BANK		10.96	34.50	109,538.05	0.023
10,685	VOLKSWAGEN AG NON VTG	07-28-99	HSBC INVESTMENT BANK		37.42	35.02	374,182.74	0.023
9,231	VOLKSWAGEN AG NON VTG	07-29-99	HSBC INVESTMENT BANK		32.04	34.71	320,403.19	0.023
3,510,212							48,160,223.61	

PURCHASE OF BONDS
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
610,000	U.S. TREAS BDS 5.25 DUE 11	5.250	11-15-28	05-06-99	91.100	555,910.16	AAA	AAA	11-15-98	6.194	MERRILL LYNCH PIE
800,000	U.S. TREAS BDS 5.25 DUE 11	5.250	11-15-28	05-21-99	91.200	729,625.00	AAA	AAA	11-15-98	6.194	MERRILL LYNCH GO
900,000	U.S. TREAS BDS 5.25 DUE 11	5.250	11-15-28	05-21-99	91.500	824,203.13	AAA	AAA	11-15-98	6.194	GOLDMAN SACHS &
2,880,000	US TREAS BDS 7.25 DUE 05-1	7.250	05-15-16	06-10-99	109.300	3,149,550.00	AAA	AAA	05-15-86	6.374	WEISS PECK AND GR
2,250,000	US TREAS BDS 8.125 DUE 08-	8.125	08-15-21	06-01-99	123.600	2,781,562.50	AAA	AAA	08-15-91	6.381	GOLDMAN SACHS &
620,000	US TREAS NTS 5.5 DUE 05-15	5.500	05-15-09	05-21-99	99.800	618,837.50	NR	NR	05-17-99	5.904	MERRILL LYNCH GO
965,000	US TREAS NTS 5.5 DUE 05-15	5.500	05-15-09	05-24-99	100.000	965,000.00	NR	NR	05-17-99	5.904	MERRILL LYNCH PIE
1,500,000	US TREAS NTS 5.5 DUE 05-15	5.500	05-15-09	05-24-99	100.000	1,500,703.12	NR	NR	05-17-99	5.904	MERRILL LYNCH PIE
1,125,000	US TREAS NTS 5.5 DUE 05-15	5.500	05-15-09	05-27-99	99.000	1,114,628.91	NR	NR	05-17-99	5.904	ABN AMRO SECURIT
650,000	US TREAS NTS 5.75 DUE 08-1	5.750	08-15-03	05-20-99	100.500	653,453.13	AAA	AAA	08-15-93	5.881	MERRILL LYNCH GO
4,800,000	US TREAS NTS 5.75 DUE 08-1	5.750	08-15-03	05-21-99	100.700	4,837,875.00	AAA	AAA	08-15-93	5.881	GOLDMAN SACHS &
4,145,000	US TREAS NTS 5.75 DUE 08-1	5.750	08-15-03	05-21-99	100.800	4,178,354.30	AAA	AAA	08-15-93	5.881	LEHMAN BROTHERS
3,400,000	US TREAS NTS 5.75 DUE 08-1	5.750	08-15-03	05-25-99	100.700	3,426,031.25	AAA	AAA	08-15-93	5.881	LEHMAN BROTHERS
2,400,000	FNMA NT 5.625 05-14-2004	5.625	05-14-04	05-05-99	99.900	2,399,040.00	AAA	AAA	05-10-99	6.395	MERRILL LYNCH PIE
900,000	BRIT SKY BROADCASTING GR	6.875	02-23-09	05-03-99	99.500	896,265.00	BBB-	BAA2	02-23-99	8.491	MERRILL LYNCH PIE
950,000	LEHMAN BROS HLDGS INC 6.2	6.250	04-01-03	05-10-99	99.100	941,526.00	A	A3	04-07-98	7.160	MERRILL LYNCH PIE
650,000	MERRILL LYNCH CO 6 DUE 02	6.000	02-17-09	05-04-99	96.500	627,263.00	AA-	AA3	02-17-99	7.468	MERRILL LYNCH PIE
555,000	NEWS AMER INC GTD SR DEB	7.300	04-30-28	05-12-99	98.200	545,526.15	BBB-	BAA3	04-30-98	8.080	MERRILL LYNCH PIE
1,070,000	PVTPL EOP OPER LTD PARTNE	7.250	02-15-18	05-05-99	97.000	1,038,927.20	BBB+	BAA1	02-18-98	8.000	MERRILL LYNCH PIE
500,000	PVTPL RJR NABISCO INC NT 1	7.375	05-15-03	05-27-99	98.900	494,665.00	BBB-	NR	05-18-99	8.271	MERRILL LYNCH PIE
520,000	SPRINT CAP CORP SPRINT CAP	6.875	11-15-28	05-05-99	96.900	504,119.20	BBB+	BAA1	11-16-98	7.620	WARBURG DILLON R
500,000	WORLDCOM INC GA NT 6.95 D	6.950	08-15-28	07-15-99	96.400	482,410.00	A-	A3	08-11-98	7.435	CHASE SECURITIES

SMITH GRAHAM

PURCHASE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
1,980,000	##FNMA TBA POOL #9999999 6	6.500	06-01-10	05-06-99	100.500	1,991,137.50	AAA AAA	01-01-40	6.170	GOLDMAN SACHS &
1,765,176	FHLMC GROUP C26465 6.5 05-	6.500	05-01-29	05-04-99	99.300	1,753,592.03	AAA AAA	05-01-99	7.350	BEAR, STEARNS, SE
1,980,098	FNMA POOL #252567 6.5 DUE	0.000	07-01-14	05-18-99	99.900	1,978,860.43	AAA AAA	06-01-99	7.120	GOLDMAN SACHS &
2,100,000	FNMA POOL #453968 6 DUE 12	6.000	12-01-28	05-12-99	96.200	2,020,265.24	AAA AAA	12-01-98	7.130	BEAR, STEARNS, SE
5,640,000	FNMA TBA POOL #9999999 6.5	6.500	05-01-29	05-12-99	98.700	5,569,500.00	AAA AAA	01-01-40	0.000	NATIONSBANK
3,609,488	AST SECURITIZATION CORP S	7.100	08-13-29	05-05-99	103.000	3,719,887.71	AAA NR	10-11-95	6.780	GOLDMAN SACHS &
49,764,762						50,298,718.46				

LINCOLN CAPITAL

1,250,000	ONT PROV CDA 5.5 DUE 10-01	5.500	10-01-08	06-15-99	90.900	1,136,437.50	AA- AA3	10-01-98	7.018	FIRST BOSTON CORP
2,000,000	QUE PROV CDA 7.125 BD DUE	7.125	02-09-24	06-09-99	98.200	1,965,800.00	A+ A2	02-09-94	7.533	SALOMON BROS INC
16,875,000	U S TREAS 5.625 NTS DTD 2-	5.625	02-28-01	06-03-99	100.200	16,909,277.34	AAA AAA	02-29-96	5.550	MERRILL LYNCH PIE
28,730,000	U S TREAS 5.625 NTS DTD 2-	5.625	02-28-01	06-04-99	100.100	28,782,746.48	AAA AAA	02-29-96	5.550	DEUTSCHE BANK GO
1,155,000	U.S. TREAS 6.5 NT DUE 10-1	6.500	10-15-06	07-30-99	102.300	1,182,431.25	AAA AAA	10-15-96	6.090	SALOMON BROS INC
2,130,000	U.S. TREAS BDS 5.25 DUE 11	5.250	11-15-28	05-25-99	91.000	1,940,296.88	AAA AAA	11-15-98	6.194	FIRST BOSTON CORP
420,000	U.S. TREAS NTS 5.250 DUE 0	5.250	08-15-03	06-16-99	97.700	410,353.13	AAA AAA	08-15-98	5.866	MORGAN STANLEY
410,000	U.S. TREAS NTS 5.250 DUE 0	5.250	08-15-03	06-17-99	98.000	401,928.13	AAA AAA	08-15-98	5.866	MORGAN STANLEY
21,300,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	06-03-99	116.900	24,914,343.75	AAA AAA	04-04-83	5.929	DEUTSCHE BANK GO
36,260,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	06-04-99	116.900	42,390,206.25	AAA AAA	04-04-83	5.929	DEUTSCHE BANK GO
17,175,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-03-99	124.500	21,385,558.59	AAA AAA	07-02-85	6.088	DEUTSCHE BANK GO
29,240,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-04-99	124.300	36,362,681.25	AAA AAA	07-02-85	6.088	MERRILL LYNCH PIE

PURCHASE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
2,035,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-30-99	123.900	2,522,446.09	AAA	AAA	07-02-85	6.088	FIRST BOSTON CORP
975,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-30-99	123.900	1,208,542.97	AAA	AAA	07-02-85	6.088	BEAR, STEARNS, SE
900,000	US TREAS 5.625 NT DUE 02-1	5.625	02-15-06	06-03-99	98.300	885,515.63	AAA	AAA	02-15-96	6.024	MERRILL LYNCH PIE
1,530,000	US TREAS 5.625 NT DUE 02-1	5.625	02-15-06	06-04-99	98.200	1,503,464.06	AAA	AAA	02-15-96	6.024	DEUTSCHE BANK GO
3,100,000	US TREAS 5.625 NT DUE 05-1	5.625	05-15-08	06-29-99	97.200	3,013,539.06	AAA	AAA	05-15-98	6.051	B.A. SECURITIES I
4,250,000	US TREAS 6.00 NTS DUE 08-1	6.000	08-15-00	06-03-99	100.700	4,280,546.88	AAA	AAA	08-15-97	5.339	SALOMON BROS INC
7,230,000	US TREAS 6.00 NTS DUE 08-1	6.000	08-15-00	06-04-99	100.600	7,280,271.09	AAA	AAA	08-15-97	5.339	LEHMAN BROTHERS
1,705,000	US TREAS 6.125 BD DUE 11-1	6.125	11-15-27	06-30-99	99.200	1,691,746.29	AAA	AAA	11-15-97	6.279	LEHMAN BROTHERS
11,870,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	06-03-99	102.900	12,222,390.63	AAA	AAA	08-15-97	6.291	MERRILL LYNCH PIE
20,210,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	06-04-99	102.600	20,740,512.50	AAA	AAA	08-15-97	6.291	DEUTSCHE BANK GO
95,000	US TREAS 6.875 NT DUE 05-1	6.875	05-15-06	06-21-99	105.200	99,972.66	AAA	AAA	05-15-96	6.061	LEHMAN BROTHERS
145,000	US TREAS 6.875 NT DUE 05-1	6.875	05-15-06	07-07-99	104.600	151,796.88	AAA	AAA	05-15-96	6.061	FIRST BOSTON CORP
1,240,000	US TREAS 6.875 NT DUE 05-1	6.875	05-15-06	07-30-99	104.300	1,293,668.75	AAA	AAA	05-15-96	6.061	DB CLEARING SERVI
3,525,000	US TREAS 7.625 BD DUE 11-1	7.625	11-15-22	07-30-99	115.200	4,060,910.16	AAA	AAA	11-15-92	6.360	SALOMON BROS INC
2,335,000	US TREAS 7.875 NT DUE 11-1	7.875	11-15-04	06-30-99	109.300	2,552,720.51	AAA	AAA	11-15-94	5.976	LEHMAN BROTHERS
2,460,000	US TREAS 8.75 BD DUE 11-15	8.750	11-15-08	06-30-99	110.500	2,718,972.66	AAA	AAA	11-15-78	7.276	LEHMAN BROTHERS
10,025,000	US TREAS 8.75 BD DUE 11-15	8.750	11-15-08	07-30-99	110.100	11,039,248.05	AAA	AAA	11-15-78	7.276	SALOMON BROS INC
5,705,000	US TREAS BDS 12 DUE	12.000	08-15-13	06-03-99	140.800	8,034,244.53	AAA	AAA	08-15-83	7.467	DEUTSCHE BANK GO
9,715,000	US TREAS BDS 12 DUE	12.000	08-15-13	06-04-99	140.600	13,666,272.66	AAA	AAA	08-15-83	7.467	MERRILL LYNCH PIE
14,700,000	US TREAS BDS 8.5 DUE 02-15	8.500	02-15-20	05-26-99	128.200	18,857,395.20	AAA	AAA	02-15-90	6.395	FIRST BOSTON CORP
2,575,000	US TREAS BDS 8.5 DUE 02-15	8.500	02-15-20	06-03-99	126.000	3,244,500.00	AAA	AAA	02-15-90	6.395	MERRILL LYNCH PIE
4,385,000	US TREAS BDS 8.5 DUE 02-15	8.500	02-15-20	06-04-99	125.500	5,506,600.78	AAA	AAA	02-15-90	6.395	DEUTSCHE BANK GO

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
11,045,000	US TREAS BDS 9.25 DUE 02-1	9.250	02-15-16	06-03-99	130.900	14,462,046.88	AAA	AAA	02-15-86	6.379	MERRILL LYNCH PIE
18,805,000	US TREAS BDS 9.25 DUE 02-1	9.250	02-15-16	06-04-99	130.500	24,552,278.13	AAA	AAA	02-15-86	6.379	DEUTSCHE BANK GO
9,915,000	US TREAS NTS 4 DUE 10-31-2	4.000	10-31-00	06-30-99	97.900	9,708,768.00	AAA	NR	10-31-98	5.432	LEHMAN BROTHERS
1,900,000	US TREAS NTS 5.5 DUE 05-15	5.500	05-15-09	05-18-99	99.200	1,886,640.63	NR	NR	05-17-99	5.904	FIRST BOSTON CORP
795,000	US TREAS NTS 5.625 DUE 12-	5.625	12-31-02	07-15-99	99.900	794,254.69	AAA	AAA	12-31-97	5.811	FIRST BOSTON CORP
805,000	US TREAS NTS 6.125 DUE 08-	6.125	08-15-07	06-23-99	99.900	804,559.77	AAA	AAA	08-15-97	6.090	LEHMAN BROTHERS
15,000,000	FHLMC 5.75 07-15-2003	5.750	07-15-03	06-30-99	98.000	14,709,300.00	AAA	AAA	06-30-98	6.440	LEHMAN BROTHERS
14,135,000	FHLMC 5.75 07-15-2003	5.750	07-15-03	07-15-99	98.700	13,953,789.30	AAA	AAA	06-30-98	6.440	LEHMAN BROTHERS
10,000,000	FNMA 6.375 DUE 06-15-2009	6.375	06-15-09	06-18-99	99.500	9,954,400.00	AAA	AAA	06-08-99	6.739	SMITH BARNEY INC
18,000,000	FNMA 6.75 DEB DUE 07-30-20	6.750	07-30-07	06-24-99	97.700	17,602,920.00	AAA	AAA	07-28-97	7.040	MERRILL LYNCH PIE
4,615,000	FNMA FED NATL MTG ASSN 6	6.250	05-15-29	07-15-99	94.800	4,378,250.50	AAA	AAA	05-15-99	6.919	LEHMAN BROTHERS
2,000,000	ASSOC CORP N AMER 5.5 DUE	5.500	02-15-04	06-21-99	95.000	1,900,960.00	AA-	AA3	02-09-99	6.880	SALOMON BROS INC
900,000	TRANSCANADA PIPELINES LT	0.000	06-15-06	06-10-99	99.900	899,514.00	A	A2	06-15-99	7.200	MORGAN STANLEY
2,000,000	AFRICAN DEV BK 6.75 DUE 10	6.750	10-01-04	06-30-99	100.700	2,014,320.00	AA+	AAA	10-14-92	5.889	PRUDENTIAL SECUI
1,000,000	1ST BK SYS INC 8.00 BD DUE	8.000	07-02-04	06-21-99	104.900	1,049,660.00	A-	A2	07-02-92	6.920	MORGAN STANLEY
1,000,000	1ST UN CORP BD 6.625 DUE 0	0.000	06-15-04	06-18-99	99.800	998,010.00	AAA	A1	06-23-99	6.740	FIRST UNION CAPIT
865,000	AHOLD FIN U S A INC NT 6.8	6.875	05-01-29	06-28-99	92.000	796,483.35	A	A3	04-29-99	7.600	J.P. MORGAN SECUR
915,000	ALBERTSONS INC BD 7.45 DUE	0.000	08-01-29	07-22-99	99.700	912,804.00	A	A2	07-27-99	7.613	GOLDMAN SACHS &
1,000,000	ALLEGIANCE CORP 7.3 NT DU	7.300	10-15-06	06-30-99	101.700	1,017,970.00	A	A2	10-15-96	6.880	BEAR, STEARNS, SE
1,000,000	AT&T CORP NTS 6.5 DUE 03-1	6.500	03-15-29	06-28-99	89.200	892,860.00	AA-	A1	03-26-99	7.567	FIRST BOSTON CORP
1,000,000	BANKAMERICA CORP NEW M	5.750	03-01-04	06-22-99	95.800	958,910.00	A+	AA2	03-23-99	6.830	NATIONSBANC MON
1,000,000	BANKBOSTON CORP MEDIUM	6.125	03-15-02	06-16-99	98.900	989,440.00	NR	A2	03-12-99	6.600	FIRST BOSTON CORP

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,000,000	BAXTER INTL INC 6.625 BD D	6.625	02-15-28	06-08-99	90,500	905,320.00	A	A3	02-15-98	7.570	FIRST BOSTON CORP
1,500,000	BELLSOUTH TELECOMMUNIC	6.000	06-15-12	06-15-99	98,700	1,481,730.00	AAA	AAA	06-15-98	6.340	FIRST BOSTON CORP
450,000	BK 1 CORP NT 6.875 DUE 08-	0.000	08-01-06	07-15-99	99,700	448,924.50	A+	AA3	07-22-99	7.255	MORGAN STANLEY
1,000,000	BK 1 CORP SUB NT 8.1 DUE 0	8.100	03-01-02	06-16-99	103,900	1,039,370.00	A	NR	03-01-92	6.540	FIRST BOSTON CORP
1,010,000	CABOT INDL PPTYS L P 7.125	7.125	05-01-04	06-11-99	97,500	985,416.60	BBB-	BAA2	05-04-99	7.700	PAIN WEBBER GOV
1,000,000	CDN NATL RY CO 6.45 DUE	6.450	07-15-36	06-28-99	96,400	964,220.00	BBB	BAA2	07-07-98	7.790	WARBURG DILLON R
975,000	CHASE MANHATTAN CORP N	6.000	02-15-09	06-18-99	92,800	905,619.00	A	A1	02-23-99	7.190	MORGAN STANLEY
1,000,000	CHRYSLER CORP 7.45 DEB DU	7.450	03-01-27	06-09-99	101,800	1,018,530.00	A+	A1	03-03-97	7.460	MERRILL LYNCH PIE
2,500,000	CIT GROUP INC MEDIUM TER	6.375	10-01-02	06-15-99	99,000	2,476,275.00	A+	AA3	09-30-97	6.630	FIRST BOSTON CORP
1,050,000	COCA COLA ENTERPRISES IN	6.950	11-15-26	06-09-99	95,800	1,006,257.00	A+	A3	11-20-96	7.440	CHASE SECURITIES
1,000,000	COMCAST CABLE COMMUNIC	8.125	05-01-04	06-28-99	104,700	1,047,930.00	BBB	BAA2	05-01-97	6.900	SALOMON BROS INC
1,000,000	COMERICA INC 7.25 DUE 08-0	7.250	08-01-07	06-10-99	101,000	1,010,000.00	A-	A3	08-07-95	7.130	WARBURG DILLON R
1,000,000	CONOCO INC NT DTD 04/20/19	6.950	04-15-29	06-09-99	93,900	939,210.00	A-	A3	04-20-99	7.769	FIRST BOSTON CORP
1,000,000	COUNTRYWIDE HOME LNS IN	6.250	04-15-09	06-10-99	92,400	924,860.00	NR	A3	04-13-99	7.170	DEUTSCHE BANK GO
1,000,000	CSX CORP 7.9 DEB DUE 05-01	7.900	05-01-17	06-15-99	102,200	1,022,910.00	BBB	BAA2	05-06-97	7.680	FIRST BOSTON CORP
1,000,000	DELPHI AUTOMOTIVE SYS CO	6.125	05-01-04	06-09-99	97,200	972,920.00	BBB	BAA2	05-04-99	7.334	CHASE SECURITIES
1,000,000	DELTA AIR LINES INC MEDIU	6.650	03-15-04	06-09-99	98,400	984,370.00	BBB-	BAA3	03-02-99	7.270	MORGAN STANLEY
1,000,000	DUKE RLTY LTD PARTNERSHI	6.800	02-12-09	06-30-99	93,400	934,150.00	BBB+	BAA1	02-12-99	7.790	WARBURG DILLON R
1,000,000	EOP OPER LTD PARTNERSHIP	6.500	01-15-04	06-30-99	96,900	969,500.00	BBB+	BAA1	01-26-99	7.300	PAIN WEBBER GOV
255,000	FIFTH 3RD CAP TR 1 8.136 D	8.136	03-15-27	06-25-99	100,200	255,566.10	A	A2	03-20-97	7.870	WARBURG DILLON R
2,000,000	FINOVA CAP CORP MEDIUM T	6.250	11-01-02	06-16-99	98,400	1,968,400.00	NR	BAA1	10-28-98	6.700	WARBURG DILLON E
2,000,000	FORD MTR CR CO 6.75 DUE 05	6.750	05-15-05	06-16-99	99,400	1,989,000.00	A	A1	05-24-93	6.980	SPEAR LEEDS AND K

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
430,000	FORTUNE BRANDS INC 6.25 N	6.250	04-01-08	06-28-99	95.000	408,727.90	A	A2	03-31-98	7.120	MERRILL LYNCH PIE
500,000	FT JAMES CORP 6.875 SR NT	6.875	09-15-07	06-28-99	98.200	491,380.00	BBB	BAA2	09-29-97	7.300	SALOMON BROS INC
2,000,000	GEN MTRS ACCEP CORP 6.625	6.625	10-15-05	06-21-99	98.600	1,973,780.00	A	A2	10-15-95	6.990	WARBURG DILLON R
1,000,000	HARRAHS OPER INC HARRAH	7.500	01-15-09	06-08-99	96.800	968,400.00	BBB-	BAA3	01-20-99	7.920	MORGAN STANLEY
1,000,000	HELLER FINL INC 7.0 NT DUE	7.000	05-15-02	06-30-99	100.800	1,008,240.00	A-	A3	05-15-95	6.540	WARBURG DILLON R
985,000	HSEHD FIN CORP 5.875 DUE 0	5.875	02-01-09	06-18-99	90.900	895,729.45	A	A2	02-05-99	7.542	MORGAN STANLEY
1,000,000	HSEHD FIN CORP HSEHD FIN	0.000	07-15-06	07-07-99	99.800	998,480.00	A	A2	07-15-99	7.176	FIRST BOSTON CORP
1,000,000	HSEHD FIN CORP TR SR 00562	6.125	07-15-02	06-09-99	98.600	986,590.00	NR	A2	07-15-98	6.560	SALOMON BROS INC
1,000,000	IL PWR CO NEW MTG BD 7.5 D	0.000	06-15-09	06-24-99	99.800	998,530.00	BBB	BAA1	06-29-99	7.360	SALOMON BROS INC
1,000,000	KROGER CO 6.375 DUE 03-01-	6.375	03-01-08	06-28-99	93.500	935,870.00	BBB-	BAA3	02-25-98	7.300	J.P. MORGAN SECUR
1,000,000	LOCKHEED MARTIN CORP 7.4	7.450	06-15-04	06-28-99	101.800	1,018,150.00	BBB+	BAA1	06-15-96	7.000	J.P. MORGAN SECUR
1,250,000	MAN PROV CDA DEB SER EF D	5.500	10-01-08	06-15-99	91.100	1,139,637.50	AA-	AA3	09-29-98	6.860	FIRST BOSTON CORP
1,000,000	MERCK & CO INC 6.4 SR NT D	6.400	03-01-28	06-28-99	91.900	919,760.00	AAA	AAA	03-01-98	7.110	J.P. MORGAN SECUR
845,000	MFR & TRADERS BNK 7.0 SUB	7.000	07-01-05	06-25-99	98.500	833,136.20	BBB+	A3	07-03-95	7.260	MORGAN STANLEY
180,000	MORGAN J P & CO INC 5.75 D	5.750	02-25-04	06-22-99	95.900	172,751.40	AA	A1	02-25-99	7.084	MORGAN STANLEY
185,000	MORGAN J P & CO INC 5.75 D	5.750	02-25-04	06-22-99	95.900	177,522.30	AA	A1	02-25-99	7.084	MERRILL LYNCH PIE
135,000	MORGAN J P & CO INC 5.75 D	5.750	02-25-04	06-22-99	96.000	129,636.45	AA	A1	02-25-99	7.084	J.P. MORGAN SECUR
1,000,000	MORGAN STANLEY DEAN WI	5.625	01-20-04	06-21-99	95.700	957,250.00	A+	AA3	01-20-99	7.078	MORGAN STANLEY
1,000,000	NABISCO INC 6.375 NT DUE 0	6.375	02-01-35	06-16-99	95.500	955,940.00	BBB	BAA2	01-22-98	6.740	WARBURG DILLON R
1,000,000	NATL CY CORP SUB NT 5.75 D	5.750	02-01-09	06-16-99	90.500	905,530.00	A-	A2	02-01-99	7.170	WARBURG DILLON R
895,000	NORTHN TR CO MEDIUM TER	0.000	08-01-09	07-22-99	99.900	894,418.25	A+	A2	07-27-99	7.314	GOLDMAN SACHS &
1,000,000	NORWEST CORP SER H TRAN	6.750	06-15-07	06-30-99	98.000	980,510.00	NR	AA3	06-19-97	7.120	B.A. SECURITIES I

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
4,300,000	NRG ENERGY INC SR NT 7.5 D	0.000	06-01-09	05-20-99	99.900	4,298,710.00	BBB- BAA3	05-25-99	7.680	SALOMON BROS INC
1,000,000	PENNEY J C & CO 7.375 BD D	7.375	06-15-04	06-28-99	101.100	1,011,810.00	BBB+ A3	06-15-94	7.040	SALOMON BROS INC
1,000,000	PHILIP MORRIS COS INC 6.37	6.375	02-01-06	06-21-99	95.900	959,930.00	A A2	02-01-96	7.240	MORGAN STANLEY
1,000,000	PNC FDG CORP 6.875 SUB NT	6.875	07-15-07	06-08-99	99.100	991,070.00	BBB+ A3	07-14-97	7.290	SALOMON BROS INC
1,000,000	PVTPL AMERN GEN INSTL CA	7.570	12-01-45	06-30-99	97.400	974,160.00	A AA2	12-04-96	7.190	MERRILL LYNCH PIE
1,000,000	PVTPL ERAC USA FIN CO 6.37	6.375	05-15-03	06-21-99	97.400	974,760.00	BBB+ BAA2	05-12-98	7.320	GOLDMAN SACHS &
1,000,000	PVTPL LIBERTY MEDIA GROU	8.500	07-15-29	06-30-99	99.700	997,270.00	BBB- BAA3	07-07-99	8.633	LEHMAN BROTHERS
1,000,000	PVTPL LOWES COS INC 6.5 DU	6.500	03-15-29	06-28-99	88.000	880,890.00	A A2	02-23-99	7.510	WARBURG DILLON R
1,000,000	PVTPL LSP ENERGY LTD / LSP	0.000	07-15-25	05-13-99	100.000	1,000,000.00	BBB- BAA3	05-21-99	0.000	FIRST BOSTON CORP
1,000,000	PVTPL MONSANTO CO NT 144	5.750	12-01-05	06-21-99	94.100	941,230.00	A A2	12-09-98	6.690	WARBURG DILLON R
1,000,000	PVTPL PEPSI BOTTLING HLDG	5.625	02-17-09	06-09-99	90.700	907,540.00	A A1	02-09-99	6.830	GOLDMAN SACHS &
950,000	PVTPL PK PL ENTMNT 144A N	0.000	08-01-03	07-28-99	99.300	943,825.00	BBB- BAA3	08-02-99	8.347	MERRILL LYNCH PIE
1,000,000	PVTPL PRUDENTIAL INS CO A	6.375	07-23-06	06-21-99	96.300	963,290.00	A+ A2	07-30-98	6.980	GOLDMAN SACHS &
1,000,000	PVTPL ROHM & HAAS CO NT	0.000	07-15-09	06-30-99	99.900	999,760.00	A- A3	07-06-99	7.354	SALOMON BROS INC
950,000	PVTPL SUPERVALU INC NT 144	0.000	08-01-09	07-30-99	99.500	946,133.50	BBB+ BAA1	08-04-99	7.874	MERRILL LYNCH PIE
1,000,000	PVTPL TELECOMUNICACIONE	6.650	05-15-06	05-13-99	99.900	999,630.00	BBB BAA2	05-20-99	7.437	SALOMON BROS INC
2,365,000	PVTPL TRW INC DEB 144A 7.7	0.000	06-01-29	05-26-99	99.000	2,343,265.65	BBB BAA1	06-02-99	7.890	MORGAN STANLEY
1,000,000	RAYTHEON CO 6.75 DEB DUE0	6.750	03-15-18	06-08-99	94.900	949,410.00	BBB BAA1	03-15-98	7.710	FIRST BOSTON CORP
450,000	ROYAL CARIBBEAN CRUISES	7.500	10-15-27	06-28-99	92.200	415,228.50	BBB- BAA3	10-14-97	8.080	MERRILL LYNCH PIE
1,000,000	SAFEWAY INC 6.05 DUE 11-15	6.050	11-15-03	06-21-99	97.600	976,090.00	BBB BAA2	11-09-98	6.800	MORGAN STANLEY
1,000,000	SEARS ROEBUCK ACCEP COR	6.250	05-01-09	06-16-99	93.200	932,120.00	A- A2	05-06-99	7.471	WARBURG DILLON R
720,000	SIGNET BK MEDIUM TERM SU	7.800	09-15-06	07-02-99	104.300	751,284.00	A WR	09-16-96	7.130	SALOMON BROS INC

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
1,000,000	SIMON PPTY GROUP LP 6.75 D	6.750	02-09-04	06-09-99	97,500	975,590.00	BBB+ BAA1	02-09-99	7.630	J.P. MORGAN SECUR
1,000,000	SOC NATL BK CLEV OH 7.25 S	7.250	06-01-05	06-21-99	101,600	1,016,210.00	A- A1	05-25-95	7.090	MORGAN STANLEY
600,000	SOUTHN CAL EDISON CO NT	6.650	04-01-29	07-14-99	91,300	548,262.00	A A2	04-01-99	7.400	SALOMON BROS INC
900,000	SPIEKER PPTYS L P INC 7.25	7.250	05-01-09	05-26-99	98,900	890,793.00	BBB BAA2	05-11-99	7.790	J.P. MORGAN SECUR
1,500,000	SPRINT CAP CORP NT 6.125 D	6.125	11-15-08	06-09-99	92,900	1,393,665.00	BBB+ BAA1	11-16-98	7.170	GOLDMAN SACHS &
1,000,000	SVC CORP INTL 6 DUE 12-15-	6.000	12-15-05	06-09-99	92,200	922,410.00	BBB BAA2	12-11-98	7.650	CHASE SECURITIES
1,000,000	TIME WARNER INC 6.875 BD D	6.875	06-15-18	06-08-99	94,200	942,400.00	BBB BAA3	06-08-98	7.720	SALOMON BROS INC
1,000,000	UN CARBIDE CORP 6.7 DUE 04	6.700	04-01-09	06-21-99	95,600	956,810.00	BBB BAA2	04-09-99	7.500	MORGAN STANLEY
1,000,000	UN OIL CO CAL 6.375 BD DUE	6.375	02-01-04	06-21-99	97,700	977,010.00	BBB+ BAA1	02-01-94	7.060	MORGAN STANLEY
1,000,000	UN PAC CORP 7.6 BD DUE 05-	7.600	05-01-05	06-28-99	101,700	1,017,210.00	BBB- BAA3	04-27-95	7.090	SALOMON BROS INC
950,000	UTD NEWS & MEDIA PLC NTS	7.250	07-01-04	06-22-99	99,100	941,716.00	BBB BAA2	06-25-99	7.330	MORGAN STANLEY
1,000,000	VA ELEC & PWR CO 6.75 1ST	6.750	02-01-07	05-03-99	100,500	1,005,000.00	A A2	02-25-97	6.990	J.P. MORGAN SECUR
965,000	WACHOVIA CORP NEW BD 6.7	6.700	06-21-04	06-15-99	99,800	963,263.00	AA- AA3	06-21-99	6.991	MERRILL LYNCH PIE
1,500,000	WORLDCOM INC GA NT 6.95 D	6.950	08-15-28	06-09-99	94,000	1,411,200.00	A- A3	08-11-98	7.435	GOLDMAN SACHS &
5,300,000	##FHLMC TBA GOLD POOL #9	6.000	06-01-29	06-04-99	94,300	5,001,875.00	AAA AAA	01-01-40	0.000	LEHMAN BROTHERS
46,980,000	##FHLMC TBA GOLD POOL #9	6.500	06-01-29	05-07-99	99,000	46,510,200.00	AAA AAA	01-01-40	0.000	SALOMON BROS INC
22,545,000	##FHLMC TBA GOLD POOL #9	6.500	06-01-29	05-10-99	98,900	22,305,459.38	AAA AAA	01-01-40	0.000	MERRILL LYNCH PIE
12,300,000	##FHLMC TBA GOLD POOL #9	7.000	06-01-29	06-04-99	99,400	12,236,578.13	AAA AAA	01-01-40	0.000	SALOMON BROS INC
26,630,000	##FNMA TBA POOL #9999999 6	6.000	06-01-14	06-04-99	96,900	25,829,019.53	AAA AAA	01-01-40	0.000	GOLDMAN SACHS &
16,000,000	##FNMA TBA POOL #9999999 7	7.500	06-01-29	04-30-99	102,700	16,440,000.00	AAA AAA	01-01-40	0.000	SALOMON BROS INC
-34,800,000	##FNMA TBA POOL #9999999 7	7.500	06-01-29	04-30-99	102,700	-35,757,000.00	AAA AAA	01-01-40	0.000	SALOMON BROS INC
8,000,000	##FNMA TBA POOL #9999999 8	8.000	06-01-29	06-04-99	103,300	8,266,250.00	AAA AAA	09-01-99	0.000	GOLDMAN SACHS &

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
2,000,000	##GNMA POOL #9999999 SER 2	8.000	06-15-29	06-04-99	103.500	2,070,000.00	AAA	AAA	01-01-40	0.000	SALOMON BROS INC
15,000,000	##GNMA TBA POOL #9999999 S	7.000	06-15-29	06-04-99	99.200	14,889,843.75	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
426,259	FHLMC GOLD C00730 6 03-01-	6.000	03-01-29	07-12-99	94.300	402,281.53	AAA	AAA	03-01-99	7.140	LEHMAN BROTHERS
696,471	FHLMC GOLD GROUP C28549	6.000	07-01-29	07-12-99	94.300	657,294.51	AAA	AAA	07-01-99	7.140	LEHMAN BROTHERS
163,126	FHLMC GOLD GROUP C28549	6.000	07-01-29	07-12-99	94.300	153,950.16	AAA	AAA	07-01-99	7.140	LEHMAN BROTHERS
1,000,100	FHLMC GOLD POOL C27142 6	6.000	05-01-29	07-12-99	94.300	943,844.04	AAA	AAA	05-01-99	7.140	LEHMAN BROTHERS
1,000,100	FHLMC GOLD POOL C27142 6	6.000	05-01-29	07-12-99	94.300	943,844.04	AAA	AAA	05-01-99	7.140	LEHMAN BROTHERS
300,030	FHLMC GOLD POOL C28808 6	6.000	07-01-29	07-12-99	94.300	283,153.31	AAA	AAA	07-01-99	7.140	LEHMAN BROTHERS
410,715	FHLMC GOLD POOL C29187 6	6.000	06-01-29	07-12-99	94.300	387,612.28	AAA	AAA	07-01-99	7.460	LEHMAN BROTHERS
12,043	FHLMC GOLD POOL E00077 7 1	7.000	12-01-06	07-15-99	100.700	12,133.79	AAA	AAA	12-01-91	7.334	LEHMAN BROTHERS
198,332	FHLMC GOLD POOL E00235 6.5	6.500	05-01-08	07-15-99	99.900	198,146.00	AAA	AAA	05-01-93	7.216	MERRILL LYNCH PIE
43,374	FHLMC GOLD POOL E00597 7 1	7.000	12-01-13	07-15-99	100.700	43,699.14	AAA	AAA	12-01-98	7.255	LEHMAN BROTHERS
934,999	FHLMC GOLD POOL E00597 7 1	7.000	12-01-13	07-15-99	100.700	942,011.30	AAA	AAA	12-01-98	7.255	LEHMAN BROTHERS
49,237	FHLMC GOLD POOL E46790 6.5	6.500	05-01-08	07-15-99	99.900	49,191.14	AAA	AAA	05-01-93	7.217	MERRILL LYNCH PIE
376,776	FHLMC GOLD POOL E47095 6.5	6.500	05-01-08	07-15-99	99.900	376,423.11	AAA	AAA	05-01-93	7.229	MERRILL LYNCH PIE
418,069	FHLMC GOLD POOL E47186 6.5	6.500	05-01-08	07-15-99	99.900	417,677.32	AAA	AAA	05-01-93	7.217	MERRILL LYNCH PIE
213,828	FHLMC GOLD POOL E47286 6.5	6.500	05-01-08	07-15-99	99.900	213,627.82	AAA	AAA	05-01-93	7.216	MERRILL LYNCH PIE
300,190	FHLMC GOLD POOL E47420 6.5	6.500	05-01-08	07-15-99	99.900	299,908.15	AAA	AAA	05-01-93	7.216	MERRILL LYNCH PIE
475,668	FHLMC GOLD POOL E47547 6.5	6.500	05-01-08	07-15-99	99.900	475,221.80	AAA	AAA	06-01-93	7.214	MERRILL LYNCH PIE
266,484	FHLMC GOLD POOL E47675 6.5	6.500	06-01-08	07-15-99	99.900	266,234.16	AAA	AAA	06-01-93	7.243	MERRILL LYNCH PIE
455,139	FHLMC GOLD POOL E47716 6.5	6.500	06-01-08	07-15-99	99.900	454,712.05	AAA	AAA	06-01-93	7.229	MERRILL LYNCH PIE
39,539	FHLMC GOLD POOL E47716 6.5	6.500	06-01-08	07-15-99	99.900	39,502.06	AAA	AAA	06-01-93	7.229	MERRILL LYNCH PIE

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
39,964	FHLMC GOLD POOL E47716	6.5	6-01-08	07-15-99	99.900	39,926.11	AAA	AAA	06-01-93	7.229	MERRILL LYNCH PIE
383,699	FHLMC GOLD POOL E48097	6.5	6-01-08	07-15-99	99.900	383,339.02	AAA	AAA	06-01-93	7.217	MERRILL LYNCH PIE
69,293	FHLMC GOLD POOL E48097	6.5	6-01-08	07-15-99	99.900	69,228.52	AAA	AAA	06-01-93	7.217	MERRILL LYNCH PIE
341,342	FHLMC GOLD POOL E48891	6.5	07-01-08	07-15-99	99.900	341,022.42	AAA	AAA	07-01-93	7.244	MERRILL LYNCH PIE
680,044	FHLMC GOLD POOL E53478	6.5	12-01-08	07-15-99	99.900	679,406.77	AAA	AAA	11-01-93	7.216	MERRILL LYNCH PIE
35,544	FHLMC GOLD POOL E53478	6.5	12-01-08	07-15-99	99.900	35,510.27	AAA	AAA	11-01-93	7.216	MERRILL LYNCH PIE
533,866	FHLMC GOLD POOL E54764	6.5	12-01-08	07-15-99	99.900	533,365.56	AAA	AAA	12-01-93	7.192	MERRILL LYNCH PIE
25,088	FHLMC GOLD POOL E60928	7.0	08-01-10	07-15-99	100.700	25,275.93	AAA	AAA	07-01-95	7.261	LEHMAN BROTHERS
32,753	FHLMC GOLD POOL E68462	7.1	12-01-12	07-15-99	100.700	32,998.67	AAA	AAA	12-01-97	7.269	LEHMAN BROTHERS
214,730	FHLMC GOLD POOL E77128	7.0	05-01-14	07-15-99	100.700	216,339.97	AAA	AAA	05-01-99	7.249	LEHMAN BROTHERS
950,382	FHLMC GOLD POOL E77959	7.0	08-01-14	07-15-99	100.700	957,509.87	AAA	AAA	07-01-99	7.241	LEHMAN BROTHERS
570,131	FHLMC GOLD POOL E77959	7.0	08-01-14	07-15-99	100.700	574,406.98	AAA	AAA	07-01-99	7.241	LEHMAN BROTHERS
22,545,000	FHLMC GOLD TBA POOL #999	6.500	08-01-29	05-26-99	97.900	22,072,964.06	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
70,520,000	FHLMC GOLD TBA POOL #999	6.500	08-01-29	05-26-99	98.000	69,109,600.00	AAA	AAA	01-01-40	0.000	SALOMON BROS INC
794,163	FHLMC GROUP #E00214	6.5000	05-01-08	07-15-99	99.900	793,418.40	AAA	AAA	05-01-93	6.990	MERRILL LYNCH PIE
14,868	FHLMC GROUP #E00412	7.00 P	01-01-11	07-15-99	100.700	14,979.55	AAA	AAA	01-01-96	7.259	LEHMAN BROTHERS
916,397	FHLMC GROUP #E00412	7.00 P	01-01-11	07-15-99	100.700	923,269.75	AAA	AAA	01-01-96	7.259	LEHMAN BROTHERS
24,531	FHLMC GROUP #E2-0184	7.0 M	06-01-10	07-15-99	100.700	24,715.07	AAA	AAA	06-01-95	7.256	LEHMAN BROTHERS
735,210	FHLMC GROUP #E20068	6.5 MT	11-01-08	07-15-99	99.900	734,520.42	AAA	AAA	11-01-93	7.192	MERRILL LYNCH PIE
229,346	FHLMC GROUP #E48231	6.5000	06-01-08	07-15-99	99.900	229,131.37	AAA	AAA	06-01-93	7.214	MERRILL LYNCH PIE
972,003	FHLMC GROUP #G10374	7.0 MT	08-01-10	07-15-99	100.700	979,293.49	AAA	AAA	07-01-95	6.990	LEHMAN BROTHERS
15,854	FHLMC GROUP #G10697	7.0 MT	07-01-12	07-15-99	100.700	15,972.40	AAA	AAA	06-01-97	7.040	LEHMAN BROTHERS

LINCOLN CAPITAL

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
303,628	FHLMC GROUP C00690 6 12-01	6.000	12-01-28	07-12-99	94.300	286,549.27	AAA	AAA	12-01-98	7.140	LEHMAN BROTHERS
857,194	FHLMC GROUP C00690 6 12-01	6.000	12-01-28	07-12-99	94.300	808,977.16	AAA	AAA	12-01-98	7.140	LEHMAN BROTHERS
I 142,905	FHLMC GROUP C29019 6 07-01	6.000	07-01-29	07-12-99	94.300	134,866.59	AAA	AAA	07-01-99	7.140	LEHMAN BROTHERS
70,000	FHLMC GROUP E00729 7 07-01	7.000	07-01-14	07-15-99	100.700	70,525.00	AAA	AAA	07-01-99	7.110	LEHMAN BROTHERS
758,665	FHLMC GROUP E00729 7 07-01	7.000	07-01-14	07-15-99	100.700	764,354.99	AAA	AAA	07-01-99	7.110	LEHMAN BROTHERS
21,492	FHLMC GROUP E47973 6.5 06-	6.500	06-01-08	07-15-99	99.900	21,471.50	AAA	AAA	06-01-93	7.217	MERRILL LYNCH PIE
583,360	FHLMC GROUP E47973 6.5 06-	6.500	06-01-08	07-15-99	99.900	582,812.86	AAA	AAA	06-01-93	7.217	MERRILL LYNCH PIE
53,572	FHLMC GROUP E47973 6.5 06-	6.500	06-01-08	07-15-99	99.900	53,521.29	AAA	AAA	06-01-93	7.217	MERRILL LYNCH PIE
782,825	FHLMC GROUP E48446 6.5 06-	6.500	06-01-08	07-15-99	99.900	782,091.44	AAA	AAA	06-01-93	7.217	MERRILL LYNCH PIE
118,872	FHLMC GROUP E49015 6.5 06-	6.500	06-01-08	07-15-99	99.900	118,761.03	AAA	AAA	07-01-93	7.216	MERRILL LYNCH PIE
87,065	FHLMC GROUP E49220 6.5 07-	6.500	07-01-08	07-15-99	99.900	86,982.97	AAA	AAA	07-01-93	7.446	MERRILL LYNCH PIE
167,937	FHLMC GROUP E49418 6.5 07-	6.500	07-01-08	07-15-99	99.900	167,780.01	AAA	AAA	07-01-93	7.216	MERRILL LYNCH PIE
637,266	FHLMC GROUP E52769 6.5 09-	6.500	09-01-08	07-15-99	99.900	636,668.42	AAA	AAA	10-01-93	7.216	MERRILL LYNCH PIE
426,695	FHLMC GROUP E54266 6.5 12-	6.500	12-01-08	07-15-99	99.900	426,294.68	AAA	AAA	12-01-93	7.181	MERRILL LYNCH PIE
486,035	FHLMC GROUP E55348 6.5 12-	6.500	12-01-08	07-15-99	99.900	485,579.47	AAA	AAA	12-01-93	7.333	MERRILL LYNCH PIE
26,605	FHLMC GROUP E67425 7 08-01	7.000	08-01-12	07-15-99	100.700	26,804.25	AAA	AAA	08-01-97	7.269	LEHMAN BROTHERS
32,248	FHLMC GROUP E71546 7 07-01	7.000	07-01-13	07-15-99	100.700	32,489.50	AAA	AAA	08-01-98	7.255	LEHMAN BROTHERS
40,229	FHLMC GROUP E77790 7 07-01	7.000	07-01-14	07-15-99	100.700	40,530.72	AAA	AAA	07-01-99	7.243	LEHMAN BROTHERS
3,000,000	FHLMC MULTICLASS SER 2171	6.279	06-15-09	06-28-99	95.600	2,869,687.50	AAA	AAA	06-01-99	0.000	DONALDSON LUFKI
12,300,000	FHLMC TBA GOLD POOL #999	7.000	07-01-29	06-07-99	99.300	12,219,281.25	AAA	AAA	01-01-40	0.000	SALOMON BROS INC
12,300,000	FHLMC TBA POOL #9999999 7	7.000	08-01-29	07-12-99	99.000	12,184,687.50	AAA	AAA	01-01-40	0.000	SALOMON BROS INC
727,107	FNMA POOL #050965 6.5 DUE	6.500	01-01-24	07-12-99	97.600	710,293.07	AAA	AAA	01-01-94	7.280	GOLDMAN SACHS &

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
512,821	FNMA POOL #050965 6.5 DUE	6.500	01-01-24	07-12-99	97.600	500,961.58	AAA AAA	01-01-94	7.280	GOLDMAN SACHS &
544,495	FNMA POOL #050965 6.5 DUE	6.500	01-01-24	07-12-99	97.600	531,903.26	AAA AAA	01-01-94	7.280	GOLDMAN SACHS &
533,474	FNMA POOL #050965 6.5 DUE	6.500	01-01-24	07-12-99	97.600	521,137.65	AAA AAA	01-01-94	7.280	GOLDMAN SACHS &
163,911	FNMA POOL #125453 7.5 DUE	7.500	10-01-11	06-17-99	102.300	167,829.67	AAA AAA	09-01-96	6.970	LEHMAN BROTHERS
487,279	FNMA POOL #213812 6.5 GTD	6.500	10-01-23	07-12-99	97.600	476,010.71	AAA AAA	10-01-93	7.469	GOLDMAN SACHS &
244,512	FNMA POOL #213812 6.5 GTD	6.500	10-01-23	07-12-99	97.600	238,857.84	AAA AAA	10-01-93	7.469	GOLDMAN SACHS &
798,618	FNMA POOL #213812 6.5 GTD	6.500	10-01-23	07-12-99	97.600	780,149.58	AAA AAA	10-01-93	7.469	GOLDMAN SACHS &
1,000,100	FNMA POOL #213812 6.5 GTD	6.500	10-01-23	07-12-99	97.600	976,972.29	AAA AAA	10-01-93	7.469	GOLDMAN SACHS &
161,303	FNMA POOL #232344 6.5 DUE	6.500	09-01-23	07-12-99	97.600	157,573.24	AAA AAA	10-01-93	7.496	GOLDMAN SACHS &
305,322	FNMA POOL #237594 6.5 DUE	6.500	04-01-24	07-12-99	97.600	298,261.74	AAA AAA	04-01-94	7.494	GOLDMAN SACHS &
233,874	FNMA POOL #250621 8.5 DUE	8.500	05-01-26	06-14-99	104.700	244,982.98	AAA AAA	04-01-96	7.420	SALOMON BROS INC
291,417	FNMA POOL #250710 8.5 DUE	8.500	10-01-26	06-14-99	104.700	305,259.51	AAA AAA	09-01-96	7.430	SALOMON BROS INC
771,610	FNMA POOL #250854 7.5 GTD	7.500	03-01-27	06-14-99	102.700	792,829.58	AAA AAA	02-01-97	7.540	SALOMON BROS INC
835,461	FNMA POOL #250990 7.5 GTD	7.500	07-01-27	06-14-99	102.700	858,436.21	AAA AAA	06-01-97	7.530	SALOMON BROS INC
35,035	FNMA POOL #251517 8.5 DUE	8.500	11-01-27	06-14-99	104.700	36,699.10	AAA AAA	11-01-97	7.450	SALOMON BROS INC
345,634	FNMA POOL #251744 8.5 DUE	8.500	02-01-28	06-14-99	104.700	362,051.13	AAA AAA	02-01-98	7.588	SALOMON BROS INC
723,059	FNMA POOL #251971 7.5 DUE	7.500	09-01-28	06-14-99	102.700	742,943.15	AAA AAA	08-01-98	7.540	SALOMON BROS INC
955,651	FNMA POOL #252213 6 DUE 01	6.000	01-01-14	06-17-99	98.600	942,510.68	AAA AAA	12-01-98	6.960	SALOMON BROS INC
935,735	FNMA POOL #252382 6 DUE 04	6.000	04-01-14	06-17-99	98.600	922,868.58	AAA AAA	03-01-99	6.960	SALOMON BROS INC
193,434	FNMA POOL #252382 6 DUE 04	6.000	04-01-14	06-17-99	98.600	190,774.05	AAA AAA	03-01-99	6.960	SALOMON BROS INC
864,766	FNMA POOL #252435 6 DUE 05	6.000	05-01-14	06-17-99	98.600	852,875.50	AAA AAA	04-01-99	6.960	SALOMON BROS INC
547,708	FNMA POOL #252493 5.5 DUE	5.500	06-01-14	06-17-99	96.600	529,222.61	AAA AAA	05-01-99	7.046	SALOMON BROS INC

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
500,000	FNMA POOL #252565 5.5 DUE	5.500	07-01-14	06-17-99	96.600	483,125.00	AAA	AAA	06-01-99	7.046	SALOMON BROS INC
530,732	FNMA POOL #252566 6 DUE 07	6.000	07-01-14	07-01-99	98.600	523,434.44	AAA	AAA	06-01-99	6.960	SALOMON BROS INC
154,336	FNMA POOL #279482 6.5 GTD	6.500	04-01-24	07-12-99	97.600	150,766.71	AAA	AAA	04-01-94	7.494	GOLDMAN SACHS &
455,605	FNMA POOL #287523 6.5 GTD	6.500	06-01-24	07-12-99	97.600	445,068.93	AAA	AAA	06-01-94	7.496	GOLDMAN SACHS &
858,258	FNMA POOL #313007 7.5 DUE	7.500	07-01-11	06-17-99	102.300	878,775.57	AAA	AAA	06-01-96	6.970	LEHMAN BROTHERS
771,750	FNMA POOL #313007 7.5 DUE	7.500	07-01-11	06-17-99	102.300	790,199.56	AAA	AAA	06-01-96	6.970	LEHMAN BROTHERS
26,739	FNMA POOL #313181 8.5 DUE	8.500	10-01-26	06-14-99	104.700	28,008.73	AAA	AAA	10-01-96	7.430	SALOMON BROS INC
31,091	FNMA POOL #313249 8.5 GTD	8.500	10-01-26	06-14-99	104.700	32,567.81	AAA	AAA	12-01-96	7.430	SALOMON BROS INC
933,974	FNMA POOL #313281 8.5 DUE	8.500	12-01-26	06-14-99	104.700	978,337.74	AAA	AAA	12-01-96	7.420	SALOMON BROS INC
946,079	FNMA POOL #313281 8.5 DUE	8.500	12-01-26	06-14-99	104.700	991,017.51	AAA	AAA	12-01-96	7.420	SALOMON BROS INC
300,921	FNMA POOL #313281 8.5 DUE	8.500	12-01-26	06-14-99	104.700	315,214.64	AAA	AAA	12-01-96	7.420	SALOMON BROS INC
632,177	FNMA POOL #313281 8.5 DUE	8.500	12-01-26	06-14-99	104.700	662,204.95	AAA	AAA	12-01-96	7.420	SALOMON BROS INC
839,264	FNMA POOL #313281 8.5 DUE	8.500	12-01-26	06-14-99	104.700	879,129.04	AAA	AAA	12-01-96	7.420	SALOMON BROS INC
946,940	FNMA POOL #313281 8.5 DUE	8.500	12-01-26	06-14-99	104.700	991,919.32	AAA	AAA	12-01-96	7.420	SALOMON BROS INC
447,236	FNMA POOL #313281 8.5 DUE	8.500	12-01-26	06-14-99	104.700	468,479.20	AAA	AAA	12-01-96	7.420	SALOMON BROS INC
26,421	FNMA POOL #313417 8.5 DUE	8.500	12-01-26	06-14-99	104.700	27,676.40	AAA	AAA	02-01-97	7.420	SALOMON BROS INC
353,545	FNMA POOL #323245 8.5 DUE	8.500	04-01-28	06-14-99	104.700	370,338.84	AAA	AAA	07-01-98	7.450	SALOMON BROS INC
504,539	FNMA POOL #323581 6 DUE 02	6.000	02-01-14	06-17-99	98.600	497,602.06	AAA	AAA	01-01-99	7.101	SALOMON BROS INC
499,974	FNMA POOL #323581 6 DUE 02	6.000	02-01-14	06-17-99	98.600	493,099.63	AAA	AAA	01-01-99	7.101	SALOMON BROS INC
261,447	FNMA POOL #345690 8.5 DUE	8.500	06-01-26	06-14-99	104.700	273,865.82	AAA	AAA	06-01-96	7.626	SALOMON BROS INC
58,010	FNMA POOL #352435 7.5 DUE	7.500	08-01-11	06-17-99	102.300	59,396.48	AAA	AAA	07-01-96	7.199	LEHMAN BROTHERS
153,723	FNMA POOL #353830 7.5 DUE	7.500	01-01-12	06-17-99	102.300	157,398.38	AAA	AAA	12-01-96	7.193	LEHMAN BROTHERS

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PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
151,090	FNMA POOL #355624 7.5 DUE	7.500	09-01-11	06-17-99	102.300	154,701.97	AAA	AAA	09-01-96	7.195	LEHMAN BROTHERS
164,712	FNMA POOL #356092 7.5 DUE	7.500	09-01-11	06-17-99	102.300	168,649.74	AAA	AAA	09-01-96	6.980	LEHMAN BROTHERS
720,487	FNMA POOL #356129 7.5 DUE	7.500	10-01-26	06-14-99	102.700	740,300.53	AAA	AAA	10-01-96	7.661	SALOMON BROS INC
166,462	FNMA POOL #356204 7.5 DUE	7.500	11-01-11	06-17-99	102.300	170,441.52	AAA	AAA	11-01-96	7.190	LEHMAN BROTHERS
695,286	FNMA POOL #356363 7.5 DUE	7.500	11-01-11	06-17-99	102.300	711,908.18	AAA	AAA	11-01-96	7.203	LEHMAN BROTHERS
125,334	FNMA POOL #366204 8.5 DUE	8.500	11-01-26	06-14-99	104.700	131,287.12	AAA	AAA	12-01-96	7.519	SALOMON BROS INC
763,327	FNMA POOL #366998 7.5 DUE	7.500	05-01-27	06-14-99	102.700	784,318.36	AAA	AAA	05-01-97	7.530	SALOMON BROS INC
772,880	FNMA POOL #369114 7.5 DUE	7.500	05-01-27	06-14-99	102.700	794,134.14	AAA	AAA	05-01-97	7.668	SALOMON BROS INC
22,588	FNMA POOL #369934 7.5 DUE	7.500	01-01-27	06-14-99	102.700	23,209.21	AAA	AAA	01-01-97	7.662	SALOMON BROS INC
207,323	FNMA POOL #370026 7.5 DUE	7.500	01-01-27	06-14-99	102.700	213,024.71	AAA	AAA	01-01-97	7.661	SALOMON BROS INC
61,888	FNMA POOL #370574 7.5 DUE	7.500	06-01-12	06-17-99	102.300	63,367.51	AAA	AAA	06-01-97	7.010	LEHMAN BROTHERS
671,477	FNMA POOL #370574 7.5 DUE	7.500	06-01-12	06-17-99	102.300	687,529.10	AAA	AAA	06-01-97	7.010	LEHMAN BROTHERS
129,562	FNMA POOL #374313 7.5 DUE	7.500	08-01-27	06-14-99	102.700	133,124.69	AAA	AAA	08-01-97	7.661	SALOMON BROS INC
77,915	FNMA POOL #376221 7.5 GTD	7.500	04-01-27	06-14-99	102.700	80,057.72	AAA	AAA	05-01-97	7.540	SALOMON BROS INC
63,328	FNMA POOL #378869 7.5 GTD	7.500	05-01-27	06-14-99	102.700	65,069.27	AAA	AAA	05-01-97	7.530	SALOMON BROS INC
921,128	FNMA POOL #379660 7.5 DUE	7.500	05-01-27	06-14-99	102.700	946,458.57	AAA	AAA	05-01-97	7.530	SALOMON BROS INC
83,832	FNMA POOL #379860 7.5 DUE	7.500	08-01-12	06-17-99	102.300	85,836.21	AAA	AAA	08-01-97	7.020	LEHMAN BROTHERS
56,352	FNMA POOL #392507 7.5 DUE	7.500	08-01-27	06-14-99	102.700	57,901.84	AAA	AAA	09-01-97	7.668	SALOMON BROS INC
169,043	FNMA POOL #393686 7.5 GTD	7.500	07-01-27	06-14-99	102.700	173,691.63	AAA	AAA	07-01-97	7.530	SALOMON BROS INC
775,494	FNMA POOL #394197 7.5 DUE	7.500	07-01-27	06-14-99	102.700	796,820.35	AAA	AAA	07-01-97	7.530	SALOMON BROS INC
101,299	FNMA POOL #394548 7.5 GTD	7.500	07-01-27	06-14-99	102.700	104,084.82	AAA	AAA	07-01-97	7.530	SALOMON BROS INC
27,208	FNMA POOL #394554 8.5 DUE	8.500	07-01-27	06-14-99	104.700	28,500.20	AAA	AAA	07-01-97	7.629	SALOMON BROS INC

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
729,088	FNMA POOL #395754 7.5 GTD	7.500	09-01-27	06-14-99	102.700	749,137.66	AAA	AAA	09-01-97	7.540	SALOMON BROS INC
69,393	FNMA POOL #395985 7.5 DUE	7.500	03-01-28	06-14-99	102.700	71,301.31	AAA	AAA	02-01-98	7.666	SALOMON BROS INC
215,298	FNMA POOL #396155 7.5 DUE	7.500	10-01-27	06-14-99	102.700	221,218.55	AAA	AAA	10-01-97	7.667	SALOMON BROS INC
45,412	FNMA POOL #397276 7.5 DUE	7.500	11-01-27	06-14-99	102.700	46,661.24	AAA	AAA	11-01-97	7.668	SALOMON BROS INC
143,317	FNMA POOL #397565 7.5 GTD	7.500	08-01-27	06-14-99	102.700	147,258.49	AAA	AAA	08-01-97	7.668	SALOMON BROS INC
110,627	FNMA POOL #401780 7.5 DUE	7.500	10-01-27	06-14-99	102.700	113,668.98	AAA	AAA	10-01-97	7.667	SALOMON BROS INC
290,287	FNMA POOL #401927 7.5 DUE	7.500	11-01-27	06-14-99	102.700	298,270.31	AAA	AAA	11-01-97	7.661	SALOMON BROS INC
573,463	FNMA POOL #402018 7.5 DUE	7.500	11-01-27	06-14-99	102.700	589,233.70	AAA	AAA	12-01-97	7.667	SALOMON BROS INC
88,808	FNMA POOL #402868 7.5 DUE	7.500	01-01-28	06-14-99	102.700	91,250.20	AAA	AAA	01-01-98	7.667	SALOMON BROS INC
44,101	FNMA POOL #402894 7.5 DUE	7.500	01-01-28	06-14-99	102.700	45,313.57	AAA	AAA	01-01-98	7.667	SALOMON BROS INC
575,734	FNMA POOL #404268 7.5 DUE	7.500	11-01-27	06-14-99	102.700	591,566.85	AAA	AAA	11-01-97	7.668	SALOMON BROS INC
706,863	FNMA POOL #404849 7.5 GTD	7.500	11-01-27	06-14-99	102.700	726,301.80	AAA	AAA	11-01-97	7.530	SALOMON BROS INC
834,309	FNMA POOL #405460 7.5 DUE	7.500	01-01-28	06-14-99	102.700	857,252.29	AAA	AAA	01-01-98	7.668	SALOMON BROS INC
127,978	FNMA POOL #408690 7.5 DUE	7.500	12-01-27	06-14-99	102.700	131,497.48	AAA	AAA	12-01-97	7.668	SALOMON BROS INC
294,823	FNMA POOL #411846 7.5 DUE	7.500	02-01-28	06-14-99	102.700	302,930.92	AAA	AAA	02-01-98	7.540	SALOMON BROS INC
118,228	FNMA POOL #413685 7.5 DUE	7.500	02-01-28	06-14-99	102.700	121,479.05	AAA	AAA	02-01-98	7.540	SALOMON BROS INC
131,777	FNMA POOL #413761 7.5 DUE	7.500	12-01-27	06-14-99	102.700	135,400.78	AAA	AAA	01-01-98	7.668	SALOMON BROS INC
58,139	FNMA POOL #415270 7.5 DUE	7.500	02-01-28	06-14-99	102.700	59,738.07	AAA	AAA	02-01-98	7.667	SALOMON BROS INC
201,540	FNMA POOL #416156 7.5 DUE	7.500	03-01-28	06-14-99	102.700	207,082.26	AAA	AAA	03-01-98	7.666	SALOMON BROS INC
178,128	FNMA POOL #419559 7.5 DUE	7.500	04-01-28	06-14-99	102.700	183,026.20	AAA	AAA	04-01-98	7.667	SALOMON BROS INC
296,360	FNMA POOL #420012 7.5 DUE	7.500	06-01-28	06-14-99	102.700	304,510.24	AAA	AAA	06-01-98	7.666	SALOMON BROS INC
60,440	FNMA POOL #420914 7.5 DUE	7.500	01-01-28	06-14-99	102.700	62,101.65	AAA	AAA	03-01-98	7.655	SALOMON BROS INC

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS		ISSUE DATE	YIELD TO MATURITY	BROKER
							MOODY	S & P			
192,645	FNMA POOL #423029 7.5 DUE	7.500	04-01-28	06-14-99	102.700	197,943.07	AAA	AAA	04-01-98	7.668	SALOMON BROS INC
499,974	FNMA POOL #423985 6 DUE 12	6.000	12-01-13	06-17-99	98.600	493,099.59	AAA	AAA	12-01-98	7.108	SALOMON BROS INC
214,628	FNMA POOL #423985 6 DUE 12	6.000	12-01-13	06-17-99	98.600	211,676.47	AAA	AAA	12-01-98	7.108	SALOMON BROS INC
504,541	FNMA POOL #423985 6 DUE 12	6.000	12-01-13	06-17-99	98.600	497,603.92	AAA	AAA	12-01-98	7.108	SALOMON BROS INC
639,927	FNMA POOL #423985 6 DUE 12	6.000	12-01-13	06-17-99	98.600	631,127.52	AAA	AAA	12-01-98	7.108	SALOMON BROS INC
503,601	FNMA POOL #423985 6 DUE 12	6.000	12-01-13	06-17-99	98.600	496,676.81	AAA	AAA	12-01-98	7.108	SALOMON BROS INC
156,960	FNMA POOL #423985 6 DUE 12	6.000	12-01-13	06-17-99	98.600	154,802.06	AAA	AAA	12-01-98	7.108	SALOMON BROS INC
72,234	FNMA POOL #424671 7.5 DUE	7.500	04-01-28	06-14-99	102.700	74,220.01	AAA	AAA	04-01-98	7.662	SALOMON BROS INC
212,067	FNMA POOL #424989 7.5 DUE	7.500	04-01-28	06-14-99	102.700	217,899.28	AAA	AAA	04-01-98	7.667	SALOMON BROS INC
592,961	FNMA POOL #425126 7.5 DUE	7.500	05-01-28	06-14-99	102.700	609,267.46	AAA	AAA	05-01-98	7.668	SALOMON BROS INC
95,990	FNMA POOL #426065 7.5 GTD	7.500	04-01-28	06-14-99	102.700	98,630.12	AAA	AAA	05-01-98	7.530	SALOMON BROS INC
182,124	FNMA POOL #426461 6 DUE 12	6.000	12-01-13	06-17-99	98.600	179,619.32	AAA	AAA	12-01-98	7.101	SALOMON BROS INC
182,124	FNMA POOL #426461 6 DUE 12	6.000	12-01-13	06-17-99	98.600	179,619.32	AAA	AAA	12-01-98	7.101	SALOMON BROS INC
182,124	FNMA POOL #426461 6 DUE 12	6.000	12-01-13	06-17-99	98.600	179,619.32	AAA	AAA	12-01-98	7.101	SALOMON BROS INC
182,124	FNMA POOL #426461 6 DUE 12	6.000	12-01-13	06-17-99	98.600	179,619.32	AAA	AAA	12-01-98	7.101	SALOMON BROS INC
182,124	FNMA POOL #426461 6 DUE 12	6.000	12-01-13	06-17-99	98.600	179,619.32	AAA	AAA	12-01-98	7.101	SALOMON BROS INC
182,124	FNMA POOL #426461 6 DUE 12	6.000	12-01-13	06-17-99	98.600	179,619.32	AAA	AAA	12-01-98	7.101	SALOMON BROS INC
182,124	FNMA POOL #426461 6 DUE 12	6.000	12-01-13	06-17-99	98.600	179,619.32	AAA	AAA	12-01-98	7.101	SALOMON BROS INC
272,992	FNMA POOL #427810 6.5 DUE	6.500	03-01-24	07-12-99	97.600	266,679.12	AAA	AAA	04-01-98	7.460	GOLDMAN SACHS &
1,000,100	FNMA POOL #427810 6.5 DUE	6.500	03-01-24	07-12-99	97.600	976,972.38	AAA	AAA	04-01-98	7.460	GOLDMAN SACHS &
894,198	FNMA POOL #428006 7.5 GTD	7.500	05-01-28	06-14-99	102.700	918,788.28	AAA	AAA	05-01-98	7.530	SALOMON BROS INC
47,476	FNMA POOL #430252 7.5 DUE	7.500	06-01-28	06-14-99	102.700	48,781.07	AAA	AAA	06-01-98	7.667	SALOMON BROS INC

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
952,823	FNMA POOL #430961 5.5 DUE	5.500	02-01-14	06-17-99	96.600	920,664.78	AAA AAA	02-01-99	6.840	SALOMON BROS INC
452,192	FNMA POOL #430961 5.5 DUE	5.500	02-01-14	06-17-99	96.600	436,930.96	AAA AAA	02-01-99	6.840	SALOMON BROS INC
355,619	FNMA POOL #430961 5.5 DUE	5.500	02-01-14	06-17-99	96.600	343,617.08	AAA AAA	02-01-99	6.840	SALOMON BROS INC
46,408	FNMA POOL #431955 7.5 DUE	7.500	08-01-28	06-14-99	102.700	47,683.72	AAA AAA	08-01-98	7.666	SALOMON BROS INC
28,469	FNMA POOL #431995 7.5 DUE	7.500	05-01-28	06-14-99	102.700	29,252.27	AAA AAA	06-01-98	7.661	SALOMON BROS INC
586,082	FNMA POOL #432043 7.5 DUE	7.500	07-01-28	06-14-99	102.700	602,199.19	AAA AAA	07-01-98	7.666	SALOMON BROS INC
215,025	FNMA POOL #432615 7.5 DUE	7.500	06-01-28	06-14-99	102.700	220,938.30	AAA AAA	06-01-98	7.666	SALOMON BROS INC
35,502	FNMA POOL #433245 8.5 DUE	8.500	07-01-28	06-14-99	104.700	37,188.24	AAA AAA	07-01-98	7.639	SALOMON BROS INC
194,043	FNMA POOL #433624 7.5 DUE	7.500	10-01-28	06-14-99	102.700	199,379.28	AAA AAA	10-01-98	7.664	SALOMON BROS INC
62,005	FNMA POOL #434321 7.5 DUE	7.500	07-01-28	06-14-99	102.700	63,710.31	AAA AAA	07-01-98	7.666	SALOMON BROS INC
219,914	FNMA POOL #437131 7.5 DUE	7.500	07-01-28	06-14-99	102.700	225,961.89	AAA AAA	07-01-98	7.666	SALOMON BROS INC
677,376	FNMA POOL #437686 7.5 DUE	7.500	07-01-28	06-14-99	102.700	696,004.05	AAA AAA	07-01-98	7.666	SALOMON BROS INC
134,049	FNMA POOL #439155 8.5 DUE	8.500	12-01-27	06-14-99	104.700	140,416.51	AAA AAA	07-01-98	7.519	SALOMON BROS INC
389,393	FNMA POOL #440866 6 DUE 11	6.000	11-01-13	06-17-99	98.600	384,038.93	AAA AAA	11-01-98	7.105	SALOMON BROS INC
389,393	FNMA POOL #440866 6 DUE 11	6.000	11-01-13	06-17-99	98.600	384,038.93	AAA AAA	11-01-98	7.105	SALOMON BROS INC
389,394	FNMA POOL #440866 6 DUE 11	6.000	11-01-13	06-17-99	98.600	384,039.86	AAA AAA	11-01-98	7.105	SALOMON BROS INC
389,393	FNMA POOL #440866 6 DUE 11	6.000	11-01-13	06-17-99	98.600	384,038.93	AAA AAA	11-01-98	7.105	SALOMON BROS INC
389,394	FNMA POOL #440866 6 DUE 11	6.000	11-01-13	06-17-99	98.600	384,039.86	AAA AAA	11-01-98	7.105	SALOMON BROS INC
389,393	FNMA POOL #440866 6 DUE 11	6.000	11-01-13	06-17-99	98.600	384,038.93	AAA AAA	11-01-98	7.105	SALOMON BROS INC
389,393	FNMA POOL #440866 6 DUE 11	6.000	11-01-13	06-17-99	98.600	384,038.93	AAA AAA	11-01-98	7.105	SALOMON BROS INC
499,871	FNMA POOL #442788 6 DUE 11	6.000	11-01-13	07-15-99	96.900	484,718.63	AAA AAA	11-01-98	7.103	LEHMAN BROTHERS
781,684	FNMA POOL #444794 7.5 DUE	7.500	12-01-28	06-14-99	102.700	803,180.58	AAA AAA	12-01-98	7.665	SALOMON BROS INC

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
428,583	FNMA POOL #446497 6 DUE 12	6.000	12-01-13	06-17-99	98.600	422,689.71	AAA	AAA	12-01-98	6.960	SALOMON BROS INC
428,583	FNMA POOL #446497 6 DUE 12	6.000	12-01-13	06-17-99	98.600	422,689.71	AAA	AAA	12-01-98	6.960	SALOMON BROS INC
428,583	FNMA POOL #446497 6 DUE 12	6.000	12-01-13	06-17-99	98.600	422,689.71	AAA	AAA	12-01-98	6.960	SALOMON BROS INC
428,582	FNMA POOL #446497 6 DUE 12	6.000	12-01-13	06-17-99	98.600	422,688.76	AAA	AAA	12-01-98	6.960	SALOMON BROS INC
428,583	FNMA POOL #446497 6 DUE 12	6.000	12-01-13	06-17-99	98.600	422,689.71	AAA	AAA	12-01-98	6.960	SALOMON BROS INC
428,582	FNMA POOL #446497 6 DUE 12	6.000	12-01-13	06-17-99	98.600	422,688.76	AAA	AAA	12-01-98	6.960	SALOMON BROS INC
428,583	FNMA POOL #446497 6 DUE 12	6.000	12-01-13	06-17-99	98.600	422,689.71	AAA	AAA	12-01-98	6.960	SALOMON BROS INC
341,393	FNMA POOL #448309 5.5 DUE	5.500	12-01-13	06-17-99	96.600	329,871.07	AAA	AAA	12-01-98	7.079	SALOMON BROS INC
495,816	FNMA POOL #449173 6 DUE 12	6.000	12-01-13	07-01-99	98.600	488,998.19	AAA	AAA	12-01-98	7.101	SALOMON BROS INC
659,085	FNMA POOL #450904 6 DUE 12	6.000	12-01-13	06-17-99	98.600	650,022.35	AAA	AAA	12-01-98	7.101	SALOMON BROS INC
513,359	FNMA POOL #450904 6 DUE 12	6.000	12-01-13	06-17-99	98.600	506,300.71	AAA	AAA	12-01-98	7.101	SALOMON BROS INC
135,333	FNMA POOL #450904 6 DUE 12	6.000	12-01-13	06-17-99	98.600	133,472.63	AAA	AAA	12-01-98	7.101	SALOMON BROS INC
68,339	FNMA POOL #450904 6 DUE 12	6.000	12-01-13	06-17-99	98.600	67,399.82	AAA	AAA	12-01-98	7.101	SALOMON BROS INC
491,958	FNMA POOL #451960 5.5 DUE	5.500	12-01-13	06-17-99	96.600	475,354.51	AAA	AAA	12-01-98	7.079	SALOMON BROS INC
488,397	FNMA POOL #453124 6 DUE 12	6.000	12-01-13	06-17-99	98.600	481,681.09	AAA	AAA	12-01-98	6.960	SALOMON BROS INC
507,942	FNMA POOL #453127 5.5 DUE	5.500	12-01-13	06-17-99	96.600	490,799.17	AAA	AAA	12-01-98	7.079	SALOMON BROS INC
166,534	FNMA POOL #453127 5.5 DUE	5.500	12-01-13	06-17-99	96.600	160,913.51	AAA	AAA	12-01-98	7.079	SALOMON BROS INC
85,066	FNMA POOL #453127 5.5 DUE	5.500	12-01-13	06-17-99	96.600	82,194.64	AAA	AAA	12-01-98	7.079	SALOMON BROS INC
714,458	FNMA POOL #453127 5.5 DUE	5.500	12-01-13	06-17-99	96.600	690,344.74	AAA	AAA	12-01-98	7.079	SALOMON BROS INC
744,770	FNMA POOL #454903 5.5 DUE	5.500	03-01-14	06-17-99	96.600	719,634.16	AAA	AAA	03-01-99	7.083	SALOMON BROS INC
488,397	FNMA POOL #455038 5.5 DUE	6.000	12-01-13	06-17-99	98.600	481,681.09	AAA	AAA	12-01-98	7.101	SALOMON BROS INC
432,583	FNMA POOL #455470 5.5 DUE	5.500	12-01-13	06-17-99	96.600	417,983.28	AAA	AAA	12-01-98	7.079	SALOMON BROS INC

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
496,864	FNMA POOL #455527 5.5 DUE	5.500	12-01-13	06-17-99	96.600	480,095.00	AAA	AAA	01-01-99	7.075	SALOMON BROS INC
504,100	FNMA POOL #455527 5.5 DUE	5.500	12-01-13	06-17-99	96.600	487,086.83	AAA	AAA	01-01-99	7.075	SALOMON BROS INC
496,862	FNMA POOL #455527 5.5 DUE	5.500	12-01-13	06-17-99	96.600	480,093.11	AAA	AAA	01-01-99	7.075	SALOMON BROS INC
566,488	FNMA POOL #455727 7.5 DUE	7.500	05-01-29	06-14-99	102.700	582,066.04	AAA	AAA	05-01-99	7.664	SALOMON BROS INC
168,550	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	06-17-99	96.600	162,861.49	AAA	AAA	01-01-99	7.075	SALOMON BROS INC
92,462	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	06-17-99	96.600	89,341.78	AAA	AAA	01-01-99	7.075	SALOMON BROS INC
907,111	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	06-17-99	96.600	876,495.69	AAA	AAA	01-01-99	7.075	SALOMON BROS INC
120,180	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	06-17-99	96.600	116,124.27	AAA	AAA	01-01-99	7.075	SALOMON BROS INC
615,000	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	06-17-99	96.600	594,243.34	AAA	AAA	01-01-99	7.075	SALOMON BROS INC
232,163	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	06-17-99	96.600	224,327.25	AAA	AAA	01-01-99	7.075	SALOMON BROS INC
255,130	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	06-17-99	96.600	246,519.37	AAA	AAA	01-01-99	7.075	SALOMON BROS INC
328,439	FNMA POOL #456644 5.5 DUE	5.500	02-01-14	06-17-99	96.600	317,354.12	AAA	AAA	02-01-99	6.840	SALOMON BROS INC
1,000,099	FNMA POOL #457167 6.5 DUE	6.500	06-01-29	07-12-99	96.800	968,846.30	AAA	AAA	06-01-99	7.465	MERRILL LYNCH PIE
1,000,099	FNMA POOL #457167 6.5 DUE	6.500	06-01-29	07-12-99	96.800	968,846.30	AAA	AAA	06-01-99	7.465	MERRILL LYNCH PIE
471,607	FNMA POOL #457484 5.5 DUE	5.500	01-01-14	06-17-99	96.600	455,690.69	AAA	AAA	12-01-98	7.079	SALOMON BROS INC
43,948	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	06-17-99	96.600	42,464.79	AAA	AAA	02-01-99	7.075	SALOMON BROS INC
47,277	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	06-17-99	96.600	45,681.64	AAA	AAA	02-01-99	7.075	SALOMON BROS INC
800,000	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	06-17-99	96.600	772,999.84	AAA	AAA	02-01-99	7.075	SALOMON BROS INC
92,790	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	06-17-99	96.600	89,658.31	AAA	AAA	02-01-99	7.075	SALOMON BROS INC
503,135	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	06-17-99	96.600	486,154.17	AAA	AAA	02-01-99	7.075	SALOMON BROS INC
28,807	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	06-17-99	96.600	27,834.33	AAA	AAA	02-01-99	7.075	SALOMON BROS INC
39,735	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	06-17-99	96.600	38,394.06	AAA	AAA	02-01-99	7.075	SALOMON BROS INC

PURCHASE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
507,458	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	06-17-99	96.600	490,331.75	AAA AAA	02-01-99	7.075	SALOMON BROS INC
381,636	FNMA POOL #459654 5.5 DUE	5.500	01-01-14	06-17-99	96.600	368,755.69	AAA AAA	01-01-99	6.830	SALOMON BROS INC
644,480	FNMA POOL #479723 5.5 DUE	5.500	01-01-14	06-17-99	96.600	622,728.71	AAA AAA	01-01-99	7.052	SALOMON BROS INC
729,963	FNMA POOL #479797 5.5 DUE	5.500	02-01-14	06-17-99	96.600	705,326.28	AAA AAA	02-01-99	6.840	SALOMON BROS INC
428,762	FNMA POOL #479817 6 DUE 03	6.000	03-01-14	06-17-99	98.600	422,866.60	AAA AAA	03-01-99	7.077	SALOMON BROS INC
495,560	FNMA POOL #479817 6 DUE 03	6.000	03-01-14	07-01-99	98.600	488,746.21	AAA AAA	03-01-99	7.077	SALOMON BROS INC
343,462	FNMA POOL #479963 5.5 DUE	5.500	03-01-14	06-17-99	96.600	331,870.21	AAA AAA	02-01-99	7.052	SALOMON BROS INC
955,952	FNMA POOL #479963 5.5 DUE	5.500	03-01-14	06-17-99	96.600	923,688.76	AAA AAA	02-01-99	7.052	SALOMON BROS INC
329,467	FNMA POOL #480417 5.5 DUE	5.500	04-01-14	06-17-99	96.600	318,347.76	AAA AAA	03-01-99	6.840	SALOMON BROS INC
443,427	FNMA POOL #480548 5.5 DUE	5.500	02-01-14	06-17-99	96.600	428,461.23	AAA AAA	02-01-99	7.052	SALOMON BROS INC
861,870	FNMA POOL #480581 6 DUE 04	6.000	04-01-14	06-17-99	98.600	850,019.77	AAA AAA	04-01-99	7.084	SALOMON BROS INC
717,494	FNMA POOL #482560 5.5 DUE	5.500	01-01-14	06-17-99	96.600	693,278.41	AAA AAA	01-01-99	6.830	SALOMON BROS INC
470,865	FNMA POOL #482688 5.5 DUE	5.500	02-01-14	06-17-99	96.600	454,973.57	AAA AAA	02-01-99	7.079	SALOMON BROS INC
510,799	FNMA POOL #482688 5.5 DUE	5.500	02-01-14	06-17-99	96.600	493,559.99	AAA AAA	02-01-99	7.079	SALOMON BROS INC
940,072	FNMA POOL #482709 6 DUE 04	6.000	04-01-14	06-17-99	98.600	927,145.74	AAA AAA	03-01-99	7.084	SALOMON BROS INC
767,937	FNMA POOL #483322 5.5 DUE	5.500	03-01-14	06-17-99	96.600	742,019.23	AAA AAA	03-01-99	7.052	SALOMON BROS INC
281,257	FNMA POOL #483437 6.5 DUE	6.500	07-01-29	07-12-99	96.800	272,467.72	AAA AAA	07-01-99	7.452	MERRILL LYNCH PIE
1,000,100	FNMA POOL #484541 6.5 DUE	6.500	07-01-29	07-12-99	96.800	968,846.88	AAA AAA	07-01-99	7.465	MERRILL LYNCH PIE
1,000,100	FNMA POOL #484541 6.5 DUE	6.500	07-01-29	07-12-99	96.800	968,846.88	AAA AAA	07-01-99	7.465	MERRILL LYNCH PIE
1,000,100	FNMA POOL #484541 6.5 DUE	6.500	07-01-29	07-12-99	96.800	968,846.88	AAA AAA	07-01-99	7.465	MERRILL LYNCH PIE
495,900	FNMA POOL #485525 5.5 DUE	5.500	02-01-14	06-17-99	96.600	479,163.84	AAA AAA	02-01-99	7.043	
644,381	FNMA POOL #485525 5.5 DUE	5.500	02-01-14	06-17-99	96.600	622,633.10	AAA AAA	02-01-99	7.043	

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
735,900	FNMA POOL #485525 5.5 DUE	5.500	02-01-14	06-17-99	96.600	711,063.34	AAA	AAA	02-01-99	7.043	SALOMON BROS INC
503,238	FNMA POOL #485532 5.5 DUE	5.500	02-01-14	06-17-99	96.600	486,253.47	AAA	AAA	02-01-99	6.840	SALOMON BROS INC
492,442	FNMA POOL #485532 5.5 DUE	5.500	02-01-14	06-17-99	96.600	475,822.16	AAA	AAA	02-01-99	6.840	SALOMON BROS INC
971,293	FNMA POOL #485592 5.5 DUE	5.500	01-01-14	06-17-99	96.600	938,511.44	AAA	AAA	02-01-99	6.830	SALOMON BROS INC
341,387	FNMA POOL #485592 5.5 DUE	5.500	01-01-14	06-17-99	96.600	329,864.82	AAA	AAA	02-01-99	6.830	SALOMON BROS INC
282,606	FNMA POOL #486145 5.5 DUE	5.500	02-01-14	06-17-99	96.600	273,068.21	AAA	AAA	02-01-99	6.840	SALOMON BROS INC
831,350	FNMA POOL #486145 5.5 DUE	5.500	02-01-14	06-17-99	96.600	803,292.14	AAA	AAA	02-01-99	6.840	SALOMON BROS INC
285,443	FNMA POOL #486145 5.5 DUE	5.500	02-01-14	06-17-99	96.600	275,809.58	AAA	AAA	02-01-99	6.840	SALOMON BROS INC
269,938	FNMA POOL #486145 5.5 DUE	5.500	02-01-14	06-17-99	96.600	260,827.68	AAA	AAA	02-01-99	6.840	SALOMON BROS INC
264,100	FNMA POOL #486145 5.5 DUE	5.500	02-01-14	06-17-99	96.600	255,186.99	AAA	AAA	02-01-99	6.840	SALOMON BROS INC
382,964	FNMA POOL #486710 5.5 DUE	5.500	03-01-14	06-17-99	96.600	370,038.75	AAA	AAA	02-01-99	7.052	SALOMON BROS INC
400,783	FNMA POOL #486831 5.5 DUE	5.500	03-01-14	06-17-99	96.600	387,256.97	AAA	AAA	02-01-99	7.052	SALOMON BROS INC
504,542	FNMA POOL #487627 6 DUE 03	6.000	03-01-14	06-17-99	98.600	497,604.08	AAA	AAA	04-01-99	7.084	SALOMON BROS INC
486,740	FNMA POOL #487627 6 DUE 03	6.000	03-01-14	06-17-99	98.600	480,047.21	AAA	AAA	04-01-99	7.084	SALOMON BROS INC
328,000	FNMA POOL #487918 5.5 DUE	5.500	02-01-14	06-17-99	96.600	316,929.88	AAA	AAA	02-01-99	6.840	SALOMON BROS INC
806,666	FNMA POOL #488189 6 DUE 04	6.000	04-01-14	06-17-99	98.600	795,574.33	AAA	AAA	04-01-99	7.077	SALOMON BROS INC
26,813	FNMA POOL #488689 8.5 DUE	8.500	08-01-27	06-14-99	104.700	28,086.70	AAA	AAA	02-01-99	7.593	SALOMON BROS INC
1,000,100	FNMA POOL #489132 6.5 DUE	6.500	07-01-29	07-12-99	96.800	968,846.88	AAA	AAA	07-01-99	7.453	MERRILL LYNCH PIE
1,000,100	FNMA POOL #489132 6.5 DUE	6.500	07-01-29	07-12-99	96.800	968,846.88	AAA	AAA	07-01-99	7.453	MERRILL LYNCH PIE
1,000,100	FNMA POOL #489132 6.5 DUE	6.500	07-01-29	07-12-99	96.800	968,846.88	AAA	AAA	07-01-99	7.453	MERRILL LYNCH PIE
495,558	FNMA POOL #489464 6 DUE 03	6.000	03-01-14	06-17-99	98.600	488,743.76	AAA	AAA	03-01-99	7.084	SALOMON BROS INC
495,558	FNMA POOL #489464 6 DUE 03	6.000	03-01-14	06-17-99	98.600	488,743.76	AAA	AAA	03-01-99	7.084	SALOMON BROS INC

LINCOLN CAPITAL

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
462,358	FNMA POOL #489988 6 DUE 06	6.000	06-01-14	07-01-99	98.600	456,000.58	AAA AAA	06-01-99	7.060	SALOMON BROS INC
476,145	FNMA POOL #489989 6 DUE 07	6.000	07-01-14	06-17-99	98.600	469,598.01	AAA AAA	06-01-99	7.060	SALOMON BROS INC
254,641	FNMA POOL #489991 6 DUE 06	6.000	06-01-14	07-01-99	98.600	251,139.69	AAA AAA	06-01-99	7.060	SALOMON BROS INC
235,500	FNMA POOL #490505 5.5 DUE	5.500	03-01-14	06-17-99	96.600	227,551.97	AAA AAA	03-01-99	7.079	SALOMON BROS INC
328,446	FNMA POOL #490505 5.5 DUE	5.500	03-01-14	06-17-99	96.600	317,361.21	AAA AAA	03-01-99	7.079	SALOMON BROS INC
907,485	FNMA POOL #490505 5.5 DUE	5.500	03-01-14	06-17-99	96.600	876,857.16	AAA AAA	03-01-99	7.079	SALOMON BROS INC
329,246	FNMA POOL #490788 5.5 DUE	5.500	03-01-14	06-17-99	96.600	318,133.47	AAA AAA	03-01-99	6.840	SALOMON BROS INC
28,040	FNMA POOL #491375 6 DUE 07	6.000	07-01-14	06-17-99	98.600	27,654.45	AAA AAA	06-01-99	7.060	SALOMON BROS INC
330,062	FNMA POOL #491459 5.5 DUE	5.500	03-01-14	06-17-99	96.600	318,921.98	AAA AAA	03-01-99	6.840	SALOMON BROS INC
496,498	FNMA POOL #491987 6 DUE 05	6.000	05-01-14	06-17-99	98.600	489,671.11	AAA AAA	04-01-99	7.077	SALOMON BROS INC
496,498	FNMA POOL #491987 6 DUE 05	6.000	05-01-14	06-17-99	98.600	489,671.11	AAA AAA	04-01-99	7.077	SALOMON BROS INC
489,300	FNMA POOL #492656 5.5 DUE	5.500	06-01-14	06-17-99	96.600	472,786.13	AAA AAA	06-01-99	7.046	SALOMON BROS INC
489,300	FNMA POOL #492656 5.5 DUE	5.500	06-01-14	06-17-99	96.600	472,786.13	AAA AAA	06-01-99	7.046	SALOMON BROS INC
503,766	FNMA POOL #492869 6 DUE 02	6.000	02-01-14	06-17-99	98.600	496,839.54	AAA AAA	04-01-99	7.108	SALOMON BROS INC
843,374	FNMA POOL #493265 6 DUE 04	6.000	04-01-14	06-17-99	98.600	831,777.72	AAA AAA	04-01-99	7.084	SALOMON BROS INC
1,000,100	FNMA POOL #494652 6.5 DUE	6.500	05-01-29	07-12-99	96.800	968,846.46	AAA AAA	05-01-99	7.465	MERRILL LYNCH PIE
1,000,100	FNMA POOL #494652 6.5 DUE	6.500	05-01-29	07-12-99	96.800	968,846.46	AAA AAA	05-01-99	7.465	MERRILL LYNCH PIE
1,000,100	FNMA POOL #494652 6.5 DUE	6.500	05-01-29	07-12-99	96.800	968,846.46	AAA AAA	05-01-99	7.465	MERRILL LYNCH PIE
496,334	FNMA POOL #495336 6 DUE 04	6.000	04-01-14	06-17-99	98.600	489,509.10	AAA AAA	04-01-99	7.098	SALOMON BROS INC
526,506	FNMA POOL #495336 6 DUE 04	6.000	04-01-14	06-17-99	98.600	519,266.87	AAA AAA	04-01-99	7.098	SALOMON BROS INC
815,593	FNMA POOL #495885 6 DUE 05	6.000	05-01-14	06-17-99	98.600	804,378.35	AAA AAA	05-01-99	7.058	SALOMON BROS INC
931,760	FNMA POOL #496378 6 DUE 04	6.000	04-01-14	06-17-99	98.600	918,948.21	AAA AAA	04-01-99	7.084	SALOMON BROS INC

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
503,601	FNMA POOL #496384 6 DUE 04	6.000	04-01-14	06-17-99	98.600	496,676.54	AAA	AAA	04-01-99	7.074	SALOMON BROS INC
474,586	FNMA POOL #496998 6 DUE 05	6.000	05-01-14	06-17-99	98.600	468,060.35	AAA	AAA	05-01-99	6.960	SALOMON BROS INC
340,916	FNMA POOL #496998 6 DUE 05	6.000	05-01-14	06-17-99	98.600	336,228.44	AAA	AAA	05-01-99	6.960	SALOMON BROS INC
400,179	FNMA POOL #496998 6 DUE 05	6.000	05-01-14	07-15-99	96.900	388,048.76	AAA	AAA	05-01-99	6.960	LEHMAN BROTHERS
879,920	FNMA POOL #497051 5.5 DUE	5.500	05-01-14	06-17-99	96.600	850,222.22	AAA	AAA	05-01-99	7.011	SALOMON BROS INC
360,173	FNMA POOL #497792 6 DUE 06	6.000	06-01-14	07-01-99	98.600	355,220.62	AAA	AAA	06-01-99	7.077	SALOMON BROS INC
503,600	FNMA POOL #497956 6 DUE 07	6.000	07-01-14	06-17-99	98.600	496,675.50	AAA	AAA	06-01-99	7.058	SALOMON BROS INC
184,507	FNMA POOL #497956 6 DUE 07	6.000	07-01-14	07-01-99	98.600	181,970.03	AAA	AAA	06-01-99	7.058	SALOMON BROS INC
388,837	FNMA POOL #499234 6 DUE 07	6.000	07-01-14	07-15-99	96.900	377,050.38	AAA	AAA	07-01-99	7.058	LEHMAN BROTHERS
545,343	FNMA POOL #499572 6 DUE 06	6.000	06-01-14	07-15-99	96.900	528,812.15	AAA	AAA	05-01-99	7.058	LEHMAN BROTHERS
500,125	FNMA POOL #500143 6 DUE 06	6.000	06-01-14	06-17-99	98.600	493,248.28	AAA	AAA	06-01-99	7.077	SALOMON BROS INC
500,125	FNMA POOL #500143 6 DUE 06	6.000	06-01-14	06-17-99	98.600	493,248.28	AAA	AAA	06-01-99	7.077	SALOMON BROS INC
500,050	FNMA POOL #500154 5.5 DUE	5.500	07-01-14	06-17-99	96.600	483,173.31	AAA	AAA	06-01-99	7.046	SALOMON BROS INC
1,000,100	FNMA POOL #500155 6 DUE 07	6.000	07-01-14	06-17-99	98.600	986,348.63	AAA	AAA	06-01-99	7.058	SALOMON BROS INC
843,139	FNMA POOL #500455 6 DUE 06	6.000	06-01-14	06-17-99	98.600	831,545.84	AAA	AAA	06-01-99	7.058	SALOMON BROS INC
511,703	FNMA POOL #500485 6 DUE 06	6.000	06-01-14	06-17-99	98.600	504,667.08	AAA	AAA	06-01-99	7.084	SALOMON BROS INC
511,703	FNMA POOL #500485 6 DUE 06	6.000	06-01-14	06-17-99	98.600	504,667.08	AAA	AAA	06-01-99	7.084	SALOMON BROS INC
103,556	FNMA POOL #500485 6 DUE 06	6.000	06-01-14	06-17-99	98.600	102,132.11	AAA	AAA	06-01-99	7.084	SALOMON BROS INC
138,229	FNMA POOL #500485 6 DUE 06	6.000	06-01-14	06-17-99	98.600	136,328.35	AAA	AAA	06-01-99	7.084	SALOMON BROS INC
496,333	FNMA POOL #500485 6 DUE 06	6.000	06-01-14	06-17-99	98.600	489,508.42	AAA	AAA	06-01-99	7.084	SALOMON BROS INC
1,000,099	FNMA POOL #500497 6.5 DUE	6.500	06-01-29	07-12-99	96.800	968,845.94	AAA	AAA	06-01-99	7.453	MERRILL LYNCH PIE
1,000,099	FNMA POOL #500497 6.5 DUE	6.500	06-01-29	07-12-99	96.800	968,845.94	AAA	AAA	06-01-99	7.453	MERRILL LYNCH PIE

PURCHASE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS		ISSUE DATE	YIELD TO MATURITY	BROKER
							MOODY	S & P			
156,626	FNMA POOL #500649 6 DUE 06	6.000	06-01-14	07-01-99	98.600	154,472.39	AAA	AAA	06-01-99	7.060	SALOMON BROS INC
613,832	FNMA POOL #501226 6.5 DUE	6.500	07-01-29	07-12-99	96.800	594,649.75	AAA	AAA	07-01-99	7.465	MERRILL LYNCH PIE
311,099	FNMA POOL #503348 7.5 DUE	7.500	06-01-29	06-14-99	102.700	319,654.22	AAA	AAA	06-01-99	7.662	SALOMON BROS INC
210,983	FNMA POOL #504633 6 DUE 07	6.000	07-01-14	07-15-99	96.900	204,587.58	AAA	AAA	07-01-99	7.060	LEHMAN BROTHERS
59,929	FNMA POOL #505067 6 DUE 06	6.000	06-01-14	07-01-99	98.600	59,104.98	AAA	AAA	06-01-99	7.060	SALOMON BROS INC
44,350	FNMA POOL #505067 6 DUE 06	6.000	06-01-14	07-01-99	98.600	43,740.19	AAA	AAA	06-01-99	7.060	SALOMON BROS INC
108,880	FNMA POOL #505067 6 DUE 06	6.000	06-01-14	07-01-99	98.600	107,382.90	AAA	AAA	06-01-99	7.060	SALOMON BROS INC
64,266	FNMA POOL #505067 6 DUE 06	6.000	06-01-14	07-01-99	98.600	63,382.34	AAA	AAA	06-01-99	7.060	SALOMON BROS INC
1,000,100	FNMA POOL #505120 6.5 DUE	6.500	07-01-29	07-12-99	96.800	968,846.88	AAA	AAA	07-01-99	7.453	MERRILL LYNCH PIE
1,000,100	FNMA POOL #505120 6.5 DUE	6.500	07-01-29	07-12-99	96.800	968,846.88	AAA	AAA	07-01-99	7.453	MERRILL LYNCH PIE
1,000,100	FNMA POOL #505120 6.5 DUE	6.500	07-01-29	07-12-99	96.800	968,846.88	AAA	AAA	07-01-99	7.453	MERRILL LYNCH PIE
1,000,100	FNMA POOL #505120 6.5 DUE	6.500	07-01-29	07-12-99	96.800	968,846.88	AAA	AAA	07-01-99	7.453	MERRILL LYNCH PIE
1,000,100	FNMA POOL #505120 6.5 DUE	6.500	07-01-29	07-12-99	96.800	968,846.88	AAA	AAA	07-01-99	7.453	MERRILL LYNCH PIE
1,000,100	FNMA POOL #505120 6.5 DUE	6.500	07-01-29	07-12-99	96.800	968,846.88	AAA	AAA	07-01-99	7.453	MERRILL LYNCH PIE
1,000,100	FNMA POOL #505120 6.5 DUE	6.500	07-01-29	07-12-99	96.800	968,846.88	AAA	AAA	07-01-99	7.453	MERRILL LYNCH PIE
105,010	FNMA POOL #506482 6.5 DUE	6.500	07-01-29	07-12-99	96.800	101,728.44	AAA	AAA	07-01-99	7.452	MERRILL LYNCH PIE
44,657	FNMA POOL #506611 6 DUE 07	6.000	07-01-14	07-15-99	96.900	43,303.33	AAA	AAA	07-01-99	7.084	LEHMAN BROTHERS
260,129	FNMA POOL #507125 6 DUE 07	6.000	07-01-14	07-15-99	96.900	252,243.84	AAA	AAA	07-01-99	7.077	LEHMAN BROTHERS
755,588	FNMA POOL #50946 6.5 GTD M	6.500	12-01-23	07-12-99	97.600	738,114.61	AAA	AAA	12-01-93	7.270	GOLDMAN SACHS &
47,147	FNMA POOL #50991 6.5 GTD M	6.500	02-01-24	07-12-99	97.600	46,056.40	AAA	AAA	02-01-94	7.280	GOLDMAN SACHS &
5,735,000	FNMA TBA POOL #9999999 6 D	6.000	07-01-29	07-07-99	93.900	5,385,523.44	AAA	AAA	10-01-99	0.000	MERRILL LYNCH PIE
3,140,000	FNMA TBA POOL #9999999 6 D	6.000	08-01-29	07-12-99	94.100	2,956,506.25	AAA	AAA	01-01-40	0.000	LEHMAN BROTHERS
5,735,000	FNMA TBA POOL #9999999 6 D	6.000	08-01-29	07-12-99	94.000	5,392,692.19	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE

PURCHASE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
1,960,000	FNMA TBA POOL #9999999 6 D	6.000	08-01-29	07-23-99	93.300	1,830,456.25	AAA AAA	01-01-40	0.000	GOLDMAN SACHS &
20,000,000	FNMA TBA POOL #9999999 6.5	6.500	06-01-28	06-04-99	97.000	19,400,000.00	AAA AAA	01-01-40	0.000	MERRILL LYNCH PIE
11,060,000	FNMA TBA POOL #9999999 7 D	7.000	08-01-29	07-23-99	98.200	10,861,481.64	AAA AAA	01-01-40	0.000	MERRILL LYNCH PIE
16,000,000	FNMA TBA POOL #9999999 7.5	7.500	07-01-28	06-14-99	100.400	16,075,000.00	AAA AAA	01-01-40	0.000	SALOMON BROS INC
16,000,000	FNMA TBA POOL #9999999 7.5	7.500	08-01-29	07-09-99	100.900	16,145,000.00	AAA AAA	01-01-40	0.000	SALOMON BROS INC
8,000,000	FNMA TBA POOL #9999999 8 D	8.000	07-01-29	06-08-99	103.200	8,257,500.00	AAA AAA	01-01-40	0.000	GOLDMAN SACHS &
8,000,000	FNMA TBA POOL #9999999 8 D	8.000	08-01-29	07-09-99	102.500	8,207,500.00	AAA AAA	01-01-40	0.000	GOLDMAN SACHS &
15,000,000	GNMA POOL #30999999 SER 20	7.000	07-15-29	06-17-99	98.900	14,840,625.00	AAA AAA	01-01-40	0.000	MERRILL LYNCH PIE
96,941	GNMA POOL #321958 SER 2023	7.000	04-15-23	06-21-99	99.600	96,577.08	AAA AAA	04-01-93	7.597	MERRILL LYNCH PIE
737,573	GNMA POOL #336481 SER 2023	7.000	07-15-23	06-21-99	99.600	734,807.36	AAA AAA	08-01-93	7.440	MERRILL LYNCH PIE
94,275	GNMA POOL #336481 SER 2023	7.000	07-15-23	06-21-99	99.600	93,921.79	AAA AAA	08-01-93	7.440	MERRILL LYNCH PIE
606,421	GNMA POOL #337839 SER 2023	7.000	04-15-23	06-21-99	99.600	604,146.64	AAA AAA	04-01-93	7.595	MERRILL LYNCH PIE
256,922	GNMA POOL #340365 SER 2023	7.000	07-15-23	06-21-99	99.600	255,958.49	AAA AAA	07-01-93	7.599	MERRILL LYNCH PIE
341,864	GNMA POOL #340365 SER 2023	7.000	07-15-23	06-21-99	99.600	340,581.90	AAA AAA	07-01-93	7.599	MERRILL LYNCH PIE
73,014	GNMA POOL #343185 SER 2023	7.000	03-15-23	06-21-99	99.600	72,739.87	AAA AAA	03-01-93	7.601	MERRILL LYNCH PIE
216,190	GNMA POOL #343610 SER 2023	7.000	05-15-23	06-21-99	99.600	215,379.20	AAA AAA	05-01-93	7.601	MERRILL LYNCH PIE
196,413	GNMA POOL #343610 SER 2023	7.000	05-15-23	06-21-99	99.600	195,676.58	AAA AAA	05-01-93	7.601	MERRILL LYNCH PIE
63,106	GNMA POOL #343610 SER 2023	7.000	05-15-23	06-21-99	99.600	62,869.31	AAA AAA	05-01-93	7.601	MERRILL LYNCH PIE
239,450	GNMA POOL #343610 SER 2023	7.000	05-15-23	06-21-99	99.600	238,551.71	AAA AAA	05-01-93	7.601	MERRILL LYNCH PIE
780,636	GNMA POOL #346388 SER 2023	7.000	01-15-23	06-21-99	99.600	777,708.46	AAA AAA	01-01-93	7.579	MERRILL LYNCH PIE
602,679	GNMA POOL #347471 SER 2023	7.000	06-15-23	06-21-99	99.600	600,419.40	AAA AAA	06-01-93	7.599	MERRILL LYNCH PIE
28,051	GNMA POOL #349772 SER 2023	7.000	05-15-23	06-21-99	99.600	27,946.10	AAA AAA	05-01-93	7.577	MERRILL LYNCH PIE

PURCHASE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
65,811	GNMA POOL #350254 SER 2023	7.000	04-15-23	06-21-99	99.600	65,564.00	AAA AAA	04-01-93	7.595	MERRILL LYNCH PIE
234,475	GNMA POOL #350254 SER 2023	7.000	04-15-23	06-21-99	99.600	233,595.76	AAA AAA	04-01-93	7.595	MERRILL LYNCH PIE
164,910	GNMA POOL #350254 SER 2023	7.000	04-15-23	06-21-99	99.600	164,291.30	AAA AAA	04-01-93	7.595	MERRILL LYNCH PIE
179,411	GNMA POOL #350254 SER 2023	7.000	04-15-23	06-21-99	99.600	178,738.43	AAA AAA	04-01-93	7.595	MERRILL LYNCH PIE
162,358	GNMA POOL #350254 SER 2023	7.000	04-15-23	06-21-99	99.600	161,749.30	AAA AAA	04-01-93	7.595	MERRILL LYNCH PIE
105,158	GNMA POOL #350948 SER 2023	7.000	08-15-23	06-21-99	99.600	104,763.83	AAA AAA	08-01-93	7.595	MERRILL LYNCH PIE
656,322	GNMA POOL #351548 SER 2023	7.000	10-15-23	06-21-99	99.600	653,860.39	AAA AAA	10-01-93	7.595	MERRILL LYNCH PIE
663,709	GNMA POOL #352191 SER 2023	7.000	05-15-23	06-21-99	99.600	661,220.39	AAA AAA	05-01-93	7.599	MERRILL LYNCH PIE
24,559	GNMA POOL #354284 SER 2023	6.500	05-15-23	07-20-99	96.400	23,676.27	AAA AAA	05-01-93	7.505	SALOMON BROS INC
241,930	GNMA POOL #354293 SER 2023	7.000	05-15-23	06-21-99	99.600	241,023.25	AAA AAA	05-01-93	7.601	MERRILL LYNCH PIE
762,176	GNMA POOL #355501 SER 2023	7.000	08-15-23	06-21-99	99.600	759,317.81	AAA AAA	08-01-93	7.597	MERRILL LYNCH PIE
15,661	GNMA POOL #359857 7 DUE 07	7.000	07-15-23	06-21-99	99.600	15,602.44	AAA AAA	07-01-93	7.570	MERRILL LYNCH PIE
744,309	GNMA POOL #359859 SER 2023	7.000	08-15-23	06-21-99	99.600	741,518.14	AAA AAA	08-01-93	7.601	MERRILL LYNCH PIE
501,247	GNMA POOL #361658 SER 2023	7.000	08-15-23	06-21-99	99.600	499,367.82	AAA AAA	08-01-93	7.593	MERRILL LYNCH PIE
890,163	GNMA POOL #363074 7 DUE 08	7.000	08-15-23	06-21-99	99.600	886,825.12	AAA AAA	08-01-93	7.595	MERRILL LYNCH PIE
76,379	GNMA POOL #364122 SER 2023	7.000	08-15-23	06-21-99	99.600	76,092.86	AAA AAA	08-01-93	7.599	MERRILL LYNCH PIE
737,876	GNMA POOL #364592 SER 2023	7.000	08-15-23	06-21-99	99.600	735,108.60	AAA AAA	08-01-93	7.599	MERRILL LYNCH PIE
288,521	GNMA POOL #370911 SER 2023	7.000	11-15-23	06-21-99	99.600	287,439.04	AAA AAA	11-01-93	7.597	MERRILL LYNCH PIE
55,556	GNMA POOL #370911 SER 2023	7.000	11-15-23	06-21-99	99.600	55,348.04	AAA AAA	11-01-93	7.597	MERRILL LYNCH PIE
280,672	GNMA POOL #370911 SER 2023	7.000	11-15-23	06-21-99	99.600	279,619.09	AAA AAA	11-01-93	7.597	MERRILL LYNCH PIE
1,000,100	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	995,568.20	AAA AAA	02-01-99	7.472	SALOMON BROS INC
1,000,100	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	995,568.20	AAA AAA	02-01-99	7.472	SALOMON BROS INC

PURCHASE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
67,477	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	67,171.32	AAA AAA	02-01-99	7.472	SALOMON BROS INC
1,000,100	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	995,568.20	AAA AAA	02-01-99	7.472	SALOMON BROS INC
1,000,100	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	995,568.20	AAA AAA	02-01-99	7.472	SALOMON BROS INC
892,774	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	888,728.13	AAA AAA	02-01-99	7.472	SALOMON BROS INC
1,000,100	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	995,568.20	AAA AAA	02-01-99	7.472	SALOMON BROS INC
1,000,100	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	995,568.20	AAA AAA	02-01-99	7.472	SALOMON BROS INC
1,000,100	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	995,568.20	AAA AAA	02-01-99	7.472	SALOMON BROS INC
1,000,100	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	995,568.20	AAA AAA	02-01-99	7.472	SALOMON BROS INC
1,000,100	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	995,568.20	AAA AAA	02-01-99	7.472	SALOMON BROS INC
1,000,100	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	995,568.20	AAA AAA	02-01-99	7.472	SALOMON BROS INC
1,000,100	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	995,568.20	AAA AAA	02-01-99	7.472	SALOMON BROS INC
1,000,100	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	995,568.20	AAA AAA	02-01-99	7.472	SALOMON BROS INC
2,265,317	GNMA POOL #409592 SER 2029	6.500	02-15-29	07-01-99	95.500	2,164,793.98	AAA AAA	02-01-99	7.472	SALOMON BROS INC
72,619	GNMA POOL #418408 SER 2026	8.000	10-15-26	07-20-99	103.200	74,968.05	AAA AAA	10-01-96	7.792	SALOMON BROS INC
495,169	GNMA POOL #422020 SER 2026	8.000	06-15-26	07-20-99	103.200	511,184.11	AAA AAA	06-01-96	7.792	SALOMON BROS INC
7,617	GNMA POOL #422949 SER 2026	8.000	06-15-26	07-20-99	103.200	7,863.01	AAA AAA	06-01-96	7.793	SALOMON BROS INC
424,845	GNMA POOL #431042 8 DUE 07	8.000	07-15-26	07-20-99	103.200	438,585.66	AAA AAA	07-01-96	7.470	SALOMON BROS INC
765,557	GNMA POOL #434142 SER 2028	7.000	12-15-28	06-30-99	95.000	727,740.02	AAA AAA	01-01-99	7.520	DLJ CAPITAL MARKE
432,226	GNMA POOL #437300 8 DUE 07	8.000	07-15-26	07-20-99	103.200	446,206.04	AAA AAA	07-01-96	7.650	SALOMON BROS INC
567,597	GNMA POOL #451999 SER 2027	8.000	11-15-27	07-20-99	103.200	585,955.01	AAA AAA	11-01-97	7.800	SALOMON BROS INC
999,900	GNMA POOL #457793 SER 2028	6.500	08-15-28	06-21-99	99.500	995,369.69	AAA AAA	08-01-98	7.440	SALOMON BROS INC
526,689	GNMA POOL #467142 SER 2028	6.500	08-15-28	06-21-99	99.500	524,302.25	AAA AAA	08-01-98	7.495	SALOMON BROS INC
110,032	GNMA POOL #468155 SER 2028	6.500	08-15-28	06-21-99	99.500	109,533.45	AAA AAA	08-01-98	7.440	SALOMON BROS INC

LINCOLN CAPITAL

PURCHASE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
136,304	GNMA POOL #468677 SER 2028	7.000	01-15-28	07-20-99	98.200	133,897.27	AAA	AAA	01-01-98	7.611	DONALDSON LUFKI
88,799	GNMA POOL #469786 SER 2028	6.500	12-15-28	06-21-99	99.500	88,396.20	AAA	AAA	12-01-98	7.486	SALOMON BROS INC
932,622	GNMA POOL #469786 SER 2028	6.500	12-15-28	06-21-99	99.500	928,396.52	AAA	AAA	12-01-98	7.486	SALOMON BROS INC
306,380	GNMA POOL #475371 SER 2028	6.500	12-15-28	06-21-99	99.500	304,992.04	AAA	AAA	12-01-98	7.486	SALOMON BROS INC
473,410	GNMA POOL #475371 SER 2028	6.500	12-15-28	06-21-99	99.500	471,265.08	AAA	AAA	12-01-98	7.486	SALOMON BROS INC
259,974	GNMA POOL #476853 SER 2028	7.000	06-15-28	07-20-99	98.200	255,383.86	AAA	AAA	06-01-98	7.606	DONALDSON LUFKI
583,687	GNMA POOL #477173 SER 2028	6.500	07-15-28	06-21-99	99.500	581,041.83	AAA	AAA	07-01-98	7.514	SALOMON BROS INC
868,582	GNMA POOL #477173 SER 2028	6.500	07-15-28	06-21-99	99.500	864,645.79	AAA	AAA	07-01-98	7.514	SALOMON BROS INC
800,000	GNMA POOL #477173 SER 2028	6.500	07-15-28	06-21-99	99.500	796,375.16	AAA	AAA	07-01-98	7.514	SALOMON BROS INC
747,382	GNMA POOL #480137 SER 2028	7.000	09-15-28	07-20-99	98.200	734,186.50	AAA	AAA	09-01-98	7.595	DONALDSON LUFKI
42,719	GNMA POOL #481984 SER 2028	6.500	08-15-28	06-21-99	99.500	42,525.35	AAA	AAA	08-01-98	7.506	SALOMON BROS INC
136,291	GNMA POOL #482699 SER 2028	7.000	08-15-28	07-20-99	98.200	133,884.57	AAA	AAA	08-01-98	7.595	DONALDSON LUFKI
740,466	GNMA POOL #502195 SER 2029	7.000	05-15-29	07-20-99	98.200	727,392.62	AAA	AAA	05-01-99	7.576	DONALDSON LUFKI
118,449	GNMA POOL #504335 SER 2029	7.000	05-15-29	07-20-99	98.200	116,357.23	AAA	AAA	05-01-99	7.582	DONALDSON LUFKI
122,790	GNMA POOL #504381 SER 2029	7.000	05-15-29	07-20-99	98.200	120,621.75	AAA	AAA	05-01-99	7.576	DONALDSON LUFKI
123,130	GNMA POOL #506569 SER 2029	7.000	05-15-29	07-20-99	98.200	120,956.26	AAA	AAA	05-01-99	7.576	DONALDSON LUFKI
134,070	GNMA POOL #507151 SER 2029	7.000	04-15-29	07-20-99	98.200	131,702.38	AAA	AAA	04-01-99	7.589	DONALDSON LUFKI
1,000,100	GNMA POOL #781029 SER 2029	6.500	05-15-29	06-21-99	99.500	995,567.90	AAA	AAA	05-01-99	7.486	SALOMON BROS INC
107,326	GNMA POOL #781029 SER 2029	6.500	05-15-29	06-21-99	99.500	106,840.00	AAA	AAA	05-01-99	7.486	SALOMON BROS INC
1,000,100	GNMA POOL #781029 SER 2029	6.500	05-15-29	06-21-99	99.500	995,567.90	AAA	AAA	05-01-99	7.486	SALOMON BROS INC
-19,800,000	GNMA TBA POOL #9999999 SE	6.500	06-15-29	04-19-99	99.500	-19,710,281.25	AAA	AAA	01-01-40	0.000	SALOMON BROS INC
9,855,000	GNMA TBA POOL #9999999 SE	7.000	08-15-29	07-13-99	99.000	9,756,450.00	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE

PURCHASE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
5,145,000	GNMA TBA POOL #9999999 SE	7.000	08-15-29	07-13-99	99.000	5,093,550.00	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
1,000,000	GNMA, POOL # 352106	6.500	08-15-23	07-20-99	96.400	964,062.75	AAA	AAA	08-01-93	7.380	SALOMON BROS INC
975,442	GNMA, POOL # 352106	6.500	08-15-23	07-20-99	96.400	940,386.67	AAA	AAA	08-01-93	7.380	SALOMON BROS INC
915,955	GNMA, POOL # 352106	6.500	08-15-23	07-20-99	96.400	883,037.68	AAA	AAA	08-01-93	7.380	SALOMON BROS INC
1,000,000	GNMA, POOL # 352106	6.500	08-15-23	07-20-99	96.400	964,062.75	AAA	AAA	08-01-93	7.380	SALOMON BROS INC
84,045	GNMA, POOL # 354696	6.500	12-15-23	07-20-99	96.400	81,024.96	AAA	AAA	12-01-93	7.490	SALOMON BROS INC
1,000,001	GNMA, POOL # 354696	6.500	12-15-23	07-20-99	96.400	964,063.02	AAA	AAA	12-01-93	7.490	SALOMON BROS INC
702,604	GNMA, POOL # 358219	7.000	07-15-23	06-21-99	99.600	699,969.30	AAA	AAA	07-01-93	7.599	MERRILL LYNCH PIE
81,306	GNMA, POOL #349719 SERIE	7.000	07-15-23	06-21-99	99.600	81,000.69	AAA	AAA	07-01-93	7.570	MERRILL LYNCH PIE
57,106	GNMA, POOL #352138 SERIE	7.000	07-15-23	06-21-99	99.600	56,891.48	AAA	AAA	07-01-93	7.570	MERRILL LYNCH PIE
3,335,000	1ST UN LBBA SER 1998-CI CL	6.560	11-18-08	06-23-99	96.600	3,222,834.57	AAA	AAA	05-01-98	6.410	LEHMAN BROTHERS
4,910,000	1ST UN LEHMAN SER 1997-CI	7.380	04-18-07	06-17-99	102.500	5,034,284.38	NR	AAA	05-01-97	7.260	MERRILL LYNCH PIE
1,000,000	CAL INFRASTRUCTURE & EC	6.420	09-25-08	07-22-99	99.000	990,625.00	AAA	AAA	12-08-97	7.150	LEHMAN BROTHERS
3,500,000	FORD CR AUTO OWNER TR 19	5.800	06-15-02	07-26-99	99.200	3,474,980.47	AAA	NR	05-26-99	6.200	FIRST UNION CAPIT
3,000,000	HONDA AUTO LEASE TR 1999-	6.650	07-15-05	07-23-99	99.900	2,999,062.50	AAA	AAA	07-29-99	0.000	FIRST BOSTON CORP
3,140,000	HONDA AUTO LEASE TR SER 1	6.450	09-15-02	07-23-99	99.900	3,139,509.38	AAA	AAA	07-29-99	0.000	FIRST BOSTON CORP
3,000,000	PREMIER AUTO TR SER 1999-2	5.590	02-09-04	07-27-99	97.800	2,935,312.50	NR	AAA	05-05-99	6.689	FIRST BOSTON CORP
5,000,000	SAXON AST SECS TR MTG LN	6.265	07-25-23	07-29-99	98.200	4,913,671.88	NR	AAA	11-01-98	6.600	NATIONSBANC MON
1,065,000	CMO MORGAN STANLEY CAP	6.210	09-15-08	05-19-99	97.100	1,034,381.25	NR	AAA	02-01-99	0.000	GOLDMAN SACHS &
3,495,000	CMO 1ST UN NATL BK-CHASE	6.650	04-15-09	07-28-99	97.000	3,393,016.99	NR	AAA	05-01-99	0.000	FIRST UNION CAPIT
1,830,000	CMO DLJ COML MTG CORP CO	7.300	06-10-09	06-11-99	101.400	1,856,878.13	NR	AAA	06-01-99	0.000	DLJ FIXED INCOME
1,205,000	CMO LB COML CONDUIT MTG	6.210	10-15-08	07-28-99	93.700	1,129,358.01	AAA	AAA	11-01-98	6.400	LEHMAN BROTHERS

LINCOLN CAPITAL

PURCHASE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS		ISSUE DATE	YIELD TO MATURITY	BROKER
							MOODY	S & P			
1,439,000	CMO MORGAN J P COML FIN	6.613	01-15-30	06-30-99	97.700	1,406,397.66	AAA	NR	03-01-98	7.260	MERRILL LYNCH PIE
5,975,000	CMO MORGAN STANLEY CAP	6.710	12-15-31	05-19-99	99.900	5,974,299.80	NR	AAA	03-01-99	0.000	GOLDMAN SACHS &
1,439,000	CMO MORGAN STANLEY CAP	6.710	12-15-31	06-30-99	98.200	1,413,873.71	NR	AAA	03-01-99	0.000	FIRST UNION CAPIT
1,052,058,348						1,085,825,656.15					

BANK OF AMERICA

1,900,000	U.S.T. SEC STRIPPED INT PM	0.000	11-15-04	06-02-99	72.500	1,379,343.00	AAA	AAA		6.060	PAINÉ WEBBER INC
3,750,000	U.S.T. SEC STRIPPED INT PM	0.000	11-15-04	06-16-99	72.400	2,718,112.50	AAA	AAA		6.060	PAINÉ WEBBER INC
6,000,000	US TREAS BD STRIPPED PRIN	0.000	02-15-21	05-28-99	26.500	1,590,540.00	AAA	AAA		6.130	PRUDENTIAL SECUR
11,000,000	US TREAS BD STRIPPED PRIN	0.000	02-15-21	06-02-99	25.900	2,850,760.00	AAA	AAA		6.130	SALOMON BROS INC
1,350,000	US TREAS BD STRIPPED PRIN	0.000	11-15-04	07-02-99	73.000	986,013.00	AAA	AAA	01-01-86	6.060	SALOMON BROS INC
1,010,000	US TREAS NTS DTD 05/17/199	5.250	05-15-04	07-23-99	98.100	991,535.93	NR	NR	05-15-99	5.789	SALOMON BROS INC
2,000,000	US TREAS SEC STRIPPED INT	0.000	02-15-09	06-04-99	55.500	1,110,940.00	AAA	AAA	02-28-85	6.300	PAINÉ WEBBER INC
3,250,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	05-28-99	54.300	1,767,577.50	AAA	AAA	02-28-85	6.320	LEHMAN BROTHERS
7,650,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	06-02-99	53.600	4,105,372.50	AAA	AAA	02-28-85	6.320	SALOMON BROS INC
750,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	06-25-99	52.800	396,517.50	AAA	AAA	02-28-85	6.320	FIRST BOSTON CORP
275,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	07-30-99	53.500	147,276.25	AAA	AAA	02-28-85	6.320	GOLDMAN SACHS &
4,000,000	US TREAS STRIPPED PRINC B	0.000	02-15-27	05-28-99	19.400	776,160.00	AAA	AAA	02-15-97	5.950	PAINÉ WEBBER INC
1,750,000	US TREAS STRIPPED PRINC B	0.000	02-15-27	06-02-99	18.800	330,347.50	AAA	AAA	02-15-97	5.950	SALOMON BROS INC
134,842	FED HSG ADMIN 6.85 01-01-2	6.850	01-01-40	06-08-99	95.900	129,410.56	NR	NR	01-01-40	0.000	SALOMON BROS INC
163,739	FHA PROJ #113-35102 SOUTHG	6.850	02-01-40	06-08-99	95.900	157,143.59	AAA	AAA	06-01-99	0.000	SALOMON BROS INC

PURCHASE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
89,884	FHA PROJ #113-35102 SOUTHG	6.850	02-01-40	06-08-99	95.900	86,263.47	AAA	AAA	06-01-99	0.000	SALOMON BROS INC
13,271	FHA PROJ #113-35102 SOUTHG	6.850	02-01-40	06-28-99	95.900	12,736.44	AAA	AAA	06-01-99	0.000	SALOMON BROS INC
15,626	FHA PROJ #113-35102 SOUTHG	6.850	02-01-40	07-01-99	95.900	14,996.59	AAA	AAA	06-01-99	0.000	SALOMON BROS INC
1,010,000	CATERPILLAR FINL SVCS COR	0.000	08-01-04	07-23-99	99.600	1,006,172.10	A+	A2	07-30-99	7.111	MERRILL LYNCH PIE
750,000	ALLIED WASTE N AMER INC S	7.625	01-01-06	07-28-99	93.700	703,125.00	BB-	NR	12-23-98	9.322	DLJ FIXED INCOME
1,250,000	BEAR STEARNS COS INC BEAR	6.150	03-02-04	07-27-99	96.700	1,209,800.00	A	A2	03-02-99	7.180	BEAR, STEARNS, SE
1,500,000	BELLSOUTH TELECOMMUNIC	6.000	06-15-12	05-21-99	100.000	1,501,170.00	AAA	AAA	06-15-98	6.340	LEGG MASON WOOD
1,000,000	DELPHI AUTOMOTIVE SYS CO	6.125	05-01-04	06-23-99	96.500	965,830.00	BBB	BAA2	05-04-99	7.334	EVEREN CLEARING
1,000,000	HELLER FINL INC NT 6 DUE 0	6.000	03-19-04	06-03-99	97.100	971,400.00	A-	A3	03-19-99	7.084	PRUDENTIAL SECUR
2,500,000	MORGAN STANLEY DEAN WI	5.625	01-20-04	05-21-99	97.300	2,432,650.00	A+	AA3	01-20-99	7.078	NATIONAL FINANCIA
1,015,000	PVTPL ROHM & HAAS CO 6.95	6.950	07-15-04	06-30-99	99.800	1,013,101.95	A-	A3	07-06-99	7.046	SALOMON BROS INC
1,000,000	TENET HEALTHCARE CORP 7	7.875	01-15-03	07-28-99	98.500	985,000.00	BB+	BA1	01-30-97	8.830	WARBURG DILLON R
1,000,000	WILLIAMS COS INC NTS 6.5 D	6.500	08-01-06	06-14-99	95.400	954,580.00	BBB-	BAA2	07-28-98	7.280	SALOMON BROS INC
6,012,483	FHLMC GROUP E00637 5 02-01	5.000	02-01-14	05-10-99	94.300	5,672,401.64	AAA	AAA	02-01-99	6.850	NATIONAL FINANCIA
1,300,000	DLJ COML MTG CORP MTG PA	6.240	11-12-31	06-09-99	95.100	1,236,320.31	NR	AAA	12-01-98	1.000	PRUDENTIAL SECUR
1,700,000	CMO MORGAN STANLEY CAP	6.210	09-15-08	07-21-99	95.700	1,627,085.94	NR	AAA	02-01-99	0.000	MORGAN STANLEY
1,700,000	CMO DLJ COML MTG CORP C	7.300	06-10-09	06-11-99	101.500	1,725,500.00	NR	AAA	06-01-99	0.000	DONALDSON LUFKI
1,675,000	CMO GMAC COML MTG SEC 1	6.420	05-16-31	06-22-99	96.000	1,609,243.16	AAA	AAA	08-01-98	6.410	SALOMON BROS INC
1,700,000	CMO GMAC COML MTG SEC 1	6.175	05-15-33	07-12-99	94.800	1,613,074.22	AAA	NR	02-01-99	6.170	DEUTSCHE BANK GO

71,214,845

44,777,500.65

PURCHASE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
3,000,000	US TREAS 8.75 BD DUE 8-15-	8.750	08-15-20	05-14-99	130.200	3,908,203.13	AAA	AAA	08-15-90	6.394	GOLDMAN SACHS &
5,225,000	US TREAS 8.75 BD DUE 8-15-	8.750	08-15-20	06-01-99	129.000	6,741,474.61	AAA	AAA	08-15-90	6.394	GOLDMAN SACHS &
3,000,000	US TREAS BD STRIPPED PRIN	0.000	02-15-19	05-05-99	30.100	905,910.00	AAA	AAA	02-15-89	6.490	FIRST BOSTON CORP
20,750,000	US TREAS NTS 7.5 DUE 02-15	7.500	02-15-05	05-14-99	108.900	22,609,394.53	AAA	AAA	02-15-95	5.989	GOLDMAN SACHS &
73,540	MFO MAS FDS ADVISORY MTP	0.000		05-06-99	10.299	757,459.91	AAA	AAA	07-08-98	0.000	
79,692	MFO MAS FDS ADVISORY MTP	0.000		06-03-99	10.099	804,888.56	AAA	AAA	07-08-98	0.000	
963,111	MFO MAS FDS ADVISORY MTP	0.000		06-16-99	10.029	9,660,000.00	AAA	AAA	07-08-98	0.000	
85,023	MFO MAS FDS ADVISORY MTP	0.000		07-08-99	10.079	857,028.69	AAA	AAA	07-08-98	0.000	
1,460,474	MFO MAS FDS ADVISORY MTP	0.000		07-15-99	10.119	14,780,000.00	AAA	AAA	07-08-98	0.000	
997,009	MFO MAS FDS ADVISORY MTP	0.000		07-27-99	10.030	10,000,000.00	AAA	AAA	07-08-98	0.000	
170,000	##DELPHI AUTOMOTIVE SYS	7.125	05-01-29	05-05-99	97.800	166,338.20	BBB	BAA2	05-04-99	8.094	GOLDMAN SACHS &
170,000	##DELPHI AUTOMOTIVE SYS	7.125	05-01-29	05-06-99	96.900	164,852.40	BBB	BAA2	05-04-99	8.094	GOLDMAN SACHS &
1,275,000	ALBERTSONS INC BD 7.45 DU	0.000	08-01-29	07-22-99	99.700	1,271,940.00	A	A2	07-27-99	7.613	GOLDMAN SACHS &
250,000	AT&T CORP NTS 6.5 DUE 03-1	6.500	03-15-29	06-01-99	91.500	228,995.00	AA-	A1	03-26-99	7.567	MERRILL LYNCH PIE
175,000	CMS ENERGY CORP 7.5 DUE 01	7.500	01-15-09	05-26-99	96.900	169,592.50	BB	BA3	01-25-99	1.000	B.A. SECURITIES I
350,000	COMCAST CABLE COMMUNIC	6.200	11-15-08	05-25-99	95.600	334,684.00	BBB	BAA2	11-16-98	7.310	DLJ FIXED INCOME
325,000	COMCAST CABLE COMMUNIC	6.200	11-15-08	07-08-99	93.100	302,887.00	BBB	BAA2	11-16-98	7.310	MERRILL LYNCH PIE
530,000	EL PASO ENERGY CORP DEL S	0.000	05-15-09	05-05-99	99.800	529,040.70	BBB-	BAA3	05-10-99	7.430	DLJ FIXED INCOME
455,000	ENRON CORP 6.95 DUE 07-15-	6.950	07-15-28	05-19-99	93.200	424,160.10	BBB+	BAA2	07-10-98	7.770	LEHMAN BROTHERS
255,000	FORD MTR CO DEL DEB 6.625	6.625	10-01-28	07-14-99	91.300	232,924.65	A	A1	09-30-98	7.745	PRUDENTIAL SECUR
110,000	GTE CORP 6.94 DUE 04-15-20	6.940	04-15-28	05-04-99	99.200	109,151.90	A	BAA1	04-15-98	7.490	SALOMON BROS INC
225,000	GTE CORP 6.94 DUE 04-15-20	6.940	04-15-28	05-12-99	98.600	222,025.50	A	BAA1	04-15-98	7.490	GOLDMAN SACHS &

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
170,000	GTE CORP 6.94 DUE 04-15-20	6.940	04-15-28	05-13-99	99.700	169,500.20	A BAA1	04-15-98	7.490	J.P. MORGAN SECUR
170,000	GTE CORP 6.94 DUE 04-15-20	6.940	04-15-28	05-13-99	99.400	169,039.50	A BAA1	04-15-98	7.490	SALOMON BROS INC
350,000	GTE CORP 6.94 DUE 04-15-20	6.940	04-15-28	06-02-99	95.900	335,765.50	A BAA1	04-15-98	7.490	SALOMON BROS INC
265,000	HSEHD FIN CORP 5.875 DUE 0	5.875	02-01-09	07-13-99	91.400	242,387.55	A A2	02-05-99	7.542	SALOMON BROS INC
285,000	HSEHD FIN CORP 5.875 DUE 0	5.875	02-01-09	07-14-99	91.200	260,202.15	A A2	02-05-99	7.542	SALOMON BROS INC
195,000	HSEHD FIN CORP 5.875 DUE 0	5.875	02-01-09	07-16-99	91.600	178,772.10	A A2	02-05-99	7.542	SALOMON BROS INC
405,000	HSEHD FIN CORP 5.875 DUE 0	5.875	02-01-09	07-22-99	90.500	366,865.20	A A2	02-05-99	7.542	LEHMAN BROTHERS
305,000	HSEHD FIN CORP 5.875 DUE 0	5.875	02-01-09	07-23-99	89.900	274,448.15	A A2	02-05-99	7.542	LEHMAN BROTHERS
155,000	LENFEST COMM INC 8.375 SR	8.375	11-01-05	05-13-99	108.700	168,616.75	BB+ BA2	11-14-95	7.630	SALOMON BROS INC
335,000	LENFEST COMM INC 8.375 SR	8.375	11-01-05	06-16-99	105.500	353,538.90	BB+ BA2	11-14-95	7.630	SALOMON BROS INC
225,000	NEXTEL COMMUNICATIONS I	0.000	09-15-07	05-10-99	74.300	167,343.75	B- B2	01-14-98	4.520	MERRILL LYNCH PIE
230,000	NEXTEL COMMUNICATIONS I	0.000	09-15-07	05-11-99	73.600	169,481.25	B- B2	01-14-98	4.520	MERRILL LYNCH PIE
235,000	NEXTEL COMMUNICATIONS I	0.000	09-15-07	05-17-99	73.200	172,137.50	B- B2	01-14-98	4.520	MERRILL LYNCH PIE
235,000	NEXTEL COMMUNICATIONS I	0.000	09-15-07	05-20-99	72.700	170,962.50	B- B2	01-14-98	4.520	MERRILL LYNCH PIE
230,000	NEXTEL COMMUNICATIONS I	0.000	09-15-07	05-20-99	72.800	167,612.50	B- B2	01-14-98	4.520	DLJ FIXED INCOME
280,000	PVTPL EDISON MISSION ENER	7.730	06-15-09	06-23-99	99.900	279,935.60	A- A3	06-28-99	7.634	FIRST BOSTON CORP
100,000	PVTPL FL WINDSTORM ASSN	7.125	02-25-19	05-24-99	98.800	98,870.00	NR AAA	03-31-99	7.683	GOLDMAN SACHS &
185,000	PVTPL FL WINDSTORM ASSN	7.125	02-25-19	05-24-99	99.000	183,177.75	NR AAA	03-31-99	7.683	MERRILL LYNCH PIE
170,000	PVTPL INTL GAME TECH SR N	0.000	05-15-09	05-11-99	99.600	169,457.70	BB+ BA1	05-19-99	8.998	SALOMON BROS INC
650,000	PVTPL INTL GAME TECH SR N	0.000	05-15-09	05-11-99	98.900	643,331.00	BB+ BA1	05-19-99	8.998	SALOMON BROS INC
170,000	PVTPL INTL GAME TECH SR N	8.375	05-15-09	06-03-99	98.000	166,600.00	BB+ BA1	05-19-99	8.998	SALOMON BROS INC
250,000	PVTPL MET LIFE INS COM 7.8	7.800	11-01-25	05-27-99	106.800	267,097.50	A+ A1	11-01-95	7.310	DLJ FIXED INCOME

MILLER ANDERSON

PURCHASE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
385,000	PVTPL ROHM & HAAS CO DE	0.000	07-15-29	06-30-99	99.900	384,718.95	A-	A3	07-06-99	7.753	SALOMON BROS INC
420,000	PVTPL ROHM & HAAS CO DE	7.850	07-15-29	07-07-99	101.700	427,257.60	A-	A3	07-06-99	7.753	MERRILL LYNCH PIE
160,000	PVTPL ROHM & HAAS CO DE	7.850	07-15-29	07-07-99	101.600	162,670.40	A-	A3	07-06-99	7.753	CHASE SECURITIES
780,000	PVTPL SOUTH ENERGY INC	7.900	07-15-09	07-21-99	99.900	779,711.40	BBB	BAA2	07-26-99	8.234	SALOMON BROS INC
520,000	PVTPL WASTE MGMT INC DEL	0.000	05-15-29	05-18-99	99.500	517,894.00	BBB	BA1	05-21-99	7.700	DLJ FIXED INCOME
630,000	SUN MICROSYSTEMS INC SR	7.650	08-15-09	07-30-99	99.500	627,146.10	BBB+	BAA1	08-04-99	7.734	GOLDMAN SACHS &
370,000	USA WASTE SVCS INC 7.0 SR	7.000	07-15-28	07-09-99	90.500	335,083.10	BBB	BA1	07-17-98	7.660	DLJ FIXED INCOME
315,000	CONTINENTAL AIRLRS PASS SE	6.545	08-02-20	06-03-99	94.700	298,465.65	NR	AA3	02-08-99	7.320	FIRST BOSTON CORP
49,098,848						83,889,041.63					

WELLINGTON

5,000,000	US TREAS 9.125 BD DUE 5-15	9.125	05-15-09	06-29-99	112.400	5,623,437.50	AAA	AAA	05-15-79	7.338	J.P. MORGAN SECUR
70,000	HERMES EUROPE RAILTEL B	10.375	01-15-09	05-27-99	101.000	70,700.00	B	NR	01-04-99	10.281	BEAR, STEARNS, SE
1,000,000	1ST UN CORP 8.77 BD DUE 11	8.770	11-15-04	05-28-99	101.300	1,013,790.00	A-	A2	11-09-94	8.520	FIRST BOSTON CORP
1,000,000	ABBAY NATL TREAS SVCS TR	5.650	07-27-99	05-24-99	100.000	1,000,656.00	NR	NR	07-27-98	6.347	SPEAR LEEDS AND K
250,000	ALLIED WASTE N AMER INC S	7.625	01-01-06	06-28-99	93.200	233,125.00	BB-	NR	12-23-98	9.322	CHASE SECURITIES
50,000	ANCHOR GLASS CONTAINER	11.250	04-01-05	06-17-99	102.000	51,000.00	NR	B2	10-01-97	10.500	DB CLEARING SERVI
150,000	ANTHONY CRANE RENT L P	10.375	08-01-08	05-12-99	100.000	150,000.00	B	B3	02-01-99	11.848	DONALDSON LUFKI
100,000	BELL SPORTS INC SR SUB NT	11.000	08-15-08	07-12-99	101.200	101,250.00	B-	NR	08-17-98	10.732	DONALDSON LUFKI
9,228	CF WELLINGTON INTL BD FD	0.000		05-28-99	12.749	117,652.91	NR	NR		0.000	
10,740	CF WELLINGTON INTL BD FD	0.000		06-30-99	12.520	134,469.81	NR	NR		0.000	

PURCHASE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
11,620	CF WELLINGTON INTL BD FD	0.000		07-30-99	12,410	144,198.26	NR	NR		0.000	
250,000	CLARK MATL HANDLING CO	10.750	11-15-06	05-07-99	90,000	225,000.00	B+	B1	05-15-98	14.063	JEFFERIES & COMPA
100,000	CLARK MATL HANDLING CO	10.750	11-15-06	06-01-99	87,000	87,000.00	B+	B1	05-15-98	14.063	JEFFERIES & COMPA
250,000	CONMED CORP 9.0 SR SUB NT	9.000	03-15-08	07-27-99	98,300	245,937.50	B	B3	03-05-98	9.000	CHASE SECURITIES
190,000	CORNING CNSMR PRODS CO	9.625	05-01-08	05-06-99	91,800	174,562.50	B	B3	05-05-98	14.170	CHASE SECURITIES
110,000	COVAD COMMUNICATIONS G	12.500	02-15-09	06-18-99	94,700	104,225.00	NR	NR	02-18-99	12.963	BEAR, STEARNS, SE
140,000	COVAD COMMUNICATIONS G	12.500	02-15-09	06-21-99	94,500	132,300.00	NR	NR	02-18-99	12.963	DONALDSON LUFKI
2,000,000	DORAL FINL CORP MEDIUM T	0.000	07-08-04	07-01-99	100,000	2,000,000.00	BBB-	BAA3	07-08-99	7.210	MERRILL LYNCH PIE
250,000	EVENFLO INC SR NT SER B 11	11.750	08-15-06	07-20-99	103,000	257,500.00	B+	NR	02-15-99	12.403	DLJ FIXED INCOME
1,000,000	GOLDMAN SACHS GROUP INC	0.000	05-15-09	05-12-99	99,700	997,990.00	A+	A1	05-19-99	7.466	BLAYLOCK & PARTN
500,000	GOLDMAN SACHS GROUP INC	0.000	05-15-09	05-12-99	99,700	498,995.00	A+	A1	05-19-99	7.466	WILLIAMS CAPITAL
350,000	LIN HLDGS CORP SR DISC NT	0.000	03-01-08	05-26-99	65,500	229,250.00	B-	B3	10-01-98	15.630	CHASE SECURITIES
120,000	OPTEL INC SR NT 11.5 DUE	11.500	07-01-08	05-24-99	79,700	95,700.00	B-	CAA1	07-07-98	12.130	SALOMON BROS INC
250,000	PAGING NETWORK INC SR SU	8.875	02-01-06	06-29-99	72,500	181,250.00	B-	B2	01-24-94	13.710	DONALDSON LUFKI
65,000	PVTPL AMERN MEDIA OPERA	10.250	05-01-09	04-30-99	100,000	65,000.00	B-	B2	05-07-99	10.795	
-65,000	PVTPL AMERN MEDIA OPERA	10.250	05-01-09	04-30-99	100,000	-65,000.00	B-	B2	05-07-99	10.795	CHASE SECURITIES
-115,000	PVTPL AMERN MEDIA OPERA	10.250	05-01-09	04-30-99	100,000	-115,000.00	B-	B2	05-07-99	10.795	CHASE SECURITIES
500,000	PVTPL AMKOR TECH INC SR	9.250	05-01-06	05-06-99	100,000	500,000.00	BB-	BA3	05-13-99	9.660	BEAR, STEARNS, SE
185,000	PVTPL CHIPPAC INTL LTD SR	12.750	08-01-09	07-22-99	100,000	185,000.00	B-	B3	07-29-99	13.017	FIRST BOSTON CORP
500,000	PVTPL DJ ORTHOPEDICS LLC	12.625	06-15-09	06-17-99	97,900	489,765.00	B-	B3	06-30-99	13.605	CHASE SECURITIES
250,000	PVTPL FAIRFIELD MFG INC SR	9.625	10-15-08	05-12-99	100,000	250,000.00	B-	B2	05-19-99	10.485	OPPENHEIMER & CO.
500,000	PVTPL HOLLYWOOD CASINO	0.000	05-01-07	05-14-99	100,000	500,000.00	B	B3	05-19-99	10.951	BEAR, STEARNS, SE

WELLINGTON

PURCHASE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER	
280,000	PVTPL HUNTSMAN ICI CHEMI	10.125	07-01-09	06-22-99	100.000	280,000.00	B+	B2	06-30-99	9.958	GOLDMAN SACHS &
375,000	PVTPL HUNTSMAN ICI HLDGS	0.000	12-31-09	07-27-99	26.700	100,196.25	B+	B3	08-02-99	13.088	GOLDMAN SACHS &
280,000	PVTPL INTEGRATED CIRCUIT	11.500	05-15-09	05-06-99	100.000	280,000.00	B-	B3	05-11-99	11.979	FIRST BOSTON CORP
130,000	PVTPL LIFEPOINT HOSPS HLD	10.750	05-15-09	05-04-99	100.000	130,000.00	NR	B3	05-11-99	10.659	MERRILL LYNCH PIE
260,000	PVTPL LYONDELL CHEM CO S	0.000	05-01-09	05-11-99	100.000	260,000.00	B+	B2	05-17-99	10.332	DONALDSON LUFKI
3,000,000	PVTPL NORTHN NAT GAS CO	0.000	06-01-11	05-24-99	100.000	3,000,000.00	A-	BAA1	05-27-99	7.684	WILLIAMS CAPITAL
25,000	PVTPL PACKAGING CORP AM	9.625	04-01-09	03-31-99	102.500	25,625.00	B	B3	04-12-99	9.461	ING BARINGS INT'L
1,710,000	PVTPL ROHM & HAAS CO DE	0.000	07-15-29	06-30-99	99.900	1,708,751.70	A-	A3	07-06-99	7.753	SALOMON BROS INC
350,000	PVTPL RSL COMMUNICATION	9.875	11-15-09	05-06-99	97.600	341,670.00	B-	NR	05-13-99	11.927	GOLDMAN SACHS &
315,000	PVTPL S C G HLDG CORP SCGI	0.000	08-01-09	07-28-99	100.000	315,000.00	B	NR	08-04-99	11.566	CHASE SECURITIES
500,000	PVTPL VLASIC FOODS INTL IN	10.250	07-01-09	06-22-99	98.400	492,360.00	B	B2	06-29-99	11.448	GOLDMAN SACHS &
250,000	RCN CORP 10 DUE 10-15-2007	10.000	10-15-07	07-29-99	97.700	244,375.00	B-	B3	10-17-97	10.220	GOLDMAN SACHS &
10,000	WELLS ALUM CORP 10.125 SR	10.125	06-01-05	05-12-99	99.800	9,987.50	B+	B2	11-07-97	11.830	MERRILL LYNCH PIE
-4,430,000	##FHLMC TBA POOL #9999999	6.500	04-01-14	03-19-99	101.100	-4,479,837.50	AAA	AAA	01-01-40	0.000	FIRST BOSTON CORP
285,288	FHLMC GROUP E76551 6.5 04-	6.500	04-01-14	03-19-99	101.100	288,497.49	AAA	AAA	05-01-99	7.164	FIRST BOSTON CORP
41,349	FHLMC GROUP E76575 6.5 04-	6.500	04-01-14	03-19-99	101.100	41,814.18	AAA	AAA	05-01-99	7.153	FIRST BOSTON CORP
548,825	FHLMC GROUP E76575 6.5 04-	6.500	04-01-14	03-19-99	101.100	554,999.28	AAA	AAA	05-01-99	7.153	FIRST BOSTON CORP
164,498	FHLMC GROUP E76650 6.5 05-	6.500	05-01-14	03-19-99	101.100	166,348.60	AAA	AAA	05-01-99	7.160	FIRST BOSTON CORP
566,112	FHLMC GROUP E76657 6.5 05-	6.500	05-01-14	03-19-99	101.100	572,480.76	AAA	AAA	05-01-99	7.164	FIRST BOSTON CORP
445,150	FHLMC GROUP E76754 6.5 05-	6.500	05-01-14	03-19-99	101.100	450,157.94	AAA	AAA	05-01-99	7.173	FIRST BOSTON CORP
125,217	FHLMC GROUP E76754 6.5 05-	6.500	05-01-14	03-19-99	101.100	126,625.69	AAA	AAA	05-01-99	7.173	FIRST BOSTON CORP
308,771	FHLMC GROUP E76758 6.5 05-	6.500	05-01-14	03-19-99	101.100	312,244.67	AAA	AAA	05-01-99	7.191	FIRST BOSTON CORP

PURCHASE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
430,043	FHLMC GROUP E76975 6.5 05-	6.500	05-01-14	03-19-99	101.100	434,880.98	AAA AAA	05-01-99	7.175	FIRST BOSTON CORP
69,957	FHLMC GROUP E76975 6.5 05-	6.500	05-01-14	03-19-99	101.100	70,744.02	AAA AAA	05-01-99	7.175	FIRST BOSTON CORP
513,601	FHLMC GROUP E77020 6.5 05-	6.500	05-01-14	03-19-99	101.100	519,379.01	AAA AAA	05-01-99	7.164	FIRST BOSTON CORP
765,645	FHLMC GROUP GOLD E76890	6.500	05-01-14	03-19-99	101.100	774,258.51	AAA AAA	05-01-99	7.164	FIRST BOSTON CORP
165,987	FHLMC GROUP GOLD E76890	6.500	05-01-14	03-19-99	101.100	167,854.35	AAA AAA	05-01-99	7.164	FIRST BOSTON CORP
894,642	FNMA POOL #251403 6.5 DUE	6.500	12-01-27	07-26-99	95.700	856,340.52	AAA AAA	11-01-97	7.524	NOMURA SECURITIE
546,356	FNMA POOL #251403 6.5 DUE	6.500	12-01-27	07-26-99	95.700	522,964.77	AAA AAA	11-01-97	7.524	NOMURA SECURITIE
77,902	FNMA POOL #313876 6.5 DUE	6.500	12-01-27	07-26-99	95.700	74,567.05	AAA AAA	11-01-97	7.350	NOMURA SECURITIE
337,264	FNMA POOL #369426 6.5 DUE	6.500	01-01-27	07-26-99	95.700	322,825.35	AAA AAA	01-01-97	7.535	NOMURA SECURITIE
366,684	FNMA POOL #376799 6.5 GTD	6.500	10-01-27	07-26-99	95.700	350,985.01	AAA AAA	10-01-97	7.350	NOMURA SECURITIE
116,380	FNMA POOL #395582 6.5 DUE	6.500	10-01-27	07-26-99	95.700	111,397.60	AAA AAA	09-01-97	7.350	NOMURA SECURITIE
27,455	FNMA POOL #396514 6.5 DUE	6.500	09-01-27	07-26-99	95.700	26,280.05	AAA AAA	09-01-97	7.527	NOMURA SECURITIE
82,383	FNMA POOL #397751 6.5 DUE	6.500	10-01-27	07-26-99	95.700	78,855.80	AAA AAA	10-01-97	7.527	NOMURA SECURITIE
82,383	FNMA POOL #397751 6.5 DUE	6.500	10-01-27	07-26-99	95.700	78,855.80	AAA AAA	10-01-97	7.527	NOMURA SECURITIE
335,353	FNMA POOL #397997 6.5 GTD	6.500	11-01-27	07-26-99	95.700	320,995.25	AAA AAA	11-01-97	7.350	NOMURA SECURITIE
297,964	FNMA POOL #398136 6.5 DUE	6.500	12-01-27	07-26-99	95.700	285,207.88	AAA AAA	12-01-97	7.350	NOMURA SECURITIE
255,983	FNMA POOL #402830 6.5 DUE	6.500	12-01-27	07-26-99	95.700	245,023.84	AAA AAA	12-01-97	7.350	NOMURA SECURITIE
255,983	FNMA POOL #402830 6.5 DUE	6.500	12-01-27	07-26-99	95.700	245,023.84	AAA AAA	12-01-97	7.350	NOMURA SECURITIE
661,634	FNMA POOL #404883 6.5 GTD	6.500	11-01-27	07-26-99	95.700	633,308.23	AAA AAA	11-01-97	7.531	NOMURA SECURITIE
661,634	FNMA POOL #404883 6.5 GTD	6.500	11-01-27	07-26-99	95.700	633,308.23	AAA AAA	11-01-97	7.531	NOMURA SECURITIE
405,941	GNMA POOL #424443 SER 2027	8.000	08-15-27	05-05-99	104.200	423,384.16	AAA AAA	08-01-97	7.800	GOLDMAN SACHS &
806,844	GNMA POOL #435451 SER 2027	8.000	12-15-27	05-05-99	104.200	841,513.53	AAA AAA	12-01-97	7.490	GOLDMAN SACHS &

WELLINGTON

PURCHASE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
625,530	GNMA POOL #450920 SER 2027	8.000	07-15-27	05-05-99	104.200	652,407.74	AAA AAA	07-01-97	7.800	GOLDMAN SACHS &
682,790	GNMA POOL #456079 SER 2027	8.000	12-15-27	05-05-99	104.200	712,128.27	AAA AAA	12-01-97	7.490	GOLDMAN SACHS &
760,327	GNMA POOL #458035 SER 2029	6.000	02-15-29	06-07-99	94.000	715,301.61	AAA AAA	02-01-99	7.344	GOLDMAN SACHS &
91,936	GNMA POOL #461547 SER 2027	8.000	10-15-27	05-05-99	104.200	95,886.58	AAA AAA	10-01-97	7.803	GOLDMAN SACHS &
343,401	GNMA POOL #463250 SER 2027	8.000	12-15-27	05-05-99	104.200	358,156.55	AAA AAA	12-01-97	7.800	GOLDMAN SACHS &
495,024	GNMA POOL #490264 SER 2029	6.000	03-15-29	06-07-99	94.000	465,709.52	AAA AAA	03-01-99	7.331	GOLDMAN SACHS &
505,075	GNMA POOL #491118 SER 2029	6.000	03-15-29	06-07-99	94.000	475,165.13	AAA AAA	03-01-99	7.344	GOLDMAN SACHS &
239,772	GNMA POOL #491481 SER 2029	6.000	05-15-29	06-07-99	94.000	225,573.00	AAA AAA	06-01-99	7.344	GOLDMAN SACHS &
2,205,000	CHASE COML MTG SEC CORP	6.600	11-19-07	06-15-99	97.200	2,145,223.83	AAA NR	12-01-97	6.250	MERRILL LYNCH PIE
750,000	MBNA MASTER CR CARD TR II	0.000	12-15-06	07-20-99	99.900	749,421.04	NR AAA	07-29-99	0.000	BLAYLOCK & PARTN
3,200,000	NOMURA AST SECS CORP SER	6.590	03-15-30	07-21-99	97.300	3,115,375.00	AAA AAA	03-30-98	6.230	MORGAN STANLEY
3,000,000	CMO FED EXPRESS CORP PAS	0.000	01-15-23	06-24-99	100.000	3,000,000.00	AAA AA2	07-01-99	7.596	MORGAN STANLEY
2,370,000	CMO MORGAN STANLEY CAP	6.980	07-15-09	07-28-99	99.000	2,348,084.61	NR NR	08-01-99	0.000	MORGAN STANLEY
43,948,673						43,977,437.70				

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MDL CAPITAL MGMT

1,800,000	US TREAS 7 NT DUE 07-15-20	7.000	07-15-06	06-29-99	105.100	1,892,812.50	AAA AAA	07-15-96	6.084	AUTRANET INC
6,100,000	US TREAS BDS BD 5.25 DUE 0	5.250	02-15-29	06-15-99	88.700	5,416,609.38	NR AAA	02-15-99	6.106	GARDNER RECH & C
220,000	US TREAS BDS BD 5.25 DUE 0	5.250	02-15-29	06-22-99	89.100	196,075.00	NR AAA	02-15-99	6.106	AUTRANET INC
8,120,000						7,505,496.88				

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PURCHASE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
3,000,000	ASIAN DEV BK 5.5 DUE 04-23	5.500	04-23-04	04-30-99	99.100	2,973,900.00	AAA	AAA	04-23-99	6.780	MERRILL LYNCH PIE
-3,000,000	ASIAN DEV BK 5.5 DUE 04-23	5.500	04-23-04	04-30-99	99.100	-2,973,900.00	AAA	AAA	04-23-99	6.780	MERRILL LYNCH PIE
10,000,000	U.S. TREAS BDS 5.25 DUE 11	5.250	11-15-28	05-28-99	90.300	9,034,375.00	AAA	AAA	11-15-98	6.194	LEHMAN BROTHERS
10,000,000	U.S. TREAS NTS 5.250 DUE 0	5.250	08-15-03	05-28-99	98.300	9,835,937.50	AAA	AAA	08-15-98	5.866	BEAR, STEARNS, SE
4,500,000	US TREAS NTS 4.75 DUE 11-1	4.750	11-15-08	05-19-99	93.400	4,206,093.75	AAA	AAA	11-15-98	5.998	DEUTSCHE BANK GO
10,200,000	US TREAS NTS 7.875 DUE 08-	7.875	08-15-01	07-30-99	104.100	10,625,929.69	AAA	AAA	08-15-91	5.651	MERRILL LYNCH PIE
900,000	FHLB NTS 4.875 01-22-2002	4.875	01-22-02	07-30-99	97.100	874,026.00	NR	AAA	01-20-99	6.078	DLJ CAPITAL MARKE
2,000,000	FHLMC DEB 5 01-15-2004	5.000	01-15-04	07-16-99	95.600	1,912,680.00	AAA	AAA	01-15-99	6.547	GOLDMAN SACHS &
5,000,000	FHLMC DEB 6.25 07-15-2004	0.000	07-15-04	07-08-99	99.700	4,985,750.00	AAA	AAA	07-12-99	6.514	FIRST BOSTON CORP
5,000,000	FHLMC NT 6.3 06-01-2004/06	6.300	06-01-04	07-26-99	98.100	4,907,150.00	AAA	AAA	06-01-99	6.379	FIRST BOSTON CORP
10,000,000	FNMA 5.625 NT DUE 3-15-200	5.625	03-15-01	07-09-99	99.700	9,979,400.00	AAA	AAA	03-06-98	6.011	PRUDENTIAL SECUR
3,000,000	FNMA NT 5.25 01-15-2009	5.250	01-15-09	07-16-99	91.800	2,754,600.00	AAA	AAA	01-11-99	6.845	MERRILL LYNCH PIE
1,000,000	QUEBECOR PRGT INC 6.5 BD D	6.500	08-01-27	05-19-99	98.000	980,470.00	BBB+	BAA2	08-01-97	6.850	GOLDMAN SACHS &
2,000,000	MACK-CALI RLTY L P NT 7 DU	7.000	03-15-04	05-03-99	100.000	2,000,100.00	BBB	BAA3	03-16-99	7.690	BEAR, STEARNS, SE
2,000,000	NORFOLK SOUTHN CORP 6.95	6.950	05-01-02	05-18-99	102.000	2,041,320.00	BBB+	BAA1	05-19-97	6.540	BROADCORT CAPITA
4,000,000	SEARS ROEBUCK ACCEP COR	6.250	05-01-09	07-30-99	92.700	3,710,320.00	A-	A2	05-06-99	7.471	GOLDMAN SACHS &
69,600,000						67,848,151.94					

CASH EQUIV CTPF

65	MFB NORTHN INSTL FDS SHO	1.721		05-13-99	19.488	1,266.19	NR	NR	06-25-98	0.000	
1,937	MFB NORTHN INSTL FDS SHO	1.721		05-25-99	19.349	37,475.69	NR	NR	06-25-98	0.000	

CASH EQUIV CTPF

PURCHASE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
68	MFB NORTHN INSTL FDS SHO	1.721		06-11-99	19.209	1,308.74	NR	NR	06-25-98	0.000	
2,591	MFB NORTHN INSTL FDS SHO	1.721		06-25-99	19.110	49,517.50	NR	NR	06-25-98	0.000	
66	MFB NORTHN INSTL FDS SHO	1.721		07-21-99	19.129	1,260.64	NR	NR	06-25-98	0.000	
2,409	MFB NORTHN INSTL FDS SHO	1.721		07-27-99	18.949	45,642.71	NR	NR	06-25-98	0.000	
7,136						136,471.47					

PUBLIC SCHOOL TEACHERS/SM

300,000	AUSTRALIA(CMNWLTH) 9% B	9.000	09-15-04	07-01-99	75.400	226,290.71	0	0	11-17-92	5.822	SALOMON BROS INC
600,000	FRANCE(GOVT OF) 4.5% BTAN	4.500	07-12-02	07-01-99	105.900	635,619.69	0	0		3.834	CSFB NEW YORK DT
185,000	GERMANY(FED REP) 6% BDS	6.000	06-20-16	07-20-99	112.000	207,379.19	0	0		5.192	DEUTSCHE BANK CA
930,000	GERMANY(FED REP) 6% BDS	6.000	07-04-07	07-01-99	113.100	1,052,375.99	0	0		4.689	CSFB NEW YORK DT
2,120,000	TREUHANDANSTALT 6% BDS	6.000	11-12-03	07-28-99	114.300	2,423,693.94	0	0		4.152	SNS BANK NEDERLA
660,000	ITALY(REP OF) 6.75% BDS 1/	6.750	02-01-07	07-01-99	117.700	777,271.32	0	0		4.891	CSFB NEW YORK DT
55,000,000	JAPAN(GOVT OF) 1.9% BDS 20	1.900	03-20-08	07-01-99	0.800	464,096.58	0	0		1.731	JP MORGAN NEW YO
100,000,000	JAPAN(GOVT OF) 4.6% BDS 20	4.600	03-20-03	07-01-99	0.900	942,415.73	0	0		0.724	JP MORGAN NEW YO
4,300,000	SWEDEN(KINGDOM OF) 5% B	5.000	10-15-04	07-08-99	11.700	503,707.64	0	0	01-14-98	4.925	UNIBANK NEW YOR
820,000	TREASURY 6 1/2% STK 2003	6.500	12-07-03	07-01-99	164.200	1,346,675.70	0	0		5.731	CSFB EQUITIES LON
340,000	U.S. TREAS 6.5 NT DUE 10-1	6.500	10-15-06	07-13-99	103.900	353,321.10	0	0	10-12-96	6.090	DEUTSCHE BANK CA
1,320,000	U.S. TREAS BDS 5.25 DUE 11	5.250	11-15-28	07-09-99	88.600	1,170,262.50	0	0		6.190	MERRILL LYNCH INT
930,000	U.S. TREAS BDS 5.25 DUE 11	5.250	11-15-28	07-12-99	89.200	830,170.31	0	0		6.190	CSFB NEW YORK DT
470,000	U.S. TREAS BDS 5.25 DUE 11	5.250	11-15-28	07-16-99	89.900	422,779.69	0	0		6.190	MERRILL LYNCH INT

PURCHASE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,240,000	U.S. TREAS BDS 5.25 DUE 11	5.250	11-15-28	07-16-99	89.700	1,112,900.00	0	0		6.190	SBC WARBURG DILL
3,205,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	07-26-99	103.400	3,314,290.50	0	0	11-14-96	6.300	BONY NEW YORK
2,770,000	US TREAS NTS DTD 00850 5.7	5.750	06-30-01	07-01-99	100.200	2,777,141.41	0	0		5.660	GOLDMAN SACHS &
900,000	USA TREASURY BDS 7.25% 15/	7.250	05-15-16	07-30-99	108.900	980,437.50	0	0	05-15-88	6.370	CSFB NEW YORK DT
2,230,000	USA TREASURY BDS 8.125% 15	8.125	08-15-21	07-06-99	120.700	2,693,770.31	0	0		6.380	DEUTSCHE BANK CA
800,000	USA TREASURY NTS 5.5% US T	5.500	05-15-09	07-22-99	97.900	783,250.00	0	0		5.807	MERRILL LYNCH INT
910,000	USA TREASURY NTS 6.125% NT	6.125	08-15-07	07-27-99	100.800	917,535.94	0	0	08-14-97	6.090	CUSTODIAL TRUST C
1,060,000	USA TREASURY NTS 6.125% NT	6.125	08-15-07	07-29-99	100.100	1,061,656.25	0	0	08-14-97	6.090	GOLDMAN SACHS &
770,000	CONTINENTAL AIRLS PASS T	7.256	03-15-20	07-16-99	100.900	777,272.65	0	0		0.000	MERRILL LYNCH GV
500,000	WORLDCOM INC GA NT 6.95 D	6.950	08-15-28	07-15-99	96.400	482,410.00	0	0		7.400	CHASE SECS INC BR
182,360,000						26,256,724.65					

RREEF

PURCHASE OF REAL ESTATE
May 1, 1999 THROUGH July 31, 1999

September 21

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
6,726	CF RREEF AMERICA REI	06-30-99		0.00	0.00	110.12	740,650.00	0.000
6,726							740,650.00	

SCHRODER REAL ESTATE

2,369,021	SCHRODER OFFICE OPPO	06-30-99		0.00	0.00	1.00	2,369,021.00	0.000
284,221	SCHRODER OFFICE OPPO	06-30-99		0.00	0.00	1.00	284,221.00	0.000
2,653,242							2,653,242.00	

WALTON

565,629	&&& WALTON STREET RE	06-30-99		0.00	0.00	1.00	565,629.00	0.000
565,629							565,629.00	

BLACKSTONE GROUP

847,730	&&& BLACKSTONE REAL	05-07-99		0.00	0.00	1.00	847,730.00	0.000
589,621	&&& BLACKSTONE REAL	05-24-99		0.00	0.00	1.00	589,621.00	0.000
645,412	&&& BLACKSTONE REAL	06-30-99		0.00	0.00	1.00	645,412.00	0.000
1,142,631	&&& BLACKSTONE REAL	06-30-99		0.00	0.00	1.00	1,142,631.00	0.000
3,872	&&& BLACKSTONE REAL	06-30-99		0.00	0.00	1.00	3,872.00	0.000
86,157	&&& BLACKSTONE REAL	07-19-99		0.00	0.00	1.00	86,157.00	0.000

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1999

WALTON FD II

PURCHASE OF REAL ESTATE (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
403,912	&&& BLACKSTONE REAL	07-26-99		0.00	0.00	1.00	403,912.00	0.000
3,719,335							3,719,335.00	
CAPITAL ASSOCIATES								
1,006,407	&&& CAPITAL ASSOCIAT	06-30-99		0.00	0.00	1.00	1,006,407.00	0.000
1,006,407							1,006,407.00	
OLYMPUS REAL ESTATE FD								
184,784	&&& OLYMUS REAL ESTA	05-03-99		0.00	0.00	1.00	184,784.00	0.000
831,533	&&& OLYMUS REAL ESTA	06-14-99		0.00	0.00	1.00	831,533.00	0.000
769,842	&&& OLYMUS REAL ESTA	06-24-99		0.00	0.00	1.00	769,842.00	0.000
93,750	&&& OLYMUS REAL ESTA	06-24-99		0.00	0.00	1.00	93,750.00	0.000
1,110,446	&&& OLYMUS REAL ESTA	06-30-99		0.00	0.00	1.00	1,110,446.00	0.000
2,990,355							2,990,355.00	
WALTON FD II								
1,510,004	WALTON STREET REAL E	06-18-99		0.00	0.00	1.00	1,510,003.78	0.000
276,567	WALTON STREET REAL E	06-30-99		0.00	0.00	1.00	276,566.59	0.000
1,786,570							1,786,570.37	

SMITH GRAHAM

PURCHASE OF SHORT TERM
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
1,000,000	FFCB DISC NT 06-21-1999	0.000	06-21-99	06-01-99	99.700	997,361.11	NR NR	12-28-98	4.854	SALOMON BROS INC
4,427,000	FFCB DISC NT 06-21-1999	0.000	06-21-99	06-14-99	99.900	4,423,546.94	NR NR	12-28-98	4.854	SMITH BARNEY INC
1,000,000	FHLB DISC NT 06-03-1999	0.000	06-03-99	05-28-99	99.900	999,226.67	NR NR	05-28-99	4.770	FIRST BOSTON CORP
3,477,000	FHLB DISC NT 06-23-1999	0.000	06-23-99	06-21-99	99.900	3,476,121.09	NR NR	03-24-99	4.869	SMITH BARNEY INC
10,595,000	FHLMC DISC NT 05-20-1999	0.000	05-20-99	05-14-99	99.900	10,590,903.27	NR NR	02-16-99	4.754	FIRST BOSTON CORP
12,788,000	FHLMC DISC NT 06-17-1999	0.000	06-17-99	05-20-99	99.600	12,742,730.48	NR NR	05-21-99	4.828	FIRST BOSTON CORP
9,886,000	FNMA DISC NT 05-17-1999	0.000	05-17-99	05-06-99	99.800	9,873,230.25	NR NR	05-17-98	4.728	FIRST BOSTON CORP
3,477,000	STUD LN MARKETING ASSN DI	0.000	07-02-99	06-22-99	99.800	3,472,931.91	NR NR	06-18-99	5.065	FIRST BOSTON CORP
46,650,000						46,576,051.72				

PBC04 PUBLIC SCHOOL TEACHER/SM

3,447,000	FHLB DISC NT 07-07-1999	0.000	07-07-99	07-01-99	99.900	3,444,639.84	0 0		0.000	CSFB NEW YORK DT
1,125,000	FHLB DISC NT 07-30-1999	0.000	07-30-99	07-26-99	99.900	1,124,390.00	0 0		0.000	SMITH BARNEY SHE
550,000	FHLMC DISC NT 07-26-1999	0.000	07-26-99	07-13-99	99.800	549,016.88	0 0		0.000	CSFB NEW YORK DT
5,122,000						5,118,046.72				

Sale of Securities

The Committee on Investments reported that the sale of securities by the Fund's investment managers has been completed as listed. The Committee recommended that these be reported in the proceedings of this meeting.

OPPENHEIMER

SALE OF STOCKS May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
9,000	AFLAC INC COM	05-26-99	GOLDMAN SACHS & COM	0.06	554.44	432,620.96	336,915.00	95,705.96
7,200	ALLIED SIGNAL INC CO	06-03-99	MERRILL LYNCH PIERC	0.06	446.42	432,084.22	236,965.37	195,118.85
23,500	ALLIED SIGNAL INC CO	07-13-99	NEUBERGER AND BERMA	0.06	1,460.73	1,520,164.27	773,428.66	746,735.61
21,205	AMER INTL GROUP INC	05-26-99	PAIN WEBBER GOVERN	0.06	1,350.24	2,336,689.73	550,581.25	1,786,108.48
25,200	AVON PROD INC COM	07-07-99	SPEAR LEEDS AND KEL	0.06	1,559.05	1,409,741.75	393,347.22	1,016,394.53
30,000	CONSECO INC COM	07-23-99	CORRESPONDENT SERVI	0.06	1,830.50	913,169.50	1,133,223.71	-220,054.21
23,400	INTEL CORP CAP	07-30-99	GOLDMAN SACHS & COM	0.00	54.13	1,623,791.21	891,259.98	732,531.23
49,500	LOCKHEED MARTIN CORP	06-28-99	ROBINSON HUMPHREY/A	0.06	3,029.82	1,791,345.18	1,685,971.76	105,373.42
14,500	MAY DEPT STORES CO C	07-13-99	ERNST AND COMPANY	0.06	890.30	607,834.20	414,598.53	193,235.67
17,000	ROCKWELL INTL CORP N	07-23-99	SMITH BARNEY INC	0.06	1,053.79	1,012,571.21	782,861.90	229,709.31
5,000	SPRINT CORP COM	05-26-99	GOLDMAN SACHS & COM	0.06	317.76	532,432.24	140,533.27	391,898.97
225,505						12,612,444.47	7,339,686.65	5,272,757.82

WADDELL & REED

27,050	VODAFONE AIRTOUCH PL	06-30-99		0.00	0.00	5,297,527.98	4,297,433.50	1,000,094.48
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SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
8,800	#REORG COSTCO COMPA	07-29-99	SMITH BARNEY INC	0.00	21.95	658,419.57	402,366.17	256,053.40
19,800	#REORG COSTCO COMPA	07-30-99	SMITH BARNEY INC	0.00	48.67	1,459,898.39	905,323.87	554,574.52
45,700	ALCOA INC COM STK	07-14-99	CITATION GROUP	0.05	2,379.93	2,845,301.32	1,538,210.93	1,307,090.39
17,700	ALCOA INC COM STK	07-16-99	MERRILL LYNCH PIERC	0.05	921.86	1,104,613.06	595,762.22	508,850.84
19,200	ALCOA INC COM STK	07-22-99	STANDARD AND POORS	0.05	998.57	1,156,062.55	646,250.54	509,812.01
9,600	ALCOA INC COM STK	07-23-99	MONTGOMERY SECURITI	0.05	499.78	592,705.34	323,125.27	269,580.07
9,600	ALCOA INC COM STK	07-27-99	SMITH BARNEY INC	0.06	595.43	582,297.37	323,125.28	259,172.09
26,500	AT & T CORP COM STK	06-03-99	LEWCO SECURITIES	0.05	1,373.16	1,443,160.39	1,517,904.03	-74,743.64
10,700	AT & T CORP COM STK	06-03-99	BEAR, STEARNS, SECU	0.05	554.44	582,452.18	612,889.55	-30,437.37
75,800	AT & T CORP COM STK	06-04-99	LEWCO SECURITIES	0.06	4,685.18	4,110,565.04	4,341,778.34	-231,213.30
15,900	AT & T CORP COM STK	06-04-99	BEAR, STEARNS, SECU	0.05	823.71	860,442.72	910,742.42	-50,299.70
2,700	BIODIN INC COM	06-29-99	SMITH BARNEY INC	0.00	5.62	168,406.88	144,921.53	23,485.35
4,000	BIODIN INC COM	07-15-99	SMITH BARNEY INC	0.00	9.25	277,423.95	137,673.94	139,750.01
3,700	BIODIN INC COM	07-27-99	FURMAN SELZ MAGER D	0.00	8.47	254,040.56	127,348.39	126,692.17
1,600	BIODIN INC COM	07-30-99	LEHMAN BROTHERS INC	0.00	3.66	109,536.34	55,069.58	54,466.76
10,500	BRISTOL MYERS SQUIBB	07-06-99	ABN AMRO SECURITIES	0.06	655.38	760,499.07	585,421.26	175,077.81
17,800	COX COMMUNICATIONS I	06-03-99	JEFFERIES & COMPANY	0.05	913.00	688,837.00	361,678.20	327,158.80
9,300	COX COMMUNICATIONS I	06-04-99	JEFFERIES & COMPANY	0.05	477.00	359,486.94	188,966.70	170,520.24
53,500	COX COMMUNICATIONS I	07-07-99	LEWCO SECURITIES	0.05	2,741.66	1,996,820.84	1,087,066.51	909,754.33
16,300	EATON CORP COM	05-17-99	CITATION GROUP	0.06	1,025.21	1,415,133.46	1,467,902.81	-52,769.35
5,200	FOREST LAB INC COM	07-21-99	CORRESPONDENT SERVI	0.06	320.92	267,141.08	218,387.00	48,754.08
10,100	GAP INC COM	07-06-99	THOMAS WEISEL PARTN	0.05	521.90	506,239.54	100,493.59	405,745.95
27,700	GAP INC COM	07-07-99	LEWCO SECURITIES	0.05	1,430.82	1,373,045.95	275,611.14	1,097,434.81

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
20,625	GAP INC COM	07-08-99	CORRESPONDENT SERVI	0.05	1,065.80	1,035,319.83	205,215.87	830,103.96
15,900	GEN ELEC CO COM	07-09-99	CORRESPONDENT SERVI	0.05	856.90	1,856,008.70	648,555.98	1,207,452.72
5,300	GEN ELEC CO COM	07-15-99	GARDNER RECH & CO.	0.05	285.68	619,963.25	216,185.33	403,777.92
2,500	GEN INSTR CORP DEL C	06-04-99	SOUNDVIEW FINANCIAL	0.05	128.20	95,642.55	48,578.19	47,064.36
36,800	GEN INSTR CORP DEL C	06-04-99	CORRESPONDENT SERVI	0.05	1,886.99	1,407,541.97	715,070.95	692,471.02
20,600	GEN INSTR CORP DEL C	06-07-99	GARDNER RECH & CO.	0.05	1,056.15	783,435.11	400,284.28	383,150.83
24,400	GEN INSTR CORP DEL C	06-08-99	GARDNER RECH & CO.	0.05	1,251.35	939,158.81	474,123.13	465,035.68
12,700	GEN INSTR CORP DEL C	06-14-99	LEWCO SECURITIES	0.06	778.11	482,228.29	246,777.21	235,451.08
32,300	GEN INSTR CORP DEL C	06-16-99	SOUNDVIEW FINANCIAL	0.05	1,656.39	1,239,984.68	627,630.21	612,354.47
39,300	GEN INSTR CORP DEL C	06-17-99	CITATION GROUP	0.05	2,016.14	1,532,090.80	763,649.15	768,441.65
13,300	MAYTAG CORP COM	05-10-99	BEAR, STEARNS, SECU	0.06	829.17	934,241.96	483,404.45	450,837.51
21,700	MAYTAG CORP COM	05-11-99	BEAR, STEARNS, SECU	0.06	1,352.79	1,522,215.06	788,712.51	733,502.55
4,100	MAYTAG CORP COM	05-12-99	BEAR, STEARNS, SECU	0.06	255.58	286,932.61	149,019.42	137,913.19
8,200	MAYTAG CORP COM	05-13-99	BEAR, STEARNS, SECU	0.06	511.16	574,019.38	298,038.83	275,980.55
73,200	NEWELL RUBBERMAID IN	06-02-99	LEWCO SECURITIES	0.05	3,766.30	3,185,008.70	2,887,187.21	297,821.49
20,400	PPG IND INC COM	07-09-99	CORRESPONDENT SERVI	0.05	1,061.74	1,251,069.86	635,081.10	615,988.76
12,300	PPG IND INC COM	07-15-99	GARDNER RECH & CO.	0.06	763.02	749,600.94	382,916.54	366,684.40
21,400	PPG IND INC COM	07-16-99	JEFFERIES & COMPANY	0.05	1,113.52	1,304,295.04	666,212.53	638,082.51
36,000	TENET HEALTHCARE COR	05-20-99	BEREAN CAPITAL INC	0.05	1,830.13	901,960.67	1,032,033.52	-130,072.85
42,100	TENET HEALTHCARE COR	06-01-99	JEFFERIES & COMPANY	0.05	2,139.40	1,029,790.54	1,218,966.09	-189,175.55
21,400	TENET HEALTHCARE COR	06-02-99	JEFFERIES & COMPANY	0.05	1,087.43	521,731.69	619,616.97	-97,885.28
10,300	TENET HEALTHCARE COR	06-04-99	JEFFERIES & COMPANY	0.05	523.25	246,688.08	298,226.86	-51,538.78
245,000	TX UTILS CO COM	07-09-99	CITATION GROUP	0.05	12,588.93	10,155,033.57	11,510,592.53	-1,355,558.96

WADDELL & REED

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
8,300	TYCO INTL LTD NEW CO	05-20-99	BEREAN CAPITAL INC	0.05	440.75	771,985.47	626,629.25	145,356.22
5,700	TYCO INTL LTD NEW CO	05-21-99	BEREAN CAPITAL INC	0.05	302.23	516,401.06	437,500.95	78,900.11
14,600	TYCO INTL LTD NEW CO	05-24-99	BEREAN CAPITAL INC	0.05	773.59	1,306,834.53	1,120,616.46	186,218.07
6,200	WAL-MART STORES INC	07-01-99	BEAR, STEARNS, SECU	0.05	319.95	297,984.37	113,618.70	184,365.67
33,800	WAL-MART STORES INC	07-01-99	PAINÉ WEBBER GOVERN	0.05	1,744.23	1,624,880.77	619,405.16	1,005,475.61
25,800	WAL-MART STORES INC	07-02-99	BEAR, STEARNS, SECU	0.05	1,331.61	1,246,898.19	472,800.39	774,097.80
63,600	WILLAMETTE IND INC C	05-20-99	MESIROW FINANCIAL I	0.06	3,917.83	3,050,949.17	2,216,765.63	834,183.54
1,346,575						70,339,953.17	52,088,868.17	18,251,085.00

SCHRODER

43	CF SCHRODER EMERGING	07-01-99		0.00	0.00	96,873.44	90,454.74	6,418.70
43						96,873.44	90,454.74	6,418.70

BRINSON PRNTS EQUITY

3,100	COMPUTER SCI CORP CO	06-21-99	JEFFERIES & COMPANY	0.05	161.75	202,324.36	198,750.60	3,573.76
31,900	COMPUWARE CORP COM	07-30-99	GOLDMAN SACHS & COM	0.00	28.90	866,946.11	941,195.51	-74,249.40
400	COVANCE INC COM	07-29-99	WEEDEN AND & CO	0.05	20.27	7,929.73	8,139.46	-209.73
600	COVANCE INC COM	07-30-99	WEEDEN AND & CO	0.05	30.40	11,805.26	12,209.19	-403.93
9,000	FIRST DATA CORP COM	06-30-99	FIDELITY CAPITAL MA	0.05	464.61	437,830.89	421,878.63	15,952.26
5,100	FIRST DATA CORP COM	07-01-99	J.P. MORGAN SECURIT	0.05	263.37	250,710.69	239,064.56	11,646.13
6,800	FIRST DATA CORP COM	07-02-99	J.P. MORGAN SECURIT	0.05	351.25	336,899.51	318,752.74	18,146.77
400	FIRST DATA CORP COM	07-06-99	INVESTMENT TECHNOLO	0.02	8.67	19,828.85	18,750.16	1,078.69

BRINSON PRINS EQUITY

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,200	FIRST DATA CORP COM	07-07-99	LEWCO SECURITIES	0.05	62.00	59,796.88	56,250.48	3,546.40
800	FIRST DATA CORP COM	07-09-99	INVESTMENT TECHNOLO	0.02	17.34	39,932.66	37,500.32	2,432.34
5,200	FIRST DATA CORP COM	07-13-99	GOLDMAN SACHS & COM	0.06	320.40	251,670.56	243,752.10	7,918.46
500	FIRST DATA CORP COM	07-14-99	GOLDMAN SACHS & COM	0.05	25.82	24,411.68	23,437.70	973.98
5,800	FIRST DATA CORP COM	07-15-99	GOLDMAN SACHS & COM	0.05	299.34	279,720.02	271,877.34	7,842.68
5,800	FIRST DATA CORP COM	07-16-99	GOLDMAN SACHS & COM	0.05	299.49	284,272.87	271,877.34	12,395.53
500	FIRST DATA CORP COM	07-20-99	GOLDMAN SACHS & COM	0.05	25.82	24,411.68	23,437.70	973.98
4,300	FIRST DATA CORP COM	07-21-99	JEFFERIES & COMPANY	0.04	178.84	204,972.87	201,564.24	3,408.63
300	NORFOLK SOUTHN CORP	06-21-99	J.P. MORGAN SECURIT	0.05	15.32	9,407.53	9,913.22	-505.69
500	NORFOLK SOUTHN CORP	06-28-99	MERRILL LYNCH PIERC	0.05	25.53	15,661.97	16,522.04	-860.07
6,700	PRAXAIR INC COM	06-30-99	BEAR, STEARNS, SECU	0.05	346.08	331,839.25	340,654.89	-8,815.64
900	PRAXAIR INC COM	07-01-99	J.P. MORGAN SECURIT	0.06	55.44	43,144.56	45,759.61	-2,615.05
7,500	PRAXAIR INC COM	07-02-99	J.P. MORGAN SECURIT	0.05	387.30	368,333.70	381,330.11	-12,996.41
3,700	PRAXAIR INC COM	07-06-99	J.P. MORGAN SECURIT	0.05	191.16	184,349.67	188,122.85	-3,773.18
2,300	PRAXAIR INC COM	07-06-99	INVESTMENT TECHNOLO	0.02	49.80	113,723.38	116,941.23	-3,217.85
8,800	PRAXAIR INC COM	07-07-99	J.P. MORGAN SECURIT	0.05	454.71	440,645.29	447,427.32	-6,782.03
6,600	PRAXAIR INC COM	07-08-99	J.P. MORGAN SECURIT	0.05	341.11	332,867.15	335,570.49	-2,703.34
2,200	PRAXAIR INC COM	07-12-99	J.P. MORGAN SECURIT	0.05	113.69	110,297.27	111,856.83	-1,559.56
2,200	PRAXAIR INC COM	07-15-99	PRUDENTIAL SECURITI	0.05	113.56	106,448.94	111,856.83	-5,407.89
1,800	PRAXAIR INC COM	07-16-99	PRUDENTIAL SECURITI	0.05	92.94	88,090.14	91,519.23	-3,429.09
1,800	PRAXAIR INC COM	07-20-99	LEHMAN BROTHERS INC	0.05	92.86	85,635.38	91,519.23	-5,883.85
900	PRAXAIR INC COM	07-21-99	LEHMAN BROTHERS INC	0.05	46.42	42,421.52	45,759.61	-3,338.09
127,600						5,576,330.37	5,623,191.56	-46,861.19

HARRIS INVT MGT

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

September 21

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
77,000	ALLSTATE CORP COM	07-15-99	BEREAN CAPITAL INC	0.06	4,715.99	2,874,968.51	2,836,872.68	38,095.83
26,000	AT & T CORP COM STK	07-15-99	CITATION GROUP	0.06	1,608.16	1,443,016.84	1,373,474.62	69,542.22
28,900	DELL COMPUTER CORP C	07-15-99	JEFFERIES & COMPANY	0.00	42.03	1,260,720.47	548,352.41	712,368.06
13,800	F.N.M.A. COM D/B/A F	06-03-99	BRIDGE TRADING COMP	0.06	858.85	924,431.15	281,675.21	642,755.94
6,200	F.N.M.A. COM D/B/A F	06-04-99	BRIDGE TRADING COMP	0.06	386.11	422,681.43	126,549.73	296,131.70
22,400	GEN MTRS CORP CL H N	06-03-99	CORRESPONDENT SERVI	0.06	1,384.32	1,208,215.68	743,044.16	465,171.52
17,000	GENERAL MOTORS CORP	07-15-99	CITATION GROUP	0.06	1,058.79	1,162,378.71	1,150,387.13	11,991.58
29,000	INTEL CORP CAP	07-15-99	JEFFERIES & COMPANY	0.00	66.07	1,981,904.13	846,157.27	1,135,746.86
18,000	OUTBACK STEAKHOUSE I	07-15-99	INSTINET	0.05	922.84	684,220.16	653,495.35	30,724.81
90,600	SAFEBAY INC COM NEW	07-15-99	CORRESPONDENT SERVI	0.06	5,592.86	4,699,944.64	3,451,594.11	1,248,350.53
43,000	SUNOCO INC COM	07-15-99	CITATION GROUP	0.06	2,629.37	1,478,183.13	1,338,182.09	140,001.04
23,000	U S WEST INC NEW COM	07-15-99	BEREAN CAPITAL INC	0.06	1,424.28	1,326,949.92	1,260,439.54	66,510.38
394,900						19,467,614.77	14,610,224.30	4,857,390.47

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TRANSITION ACCOUNT

18,500	#REORG AIRTOUCH COM	05-25-99	GARDNER RECH & CO.	0.01	203.12	1,930,734.38	1,440,937.10	489,797.28
5,100	#REORG ASCEND COMMU	05-25-99	GARDNER RECH & CO.	0.01	54.04	473,608.46	192,503.76	281,104.70
16,000	#REORG COSTCO COMPA	05-27-99	GARDNER RECH & CO.	0.01	159.14	1,173,840.86	845,234.30	328,606.56
28,100	ABBOTT LAB COM	05-25-99	GARDNER RECH & CO.	0.01	253.61	1,285,321.39	1,137,442.78	147,878.61
3,000	ADC TELECOMMUNICATI	05-25-99	GARDNER RECH & CO.	0.01	27.47	149,035.03	115,555.90	33,479.13
9,500	AES CORP COM	05-25-99	GARDNER RECH & CO.	0.01	87.76	495,099.74	372,717.79	122,381.95
11,400	AFFYMETRIX INC OC-CA	05-27-99	GARDNER RECH & CO.	0.00	0.00	392,488.91	430,096.56	-37,607.65

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TRANSITION ACCOUNT

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,700	AFLAC INC COM	05-25-99	GARDNER RECH & CO.	0.01	52.06	279,247.94	273,172.72	6,075.22
31,800	AIR PROD & CHEM INC	05-26-99	GARDNER RECH & CO.	0.01	282.89	1,331,342.11	698,398.42	632,943.69
5,900	ALBERTSON S INC COM	05-25-99	GARDNER RECH & CO.	0.01	54.75	314,857.75	325,900.86	-11,043.11
42,000	ALLIED SIGNAL INC CO	05-26-99	GARDNER RECH & CO.	0.01	397.43	2,472,352.57	1,382,298.01	1,090,054.56
16,400	ALLIED WASTE INDS IN	05-25-99	GARDNER RECH & CO.	0.01	133.12	303,266.88	320,018.64	-16,751.76
1,900	ALLTEL CORP COM	05-25-99	GARDNER RECH & CO.	0.01	18.69	132,981.31	134,488.49	-1,507.18
9,800	AMER EXPRESS CO COM	05-25-99	GARDNER RECH & CO.	0.01	112.34	1,164,862.66	346,483.87	818,378.79
30,000	AMER HOME PROD CORP	05-25-99	GARDNER RECH & CO.	0.01	283.00	1,739,717.00	1,165,374.54	574,342.46
44,000	AMER INTL GROUP INC	05-25-99	GARDNER RECH & CO.	0.01	496.84	5,004,503.16	2,687,804.11	2,316,699.05
27,000	AMER INTL GROUP INC	05-26-99	GARDNER RECH & CO.	0.01	302.24	2,991,635.26	1,649,334.34	1,342,300.92
23,400	AMER ON-LINE COM	05-25-99	GARDNER RECH & CO.	0.01	268.42	2,787,256.58	1,711,245.06	1,076,011.52
22,700	AMR CORP COM	05-25-99	GARDNER RECH & CO.	0.01	219.34	1,472,443.16	825,755.44	646,687.72
14,700	ANADARKO PETRO CORP	05-25-99	GARDNER RECH & CO.	0.01	128.69	552,958.81	401,337.42	151,621.39
22,500	ANALOG DEVICES INC C	05-25-99	GARDNER RECH & CO.	0.01	196.79	840,740.71	622,629.03	218,111.68
12,100	ANALOG DEVICES INC C	05-26-99	GARDNER RECH & CO.	0.01	105.43	440,032.07	334,836.06	105,196.01
7,300	ANHEUSER-BUSCH COMP	05-25-99	GARDNER RECH & CO.	0.01	72.76	540,127.24	508,376.16	31,751.08
22,700	APPLE COMPUTER INC C	05-25-99	GARDNER RECH & CO.	0.01	201.75	944,685.75	814,389.82	130,295.93
62,700	ASSOC 1ST CAP CORP C	05-26-99	GARDNER RECH & CO.	0.01	555.42	2,554,469.58	2,141,897.86	412,571.72
29,800	AUTO DATA PROCESSING	05-26-99	GARDNER RECH & CO.	0.01	266.03	1,275,546.47	799,581.18	475,965.29
22,800	AVON PROD INC COM	05-26-99	GARDNER RECH & CO.	0.01	209.38	1,151,190.62	531,189.54	620,001.08
26,100	BANK N.Y. CO INC COM	05-26-99	GARDNER RECH & CO.	0.01	225.50	892,068.25	251,061.93	641,006.32
59,400	BECTON DICKINSON & C	05-26-99	GARDNER RECH & CO.	0.01	519.75	2,226,980.25	948,125.23	1,278,855.02
31,800	BESTFOODS COM	05-26-99	GARDNER RECH & CO.	0.01	291.50	1,589,708.50	956,012.12	633,696.38

TRANSITION ACCOUNT

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,900	BIOGEN INC COM	05-25-99	GARDNER RECH & CO.	0.01	65.22	629,022.28	584,671.40	44,350.88
65,700	BOEING CO CAP	05-26-99	GARDNER RECH & CO.	0.01	584.05	2,738,284.70	2,369,253.03	369,031.67
32,600	BRISTOL MYERS SQUIBB	05-26-99	GARDNER RECH & CO.	0.01	316.09	2,147,208.91	1,568,139.49	579,069.42
9,100	BSTN SCIENTIFIC CORP	05-25-99	GARDNER RECH & CO.	0.01	80.24	359,369.76	273,766.64	85,603.12
300	BURL NORTHN SANTA FE	05-25-99	GARDNER RECH & CO.	0.01	2.58	9,747.42	10,020.37	-272.95
61,700	BURL RES INC COM	05-25-99	GARDNER RECH & CO.	0.01	552.73	2,698,822.27	2,516,034.20	182,788.07
4,200	CABLEVISION SYS CORP	05-26-99	GARDNER RECH & CO.	0.01	42.81	339,107.19	265,833.13	73,274.06
11,600	CARDINAL HLTH INC	05-25-99	GARDNER RECH & CO.	0.01	110.88	716,189.12	524,360.60	191,828.52
65,000	CASE CORP COM	05-25-99	GARDNER RECH & CO.	0.01	592.59	3,151,907.41	1,405,657.51	1,746,249.90
35,700	CATERPILLAR INC COM	05-26-99	GARDNER RECH & CO.	0.01	336.63	2,065,800.87	1,429,798.78	636,002.09
21,400	CBS CORP COM STK	05-27-99	GARDNER RECH & CO.	0.01	188.86	850,461.14	630,621.16	219,839.98
3,700	CERIDIAN CORP COM	05-25-99	GARDNER RECH & CO.	0.01	32.07	129,467.93	66,931.76	62,536.17
9,400	CHEVRON CORP COM	05-25-99	GARDNER RECH & CO.	0.01	99.53	870,575.47	792,049.64	78,525.83
23,300	CHUBB CORP COM	05-26-99	GARDNER RECH & CO.	0.01	231.26	1,694,843.74	1,465,112.30	229,731.44
2,900	CIGNA CORP COM	05-25-99	GARDNER RECH & CO.	0.01	31.06	279,093.94	276,951.98	2,141.96
4,500	CILCORP INC COM	05-25-99	GARDNER RECH & CO.	0.01	42.87	273,332.13	259,032.97	14,299.16
49,100	CISCO SYS INC COM	05-25-99	GARDNER RECH & CO.	0.01	544.81	5,296,117.69	1,364,529.40	3,931,588.29
125,800	CITIGROUP INC COM	05-26-99	GARDNER RECH & CO.	0.01	1,208.47	7,947,779.03	3,313,537.33	4,634,241.70
23,700	CLEAR CHANNEL COMM	05-26-99	GARDNER RECH & CO.	0.01	230.49	1,581,744.51	1,171,019.95	410,724.56
2,500	CLOROX CO COM	05-25-99	GARDNER RECH & CO.	0.01	27.61	265,597.39	203,060.45	62,536.94
74,100	COCA COLA CO COM	05-25-99	GARDNER RECH & CO.	0.01	723.56	5,033,445.19	5,469,344.99	-435,899.80
15,000	COLGATE-PALMOLIVE CO	05-25-99	GARDNER RECH & CO.	0.01	159.19	1,400,465.81	853,643.50	546,822.31
24,600	COMCAST CORP CL A SP	05-25-99	GARDNER RECH & CO.	0.01	216.07	946,883.93	461,889.62	484,994.31

TRANSITION ACCOUNT

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
60,000	COMPUTER ASSOC INTL	05-26-99	GARDNER RECH & CO.	0.01	539.88	2,695,710.12	2,000,745.45	694,964.67
700	COMPUWARE CORP COM	05-25-99	GARDNER RECH & CO.	0.01	5.95	20,994.05	15,808.57	5,185.48
49,800	COX COMMUNICATIONS I	05-26-99	GARDNER RECH & CO.	0.01	440.22	2,000,897.28	1,302,684.23	698,213.05
10,100	CVS CORP COM STK	05-25-99	GARDNER RECH & CO.	0.01	92.40	499,226.35	366,288.64	132,937.71
4,500	CYTEC IND COM	05-25-99	GARDNER RECH & CO.	0.01	37.83	122,305.92	127,159.82	-4,853.90
29,000	DEERE & CO COM	05-26-99	GARDNER RECH & CO.	0.01	254.90	1,121,682.60	716,219.48	405,463.12
23,000	DOVER CORP COM	05-25-99	GARDNER RECH & CO.	0.01	201.54	870,923.46	801,383.40	69,540.06
9,700	DST SYS INC COM	05-25-99	GARDNER RECH & CO.	0.01	90.09	520,072.41	284,484.98	235,587.43
54,300	DU PONT E I DE NEMOU	05-26-99	GARDNER RECH & CO.	0.01	528.07	3,623,996.93	2,095,024.73	1,528,972.20
86,000	DUKE ENERGY CORP CO	05-26-99	GARDNER RECH & CO.	0.01	819.15	5,223,680.85	4,875,242.64	348,438.21
500	ELECTR DATA SYS CORP	05-25-99	GARDNER RECH & CO.	0.01	4.73	29,370.27	20,184.47	9,185.80
12,400	EMC CORP MASS COM	05-25-99	GARDNER RECH & CO.	0.01	134.18	1,235,215.82	968,138.19	267,077.63
23,900	EXXON CORP COM	05-25-99	GARDNER RECH & CO.	0.01	244.28	1,950,593.22	1,682,560.90	268,032.32
63,600	F.N.M.A. COM D/B/A F	05-26-99	GARDNER RECH & CO.	0.01	618.91	4,256,606.09	2,428,904.34	1,827,701.75
101,700	FHLMC VTG COM	05-25-99	GARDNER RECH & CO.	0.01	959.59	5,903,996.66	1,635,438.88	4,268,557.78
300	FIRST DATA CORP COM	05-25-99	GARDNER RECH & CO.	0.01	2.70	13,347.30	13,023.16	324.14
600	FLEET FINCL GROUP IN	05-25-99	GARDNER RECH & CO.	0.01	5.32	24,519.68	23,678.29	841.39
87,500	FOX ENTMT GROUP INC	05-26-99	GARDNER RECH & CO.	0.01	728.62	2,170,365.13	2,048,101.44	122,263.69
3,500	GANNETT INC COM	05-25-99	GARDNER RECH & CO.	0.01	34.84	257,652.66	223,752.32	33,900.34
21,200	GAP INC COM	05-25-99	GARDNER RECH & CO.	0.01	203.04	1,320,821.96	393,209.62	927,612.34
3,900	GEN DYNAMICS CORP CO	05-25-99	GARDNER RECH & CO.	0.01	37.54	248,587.46	273,359.00	-24,771.54
104,400	GEN ELEC CO COM	05-26-99	GARDNER RECH & CO.	0.01	1,137.96	10,647,662.04	4,095,849.04	6,551,813.00
49,600	GEN INSTR CORP DEL C	05-26-99	GARDNER RECH & CO.	0.01	434.00	1,859,566.00	963,791.29	895,774.71

TRANSITION ACCOUNT

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
57,400	GILLETTE CO COM	05-25-99	GARDNER RECH & CO.	0.01	527.61	2,912,522.39	1,862,242.62	1,050,279.77
5,600	GOLDMAN SACHS GROUP	05-25-99	GARDNER RECH & CO.	0.01	54.16	364,645.84	296,800.00	67,845.84
59,100	GUIDANT CORP COM STK	05-25-99	GARDNER RECH & CO.	0.01	539.42	2,884,279.33	1,090,262.35	1,794,016.98
32,600	HALLIBURTON CO COM	05-26-99	GARDNER RECH & CO.	0.01	288.11	1,307,786.89	967,595.51	340,191.38
8,000	HEINZ H J CO COM	05-25-99	GARDNER RECH & CO.	0.01	73.20	395,926.80	387,874.43	8,052.37
11,400	HEWLETT-PACKARD CO C	05-25-99	GARDNER RECH & CO.	0.01	119.89	1,031,580.11	862,333.25	169,246.86
32,800	HLTH MGMT ASSOC INC	05-26-99	GARDNER RECH & CO.	0.01	259.60	407,690.40	358,566.57	49,123.83
53,600	HOME DEPOT INC COM	05-26-99	GARDNER RECH & CO.	0.01	502.06	3,001,097.94	1,032,973.98	1,968,123.96
2,600	HONEYWELL INC COM	05-25-99	GARDNER RECH & CO.	0.01	27.79	248,597.21	267,041.65	-18,444.44
100	HSEHD INTL INC COM	05-25-99	GARDNER RECH & CO.	0.01	0.90	4,399.10	3,981.96	417.14
200	ILL TOOL WKS INC COM	05-25-99	GARDNER RECH & CO.	0.01	2.00	14,923.00	13,477.02	1,445.98
13,800	IMS HLTH INC COM STK	05-25-99	GARDNER RECH & CO.	0.01	115.09	347,472.41	262,685.71	84,786.70
9,300	INGERSOLL-RAND CO CO	05-25-99	GARDNER RECH & CO.	0.01	90.49	621,847.01	283,577.22	338,269.79
23,100	INTEL CORP CAP	05-26-99	GARDNER RECH & CO.	0.01	213.68	1,212,536.32	491,992.92	720,543.40
39,300	JOHNSON & JOHNSON CO	05-26-99	GARDNER RECH & CO.	0.01	411.02	3,487,463.98	2,725,289.82	762,174.16
9,900	KROGER CO COM	05-25-99	GARDNER RECH & CO.		91.58	519,658.42	476,758.61	42,899.81
16,100	LEGGETT & PLATT INC	05-25-99	GARDNER RECH & CO.		134.41	409,409.34	285,951.40	123,457.94
1,100	LILLY ELI & CO COM	05-25-99	GARDNER RECH & CO.		10.82	76,989.18	49,943.84	27,045.34
15,600	LINEAR TECH CORP COM	05-25-99	GARDNER RECH & CO.		145.44	852,979.56	297,640.06	555,339.50
33,600	LUCENT TECHNOLOGIES	05-25-99	GARDNER RECH & CO.		316.12	1,923,283.88	831,731.54	1,091,552.34
500	MASCO CORP COM	05-25-99	GARDNER RECH & CO.		4.24	14,683.26	14,717.96	-34.7
30,000	MAY DEPT STORES CO C	05-26-99	GARDNER RECH & CO.		267.75	1,282,232.25	857,790.06	424,442.19
1,500	MBIA INC COM	05-25-99	GARDNER RECH & CO.		14.57	99,360.43	103,001.27	-3,640.84

TRANSITION ACCOUNT

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
110,200	MC DONALDS CORP COM	05-25-99	GARDNER RECH & CO.		968.62	4,262,393.88	3,028,403.18	1,233,990.70
44,800	MCI WORLD COM INC CO	05-25-99	GARDNER RECH & CO.		460.88	3,745,939.12	1,448,366.23	2,297,572.89
13,300	MEDIA ONE GROUP INC C	05-25-99	GARDNER RECH & CO.		132.78	990,717.22	446,542.42	544,174.80
13,500	MEDTRONIC INC COM	05-26-99	GARDNER RECH & CO.		129.58	849,526.67	355,464.92	494,061.75
18,800	MEDTRONIC INC COM	05-27-99	GARDNER RECH & CO.		179.74	1,161,895.26	495,017.81	666,877.45
51,100	MERCK & CO INC COM	05-25-99	GARDNER RECH & CO.		501.21	3,538,173.79	2,601,026.91	937,146.88
152,800	MICROSOFT CORP COM	05-25-99	GARDNER RECH & CO.		1,543.92	11,935,956.08	5,594,395.81	6,341,560.27
31,800	MINN MNG & MFG CO CO	05-26-99	GARDNER RECH & CO.		331.85	2,800,055.65	2,694,320.23	105,735.42
148,500	MONSANTO CO COM	05-25-99	GARDNER RECH & CO.		1,318.87	6,152,149.88	5,700,748.78	451,401.10
9,100	MOTOROLA INC COM	05-25-99	GARDNER RECH & CO.		94.00	772,268.50	570,376.31	201,892.19
6,700	NABISCO HLDGS CORP C	05-25-99	GARDNER RECH & CO.		59.47	276,315.53	288,244.80	-11,929.27
4,500	NIKE INC CL B COM	05-25-99	GARDNER RECH & CO.		43.17	282,331.83	253,390.95	28,940.88
79,500	NOBLE AFFILIATES INC	05-27-99	GARDNER RECH & CO.		664.33	2,041,491.92	2,483,642.57	-442,150.65
8,300	NOBLE DRILLING CORP	05-25-99	GARDNER RECH & CO.		67.23	149,332.77	307,364.18	-158,031.41
6,800	NORDSTROM INC COM	05-25-99	GARDNER RECH & CO.		59.25	247,290.75	279,206.95	-31,916.20
5,500	NUCOR CORP COM	05-25-99	GARDNER RECH & CO.		50.88	288,699.12	317,082.24	-28,383.12
13,100	OMNICARE INC COM	05-25-99	GARDNER RECH & CO.		109.61	340,490.39	257,147.59	83,342.80
17,900	OMNICOM GROUP INC CO	05-25-99	GARDNER RECH & CO.		177.51	1,297,572.49	278,379.78	1,019,192.71
16,600	OWENS ILL INC COM NE	05-25-99	GARDNER RECH & CO.		141.55	511,345.95	212,193.32	299,152.63
5,400	PARKER-HANNIFIN CORP	05-25-99	GARDNER RECH & CO.		48.54	240,926.46	263,121.12	-22,194.66
29,400	PEPSICO INC COM	05-25-99	GARDNER RECH & CO.		257.99	1,124,292.01	793,414.47	330,877.54
28,700	PFIZER INC COM	05-26-99	GARDNER RECH & CO.		313.49	2,946,817.76	1,538,832.66	1,407,985.10
13,100	PHARMACIA & UPJOHN I	05-25-99	GARDNER RECH & CO.		121.83	707,278.17	688,985.53	18,292.64

TRANSITION ACCOUNT

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
15,900	PPG IND INC COM	05-25-99	GARDNER RECH & CO.	153.04	1,013,471.96	475,033.63	538,438.33
45,100	PROCTER & GAMBLE CO	05-26-99	GARDNER RECH & CO.	480.32	4,261,469.68	2,856,139.61	1,405,330.07
5,000	PROVIDIAN FINL CORP	05-25-99	GARDNER RECH & CO.	54.13	498,695.87	256,973.56	241,722.31
6,400	QUAKER OATS CO COM	05-25-99	GARDNER RECH & CO.	62.63	438,737.37	322,828.61	115,908.76
23,600	QUINTILES TRANSNATIO	05-25-99	GARDNER RECH & CO.	209.65	979,190.35	1,097,361.46	-118,171.11
3,000	QWEST COMMUNICATION	05-26-99	GARDNER RECH & CO.	26.40	116,973.60	81,056.61	35,916.99
26,000	RALSTON-RALSTON PURI	05-26-99	GARDNER RECH & CO.	218.68	709,906.32	724,802.05	-14,895.73
2,000	RAMBUS INC DEL COM	05-25-99	GARDNER RECH & CO.	20.32	159,479.68	126,278.44	33,201.24
20,600	RAYTHEON CO CL A COM	05-26-99	GARDNER RECH & CO.	199.95	1,363,262.55	1,049,388.10	313,874.45
300	RAYTHEON CO CL B COM	05-25-99	GARDNER RECH & CO.	2.95	20,772.05	20,914.79	-142.74
40,000	ROCKWELL INTL CORP N	05-25-99	GARDNER RECH & CO.	378.00	2,339,622.00	1,842,028.01	497,593.99
9,600	SARA LEE CORP COM	05-25-99	GARDNER RECH & CO.	79.82	234,520.18	219,333.98	15,186.20
3,700	SBC COMMUNICATIONS I	05-25-99	GARDNER RECH & CO.	34.21	193,753.29	102,654.12	91,099.17
38,400	SCHERING-PLOUGH CORP	05-25-99	GARDNER RECH & CO.	346.00	1,739,654.00	1,140,257.15	599,396.85
3,200	SCHERING-PLOUGH CORP	05-26-99	GARDNER RECH & CO.	28.78	143,171.22	95,021.43	48,149.79
12,300	SCHERING-PLOUGH CORP	05-27-99	GARDNER RECH & CO.	110.60	550,314.40	365,238.62	185,075.78
13,000	SCHLUMBERGER LTD CO	05-25-99	GARDNER RECH & CO.	122.96	763,627.04	612,316.71	151,310.33
5,400	SHARED MED SYS CORP	05-25-99	GARDNER RECH & CO.	52.13	348,585.37	296,557.20	52,028.17
20,900	STAPLES INC COM	05-25-99	GARDNER RECH & CO.	176.17	582,411.33	194,315.95	388,095.38
210,900	TENET HEALTHCARE COR	05-25-99	GARDNER RECH & CO.	1,749.60	5,033,487.90	5,059,175.45	-25,687.55
20,000	TENET HEALTHCARE COR	05-26-99	GARDNER RECH & CO.	165.63	468,584.37	479,770.10	-11,185.73
11,900	TEXACO INC COM	05-25-99	GARDNER RECH & CO.	114.84	767,435.16	669,927.61	97,507.55
6,400	TEXTRON INC COM	05-25-99	GARDNER RECH & CO.	68.03	600,731.97	531,343.22	69,388.75

TRANSITION ACCOUNT

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
90,200	TIME WARNER INC COM	05-25-99	GARDNER RECH & CO.		882.27	6,172,180.23	3,295,635.53	2,876,544.70
7,600	TRIBUNE CO COM	05-25-99	GARDNER RECH & CO.		76.19	575,623.81	418,199.76	157,424.05
9,900	TRICON GLOBAL RESTAU	05-25-99	GARDNER RECH & CO.		92.88	558,638.37	598,949.44	-40,311.07
11,800	TX INSTRS INC COM	05-25-99	GARDNER RECH & CO.		132.02	1,305,242.98	526,608.73	778,634.25
72,000	TX UTILS CO COM	05-26-99	GARDNER RECH & CO.		647.70	3,230,352.30	3,246,577.38	-16,225.08
8,500	TYCO INTL LTD NEW CO	05-25-99	GARDNER RECH & CO.		88.81	751,629.94	616,210.59	135,419.35
2,900	UNITED HEALTHCARE CO	05-25-99	GARDNER RECH & CO.		27.48	171,797.52	150,701.29	21,096.23
400	US BANCORP DEL INC C	05-25-99	GARDNER RECH & CO.		3.43	12,721.57	14,093.83	-1,372.26
15,700	USX - MARATHON GROUP	05-25-99	GARDNER RECH & CO.		133.26	464,979.24	440,204.50	24,774.74
2,300	VERISIGN INC COM	05-26-99	GARDNER RECH & CO.		25.44	245,499.56	40,638.27	204,861.29
23,100	WA MUT INC COM	05-26-99	GARDNER RECH & CO.		202.90	889,147.10	936,704.49	-47,557.39
101,600	WAL-MART STORES INC	05-26-99	GARDNER RECH & CO.		904.21	4,265,127.39	1,700,325.32	2,564,802.07
16,500	WALGREEN CO COM	05-25-99	GARDNER RECH & CO.		138.43	440,205.32	380,041.99	60,163.33
77,900	WALT DISNEY CO COM	05-25-99	GARDNER RECH & CO.		662.48	2,346,075.02	2,420,819.70	-74,744.68
77,200	WARNER LAMBERT CO CO	05-27-99	GARDNER RECH & CO.		738.71	4,790,486.29	2,932,851.37	1,857,634.92
15,600	WASTE MGMT INC DEL C	05-26-99	GARDNER RECH & CO.		143.52	795,456.48	620,398.24	175,058.24
18,700	WILLAMETTE IND INC C	05-25-99	GARDNER RECH & CO.		169.40	874,055.60	651,784.87	222,270.73
400	XEROX CORP COM	05-25-99	GARDNER RECH & CO.		3.76	22,771.24	21,721.71	1,049.53
9,100	XILINX INC COM	05-26-99	GARDNER RECH & CO.		80.81	376,431.69	357,114.49	19,317.20
4,527,700						248,647,071.05	161,702,688.54	86,944,382.51

NEW AMSTERDAM

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,600	CABLE DESIGN TECHNOL	05-27-99	SMITH BARNEY INC		181.57	46,843.43	72,353.78	-25,510.35
15,200	KING WORLD PROD INC	07-29-99	MAGNA SECURITIES CO		777.78	532,588.70	309,418.50	223,170.20
17,400	KING WORLD PROD INC	07-30-99	MAGNA SECURITIES CO		890.44	612,209.00	354,202.76	258,006.24
37,200	PEPSICO INC COM	05-05-99	FIRST BOSTON CORPOR		1,905.87	1,374,036.57	665,749.58	708,286.99
7,500	SAFESKIN CORP	05-13-99	DONALDSON LUFKIN &		2.89	86,430.86	258,036.90	-171,606.04
1,800	SAFESKIN CORP	05-14-99	DONALDSON LUFKIN &		0.71	21,171.79	61,928.86	-40,757.07
9,900	SAFESKIN CORP	05-21-99	DONALDSON LUFKIN &		4.12	123,397.40	340,608.71	-217,211.31
12,400	SAFESKIN CORP	05-24-99	SMITH BARNEY INC		5.23	156,880.81	426,621.01	-269,740.20
5,200	SAFESKIN CORP	05-25-99	SMITH BARNEY INC		2.15	64,329.13	178,905.59	-114,576.46
8,600	SAFESKIN CORP	05-26-99	SMITH BARNEY INC		3.59	107,496.41	295,882.32	-188,385.91
23,700	SAFESKIN CORP	05-27-99	SMITH BARNEY INC		9.98	299,095.87	815,396.61	-516,300.74
17,800	SOLETRON CORP COM	06-16-99	FACTSET DATA SYSTEM		925.39	1,060,545.57	135,288.52	925,257.05
7,200	VERITAS SOFTWARE COR	06-07-99	COWEN AND COMPANY		23.31	699,096.69	358,480.61	340,616.08
167,500						5,184,122.23	4,272,873.75	911,248.48

ZEVENBERGEN

7,300	GLOBAL CROSSING LTD	05-14-99			0.00	431,471.82	291,418.82	140,053.00
4,700	GLOBAL CROSSING LTD	05-19-99			0.00	255,462.33	187,625.82	67,836.51
7,800	GLOBAL CROSSING LTD	07-20-99	JEFFERIES & COMPANY		11.49	344,507.49	311,379.01	33,128.48
2,300	GLOBAL CROSSING LTD	07-29-99	MERRILL LYNCH PIERC		3.24	97,031.00	91,816.89	5,214.11
1,600	#REORG BROADCAST CO	05-24-99	HAMBRECHT & QUEST		5.57	166,941.31	124,629.48	42,311.83
2,400	AMER ON-LINE COM	04-09-99	CORRESPONDENT SERVI		-132.80	-383,867.20	55,040.69	-328,826.51

SALE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,400	AMER ON-LINE COM	05-20-99	PRUDENTIAL SECURITI	154.77		322,791.39	53,121.08	269,670.31
2,500	AMER ON-LINE COM	07-20-99	CORRESPONDENT SERVI	134.52		285,334.23	55,334.46	229,999.77
13,000	ASSOC 1ST CAP CORP C	05-13-99	FURMAN SELZ MAGER D	798.58		556,576.42	400,575.12	156,001.30
5,400	ASSOC 1ST CAP CORP C	05-14-99	LYNCH JONES & RYAN	331.45		222,999.59	166,392.75	56,606.84
2,800	AT HOME CORP COM SER	05-26-99	LEHMAN BROTHERS INC	10.52		315,321.28	124,891.63	190,429.65
3,200	AT&T CORP COM LIBERT	07-28-99	MORGAN STANLEY & CO	196.01		120,048.79	44,466.15	75,582.64
2,000	BROADCOM CORP CL B	07-15-99	MORGAN STANLEY & CO	9.19		275,556.01	60,194.49	215,361.52
4,200	CABLEVISION SYS CORP	07-28-99	LYNCH JONES & RYAN	262.07		301,594.45	193,848.82	107,745.63
3,200	CARDINAL HLTH INC	05-24-99	MORGAN STANLEY & CO	198.59		197,354.69	174,554.69	22,800.00
8,200	CARDINAL HLTH INC	06-02-99	LEHMAN BROTHERS INC	507.63		468,212.57	447,296.38	20,916.19
8,000	CARDINAL HLTH INC	06-03-99	CORRESPONDENT SERVI	415.44		462,654.16	436,386.71	26,267.45
1	CLEAR CHANNEL COMM	05-11-99		0.00		51.16	32.59	18.57
1,600	CLOROX CO COM	05-21-99	LEHMAN BROTHERS INC	101.76		172,508.64	141,815.34	30,693.30
2,900	CLOROX CO COM	05-24-99	FIRST BOSTON CORPOR	184.22		306,376.52	257,040.31	49,336.21
1,700	CMGI INC ISIN #US125	05-12-99	INSTINET	98.68		410,039.92	69,677.36	340,362.56
5,100	COLGATE-PALMOLIVE CO	07-28-99	CORRESPONDENT SERVI	263.37		250,793.82	118,232.16	132,561.66
9,000	COMCAST CORP CL A SP	05-14-99	SMITH BARNEY INC	11.74		352,072.76	229,007.79	123,064.97
4,300	FIRSTAR CORP NEW WIS	05-12-99	PIPER JAFFRAY INC	262.14		123,900.36	109,195.49	14,704.87
9,000	FIRSTAR CORP NEW WIS	05-12-99	LYNCH JONES & RYAN	548.80		263,329.40	228,548.70	34,780.70
6,500	FIRSTAR CORP NEW WIS	05-13-99	MORGAN STANLEY & CO	396.30		188,391.65	165,062.95	23,328.70
1,500	LAUDER ESTEE COS INC	07-16-99	BLAIR, WILLIAM & CO	92.78		83,157.22	39,797.16	43,360.06
2,500	MCI WORLDCOM INC CO	06-25-99	COWEN AND COMPANY	7.74		232,041.01	69,319.92	162,721.09

ZEVENBERGEN

SALE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,000	METROMEDIA FIBER NET	05-11-99	SMITH BARNEY INC		5.40	161,837.60	21,007.63	140,829.97
2,900	METROMEDIA FIBER NET	05-14-99	SMITH BARNEY INC		8.18	245,283.39	30,461.06	214,822.33
2,000	OMNICOM GROUP INC CO	07-20-99	CORRESPONDENT SERVI		104.90	146,645.10	142,742.30	3,902.80
3,000	OMNICOM GROUP INC CO	07-23-99	DONALDSON LUFKIN &		187.37	220,674.73	214,113.45	6,561.28
6,500	OMNICOM GROUP INC CO	07-28-99	BLAIR, WILLIAM & CO		405.74	471,751.01	463,912.48	7,838.53
2,400	OMNICOM GROUP INC CO	07-29-99	MORGAN STANLEY & CO		149.76	172,370.64	171,290.76	1,079.88
3,300	QUALCOMM INC COM	06-14-99	ROBERTSON STEPHENS		11.72	351,580.51	87,261.77	264,318.74
3,600	QUALCOMM INC COM	06-22-99	PRUDENTIAL SECURITI		16.17	484,858.83	95,194.65	389,664.18
6,300	QUALCOMM INC COM	07-09-99	MORGAN STANLEY & CO		31.27	937,777.28	166,590.64	771,186.64
2,300	VERTICALNET INC OC-C	05-10-99	LEHMAN BROTHERS INC		7.15	214,282.01	295,894.16	-81,612.15
22,900	WALT DISNEY CO COM	05-12-99	ALEX. BROWN & SONS,		1,396.29	667,283.71	793,787.04	-126,503.33
7,000	WALT DISNEY CO COM	05-13-99	CORRESPONDENT SERVI		356.91	206,750.69	242,642.33	-35,891.64
1	YAHOO INC COM	07-23-99			0.00	83.93	56.49	27.44
184,501						11,103,832.22	7,261,576.14	3,842,256.08

MORGAN STANLEY INT'L

2,635	CF MORGAN ST AST MG	05-28-99			0.00	37,032.18	34,984.93	2,047.25
2,155,944	CF MORGAN ST AST MG	05-28-99			0.00	30,300,362.29	28,625,262.45	1,675,099.84
2,158,579						30,337,394.47	28,660,247.38	1,677,147.09

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
273	CF DFA SMALL CAP VAL	06-09-99			0.00	90,939.74	58,988.95	31,950.79
273						90,939.74	58,988.95	31,950.79
SSR TOWER								
191	CF MET TOWER FD	06-03-99			0.00	92,370.96	92,370.96	0
0	CF MET TOWER FD	06-30-99			0.00	0	81,349.47	81,349.47
191						92,370.96	11,021.49	81,349.47
ABKB/LA SALLE SEC.								
1,000	INTERSTATE HOTELS MG	06-24-99	JEFFERIES & COMPANY		0.15	4,296.75	20,441.64	-16,144.89
3,385	INTERSTATE HOTELS MG	06-25-99	JEFFERIES & COMPANY		0.48	14,385.77	69,194.97	-54,809.20
0	INTERSTATE HOTELS MG	06-30-99			0.00	1.32	4.5	-3.18
10,500	PRISON RLTY TR REIT	05-18-99	GOLDMAN SACHS & COM		529.63	138,267.77	228,205.13	-89,937.36
10,500	PRISON RLTY TR REIT	05-18-99	DONALDSON LUFKIN &		529.60	137,282.90	228,205.14	-90,922.24
3,700	PRISON RLTY TR REIT	05-20-99	DONALDSON LUFKIN &		186.68	50,040.82	80,415.14	-30,374.32
3,700	PRISON RLTY TR REIT	05-21-99	PRUDENTIAL SECURITI		186.73	51,497.83	80,415.14	-28,917.31
8,200	PRISON RLTY TR REIT	05-26-99	LEGG MASON WOOD WAL		413.64	108,784.94	178,217.35	-69,432.41
9,000	PRISON RLTY TR REIT	05-27-99	LEGG MASON WOOD WAL		453.72	110,921.28	195,604.40	-84,683.12
3,900	PRISON RLTY TR REIT	05-28-99	LEGG MASON WOOD WAL		196.66	49,528.34	84,761.91	-35,233.57
900	PRISON RLTY TR REIT	06-01-99	LEGG MASON WOOD WAL		45.36	10,754.64	19,560.44	-8,805.80
3,900	PRISON RLTY TR REIT	06-02-99	LEGG MASON WOOD WAL		196.57	46,630.34	84,761.91	-38,131.57

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
2,000	PRISON RLTY TR REIT	06-03-99	LEGG MASON WOOD WAL		100.83	24,586.77	43,467.65	-18,880.88
2,000	PRISON RLTY TR REIT	06-04-99	LEGG MASON WOOD WAL		100.73	21,649.27	43,467.64	-21,818.37
62,685						768,628.74	1,356,722.96	-588,094.22

WOODFORD GAYED MGM

12,200	AUTONATION INC DEL C	06-17-99	FC FINANCIAL		616.82	203,733.18	190,599.36	13,133.82
4,800	AUTONATION INC DEL C	06-18-99	FC FINANCIAL		242.71	81,057.29	74,989.91	6,067.38
5,100	BAKER HUGHES INC COM	05-03-99	FC FINANCIAL		260.24	156,708.07	95,867.30	60,840.77
3,800	BAKER HUGHES INC COM	05-20-99	US CLEARING INSTITU		193.82	114,247.36	71,430.53	42,816.83
3,000	BAKER HUGHES INC COM	05-21-99	US CLEARING INSTITU		153.06	91,390.14	56,392.53	34,997.61
2,600	BK AMER CORP COM	07-01-99	ESI SECURITIES CO.		136.46	193,589.54	155,323.38	38,266.16
1,600	BK AMER CORP COM	07-20-99	MAGNA SECURITIES CO		67.88	116,036.92	95,583.62	20,453.30
2,200	FOSTER WHEELER CORP	06-25-99	US CLEARING INSTITU		111.00	29,718.14	33,044.87	-3,326.73
8,600	FOSTER WHEELER CORP	06-28-99	US CLEARING INSTITU		433.90	116,273.26	129,175.39	-12,902.13
8,200	FOSTER WHEELER CORP	06-29-99	FC FINANCIAL		413.80	113,420.24	123,167.23	-9,746.99
2,700	FOSTER WHEELER CORP	06-30-99	US CLEARING INSTITU		136.28	38,096.80	40,555.07	-2,458.27
5,000	HALLIBURTON CO COM	05-21-99	BEREAN CAPITAL INC		256.94	207,735.56	179,130.78	28,604.78
3,400	HALLIBURTON CO COM	06-03-99	US CLEARING INSTITU		106.91	147,099.49	121,808.93	25,290.56
13,300	ORACLE CORP COM	07-20-99	CHAPMAN CO.		681.53	495,127.84	204,831.38	290,296.46
1,400	QUALCOMM INC COM	05-17-99	US CLEARING INSTITU		75.10	152,644.04	35,634.72	117,009.32
2,500	QUALCOMM INC COM	05-20-99	US CLEARING INSTITU		133.79	263,448.71	63,633.43	199,815.28
5,500	QUALCOMM INC COM	06-03-99	US CLEARING INSTITU		184.26	577,366.89	139,993.54	437,373.35

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,600	QUALCOMM INC COM	06-04-99	US CLEARING INSTITU		87.40	281,911.20	66,178.76	215,732.44
1,700	QUALCOMM INC COM	06-15-99	US CLEARING INSTITU		91.02	180,315.87	43,270.73	137,045.14
1,700	SCHLUMBERGER LTD CO	06-03-99	US CLEARING INSTITU		54.48	104,157.39	112,543.21	-8,385.82
1,300	SCHLUMBERGER LTD CO	06-18-99	FC FINANCIAL		67.78	83,193.06	86,062.45	-2,869.39
2,300	SUN MICROSYSTEMS INC	06-08-99	FC FINANCIAL		119.59	137,411.79	49,203.28	88,208.51
2,800	SUN MICROSYSTEMS INC	06-14-99	FC FINANCIAL		145.50	164,765.54	59,899.65	104,865.89
1,000	SUN MICROSYSTEMS INC	06-15-99	US CLEARING INSTITU		51.98	59,160.12	21,392.73	37,767.39
99,300						4,108,608.44	2,249,712.78	1,858,895.66

MORGAN STANLEY R/E

600	#REORG IRVINE APT CO	05-19-99	EDWARDS. A.G.		30.68	20,144.32	17,632.91	2,511.41
600	#REORG IRVINE APT CO	05-19-99	MERRILL LYNCH PIERC		30.68	20,144.32	17,632.91	2,511.41
600	#REORG IRVINE APT CO	05-20-99	EDWARDS. A.G.		30.68	20,144.32	17,632.91	2,511.41
11,200	#REORG IRVINE APT CO	05-21-99	DONALDSON LUFKIN &		572.54	375,399.14	329,147.59	46,251.55
15,900	#REORG IRVINE APT CO	06-09-99			0.00	540,600.00	467,272.03	73,327.97
1,000	APT INVT & MGMT CO C	07-09-99	DONALDSON LUFKIN &		51.38	41,229.92	31,984.40	9,245.52
700	BRANDYWINE RLTY TR S	05-21-99	DONALDSON LUFKIN &		35.47	13,964.53	15,263.86	-1,299.33
2,500	BRANDYWINE RLTY TR S	07-01-99	GREEN STREET ADVISO		126.65	49,174.10	54,513.80	-5,339.70
1,200	BRANDYWINE RLTY TR S	07-06-99	SMITH BARNEY INC		60.80	23,657.20	26,166.63	-2,509.43
1,200	BRANDYWINE RLTY TR S	07-07-99	SMITH BARNEY INC		60.79	23,639.21	26,166.63	-2,527.42
1,400	BRANDYWINE RLTY TR S	07-08-99	SMITH BARNEY INC		70.93	27,582.57	30,527.73	-2,945.16
500	BRANDYWINE RLTY TR S	07-08-99	PAINE WEBBER GOVERN		25.33	9,818.42	10,902.76	-1,084.34

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
800	BRANDYWINE RLTY TR S	07-09-99	SMITH BARNEY INC.	40.53	15,560.11	17,444.42	-1,884.31
100	BRANDYWINE RLTY TR S	07-12-99	DONALDSON LUFKIN &	5.07	1,957.43	2,180.55	-223.12
100	BRANDYWINE RLTY TR S	07-13-99	SMITH BARNEY INC.	5.07	1,957.43	2,180.55	-223.12
800	BSTN PPTYS INC COM S	07-27-99	GOLDMAN SACHS & COM	40.93	27,759.07	27,057.13	701.94
900	CORNERSTONE PPTYS IN	07-01-99	SMITH BARNEY INC.	45.48	14,354.52	14,809.86	-455.34
3,900	CORNERSTONE PPTYS IN	07-01-99	MERRILL LYNCH PIERC	197.08	61,959.17	64,176.06	-2,216.89
500	CORNERSTONE PPTYS IN	07-02-99	MERRILL LYNCH PIERC	25.28	8,099.72	8,227.70	-127.98
14,000	CORNERSTONE PPTYS IN	07-06-99	MERRILL LYNCH PIERC	707.44	222,427.36	230,375.59	-7,948.23
2,200	CORNERSTONE PPTYS IN	07-08-99	MERRILL LYNCH PIERC	111.16	34,538.84	36,201.88	-1,663.04
3,600	CORNERSTONE PPTYS IN	07-09-99	PRUDENTIAL SECURITI	181.90	56,743.10	59,239.44	-2,496.34
4,100	CORNERSTONE PPTYS IN	07-30-99	MERRILL LYNCH PIERC	207.18	65,151.33	67,467.14	-2,315.81
600	CRESCENT REAL ESTATE	05-21-99	PRUDENTIAL SECURITI	30.48	14,219.52	14,204.98	14.54
900	CRESCENT REAL ESTATE	07-01-99	MERRILL LYNCH PIERC	45.72	21,554.28	21,307.47	246.81
1,000	CRESCENT REAL ESTATE	07-02-99	MERRILL LYNCH PIERC	50.80	23,824.20	23,674.96	149.24
1,600	CRESCENT REAL ESTATE	07-06-99	MERRILL LYNCH PIERC	81.28	38,074.24	37,879.94	194.3
1,100	CRESCENT REAL ESTATE	07-07-99	MERRILL LYNCH PIERC	55.88	26,069.12	26,042.46	26.66
900	CRESCENT REAL ESTATE	07-08-99	MERRILL LYNCH PIERC	45.71	21,128.14	21,307.47	-179.33
1,200	CRESCENT REAL ESTATE	07-09-99	MERRILL LYNCH PIERC	60.94	28,139.06	28,409.96	-270.9
1,000	CRESCENT REAL ESTATE	07-12-99	DONALDSON LUFKIN &	50.80	23,699.20	23,674.96	24.24
1,100	CRESCENT REAL ESTATE	07-13-99	DONALDSON LUFKIN &	55.88	26,206.62	26,042.46	164.16
2,000	CRESCENT REAL ESTATE	07-15-99	DONALDSON LUFKIN &	101.60	47,898.40	47,349.93	548.47
2,500	CRESCENT REAL ESTATE	07-16-99	DONALDSON LUFKIN &	127.01	59,997.24	59,187.41	809.83
1,200	CRESCENT REAL ESTATE	07-19-99	MERRILL LYNCH PIERC	60.97	28,889.03	28,409.96	479.07

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,400	CRESCENT REAL ESTATE	07-23-99	MERRILL LYNCH PIERC		71.10	32,828.90	33,144.95	-316.05
2,030	CRESTLINE CAP CORP C	07-23-99	GOLDMAN SACHS & COM		102.73	36,714.57	39,094.87	-2,380.30
1,280	CRESTLINE CAP CORP C	07-27-99	GOLDMAN SACHS & COM		64.77	22,879.23	24,650.96	-1,771.73
1,900	DEVELOPERS DIVERSIFI	05-18-99	SMITH BARNEY INC		96.05	31,253.95	31,939.00	-685.05
1,600	DEVELOPERS DIVERSIFI	05-19-99	SMITH BARNEY INC		80.88	26,119.12	26,896.00	-776.88
100	DEVELOPERS DIVERSIFI	05-20-99	SMITH BARNEY INC		5.06	1,619.94	1,681.00	-61.06
4,500	DEVELOPERS DIVERSIFI	05-21-99	DONALDSON LUFKIN &		227.44	72,960.11	75,645.00	-2,684.89
600	DEVELOPERS DIVERSIFI	05-24-99	SMITH BARNEY INC		30.33	9,813.93	10,086.00	-272.07
4,100	EQTY RESDNTL PPTYS T	07-01-99	MERRILL LYNCH PIERC		211.12	183,248.71	153,191.73	30,056.98
3,000	EQTY RESDNTL PPTYS T	07-02-99	BROADCORT CAPITAL C		154.49	134,443.51	112,091.51	22,352.00
200	EQTY RESDNTL PPTYS T	07-06-99	JEFFERIES & COMPANY		8.30	8,991.70	7,472.77	1,518.93
200	EQTY RESDNTL PPTYS T	07-07-99	JEFFERIES & COMPANY		8.31	9,016.69	7,472.77	1,543.92
400	EQTY RESDNTL PPTYS T	07-08-99	BEAR, STEARNS, SECU		20.59	17,429.41	14,945.54	2,483.87
500	EQTY RESDNTL PPTYS T	07-09-99	LEHMAN BROTHERS INC		25.75	22,411.75	18,681.92	3,729.83
1,200	FED RLTY INVT TR SH	07-02-99	GREEN STREET ADVISO		60.94	27,839.66	28,689.97	-850.31
100	FED RLTY INVT TR SH	07-09-99	PAINE WEBBER GOVERN		5.08	2,269.92	2,390.83	-120.91
6,000	HIGHWOODS PPTYS INC	05-13-99	LEHMAN BROTHERS INC		305.50	164,694.50	140,450.50	24,244.00
400	HIGHWOODS PPTYS INC	05-20-99	PAINE WEBBER GOVERN		20.36	10,579.64	9,363.37	1,216.27
3,500	HIGHWOODS PPTYS INC	05-21-99	DONALDSON LUFKIN &		178.10	92,571.90	81,929.45	10,642.45
0	INTERSTATE HOTELS MG	06-30-99			0.00	2.64	2.04	0.6
500	PA REAL ESTATE INVT	07-12-99	LEHMAN BROTHERS INC		25.35	10,293.10	11,615.62	-1,322.52
500	PA REAL ESTATE INVT	07-13-99	LEHMAN BROTHERS INC		25.35	10,224.65	11,615.62	-1,390.97
200	PA REAL ESTATE INVT	07-14-99	LEHMAN BROTHERS INC		10.14	4,100.28	4,646.25	-545.97

SALE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
300	PA REAL ESTATE INVT	07-27-99	LEHMAN BROTHERS INC		15.20	5,984.80	6,969.37	-984.57
16,300	PRENTISS PTYS TR CO	07-28-99	ROBERTSON STEPHENS	827.64		378,147.36	370,065.97	8,081.39
1,200	PROMUS HOTEL CORP CO	07-01-99	MONTGOMERY SECURITI	61.20		35,731.08	30,222.25	5,508.83
500	PROMUS HOTEL CORP CO	07-06-99	MONTGOMERY SECURITI	25.49		14,474.51	12,592.60	1,881.91
9,100	PROMUS HOTEL CORP CO	07-08-99	JEFFERIES & COMPANY	463.44		252,630.31	229,185.37	23,444.94
300	PROMUS HOTEL CORP CO	07-08-99	MONTGOMERY SECURITI	15.28		8,338.82	7,555.56	783.26
1,800	PROMUS HOTEL CORP CO	07-09-99	JONES & ASSOCIATES	91.71		51,152.13	45,333.37	5,818.76
300	PROMUS HOTEL CORP CO	07-16-99	MONTGOMERY SECURITI	15.28		8,384.72	7,555.56	829.16
900	PROMUS HOTEL CORP CO	07-19-99	MONTGOMERY SECURITI	45.85		25,379.15	22,666.68	2,712.47
1,600	PROMUS HOTEL CORP CO	07-21-99	MONTGOMERY SECURITI	81.51		45,142.49	40,296.33	4,846.16
1,400	PROMUS HOTEL CORP CO	07-22-99	MONTGOMERY SECURITI	71.32		39,478.68	35,259.29	4,219.39
3,600	PROMUS HOTEL CORP CO	07-23-99	MONTGOMERY SECURITI	183.39		101,411.49	90,666.74	10,744.75
800	PROMUS HOTEL CORP CO	07-26-99	MONTGOMERY SECURITI	40.76		22,559.24	20,148.16	2,411.08
2,300	PROMUS HOTEL CORP CO	07-27-99	MONTGOMERY SECURITI	117.16		64,461.09	57,925.97	6,535.12
1,200	PROMUS HOTEL CORP CO	07-28-99	MONTGOMERY SECURITI	61.12		33,388.88	30,222.25	3,166.63
1,400	SEC CAP GROUP INC CL	07-01-99	GOLDMAN SACHS & COM	70.68		20,229.32	18,816.21	1,413.11
1,400	SEC CAP GROUP INC CL	07-06-99	GOLDMAN SACHS & COM	70.69		20,600.73	18,816.21	1,784.52
4,100	SEC CAP GROUP INC CL	07-07-99	BROADCORT CAPITAL C	207.06		61,463.91	55,104.61	6,359.30
1,000	SEC CAP GROUP INC CL	07-26-99	GOLDMAN SACHS & COM	50.52		15,257.78	13,440.15	1,817.63
200	SEC CAP GROUP INC CL	07-27-99	GOLDMAN SACHS & COM	10.11		3,014.89	2,688.03	326.86
200	SEC CAP GROUP INC CL	07-28-99	GOLDMAN SACHS & COM	10.11		3,014.89	2,688.03	326.86
1,600	SEC CAP GROUP INC CL	07-30-99	MERRILL LYNCH PIERC	80.80		23,819.20	21,504.24	2,314.96
2,600	SHURGUARD STORAGE CT	07-27-99	ROBERTSON STEPHENS	132.32		69,418.46	73,281.36	-3,862.90

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	SHURGUARD STORAGE CT	07-28-99	ROBERTSON STEPHENS		15.27	8,052.45	8,455.54	-403.09
2,300	SHURGUARD STORAGE CT	07-29-99	ROBERTSON STEPHENS		117.06	61,448.19	64,825.82	-3,377.63
400	SHURGUARD STORAGE CT	07-30-99	ROBERTSON STEPHENS		20.36	10,779.64	11,274.06	-494.42
200	SIMON PPTY GROUP INC	05-21-99	JEFFERIES & COMPANY		8.20	5,991.80	5,607.07	384.73
500	SL GREEN RLTY CORP C	07-09-99	LEHMAN BROTHERS INC		25.36	10,505.89	10,540.46	-34.57
1,400	SPIEKER PPTYS INC	07-08-99	J.P. MORGAN SECURIT		71.80	53,828.20	49,990.49	3,837.71
700	SUMMIT PPTY INC COM	05-21-99	DONALDSON LUFKIN &		35.47	13,822.36	12,340.85	1,481.51
1,200	SUMMIT PPTY INC COM	07-02-99	FIRST UNION CAPITAL		60.81	24,239.19	21,155.75	3,083.44
1,400	SUMMIT PPTY INC COM	07-08-99	FIRST UNION CAPITAL		70.95	28,279.05	24,681.71	3,597.34
1,400	SUMMIT PPTY INC COM	07-14-99	FIRST UNION CAPITAL		70.94	27,929.06	24,681.71	3,247.35
4,700	SUMMIT PPTY INC COM	07-16-99	FIRST UNION CAPITAL		238.18	95,151.14	82,860.03	12,291.11
1,400	SUMMIT PPTY INC COM	07-19-99	FIRST UNION CAPITAL		70.96	28,454.04	24,681.71	3,772.33
4,000	SUMMIT PPTY INC COM	07-21-99	FIRST UNION CAPITAL		202.71	81,047.29	70,519.17	10,528.12
2,400	SUMMIT PPTY INC COM	07-22-99	FIRST UNION CAPITAL		121.62	48,478.38	42,311.50	6,166.88
2,400	SUMMIT PPTY INC COM	07-23-99	FIRST UNION CAPITAL		121.62	48,478.38	42,311.50	6,166.88
100	SUMMIT PPTY INC COM	07-26-99	FIRST UNION CAPITAL		5.07	2,019.93	1,762.98	256.95
5,200	SUMMIT PPTY INC COM	07-27-99	FIRST UNION CAPITAL		263.50	104,711.50	91,674.92	13,036.58
5,800	SUMMIT PPTY INC COM	07-28-99	FIRST UNION CAPITAL		293.91	116,793.59	102,252.80	14,540.79
18,800	SUMMIT PPTY INC COM	07-30-99	FIRST UNION CAPITAL		952.69	379,747.31	331,440.11	48,307.20
200	SUN COMMUNITIES INC	05-21-99	DONALDSON LUFKIN &		10.25	7,389.75	6,829.34	560.41
226,610						5,428,644.06	5,022,595.94	406,048.12
30,197	AMB PPTY CORP COM ST	07-08-99			0.00	685,769.07	555,461.54	130,307.53

AMB-ABKB/LASALLE

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
24,600	AMB PPTY CORP COM ST	07-09-99					
54,797				1,248.66	558,450.54	452,507.00	105,943.54
					1,244,219.61	1,007,968.54	236,251.07

AMB/MORGAN STANLEY

2,400	AMB PPTY CORP COM ST	05-03-99					
1,300	AMB PPTY CORP COM ST	05-04-99		145.76	52,654.24	44,147.02	8,507.22
25,000	AMB PPTY CORP COM ST	05-05-99		65.96	28,534.04	23,912.97	4,621.07
25,000	AMB PPTY CORP COM ST	05-06-99		1,268.29	547,169.21	459,864.84	87,304.37
20,000	AMB PPTY CORP COM ST	05-10-99		1,268.34	548,731.66	459,864.84	88,866.82
15,000	AMB PPTY CORP COM ST	05-11-99		1,014.84	443,985.16	367,891.87	76,093.29
2,500	AMB PPTY CORP COM ST	05-12-99		761.25	336,738.75	275,918.90	60,819.85
27,100	AMB PPTY CORP COM ST	05-13-99		126.89	56,435.61	45,986.48	10,449.13
25,000	AMB PPTY CORP COM ST	05-14-99		1,375.34	608,637.53	498,493.48	110,144.05
50,000	AMB PPTY CORP COM ST	05-15-99		1,268.75	561,231.25	459,864.84	101,366.41
300	AMB PPTY CORP COM ST	05-17-99		2,500.00	1,116,212.70	919,729.67	196,483.03
25,700	AMB PPTY CORP COM ST	05-19-99		15.23	6,659.77	5,518.38	1,141.39
4,400	AMB PPTY CORP COM ST	05-20-99		1,304.22	575,069.68	472,741.05	102,328.63
41,300	AMB PPTY CORP COM ST	05-21-99		220.00	98,776.70	80,936.21	17,840.49
7,400	AMB PPTY CORP COM ST	05-24-99		2,065.00	923,759.27	759,696.71	164,062.56
50,000	AMB PPTY CORP COM ST	05-25-99		0.00	166,124.45	136,119.99	30,004.46
29,700	AMB PPTY CORP COM ST	05-26-99		2,537.50	1,122,462.50	919,729.68	202,732.82
15,000	AMB PPTY CORP COM ST	06-02-99		0.00	668,156.39	546,319.43	121,836.96
				761.25	336,738.75	275,918.90	60,819.85

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
15,000	AMB PPTY CORP COM ST	06-03-99			761.25	336,738.75	275,918.90	60,819.85
30,000	AMB PPTY CORP COM ST	06-04-99			1,522.90	685,351.10	551,837.81	133,513.29
43,200	AMB PPTY CORP COM ST	06-07-99			2,193.24	994,893.00	794,646.43	200,246.57
50,000	AMB PPTY CORP COM ST	06-08-99			2,538.29	1,146,086.71	919,729.68	226,357.03
47,797	AMB PPTY CORP COM ST	06-09-99			2,426.50	1,096,904.50	879,206.39	217,698.11
11,900	AMB PPTY CORP COM ST	06-17-99			604.03	270,120.97	218,895.66	51,225.31
6,796	AMB PPTY CORP COM ST	06-22-99			339.00	156,387.72	125,009.66	31,378.06
571,793						12,884,560.41	10,517,899.79	2,366,660.62

WILLIAM BLAIR

18,000	#REORG GULFSTREAM	07-01-99	JONES & ASSOCIATES		1,120.31	1,208,080.09	977,389.20	230,690.89
8,700	ASPEN TECH INC COM	05-06-99	COWEN AND COMPANY		2.48	74,355.55	117,258.75	-42,903.20
4,400	ASPEN TECH INC COM	05-07-99	COWEN AND COMPANY		1.27	37,948.73	59,303.28	-21,354.55
1,900	ASPEN TECH INC COM	05-12-99	COWEN AND COMPANY		0.54	16,149.46	25,608.23	-9,458.77
3,200	ASPEN TECH INC COM	05-13-99	COWEN AND COMPANY		0.91	27,199.09	43,129.66	-15,930.57
3,600	ASPEN TECH INC COM	05-14-99	COWEN AND COMPANY		1.02	30,598.98	48,520.86	-17,921.88
4,400	ASPEN TECH INC COM	05-17-99	COWEN AND COMPANY		1.25	37,398.75	59,303.28	-21,904.53
3,000	ASPEN TECH INC COM	06-02-99	COWEN AND COMPANY		1.08	32,248.92	40,434.05	-8,185.13
1,500	ASPEN TECH INC COM	06-07-99	COWEN AND COMPANY		0.53	15,749.47	20,217.03	-4,467.56
13,000	ASPEN TECH INC COM	06-09-99	COWEN AND COMPANY		4.52	135,450.28	175,214.23	-39,763.95
13,700	ASPEN TECH INC COM	06-10-99	COWEN AND COMPANY		4.74	142,132.76	184,648.85	-42,516.09
8,500	C H ROBINSON WORLDWI	07-07-99	MORGAN STANLEY & CO		10.42	312,364.58	217,267.89	95,096.69

SALE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
500	C H ROBINSON WORLDWI	07-09-99	MORGAN STANLEY & CO		0.59	17,624.41	12,780.46	4,843.95
3,300	C H ROBINSON WORLDWI	07-20-99	MORGAN STANLEY & CO		3.91	117,146.09	84,351.06	32,795.03
8,000	CATALINA MARKETING C	05-19-99	ABN AMRO SECURITIES		504.15	723,977.45	473,042.53	250,934.92
2,400	CDW COMPUTER CTRS IN	05-05-99	MONTGOMERY SECURITI		6.08	182,138.08	219,282.27	-37,144.19
9,800	DONNELLEY R R & SONS	05-12-99	LEHMAN BROTHERS INC		599.92	356,849.20	412,992.94	-56,143.74
12,000	DONNELLEY R R & SONS	05-13-99	LEHMAN BROTHERS INC		734.60	437,265.40	505,705.64	-68,440.24
18,000	DONNELLEY R R & SONS	06-02-99	BEAR, STEARNS, SECU	1,102.00		658,860.80	758,558.47	-99,697.67
8,600	DONNELLEY R R & SONS	06-03-99	BEAR, STEARNS, SECU		526.45	312,858.41	362,422.38	-49,563.97
1,500	FASTENAL CO COM	06-17-99	BAIRD, ROBERT W & C		2.70	80,903.55	62,054.18	18,849.37
1,500	FASTENAL CO COM	06-18-99	BAIRD, ROBERT W & C		2.60	77,997.40	62,054.18	15,943.22
2,500	FASTENAL CO COM	06-18-99	BAIRD, ROBERT W & C		4.20	125,710.05	103,423.63	22,286.42
4,000	FASTENAL CO COM	06-22-99	BAIRD, ROBERT W & C		6.69	200,570.11	165,477.81	35,092.30
5,700	FASTENAL CO COM	06-23-99	BAIRD, ROBERT W & C		9.58	287,154.14	235,805.88	51,348.26
10,000	HCR MANOR CARE INC C	06-02-99	HAMBRECHT & QUEST		608.91	266,621.09	289,253.29	-22,632.20
13,500	HCR MANOR CARE INC C	06-03-99	HAMBRECHT & QUEST		822.18	364,278.57	390,491.94	-26,213.37
15,400	HCR MANOR CARE INC C	06-04-99	HAMBRECHT & QUEST		937.93	416,790.15	445,450.06	-28,659.91
2,800	KOHL'S CORP COM	07-07-99	LEHMAN BROTHERS INC		175.29	218,341.47	177,992.92	40,348.55
13,200	LINEAR TECH CORP COM	07-21-99	SOUNDVIEW FINANCIAL		28.31	849,181.81	536,326.50	312,855.31
51,500	MATTEL INC COM	06-10-99	JANNEY MONTGOMERY S	3,130.28		1,205,265.72	1,196,949.47	8,316.25
1,100	MATTEL INC COM	06-11-99	JANNEY MONTGOMERY S		66.85	25,301.90	25,565.91	-264.01
14,500	NIELSEN MEDIA RESH I	07-01-99	MORGAN STANLEY & CO		883.79	412,519.91	296,792.61	115,727.30
11,500	NIELSEN MEDIA RESH I	07-02-99	MORGAN STANLEY & CO		700.74	321,416.56	235,387.24	86,029.32
11,800	NIELSEN MEDIA RESH I	07-06-99	MORGAN STANLEY & CO		719.32	338,590.86	241,527.78	97,063.08

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
40,300	POL MGMT SYS CORP CO	05-05-99	DONALDSON LUFKIN &		2,461.23	1,294,159.03	2,151,192.08	-857,033.05
3,000	ROBERT HALF INTL INC	07-14-99	LEHMAN BROTHERS INC		182.43	72,491.97	113,725.84	-41,233.87
26,300	ROBERT HALF INTL INC	07-15-99	LEHMAN BROTHERS INC		1,599.27	636,351.94	996,996.53	-360,644.59
34,200	ROBERT HALF INTL INC	07-16-99	LEHMAN BROTHERS INC		2,079.93	835,608.03	1,296,474.58	-460,866.55
39,800	STERLING COMM INC CO	07-01-99	LEHMAN BROTHERS INC		2,436.47	1,451,636.63	1,386,618.31	65,018.32
10,500	XILINX INC COM	05-07-99	ABN AMRO SECURITIES		16.23	486,673.47	314,499.47	172,174.00
461,100						14,843,960.86	15,521,491.27	-677,530.41

IRIDIAN ASSET MGT

3,100	#REORG RAYCHEM CORP	05-20-99	BLACKFORD SECURITIE		158.67	109,660.38	91,269.85	18,390.53
10,700	#REORG RAYCHEM CORP	05-20-99	JEFFERIES & COMPANY		547.80	383,188.44	315,028.19	68,160.25
3,500	#REORG RAYCHEM CORP	05-21-99	BLACKFORD SECURITIE		179.10	122,658.65	103,046.60	19,612.05
1,100	BALL CORP COM	05-14-99	HAMBRECHT & QUEST		57.01	60,099.24	46,969.98	13,129.26
15,900	BELL ATLC CORP COM	06-28-99	DONALDSON LUFKIN &		667.27	937,399.34	901,250.56	36,148.78
4,200	BELL ATLC CORP COM	06-29-99	DONALDSON LUFKIN &		176.23	246,573.77	238,066.19	8,507.58
16,900	CENTOCOR INC COM	07-21-99	GOLDMAN SACHS & COM		32.40	971,710.84	629,562.31	342,148.53
2,900	CENTOCOR INC COM	07-21-99	MERRILL LYNCH PIERC		5.55	166,261.31	108,031.40	58,229.91
10,200	CENTOCOR INC COM	07-22-99	HAMBRECHT & QUEST		19.54	586,007.18	379,972.52	206,034.66
3,800	CENTOCOR INC COM	07-23-99	MERRILL LYNCH PIERC		7.24	217,070.80	141,558.39	75,512.41
3,800	CENTOCOR INC COM	07-27-99	GOLDMAN SACHS & COM		7.22	216,418.74	141,558.39	74,860.35
2,300	CENTOCOR INC COM	07-28-99	GOLDMAN SACHS & COM		4.35	130,440.38	85,680.08	44,760.30
3,900	CENTOCOR INC COM	07-29-99	GOLDMAN SACHS & COM		7.25	217,369.00	145,283.61	72,085.39

SALE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,900	CENTOCOR INC COM	07-30-99	GOLDMAN SACHS & COM		5.39	161,617.12	108,031.40	53,585.72
10,700	CIT GROUP INC CL A C	07-15-99	CITATION GROUP		545.31	308,715.72	300,371.84	8,343.88
1,600	COMCAST CORP CL A SP	06-02-99	MERRILL LYNCH PIERC		1.98	59,398.02	58,026.80	1,371.22
7,300	COMCAST CORP CL A SP	06-03-99	MERRILL LYNCH PIERC		9.00	269,698.99	264,747.28	4,951.71
5,100	COMCAST CORP CL A SP	06-04-99	MERRILL LYNCH PIERC		6.42	192,519.60	184,960.42	7,559.18
1,000	COOPER IND INC COM	05-13-99	OPPENHEIMER & CO. I		51.81	54,086.59	50,897.81	3,188.78
1,000	COOPER IND INC COM	05-14-99	OPPENHEIMER & CO. I		51.77	52,955.03	50,897.81	2,057.22
2,600	COOPER IND INC COM	05-17-99	CITATION GROUP		134.60	137,827.90	132,334.31	5,493.59
2,500	COOPER IND INC COM	05-19-99	CITATION GROUP		129.35	130,239.65	127,244.52	2,995.13
1,500	ELECTR DATA SYS CORP	06-09-99	MONNESS CRESPIAND		77.90	86,870.35	74,010.19	12,860.16
700	ELECTR DATA SYS CORP	06-10-99	ROBERTSON STEPHENS		36.36	40,651.14	34,538.09	6,113.05
1,900	ELECTR DATA SYS CORP	06-11-99	ROBERTSON STEPHENS		98.67	109,989.80	93,746.24	16,243.56
100	ELECTR DATA SYS CORP	06-11-99	INVESTMENT TECHNOLO		5.20	5,776.05	4,934.01	842.04
700	ELECTR DATA SYS CORP	06-11-99	BEAR, STEARNS, SECU		36.35	40,257.40	34,538.09	5,719.31
2,100	ELECTR DATA SYS CORP	06-14-99	ROBERTSON STEPHENS		109.05	121,249.95	103,614.27	17,635.68
400	ELECTR DATA SYS CORP	06-15-99	ROBERTSON STEPHENS		20.78	23,184.22	19,736.05	3,448.17
2,200	ELECTR DATA SYS CORP	06-16-99	ROBERTSON STEPHENS		114.25	127,126.71	108,548.28	18,578.43
1,700	ELECTR DATA SYS CORP	06-17-99	ROBERTSON STEPHENS		88.32	99,483.74	83,878.22	15,605.52
9,400	FIRST DATA CORP COM	05-28-99	WEXFORD CLEARING SE		484.12	422,886.24	236,818.90	186,067.34
8,700	FIRST DATA CORP COM	06-01-99	WEXFORD CLEARING SE		448.21	395,611.46	219,183.45	176,428.01
2,700	FIRST DATA CORP COM	06-21-99	BEAR, STEARNS, SECU		139.30	128,791.91	68,022.45	60,769.46
2,300	FORTUNE BRANDS INC C	05-06-99	PAIN WEBBER GOVERN		118.40	101,609.68	73,456.92	28,152.76
200	FT JAMES CORP COM	05-28-99	PAIN WEBBER GOVERN		10.25	7,474.27	7,752.57	-278.3

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
4,400	FT JAMES CORP COM	06-01-99	CITATION GROUP		225.52	165,254.96	170,556.59	-5,301.63
3,500	FT JAMES CORP COM	06-02-99	CITATION GROUP		179.45	133,025.30	135,670.01	-2,644.71
6,500	FT JAMES CORP COM	06-03-99	CITATION GROUP		333.09	242,105.21	251,958.60	-9,853.39
2,600	FT JAMES CORP COM	06-04-99	PAIN WEBBER GOVERN		133.23	96,474.45	100,783.44	-4,308.99
1,300	FT JAMES CORP COM	06-07-99	PAIN WEBBER GOVERN		66.64	48,898.38	50,391.72	-1,493.34
1,200	FT JAMES CORP COM	06-08-99	CITATION GROUP		61.51	45,007.13	46,515.43	-1,508.30
1,700	FT JAMES CORP COM	06-09-99	PAIN WEBBER GOVERN		87.17	64,815.77	65,896.86	-1,081.09
1,000	FT JAMES CORP COM	06-10-99	PAIN WEBBER GOVERN		51.27	38,004.53	38,762.86	-758.33
2,600	GARTNER GROUP INC NE	07-15-99	LEHMAN BROTHERS INC		131.91	57,068.09	54,063.47	3,004.62
10,600	GARTNER GROUP INC NE	07-23-99	DONALDSON LUFKIN &		537.87	235,444.63	220,412.61	15,032.02
500	GARTNER GROUP INC NE	07-26-99	GOLDMAN SACHS & COM		25.39	11,495.71	10,396.82	1,098.89
1,800	GEN DYNAMICS CORP CO	07-19-99	ALLEN & COMPANY, IN		94.00	119,748.74	98,537.56	21,211.18
3,200	GEN DYNAMICS CORP CO	07-22-99	LEHMAN BROTHERS INC		167.31	219,032.69	175,177.89	43,854.80
1,000	GEN DYNAMICS CORP CO	07-23-99	LEHMAN BROTHERS INC		52.28	68,148.82	54,743.09	13,405.73
300	GEN DYNAMICS CORP CO	07-26-99	LEHMAN BROTHERS INC		15.68	20,091.88	16,422.93	3,668.95
900	GEN DYNAMICS CORP CO	07-26-99	INVESTMENT TECHNOLO		47.00	59,943.67	49,268.78	10,674.89
1,000	GEN DYNAMICS CORP CO	07-27-99	INVESTMENT TECHNOLO		52.22	66,385.28	54,743.09	11,642.19
2,600	GEN INSTR CORP DEL C	07-12-99	CITATION GROUP		134.00	119,764.74	86,346.29	33,418.45
600	GEN INSTR CORP DEL C	07-15-99	DONALDSON LUFKIN &		30.96	28,761.54	19,926.07	8,835.47
0	GENZYME CORP SURGIC	07-07-99			0.00	0.75	0.17	0.58
1,600	GREENPOINT FNCL CORP	05-28-99	OPPENHEIMER & CO. I		81.85	55,137.19	53,680.42	1,456.77
2,900	GREENPOINT FNCL CORP	06-07-99	OPPENHEIMER & CO. I		148.30	98,580.75	97,295.76	1,284.99
6,400	GREENPOINT FNCL CORP	06-07-99	INVESTMENT TECHNOLO		327.24	216,872.76	214,721.68	2,151.08

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
16,400	LOCKHEED MARTIN CORP	05-11-99	CITATION GROUP		842.79	682,582.93	618,882.17	63,700.76
8,400	LOCKHEED MARTIN CORP	05-12-99	WESTMINSTER RESEARC		432.04	360,615.08	316,988.43	43,626.65
2,700	LOCKHEED MARTIN CORP	05-13-99	BEAR, STEARNS, SECU		138.73	111,573.50	101,889.14	9,684.36
1,500	LOCKHEED MARTIN CORP	05-14-99	WESTMINSTER RESEARC		77.08	62,274.17	56,605.08	5,669.09
9,900	LOCKHEED MARTIN CORP	05-28-99	CITATION GROUP		508.38	400,758.42	373,593.50	27,164.92
7,000	LOCKHEED MARTIN CORP	06-09-99	LEHMAN BROTHERS INC		358.10	242,611.90	264,157.02	-21,545.12
600	MEDIAONE GROUP INC C	05-04-99	CITATION GROUP		31.63	48,664.07	26,767.67	21,896.40
6,800	MEDIAONE GROUP INC C	05-10-99	OPPENHEIMER & CO. I		357.88	535,941.80	303,366.95	232,574.85
7,000	MEDIAONE GROUP INC C	05-11-99	CITATION GROUP		368.03	540,376.37	312,289.51	228,086.86
4,600	MEDIAONE GROUP INC C	05-12-99	CITATION GROUP		241.93	357,449.01	205,218.82	152,230.19
3,100	MEDIAONE GROUP INC C	05-13-99	CITATION GROUP		163.07	241,749.46	138,299.64	103,449.82
8,200	MEDIAONE GROUP INC C	05-14-99	CITATION GROUP		431.43	642,183.71	365,824.86	276,358.85
4,300	MEDIAONE GROUP INC C	05-17-99	CITATION GROUP		226.04	330,940.18	191,834.98	139,105.20
100	MEDIAONE GROUP INC C	05-17-99	INVESTMENT TECHNOLO		5.26	7,732.24	4,461.28	3,270.96
6,300	NEXTEL COMMUNICATIO	05-04-99	MERRILL LYNCH PIERC		7.98	239,155.77	186,013.16	53,142.61
2,300	NEXTEL COMMUNICATIO	06-29-99	MERRILL LYNCH PIERC		3.66	109,648.15	68,933.40	40,714.75
900	NEXTEL COMMUNICATIO	06-30-99	MERRILL LYNCH PIERC		1.50	44,886.00	26,973.94	17,912.06
400	NEXTEL COMMUNICATIO	07-07-99	MERRILL LYNCH PIERC		0.66	19,732.66	11,988.42	7,744.24
1,300	NEXTEL COMMUNICATIO	07-08-99	MERRILL LYNCH PIERC		2.13	63,897.42	38,962.36	24,935.06
1,200	NEXTEL COMMUNICATIO	07-09-99	MERRILL LYNCH PIERC		2.00	59,874.88	35,965.25	23,909.63
4,000	NEXTEL COMMUNICATIO	07-12-99	MERRILL LYNCH PIERC		6.79	203,604.41	119,884.17	83,720.24
1,900	NEXTEL COMMUNICATIO	07-13-99	MERRILL LYNCH PIERC		3.37	101,088.03	56,944.98	44,143.05
2,000	NEXTEL COMMUNICATIO	07-15-99	MERRILL LYNCH PIERC		3.66	109,592.94	59,942.09	49,650.85

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,000	ONLINE RES & COMMUNI	06-04-99	J.P. MORGAN SECURIT		2.50	74,997.50	70,000.00	4,997.50
500	OWENS ILL. INC COM NE	05-03-99	FIRST BOSTON CORPOR		25.49	14,448.86	13,500.64	948.22
3,400	OWENS ILL. INC COM NE	05-06-99	FIRST BOSTON CORPOR		173.37	100,883.13	91,804.36	9,078.77
4,000	OWENS ILL. INC COM NE	05-07-99	FIRST BOSTON CORPOR		203.96	118,379.24	108,005.13	10,374.11
7,500	OWENS ILL. INC COM NE	05-10-99	FIRST BOSTON CORPOR		382.48	223,944.02	202,509.63	21,434.39
2,900	OWENS ILL. INC COM NE	05-11-99	FIRST BOSTON CORPOR		147.88	86,114.65	78,303.72	7,810.93
2,700	OWENS ILL. INC COM NE	05-12-99	FIRST BOSTON CORPOR		137.57	76,862.65	72,903.47	3,959.18
2,600	OWENS ILL. INC COM NE	05-13-99	FIRST BOSTON CORPOR		132.42	72,431.76	70,203.33	2,228.43
1,800	OWENS ILL. INC COM NE	05-14-99	CITATION GROUP		91.67	49,845.01	48,602.31	1,242.70
800	OWENS ILL. INC COM NE	05-17-99	FIRST BOSTON CORPOR		40.74	22,049.34	21,601.03	448.31
500	PE CORP PE BIOSYSTEM	05-06-99	DONALDSON LUFKIN &		26.77	53,015.68	42,231.96	10,783.72
300	PE CORP PE BIOSYSTEM	05-12-99	DB CLEARING SERVICE		16.11	33,209.25	25,339.17	7,870.08
100	PE CORP PE BIOSYSTEM	05-13-99	DB CLEARING SERVICE		5.37	10,797.52	8,446.39	2,351.13
500	PE CORP PE BIOSYSTEM	06-21-99	DB CLEARING SERVICE		26.93	57,677.72	42,231.96	15,445.76
200	PE CORP PE BIOSYSTEM	06-22-99	DB CLEARING SERVICE		10.78	23,189.22	16,892.78	6,296.44
500	PE CORP PE BIOSYSTEM	06-29-99	BEAR, STEARNS, SECU		26.87	55,869.18	42,231.96	13,637.22
300	PE CORP PE BIOSYSTEM	07-01-99	DB CLEARING SERVICE		16.18	35,104.43	25,339.17	9,765.26
1,000	PE CORP PE BIOSYSTEM	07-02-99	BEAR, STEARNS, SECU		53.97	118,946.03	84,463.91	34,482.12
500	PE CORP PE BIOSYSTEM	07-06-99	DB CLEARING SERVICE		27.02	60,416.38	42,231.96	18,184.42
200	PE CORP PE BIOSYSTEM	07-07-99	DB CLEARING SERVICE		10.81	24,052.29	16,892.78	7,159.51
300	PE CORP PE BIOSYSTEM	07-08-99	DB CLEARING SERVICE		16.19	35,534.74	25,339.17	10,195.57
600	PE CORP PE BIOSYSTEM	07-12-99	DB CLEARING SERVICE		32.41	71,979.53	50,678.35	21,301.18
500	PE CORP PE BIOSYSTEM	07-13-99	DB CLEARING SERVICE		27.02	60,421.23	42,231.96	18,189.27

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
500	PE CORP PE BIOSYSTEM	07-14-99	DB CLEARING SERVICE	27.03	60,643.42	42,231.96	18,411.46
1,000	PE CORP PE BIOSYSTEM	07-15-99	DB CLEARING SERVICE	54.11	123,038.49	84,463.91	38,574.58
400	PE CORP PE BIOSYSTEM	07-16-99	DB CLEARING SERVICE	21.64	49,116.08	33,785.56	15,330.52
800	PE CORP PE BIOSYSTEM	07-19-99	DB CLEARING SERVICE	43.28	98,274.96	67,571.13	30,703.83
500	PE CORP PE BIOSYSTEM	07-20-99	DB CLEARING SERVICE	27.02	60,496.38	42,231.96	18,264.42
200	PE CORP PE BIOSYSTEM	07-21-99	DB CLEARING SERVICE	10.81	24,002.73	16,892.78	7,109.95
300	PE CORP PE BIOSYSTEM	07-22-99	DB CLEARING SERVICE	16.18	35,285.33	25,339.17	9,946.16
100	PE CORP PE BIOSYSTEM	07-23-99	DB CLEARING SERVICE	5.39	11,553.02	8,446.39	3,106.63
500	PE CORP PE BIOSYSTEM	07-26-99	DB CLEARING SERVICE	26.85	55,217.05	42,231.96	12,985.09
2,100	PE CORP PE BIOSYSTEM	07-27-99	DB CLEARING SERVICE	108.88	116,029.10	88,687.11	27,341.99
1,500	PE CORP PE BIOSYSTEM	07-28-99	DB CLEARING SERVICE	77.88	86,134.77	63,347.93	22,786.84
1,900	PE CORP PE BIOSYSTEM	07-29-99	DB CLEARING SERVICE	98.61	107,978.33	80,240.72	27,737.61
1,200	PE CORP PE BIOSYSTEM	07-30-99	DB CLEARING SERVICE	62.26	67,466.06	50,678.35	16,787.71
1,600	SCIENTIFIC-ATLANTA I	05-18-99	COWEN AND COMPANY	81.92	57,443.04	36,556.14	20,886.90
1,900	SCIENTIFIC-ATLANTA I	05-19-99	CITATION GROUP	97.33	69,641.22	43,410.42	26,230.80
2,700	SCIENTIFIC-ATLANTA I	05-24-99	DONALDSON LUFKIN &	138.34	99,922.85	61,688.49	38,234.36
3,600	SCIENTIFIC-ATLANTA I	05-27-99	DONALDSON LUFKIN &	184.30	128,521.46	82,251.32	46,270.14
4,500	SCIENTIFIC-ATLANTA I	05-28-99	DONALDSON LUFKIN &	230.34	159,940.86	102,814.15	57,126.71
3,800	SCIENTIFIC-ATLANTA I	06-01-99	CITATION GROUP	194.44	132,886.50	86,820.84	46,065.66
8,500	SCIENTIFIC-ATLANTA I	06-02-99	CITATION GROUP	434.68	289,836.92	194,204.50	95,632.42
2,800	SCIENTIFIC-ATLANTA I	06-03-99	CITATION GROUP	143.23	96,750.77	63,973.25	32,777.52
1,000	SCIENTIFIC-ATLANTA I	06-04-99	DONALDSON LUFKIN &	51.14	33,996.46	22,847.59	11,148.87
1,600	SCIENTIFIC-ATLANTA I	06-07-99	DONALDSON LUFKIN &	81.82	54,350.02	36,556.14	17,793.88

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
8,200	SCIENTIFIC-ATLANTA I	06-09-99	DONALDSON LUFKIN &	419.11	272,603.99	187,350.23	85,253.76
5,000	SLM HLDG CORP COM ST	06-01-99	FRIEDMAN BILLING AN	257.00	209,743.00	221,139.40	-11,396.40
9,900	SLM HLDG CORP COM ST	06-02-99	CITATION GROUP	508.88	415,600.99	437,856.01	-22,255.02
28,300	SLM HLDG CORP COM ST	06-03-99	CITATION GROUP	1,454.65	1,188,025.48	1,251,648.98	-63,623.50
2,700	STORAGE TECH CORP CO	07-13-99	SOUNDVIEW FINANCIAL	137.27	67,711.57	88,930.29	-21,218.72
900	STORAGE TECH CORP CO	07-14-99	SOUNDVIEW FINANCIAL	45.76	22,487.63	29,643.43	-7,155.80
300	STORAGE TECH CORP CO	07-29-99	FIRST ALBANY CORPOR	15.21	6,027.09	9,881.14	-3,854.05
700	TANDY CORP COM	05-06-99	DONALDSON LUFKIN & ES C	36.79	53,398.41	29,198.31	24,200.10
1,400	TANDY CORP COM	05-13-99	FAHNESTOCK AND COMP	73.89	116,431.87	58,396.61	58,035.26
1,100	TANDY CORP COM	06-18-99	DB CLEARING SERVICE	58.26	97,464.33	45,883.05	51,581.28
700	TANDY CORP COM	06-21-99	DB CLEARING SERVICE	37.10	62,763.12	29,198.31	33,564.81
1,200	TANDY CORP COM	06-29-99	DB CLEARING SERVICE	61.93	57,541.07	25,027.12	32,513.95
1,200	TANDY CORP COM	06-29-99	FAHNESTOCK AND COMP	61.91	57,057.01	25,027.12	32,029.89
3,100	TANDY CORP COM	06-30-99	DB CLEARING SERVICE	160.04	150,931.48	64,653.39	86,278.09
1,100	TANDY CORP COM	07-01-99	DB CLEARING SERVICE	56.84	54,943.05	22,941.53	32,001.52
2,200	TANDY CORP COM	07-02-99	DB CLEARING SERVICE	113.87	115,955.93	45,883.05	70,072.88
1,200	TANDY CORP COM	07-06-99	CITATION GROUP	62.19	65,518.17	25,027.12	40,491.05
1,100	TANDY CORP COM	07-07-99	GOLDMAN SACHS & COM	56.93	57,809.34	22,941.53	34,867.81
1,000	TANDY CORP COM	07-12-99	MORGAN STANLEY & CO	51.86	55,600.74	20,855.93	34,744.81
2,000	TANDY CORP COM	07-13-99	FURMAN SELZ MAGER D	103.68	110,131.12	41,711.87	68,419.25
1,800	TANDY CORP COM	07-14-99	FURMAN SELZ MAGER D	93.26	97,465.30	37,540.68	59,924.62

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,100	TANDY CORP COM	07-15-99	FURMAN SELZ MAGER D		56.97	58,919.97	22,941.53	35,978.44
1,100	TANDY CORP COM	07-16-99	FURMAN SELZ MAGER D		57.04	60,876.80	22,941.53	37,935.27
1,100	TANDY CORP COM	07-19-99	FURMAN SELZ MAGER D		57.02	60,250.70	22,941.53	37,309.17
1,200	TANDY CORP COM	07-23-99	DONALDSON LUFKIN &		61.99	59,372.93	25,027.12	34,345.81
3,700	THREE COM CORP COMM	07-26-99	MERRILL LYNCH PIERC		3.02	90,563.73	110,791.14	-20,227.41
2,000	THREE COM CORP COMM	07-27-99	MERRILL LYNCH PIERC		1.66	49,535.94	59,887.10	-10,351.16
3,200	THREE COM CORP COMM	07-28-99	MERRILL LYNCH PIERC		2.64	79,025.52	95,819.36	-16,793.84
3,700	THREE COM CORP COMM	07-29-99	MERRILL LYNCH PIERC		3.03	90,887.10	110,791.14	-19,904.04
5,400	THREE COM CORP COMM	07-30-99	MERRILL LYNCH PIERC		4.33	129,679.37	161,695.18	-32,015.81
2,000	U.S AIR GROUP COM	05-27-99	ROBERTSON STEPHENS		103.20	95,713.40	97,930.60	-2,217.20
1,700	U.S AIR GROUP COM	05-28-99	DONALDSON LUFKIN &		87.76	82,468.49	83,241.01	-772.52
11,200	U.S AIR GROUP COM	05-28-99	ROBERTSON STEPHENS		578.09	542,058.55	548,411.39	-6,352.84
9,100	U.S AIR GROUP COM	06-01-99	ROBERTSON STEPHENS		470.06	451,228.46	445,584.25	5,644.21
14,400	UN CARBIDE CORP COM	05-28-99	LEWCO SECURITIES		744.37	730,320.59	794,920.32	-64,599.73
10,800	UN CARBIDE CORP COM	06-01-99	CITATION GROUP		558.35	549,795.61	596,190.24	-46,394.63
2,800	US IND INC NEW COM	05-28-99	PAINE WEBBER GOVERN		141.68	49,996.80	48,030.64	1,966.16
3,800	US IND INC NEW COM	06-01-99	CITATION GROUP		192.27	67,684.09	65,184.44	2,499.65
800	US IND INC NEW COM	06-02-99	PAINE WEBBER GOVERN		40.48	14,159.52	13,723.04	436.48
1,600	US IND INC NEW COM	06-03-99	MERRILL LYNCH PIERC		80.94	27,919.06	27,446.08	472.98
800	US IND INC NEW COM	06-04-99	CITATION GROUP		40.46	13,759.54	13,723.04	36.5
1,300	US IND INC NEW COM	06-30-99	PAINE WEBBER GOVERN		65.75	22,334.55	22,299.94	34.61

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
1,500	US IND INC NEW COM	07-02-99	MONTGOMERY SECURITI	75.82	24,518.03	25,730.70	-1,212.67
549,800					25,354,850.30	20,474,870.28	4,879,980.02

FIDELITY MGMT

5,050	VODAFONE AIRTOUCH PL	07-02-99	GOLDMAN SACHS & COM	286.70	1,025,494.55	691,153.12	334,341.43
10,300	ALBERTSON S INC COM	07-13-99	DB CLEARING SERVICE	533.41	551,745.38	568,945.57	-17,200.19
64,200	ALLIED WASTE INDS IN	07-13-99	GARDNER RECH & CO.	3,248.56	1,153,275.92	1,252,755.88	-99,479.96
14,600	AMER HOME PROD CORP	06-10-99	INVESTMENT TECHNOLO	317.83	774,394.67	427,197.84	347,196.83
6,200	AMER HOME PROD CORP	06-10-99	GARDNER RECH & CO.	320.94	327,750.82	181,412.78	146,338.04
15,600	AMER HOME PROD CORP	07-28-99	SMITH BARNEY INC	806.87	805,031.41	456,457.97	348,573.44
21,600	AMER HOME PROD CORP	07-28-99	CITATION GROUP	1,117.00	1,108,874.60	632,018.72	476,855.88
13,000	AMER ON-LINE COM	05-06-99	GARDNER RECH & CO.	702.98	1,588,547.02	304,908.95	1,283,638.07
7,500	AMER ON-LINE COM	06-04-99	FIRST BOSTON CORPOR	402.61	827,720.39	175,909.01	651,811.38
4,500	AMER ON-LINE COM	06-07-99	BEAR, STEARNS, SECU	71.80	533,740.70	105,545.40	428,195.30
51,500	BEST BUY INC COM STK	05-18-99	FURMAN SELZ MAGER D	2,652.11	2,310,573.39	1,189,661.52	1,120,911.87
200	CERIDIAN CORP COM	05-03-99	FIRST BOSTON CORPOR	10.24	7,156.68	3,617.93	3,538.75
100	CERIDIAN CORP COM	05-03-99	INVESTMENT TECHNOLO	2.13	3,607.25	1,808.97	1,798.28
400	CERIDIAN CORP COM	05-03-99	ALEX. BROWN & SONS,	20.49	14,407.15	7,235.87	7,171.28
18,200	CERIDIAN CORP COM	05-04-99	GARDNER RECH & CO.	930.27	607,133.55	329,231.91	277,901.64
14,600	CERIDIAN CORP COM	07-01-99	PIPER JAFFRAY INC	745.76	471,929.24	264,109.11	207,820.13
10,100	CLEAR CHANNEL COMM	05-07-99	BERNSTEIN, SANFORD	527.97	688,327.38	488,587.50	199,739.88
7,900	CLEAR CHANNEL COMM	05-11-99	BERNSTEIN, SANFORD	412.54	525,613.70	382,162.50	143,451.20

FIDELITY MGMT

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
10,050	CLOROX CO COM	05-12-99	BERNSTEIN, SANFORD		538.27	1,072,339.43	816,303.01	256,036.42
6,100	CLOROX CO COM	05-12-99	DB CLEARING SERVICE		326.67	649,714.95	495,467.50	154,247.45
22,300	COMPUWARE CORP COM	07-14-99	J.P. MORGAN SECURIT		23.88	716,363.62	503,615.73	212,747.89
9,700	COMPUWARE CORP COM	07-22-99	JEFFERIES & COMPANY		8.73	261,891.27	219,061.55	42,829.72
18,780	COMPUWARE CORP COM	07-30-99	GOLDMAN SACHS & COM		17.01	510,228.08	424,121.24	86,106.84
6,120	COMPUWARE CORP COM	07-30-99	GOLDMAN SACHS & COM		5.53	165,616.97	138,212.03	27,404.94
5,700	CORNING INC COM	05-12-99	J.P. MORGAN SECURIT		296.00	329,677.00	285,535.03	44,141.97
4,500	CORNING INC COM	05-13-99	J.P. MORGAN SECURIT		233.70	260,622.75	225,422.40	35,200.35
3,900	CORNING INC COM	05-14-99	J.P. MORGAN SECURIT		202.25	217,273.45	195,366.08	21,907.37
800	CORNING INC COM	05-18-99	J.P. MORGAN SECURIT		41.45	43,211.35	40,075.09	3,136.26
1,400	CORNING INC COM	05-19-99	J.P. MORGAN SECURIT		72.50	74,914.02	70,131.41	4,782.61
16,100	CORNING INC COM	05-20-99	J.P. MORGAN SECURIT		834.20	875,160.36	806,511.23	68,649.13
2,900	CYTEC IND COM	07-30-99	WARBURG DILLON READ		147.51	74,988.59	82,877.02	-7,888.43
6,100	EMC CORP MASS COM	05-12-99	ABEL NOSER CORPORAT		144.50	674,852.83	140,090.12	534,762.71
13,500	GANNETT INC COM	06-11-99	MORGAN STANLEY & CO		707.12	962,601.58	863,044.64	99,556.94
200	GANNETT INC COM	07-22-99	BEAR, STEARNS, SECU		2.91	15,234.59	12,785.85	2,448.74
7,500	GAP INC COM	05-11-99	MORGAN STANLEY & CO		390.65	468,900.10	183,050.79	285,849.31
4,400	GAP INC COM	05-12-99	MORGAN STANLEY & CO		229.10	272,587.18	107,389.80	165,197.38
10,100	GAP INC COM	05-13-99	MORGAN STANLEY & CO		525.89	625,921.56	246,508.40	379,413.16
1	GAP INC COM	06-30-99			0.00	22.43	8.14	14.29
600	GENZYME CORP SURGIC	07-01-99	FIRST BOSTON CORPOR		0.09	2,561.43	3,266.59	-705.16
700	GENZYME CORP SURGIC	07-02-99	FIRST BOSTON CORPOR		0.10	2,850.93	3,811.02	-960.09
600	GENZYME CORP SURGIC	07-06-99	FIRST BOSTON CORPOR		0.08	2,261.44	3,266.59	-1,005.15

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
0	GENZYME CORP SURGIC	07-06-99			0.00	4	0.87	3.13
100	GENZYME CORP SURGIC	07-07-99	FIRST BOSTON CORPOR		0.02	356.23	544.43	-188.2
2,000	GENZYME CORP SURGIC	07-07-99	KNIGHT SECURITIES L		0.27	7,862.33	10,888.64	-3,026.31
700	GENZYME CORP SURGIC	07-08-99	KNIGHT SECURITIES L		0.11	3,248.31	3,811.02	-562.71
141	GENZYME CORP SURGIC	07-09-99	KNIGHT SECURITIES L		0.02	592.62	767.65	-175.03
10	GENZYME CORP SURGIC	07-22-99	KNIGHT SECURITIES L		0.01	62.49	54.44	8.05
44,400	HLTH MGMT ASSOC INC	06-23-99	GOLDMAN SACHS & COM		2,237.38	519,138.50	485,376.70	33,761.80
83,797	HLTH MGMT ASSOC INC	07-30-99	WEEDEN AND & CO		3,375.54	706,318.01	916,061.08	-209,743.07
8,400	HSEHD INTL INC COM	07-22-99	FOX PITT BELTON		433.08	391,678.08	334,484.92	57,193.16
12,700	INTL BUSINESS MACH C	07-21-99	MONTGOMERY SECURITI		689.19	1,624,848.58	679,959.10	944,889.48
100	JOHNSON & JOHNSON CO	05-03-99	LEHMAN BROTHERS INC		5.33	9,744.67	6,380.40	3,364.27
1,800	JOHNSON & JOHNSON CO	05-03-99	MORGAN STANLEY & CO		95.85	175,404.15	114,847.24	60,556.91
5,500	JOHNSON & JOHNSON CO	05-03-99	LEHMAN BROTHERS INC		292.80	533,669.20	350,922.11	182,747.09
800	JOHNSON & JOHNSON CO	05-03-99	INVESTMENT TECHNOLO		18.59	77,644.45	51,043.22	26,601.23
600	JOHNSON & JOHNSON CO	05-03-99	LEHMAN BROTHERS INC		31.96	58,618.04	38,282.41	20,335.63
200	JOHNSON & JOHNSON CO	05-03-99	PRUDENTIAL SECURITI		10.65	19,364.35	12,760.80	6,603.55
300	JOHNSON & JOHNSON CO	05-03-99	INVESTMENT TECHNOLO		6.98	29,299.27	19,141.21	10,158.06
4,000	JOHNSON & JOHNSON CO	05-03-99	MORGAN STANLEY & CO		213.03	390,674.17	255,216.08	135,458.09
9,600	LINEAR TECH CORP COM	07-23-99	DONALDSON LUFKIN &		20.09	602,596.87	183,163.11	419,433.76
8,400	LINEAR TECH CORP COM	07-26-99	DONALDSON LUFKIN &		17.47	523,932.53	160,267.73	363,664.80
8,300	MICROSOFT CORP COM	05-11-99	DONALDSON LUFKIN &		22.40	671,758.85	254,451.69	417,307.16
13,200	MONSANTO CO COM	06-07-99	FIRST UNION CAPITAL		678.50	554,306.26	507,328.04	46,978.22
37,700	MONSANTO CO COM	07-30-99	WEEDEN AND & CO		1,557.30	1,477,277.98	1,448,959.61	28,318.37

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
100	NEWELL RUBBERMAID IN	07-16-99	INVESTMENT TECHNOLO		2.15	4,491.60	4,396.71	94.89
300	NEWELL RUBBERMAID IN	07-16-99	DB CLEARING SERVICE		15.45	13,463.76	13,190.12	273.64
200	NEWELL RUBBERMAID IN	07-19-99	DB CLEARING SERVICE		10.30	8,978.04	8,793.42	184.62
100	NEWELL RUBBERMAID IN	07-20-99	DB CLEARING SERVICE		5.15	4,439.65	4,396.71	42.94
200	NEWELL RUBBERMAID IN	07-21-99	DONALDSON LUFKIN &		10.30	8,735.24	8,793.42	-58.18
300	NEWELL RUBBERMAID IN	07-22-99	DONALDSON LUFKIN &		15.44	12,951.61	13,190.12	-238.51
100	NEWELL RUBBERMAID IN	07-22-99	DONALDSON LUFKIN &		5.15	4,348.85	4,396.71	-47.86
200	NEWELL RUBBERMAID IN	07-23-99	DONALDSON LUFKIN &		10.29	8,435.33	8,793.42	-358.09
1,600	NEWELL RUBBERMAID IN	07-26-99	DONALDSON LUFKIN &		82.22	66,414.90	70,347.33	-3,932.43
14,100	NEWELL RUBBERMAID IN	07-27-99	DONALDSON LUFKIN &		725.58	616,631.64	619,935.87	-3,304.23
26,600	NORDSTROM INC COM	07-30-99	FURMAN SELZ MAGER D		1,358.27	846,516.73	1,092,191.87	-245,675.14
2,800	NOVELLUS SYS INC COM	06-23-99	MONTGOMERY SECURITI		6.18	185,178.82	166,548.60	18,630.22
9,400	NOVELLUS SYS INC COM	06-25-99	FIRST BOSTON CORPOR		19.51	585,130.49	559,127.43	26,003.06
8,000	NOVELLUS SYS INC COM	06-25-99	MERRILL LYNCH PIERC		16.54	495,983.46	475,853.14	20,130.32
9,000	NOVELLUS SYS INC COM	07-19-99	MORGAN STANLEY & CO		20.39	611,417.11	535,334.78	76,082.33
9,900	NUCOR CORP COM	07-22-99	FIRST UNION CAPITAL		511.39	491,155.28	570,748.03	-79,592.75
10,000	OMNICARE INC COM	06-07-99	FIRST BOSTON CORPOR		506.46	193,039.54	203,099.72	-10,060.18
4,000	OMNICARE INC COM	06-08-99	FIRST BOSTON CORPOR		202.60	77,512.60	81,230.76	-3,718.16
2,100	OMNICARE INC COM	06-09-99	FIRST BOSTON CORPOR		106.33	39,793.67	42,637.76	-2,844.09
600	OMNICARE INC COM	06-10-99	FIRST BOSTON CORPOR		30.37	10,932.11	12,182.22	-1,250.11
2,500	OMNICARE INC COM	06-11-99	FIRST BOSTON CORPOR		126.50	44,873.50	50,759.24	-5,885.74
900	OMNICARE INC COM	06-14-99	FIRST BOSTON CORPOR		45.54	16,154.46	18,270.38	-2,115.92
31,200	OMNICARE INC COM	06-16-99	FIRST BOSTON CORPOR		1,577.07	510,355.65	633,373.13	-123,017.48

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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,300	ORACLE CORP COM	05-06-99	GOLDMAN SACHS & COM		4.33	129,845.67	98,628.36	31,217.31
5,400	ORACLE CORP COM	05-06-99	MERRILL LYNCH PIERC		4.46	133,645.54	100,489.27	33,156.27
2,600	ORACLE CORP COM	05-06-99	PRUDENTIAL SECURITI		2.15	64,347.85	48,383.72	15,964.13
5,400	ORACLE CORP COM	05-06-99	PRUDENTIAL SECURITI		4.45	133,308.05	100,489.27	32,818.78
5,400	ORACLE CORP COM	05-06-99	PRUDENTIAL SECURITI		4.46	133,645.54	100,489.27	33,156.27
7,300	ORACLE CORP COM	05-06-99	WARBURG DILLON READ		6.03	180,668.97	135,846.61	44,822.36
57,500	ORACLE CORP COM	05-14-99	MORGAN STANLEY & CO		45.17	1,354,798.58	1,070,024.65	284,773.93
17,500	PEPSICO INC COM	05-07-99	GARDNER RECH & CO.		896.25	636,453.75	472,270.52	164,183.23
14,400	PEPSICO INC COM	06-09-99	BERNSTEIN, SANFORD		737.03	509,989.21	388,611.17	121,378.04
6,300	PFIZER INC COM	06-10-99	MONTGOMERY SECURITI		335.93	627,421.27	413,798.74	213,622.53
1,700	PROVIDIAN FINL CORP	05-20-99	GARDNER RECH & CO.		91.13	183,690.94	87,371.01	96,319.93
4,400	PROVIDIAN FINL CORP	05-20-99	INTERSTATE/JOHNSON		235.18	454,978.70	226,136.74	228,841.96
4,400	QWEST COMMUNICATIO	05-03-99	INSTINET		100.27	367,756.89	162,521.48	205,235.41
900	QWEST COMMUNICATIO	05-03-99	MORGAN STANLEY & CO		2.52	75,597.48	33,243.03	42,354.45
2,300	QWEST COMMUNICATIO	05-04-99	INSTINET		52.47	193,843.05	84,954.41	108,888.64
7,800	QWEST COMMUNICATIO	05-06-99	INSTINET		178.78	683,120.72	288,106.26	395,014.46
23,500	SAFEWAY INC COM NEW	05-25-99	GARDNER RECH & CO.		1,212.36	1,119,472.09	542,704.79	576,767.30
10,600	SARA LEE CORP COM	06-28-99	DB CLEARING SERVICE		538.07	241,507.63	242,181.28	-673.65
13,700	SARA LEE CORP COM	06-29-99	DB CLEARING SERVICE		695.49	313,955.15	313,007.87	947.28
9,400	SARA LEE CORP COM	06-30-99	DB CLEARING SERVICE		477.09	212,173.47	214,764.53	-2,591.06
8,700	SCHLUMBERGER LTD CO	07-30-99	BERNSTEIN, SANFORD		452.95	537,859.55	409,781.18	128,078.37
34,200	STAPLES INC COM	05-20-99	SCHWAB, CHARLES		32.82	984,513.36	317,971.55	666,541.81
11,500	US BANCORP DEL INC C	05-24-99	NEUBERGER AND BERMA		357.21	365,785.54	405,197.60	-39,412.06

FIDELITY MGMT

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
21,400	US BANCORP DEL INC C	05-25-99	SMITH BARNEY INC		1,092.81	682,964.61	754,019.89	-71,055.28
31,000	WA MUT INC COM	05-18-99	ROBERTSON STEPHENS		1,590.39	1,209,988.81	1,257,049.31	-47,060.50
3,700	WA MUT INC COM	05-19-99	ROBERTSON STEPHENS		189.83	144,516.80	150,034.92	-5,518.12
9,100	WA MUT INC COM	05-20-99	ROBERTSON STEPHENS		467.13	363,430.04	369,004.80	-5,574.76
9,600	WA MUT INC COM	05-21-99	ROBERTSON STEPHENS		492.57	376,443.75	389,279.79	-12,836.04
3,000	WA MUT INC COM	05-24-99	ROBERTSON STEPHENS		153.93	117,488.37	121,649.93	-4,161.56
6,500	WA MUT INC COM	05-25-99	SMITH BARNEY INC		333.50	254,497.70	263,574.86	-9,077.16
1,100	WA MUT INC COM	05-26-99	SMITH BARNEY INC		56.43	42,772.73	44,604.98	-1,832.25
1,100	WA MUT INC COM	05-27-99	SMITH BARNEY INC		56.43	42,632.48	44,604.98	-1,972.50
300	WA MUT INC COM	05-28-99	SMITH BARNEY INC		15.39	11,541.45	12,164.99	-623.54
900	WA MUT INC COM	06-03-99	SMITH BARNEY INC		46.14	33,982.95	36,494.98	-2,512.03
2,100	WA MUT INC COM	06-04-99	SMITH BARNEY INC		107.66	79,564.87	85,154.95	-5,590.08
1,600	WA MUT INC COM	06-07-99	SMITH BARNEY INC		82.07	61,718.89	64,879.96	-3,161.07
1,800	WA MUT INC COM	06-08-99	SMITH BARNEY INC		92.32	69,355.28	72,989.96	-3,634.68
800	WA MUT INC COM	06-09-99	SMITH BARNEY INC		41.04	30,994.32	32,439.98	-1,445.66
700	WA MUT INC COM	06-10-99	SMITH BARNEY INC		35.90	26,702.14	28,384.98	-1,682.84
1,300	WA MUT INC COM	06-11-99	SMITH BARNEY INC		66.62	48,406.09	52,714.97	-4,308.88
2,400	WA MUT INC COM	06-14-99	SMITH BARNEY INC		123.00	89,815.56	97,319.95	-7,504.39
500	WA MUT INC COM	06-15-99	SMITH BARNEY INC		25.62	18,334.38	20,274.99	-1,940.61
2,500	WA MUT INC COM	06-15-99	SMITH BARNEY INC		128.10	92,852.15	101,374.95	-8,522.80
10,500	WA MUT INC COM	06-16-99	SMITH BARNEY INC		537.49	373,900.91	425,774.77	-51,873.86
16,500	WAL-MART STORES INC	06-25-99	MONTGOMERY SECURITI		849.10	722,057.15	251,727.66	470,329.49
9,500	WALT DISNEY CO COM	07-16-99	MORGAN STANLEY & CO		483.93	267,322.97	261,701.81	5,621.16

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
24,500	WALT DISNEY CO COM	07-16-99	MORGAN STANLEY & CO		1,247.82	683,069.03	674,915.19	8,153.84
8,300	WASTE MGMT INC DEL C	07-07-99	CITATION GROUP		425.24	306,706.30	330,083.68	-23,377.38
400	WASTE MGMT INC DEL C	07-07-99	CITATION GROUP		20.59	17,479.41	15,907.65	1,571.76
12,200	WASTE MGMT INC DEL C	07-07-99	CITATION GROUP		624.27	427,344.41	485,183.23	-57,838.82
3,900	WASTE MGMT INC DEL C	07-30-99	CITATION GROUP		198.35	100,116.67	155,099.56	-54,982.89
15,700	WASTE MGMT INC DEL C	07-30-99	CITATION GROUP		798.45	402,512.57	624,375.14	-221,862.57
4,400	XEROX CORP COM	07-26-99	PRUDENTIAL SECURITI		227.31	219,018.97	238,938.79	-19,919.82
33,460	XEROX CORP COM	07-27-99	OPPENHEIMER & CO. I		1,728.13	1,651,901.88	1,817,020.91	-165,119.03
1,295,509						53,448,266.33	39,896,665.02	13,551,601.31
HOLLAND CAP MGMT								
5,175	GTE CORP COM	07-01-99	BHF SECURITIES CORP		245.74	385,528.26	225,006.52	160,521.74
10,625	GTE CORP COM	07-02-99	BHF SECURITIES CORP		504.11	778,636.70	461,969.92	316,666.78
10,475	PHILIP MORRIS COS IN	07-09-99	CORRESPONDENT SERVI		485.05	409,349.33	426,512.61	-17,163.28
26,275						1,573,514.29	1,113,489.05	460,025.24
ARIEL CAPITAL MGMT								
769,275	#REORG AMER MEDIA IN	05-10-99			0.00	5,384,925.00	5,916,357.33	-531,432.33
1,300	BRADY CORP CL A COM	07-06-99	GARDNER RECH & CO.		79.39	41,439.36	32,305.96	9,133.40
11,200	CENT NEWSPAPER INC C	06-14-99	GARDNER RECH & CO.		685.63	408,114.37	227,342.01	180,772.36
2,900	CENT NEWSPAPER INC C	06-15-99	CAPITAL INSTITUTION		177.53	105,672.47	58,865.34	46,807.13

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
7,300	CENT NEWSPAPER INC C	07-06-99	BEREAN CAPITAL INC		447.68	289,727.32	148,175.06	141,552.26
14,200	CENT NEWSPAPER INC C	07-12-99	WILLIAMS CAPITAL GR		871.94	597,311.58	288,230.94	309,080.64
9,000	ECOLAB INC COM	05-03-99	FC FINANCIAL		552.83	384,216.07	111,084.17	273,131.90
14,400	ECOLAB INC COM	05-07-99	FC FINANCIAL		740.29	607,786.43	177,734.67	430,051.76
5,000	ECOLAB INC COM	05-10-99	FC FINANCIAL		307.03	210,504.97	61,713.43	148,791.54
6,500	ECOLAB INC COM	05-20-99	FC FINANCIAL		399.10	272,305.80	80,227.45	192,078.35
9,400	ECOLAB INC COM	05-25-99	FC FINANCIAL		577.24	396,572.76	116,021.24	280,551.52
5,300	ECOLAB INC COM	05-27-99	GARDNER RECH & CO.		325.44	222,771.70	65,416.23	157,355.47
7,500	ECOLAB INC COM	06-01-99	FC FINANCIAL		460.69	320,044.31	92,570.14	227,474.17
15,000	ECOLAB INC COM	06-03-99	GARDNER RECH & CO.		771.88	655,497.62	185,140.28	470,357.34
5,000	ECOLAB INC COM	07-02-99	BLAIR, WILLIAM & CO		307.18	214,901.32	61,713.43	153,187.89
4,600	ECOLAB INC COM	07-06-99	GARDNER RECH & CO.		282.64	198,622.74	56,776.35	141,846.39
3,000	ECOLAB INC COM	07-08-99	BROADCORT CAPITAL C		154.36	130,642.04	37,028.06	93,613.98
5,400	ECOLAB INC COM	07-09-99	PRYOR, MCCLENDON, C		331.70	230,617.12	66,650.50	163,966.62
7,000	ECOLAB INC COM	07-12-99	PRYOR, MCCLENDON, C		429.87	295,612.03	86,398.80	209,213.23
1,000	ECOLAB INC COM	07-13-99	PRYOR, MCCLENDON, C		61.42	42,317.18	12,342.69	29,974.49
30,700	ECOLAB INC COM	07-16-99	GARDNER RECH & CO.		1,577.51	1,273,442.61	378,920.44	894,522.17
13,100	ECOLAB INC COM	07-19-99	GARDNER RECH & CO.		672.96	538,057.99	161,689.18	376,368.81
13,600	INTERFACE INC CL A	07-08-99	WEEDEN AND & CO		3.97	118,996.03	131,756.56	-12,760.53
3,800	INTERFACE INC CL A	07-21-99	INSTINET		229.14	33,736.40	36,814.33	-3,077.93
11,500	INTERFACE INC CL A	07-26-99	INSTINET		693.38	100,650.37	111,411.80	-10,761.43
2,100	INTERFACE INC CL A	07-28-99	INSTINET		126.60	17,854.65	20,344.76	-2,490.11
9,100	LITTELFUSE INC COM	06-16-99	INSTINET		552.01	179,741.74	229,425.81	-49,684.07

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
4,000	LITTELFUSE INC COM	07-08-99	WEEDEN AND & CO		2.77	82,997.23	100,846.51	-17,849.28
500	LITTELFUSE INC COM	07-13-99	INSTINET		30.34	10,157.16	12,605.81	-2,448.65
3,500	LITTELFUSE INC COM	07-21-99	INSTINET		212.25	67,162.75	88,240.70	-21,077.95
1,000	LITTELFUSE INC COM	07-26-99	INSTINET		60.65	19,314.35	25,211.63	-5,897.28
10,200	MBIA INC COM	05-03-99	FC FINANCIAL		635.46	703,164.54	404,282.68	298,881.86
63,800	ORION CAP CORP COM	07-12-99	FC FINANCIAL		3,290.42	3,009,307.30	2,238,585.31	770,721.99
15,400	ORION CAP CORP COM	07-19-99	GARDNER RECH & CO.		794.39	730,705.61	540,348.18	190,357.43
6,000	ORION CAP CORP COM	07-21-99	BEREAN CAPITAL INC		369.50	284,630.50	210,525.26	74,105.24
7,700	ORION CAP CORP COM	07-22-99	BEREAN CAPITAL INC		397.22	365,968.01	270,174.09	95,793.92
6,300	ORION CAP CORP COM	07-23-99	BEREAN CAPITAL INC		388.01	299,649.49	221,051.53	78,597.96
6,400	ORION CAP CORP COM	07-27-99	BEREAN CAPITAL INC		330.13	303,289.07	224,560.28	78,728.79
19,500	ROUSE CO COM	05-10-99	FC FINANCIAL		1,186.90	505,622.00	467,593.27	38,028.73
4,500	SPECIALTY EQUIP COS	05-24-99	GARDNER RECH & CO.		274.63	138,381.62	56,053.93	82,327.69
1,136,975						19,792,431.61	13,812,536.14	5,979,895.47

J & W SELIGMAN

2,500	RITCHIE BROS AUCTION	05-04-99	CLEARY GULL AND REI		127.98	89,247.02	54,179.53	35,067.49
16,200	ABACUS DIRECT CORP C	06-23-99	ROBERTSON STEPHENS		45.51	1,365,144.69	803,792.37	561,352.32
3,100	ABACUS DIRECT CORP C	06-24-99	ROBERTSON STEPHENS		8.56	256,787.38	153,812.12	102,975.26
35,400	ALLIED WASTE INDS IN	07-07-99	WARBURG DILLON READ		2,145.29	636,339.73	307,587.72	328,752.01
16,800	AMERN MGMT SYS INC C	05-03-99	SMITH BARNEY INC		17.47	524,045.09	345,538.46	178,506.63
7,800	AMERN MGMT SYS INC C	05-18-99	SMITH BARNEY INC		8.45	253,341.79	160,428.57	92,913.22

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
10,800	AMERN MGMT SYS INC C	05-19-99	SMITH BARNEY INC		11.82	354,435.54	222,131.87	132,303.67
2,500	ANADIGICS INC COM	06-14-99	INSTINET		102.47	73,711.53	37,217.16	36,494.37
5,700	ANADIGICS INC COM	06-14-99	PRUDENTIAL SECURITI		5.51	165,294.49	84,855.12	80,439.37
4,200	ANADIGICS INC COM	06-17-99	INSTINET		172.34	129,815.14	62,524.83	67,290.31
4,500	ANADIGICS INC COM	06-18-99	OPPENHEIMER & CO. I		4.69	140,409.26	66,989.67	73,419.59
800	ANADIGICS INC COM	06-21-99	INSTINET		32.86	25,767.14	11,909.27	13,857.87
1,600	ANADIGICS INC COM	06-22-99	INSTINET		65.77	52,824.15	23,818.55	29,005.60
3,100	BARR LABS INC COM	07-16-99	DONALDSON LUFKIN &		189.99	119,238.75	109,167.08	10,071.67
4,200	BARR LABS INC COM	07-19-99	DONALDSON LUFKIN &		257.49	164,228.79	147,903.78	16,325.01
1,100	BARR LABS INC COM	07-20-99	DONALDSON LUFKIN &		67.46	43,657.54	38,736.71	4,920.83
6,300	BURR BROWN CORP	07-14-99	MONTGOMERY SECURITI		8.66	259,603.63	101,408.55	158,195.08
1,200	BURR BROWN CORP	07-16-99	MONTGOMERY SECURITI		1.63	48,673.37	19,315.91	29,357.46
200	BURR BROWN CORP	07-20-99	COWEN AND COMPANY		0.25	7,499.75	3,219.32	4,280.43
6,900	CALPINE CORP COM	05-20-99	FIRST BOSTON CORPOR		358.29	398,252.64	114,711.83	283,540.81
3,500	CALPINE CORP COM	05-21-99	FIRST BOSTON CORPOR		181.59	197,484.41	58,187.16	139,297.25
14,600	CALPINE CORP COM	05-25-99	FIRST BOSTON CORPOR		756.63	797,863.37	242,723.58	555,139.79
14,400	CALPINE CORP COM	05-27-99	MERRILL LYNCH PIERC		746.65	798,725.51	239,398.60	559,326.91
8,700	CALPINE CORP COM	05-28-99	MERRILL LYNCH PIERC		450.79	473,193.74	144,636.66	328,557.08
1,800	CALPINE CORP COM	06-02-99	FIRST BOSTON CORPOR		93.25	97,213.85	29,924.83	67,289.02
5,400	CALPINE CORP COM	06-08-99	MERRILL LYNCH PIERC		334.08	302,065.92	89,774.48	212,291.44
5,100	CALPINE CORP COM	06-09-99	BROADCORT CAPITAL C		315.52	285,284.48	84,787.01	200,497.47
2,900	CALPINE CORP COM	07-14-99	FIRST BOSTON CORPOR		151.28	188,136.15	48,212.22	139,923.93
4,200	CALPINE CORP COM	07-15-99	FIRST BOSTON CORPOR		219.41	282,048.73	69,824.59	212,224.14

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,600	CALPINE CORP COM	07-16-99	FIRST BOSTON CORPOR		83.70	110,814.70	26,599.84	84,214.86
1,600	CALPINE CORP COM	07-19-99	FIRST BOSTON CORPOR		83.77	112,801.51	26,599.84	86,201.67
14,100	COACH USA INC COM	07-02-99	FC FINANCIAL		724.72	590,594.03	418,340.27	172,253.76
1,700	COACH USA INC COM	07-06-99	FC FINANCIAL		88.38	71,205.37	50,438.19	20,767.18
10,600	COACH USA INC COM	07-07-99	FC FINANCIAL		544.82	443,992.68	314,496.94	129,495.74
20,300	COVANCE INC COM	06-29-99	GARDNER RECH & CO.		1,233.64	467,755.23	508,517.56	-40,762.33
13,900	COVANCE INC COM	06-30-99	LEHMAN BROTHERS INC		705.90	326,106.73	348,196.75	-22,090.02
7,700	CREDENCE SYS CORP DE	07-08-99	COWEN AND COMPANY		9.26	277,497.20	205,000.11	72,497.09
7,700	CREDENCE SYS CORP DE	07-09-99	COWEN AND COMPANY		9.22	276,446.96	205,000.11	71,446.85
7,000	CREDENCE SYS CORP DE	07-12-99	FIRST BOSTON CORPOR		8.73	261,616.27	186,363.74	75,252.53
11,000	CREDENCE SYS CORP DE	07-13-99	MERRILL LYNCH PIERC		13.58	407,365.92	292,857.30	114,508.62
1,000	DAVOX CORP COM	07-27-99	PIPER JAFFRAY INC		0.54	15,999.46	12,990.27	3,009.19
2,900	DAVOX CORP COM	07-29-99	INSTINET		117.56	46,434.11	37,671.78	8,762.33
3,100	DAVOX CORP COM	07-30-99	INSTINET		125.70	50,684.85	40,269.84	10,415.01
1,100	DENTSPLY INTL INC NE	06-03-99	BAIRD, ROBERT W & C		1.02	30,523.98	22,396.81	8,127.17
400	DENTSPLY INTL INC NE	06-03-99	INSTINET		16.38	11,149.06	8,144.30	3,004.76
500	DENTSPLY INTL INC NE	06-04-99	BAIRD, ROBERT W & C		0.47	13,812.03	10,180.37	3,631.66
3,400	DENTSPLY INTL INC NE	06-07-99	BAIRD, ROBERT W & C		3.01	90,218.37	69,226.51	20,991.86
900	DENTSPLY INTL INC NE	06-08-99	BAIRD, ROBERT W & C		0.80	23,736.70	18,324.66	5,412.04
2,900	DENTSPLY INTL INC NE	06-08-99	MERRILL LYNCH PIERC		2.55	76,333.86	59,046.14	17,287.72
3,900	DENTSPLY INTL INC NE	06-09-99	BAIRD, ROBERT W & C		3.40	101,884.10	79,406.88	22,477.22
11,000	DENTSPLY INTL INC NE	06-09-99	MERRILL LYNCH PIERC		9.54	286,035.56	223,968.12	62,067.44
1,900	DENTSPLY INTL INC NE	06-09-99	INVESTMENT TECHNOLO		77.66	49,470.73	38,685.40	10,785.33

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,200	DENTSPLY INTL INC NE	06-10-99	JEFFERIES & COMPANY		4.56	136,736.72	105,875.84	30,860.88
6,500	DENTSPLY INTL INC NE	06-11-99	BAIRD, ROBERT W & C		5.80	173,869.20	132,344.80	41,524.40
6,900	DENTSPLY INTL INC NE	07-23-99	GOLDMAN SACHS & COM		6.39	191,574.87	140,489.09	51,085.78
4,100	DENTSPLY INTL INC NE	07-26-99	GOLDMAN SACHS & COM		3.77	112,968.04	83,479.03	29,489.01
5,900	DENTSPLY INTL INC NE	07-27-99	GOLDMAN SACHS & COM		5.50	164,764.39	120,128.35	44,636.04
7,900	DENTSPLY INTL INC NE	07-28-99	GOLDMAN SACHS & COM		7.35	220,390.01	160,849.83	59,540.18
1,500	DENTSPLY INTL INC NE	07-30-99	INSTINET		61.35	40,344.90	30,541.11	9,803.79
6,200	FAIRCHILD CORP CL A	07-23-99	ABN AMRO SECURITIES		312.24	66,670.08	128,888.67	-62,218.59
10,400	FAIRCHILD CORP CL A	07-26-99	ABN AMRO SECURITIES		523.54	105,472.22	216,200.36	-110,728.14
19,900	FAIRCHILD CORP CL A	07-27-99	GARDNER RECH & CO.		1,001.71	200,049.98	413,691.07	-213,641.09
42,300	FAIRCHILD CORP CL A	07-28-99	ABN AMRO SECURITIES		2,552.16	421,983.33	879,353.38	-457,370.05
50,600	GLENAYRE TECHNOLOGI	07-07-99	ABN AMRO SECURITIES		8.61	258,096.93	717,516.83	-459,419.90
3,900	GLENAYRE TECHNOLOGI	07-07-99	INVESTMENT TECHNOLO		156.70	20,622.89	55,302.68	-34,679.79
29,300	GLENAYRE TECHNOLOGI	07-09-99	WEEDEN AND & CO		4.90	146,729.50	415,479.12	-268,749.62
16,200	GLENAYRE TECHNOLOGI	07-12-99	WEEDEN AND & CO		2.71	81,075.05	229,718.83	-148,643.78
1,100	GLENAYRE TECHNOLOGI	07-13-99	WEEDEN AND & CO		0.19	5,499.81	15,598.19	-10,098.38
500	GLENAYRE TECHNOLOGI	07-14-99	WEEDEN AND & CO		0.09	2,499.91	7,090.09	-4,590.18
2,200	HMT TECH CORP COM	05-03-99	LEHMAN BROTHERS INC		0.22	6,324.78	28,300.58	-21,975.80
5,400	HMT TECH CORP COM	05-04-99	LEHMAN BROTHERS INC		0.52	15,524.48	69,465.06	-53,940.58
7,200	ISS GROUP INC OC-COM	07-09-99	DAIN RAUSCHER		9.07	271,902.53	211,678.82	60,223.71
2,900	KENT ELECTRS CORP CO	07-01-99	HAMBRECHT & QUEST		175.79	53,292.96	66,804.56	-13,511.60
5,900	KENT ELECTRS CORP CO	07-02-99	HAMBRECHT & QUEST		357.46	103,334.45	135,912.72	-32,578.27
7,100	KENT ELECTRS CORP CO	07-06-99	HAMBRECHT & QUEST		430.34	129,533.03	163,555.98	-34,022.95

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
8,200	KENT ELECTRS CORP CO	07-15-99	GARDNER RECH & CO.	414.96	148,268.26	188,895.64	-40,627.38
3,900	KENT ELECTRS CORP CO	07-16-99	FIRST BOSTON CORPOR	197.34	70,002.66	89,840.61	-19,837.95
1,900	KENT ELECTRS CORP CO	07-23-99	FIRST BOSTON CORPOR	96.13	33,628.87	43,768.50	-10,139.63
3,900	L-3 COMMUNICATIONS H	05-19-99	MORGAN STANLEY & CO	240.78	203,053.35	121,770.48	81,282.87
9,900	L-3 COMMUNICATIONS H	05-20-99	MORGAN STANLEY & CO	611.17	514,269.02	309,109.68	205,159.34
5,900	L-3 COMMUNICATIONS H	06-07-99	GOLDMAN SACHS & COM	304.05	271,088.28	184,216.88	86,871.40
6,100	L-3 COMMUNICATIONS H	06-08-99	GOLDMAN SACHS & COM	314.41	281,689.81	190,461.52	91,228.29
4,000	LATTICE SEMICONDUCTO	06-22-99	MORGAN STANLEY & CO	7.36	220,670.64	165,014.59	55,656.05
2,200	LATTICE SEMICONDUCTO	06-23-99	MORGAN STANLEY & CO	4.04	120,995.96	90,758.02	30,237.94
1,000	LATTICE SEMICONDUCTO	07-12-99	LEHMAN BROTHERS INC	2.07	61,872.93	41,253.65	20,619.28
4,400	LATTICE SEMICONDUCTO	07-13-99	LEHMAN BROTHERS INC	8.79	263,475.53	181,516.05	81,959.48
14,600	LATTICE SEMICONDUCTO	07-14-99	LEHMAN BROTHERS INC	29.53	885,648.81	602,303.24	283,345.57
500	MATL SCIENCES CORP C	07-08-99	MERRILL LYNCH PIERC	25.27	7,818.48	5,564.51	2,253.97
3,400	MATL SCIENCES CORP C	07-12-99	MERRILL LYNCH PIERC	171.79	53,268.39	37,838.69	15,429.70
1,100	MATL SCIENCES CORP C	07-13-99	MERRILL LYNCH PIERC	55.58	17,200.67	12,241.93	4,958.74
3,450	MEDIA METRIX INC OC-	05-11-99	KNIGHT SECURITIES L	4.99	149,494.90	58,650.00	90,844.90
1,000	MEMBERWORKS INC CO	05-06-99	KNIGHT SECURITIES L	1.48	44,123.52	17,995.33	26,128.19
200	MEMBERWORKS INC CO	05-07-99	INSTINET	8.30	8,916.70	3,597.95	5,318.75
2,900	MEMBERWORKS INC CO	05-10-99	HERZOG, HEINE, GEDW	4.28	128,193.99	52,166.73	76,027.26
800	MEMBERWORKS INC CO	05-12-99	ROBERTSON STEPHENS	1.32	39,598.68	14,389.99	25,208.69
100	MEMBERWORKS INC CO	05-12-99	INSTINET	4.17	4,962.79	1,798.75	3,164.04
400	MEMBERWORKS INC CO	05-14-99	INSTINET	16.60	17,911.52	7,194.99	10,716.53
3,900	MEMBERWORKS INC CO	06-03-99	INSTINET	161.51	165,102.55	70,148.49	94,954.06

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
3,261	METROCALL INC COM	06-07-99	FIRST UNION CAPITAL		0.32	9,477.12	0	9,477.12
800	MICROCHIP TECH INC C	06-25-99	MONTGOMERY SECURITI		1.25	37,465.39	21,175.49	16,289.90
100	MICROCHIP TECH INC C	06-25-99	INSTINET		4.16	4,787.51	2,646.94	2,140.57
2,500	MICROCHIP TECH INC C	06-28-99	MONTGOMERY SECURITI		3.93	117,621.07	66,173.42	51,447.65
700	MICROCHIP TECH INC C	06-29-99	MONTGOMERY SECURITI		1.13	33,731.52	18,528.56	15,202.96
12,600	OAK INDS INC COM NEW	05-06-99	LEHMAN BROTHERS INC		775.13	572,991.07	306,862.66	266,128.41
22,300	OAK INDS INC COM NEW	05-07-99	LEHMAN BROTHERS INC		1,371.08	990,978.92	543,098.21	447,880.71
10,300	OAK INDS INC COM NEW	06-21-99	LEHMAN BROTHERS INC		632.42	431,967.58	250,847.87	181,119.71
15,600	OAK INDS INC COM NEW	06-22-99	LEHMAN BROTHERS INC		957.82	653,474.66	379,924.93	273,549.73
20,800	OMNICARE INC COM	03-09-99			-1,053.34	-398,878.66	516,989.85	118,111.19
48,900	OMNICARE INC COM	03-09-99			0.00	937,748.40	1,219,168.53	-281,420.13
12,400	OMNICARE INC COM	06-16-99	SMITH BARNEY INC		626.80	203,342.04	309,308.53	-105,966.49
16,500	OMNICARE INC COM	06-16-99	MONTGOMERY SECURITI		998.86	264,768.29	411,579.90	-146,811.61
8,900	PMC SIERRA INC COM	07-13-99	ROBERTSON STEPHENS		19.76	592,504.86	122,693.75	469,811.11
2,700	PREMIER PKS INC COM	06-09-99	MERRILL LYNCH PIERC		138.60	107,692.65	38,969.15	68,723.50
1,500	PREMIER PKS INC COM	06-28-99	LEHMAN BROTHERS INC		76.81	54,114.14	21,649.53	32,464.61
9,000	PRIMARK CORP COM	07-08-99	GARDNER RECH & CO.		458.25	247,041.75	238,627.97	8,413.78
100	PRIMARK CORP COM	07-13-99	SCHWAB, CHARLES		5.09	2,654.68	2,651.42	3.26
7,500	PRIMARK CORP COM	07-21-99	BEAR, STEARNS, SECU		381.49	194,149.76	198,856.64	-4,706.88
23,900	SANMINA CORP COM	07-20-99	MONTGOMERY SECURITI		55.67	1,669,956.83	922,490.19	747,466.64
5,900	SANMINA CORP COM	07-21-99	INSTINET		249.93	417,403.40	227,727.71	189,675.69
3,400	SANMINA CORP COM	07-23-99	INSTINET		143.99	239,440.41	131,232.91	108,207.50
2,100	U S XPRESS ENTERPRIS	05-06-99	LEWCO SECURITIES		0.84	25,199.16	23,112.19	2,086.97

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
7,300	U S XPRESS ENTERPRIS	06-03-99	ABN AMRO SECURITIES		2.36	70,501.77	80,342.39	-9,840.62
1,200	U S XPRESS ENTERPRIS	06-04-99	ABN AMRO SECURITIES		0.38	11,399.62	13,206.97	-1,807.35
1,700	U S XPRESS ENTERPRIS	06-07-99	ABN AMRO SECURITIES		0.52	15,538.50	18,709.87	-3,171.37
34,300	U S XPRESS ENTERPRIS	07-22-99	ABN AMRO SECURITIES		11.58	347,275.92	377,499.19	-30,223.27
300	VEECO INSTRS INC DEL	07-21-99	SCHWAB, CHARLES		0.31	9,037.19	11,463.09	-2,425.90
3,000	VEECO INSTRS INC DEL	07-21-99	ADAMS HARKNESS & HI		2.93	87,653.47	114,630.86	-26,977.39
3,300	VEECO INSTRS INC DEL	07-22-99	SCHWAB, CHARLES		3.19	95,696.81	126,093.95	-30,397.14
1,900	VEECO INSTRS INC DEL	07-23-99	ADAMS HARKNESS & HI		1.90	56,998.10	72,599.55	-15,601.45
300	VEECO INSTRS INC DEL	07-23-99	SCHWAB, CHARLES		0.29	8,699.71	11,463.09	-2,763.38
300	VEECO INSTRS INC DEL	07-26-99	ADAMS HARKNESS & HI		0.30	8,812.20	11,463.09	-2,650.89
4,100	VEECO INSTRS INC DEL	07-27-99	ADAMS HARKNESS & HI		4.07	122,017.67	156,662.17	-34,644.50
1,400	VEECO INSTRS INC DEL	07-28-99	ADAMS HARKNESS & HI		1.38	41,350.84	53,494.40	-12,143.56
907,811						27,597,943.71	20,086,165.76	7,511,777.95

NTQA 500 INDEX FD

14,523	MOORE LTD COM	05-27-99	FIDELITY CAPITAL MA		585.19	127,398.75	388,762.36	-261,363.61
14,020	AEGON N V ORD AMER R	07-21-99	STANDARD AND POORS		829.49	1,454,928.76	392,657.31	1,062,271.45
1	AEGON N V ORD AMER R	07-29-99			0.00	58.48	21.57	36.91
900	ROYAL DUTCH PETRO N.	05-27-99	SMITH BARNEY INC		28.67	49,865.08	24,536.98	25,328.10
89,500	#REORG AIRTOUCH COM	06-29-99	STANDARD AND POORS		3,899.59	9,583,787.91	1,834,661.24	7,749,126.67
15,000	#REORG BANKERS TR CO	06-03-99	FIDELITY CAPITAL MA		646.44	1,392,478.56	857,730.50	534,748.06
900	ABBOTT LAB COM	05-27-99	SMITH BARNEY INC		28.32	39,571.68	13,089.28	26,482.40

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
400	ALCOA INC COM STK	05-05-99	SMITH BARNEY INC		12.81	24,062.19	7,505.38	16,556.81
1,100	ALLIED SIGNAL INC CO	06-18-99	SMITH BARNEY INC		29.98	74,220.02	10,062.24	64,157.78
2,600	ALLSTATE CORP COM	06-18-99	SMITH BARNEY INC		68.26	97,594.24	24,230.67	73,363.57
700	AMER EXPRESS CO COM	06-23-99	GARDNER RECH & CO.		23.87	85,813.63	17,502.04	68,311.59
800	AMER HOME PROD CORP	05-27-99	SMITH BARNEY INC		25.54	46,174.46	11,981.91	34,192.55
1,600	AMER HOME PROD CORP	06-23-99	GARDNER RECH & CO.		50.76	82,649.24	23,963.81	58,685.43
700	AMER INTL GROUP INC	05-27-99	SMITH BARNEY INC		23.60	77,763.90	14,446.74	63,317.16
600	AMER ON-LINE COM	05-27-99	SMITH BARNEY INC		20.32	69,429.68	50,013.27	19,416.41
400	AMERITECH CORP COM	05-05-99	SMITH BARNEY INC		12.90	26,912.10	6,319.66	20,592.44
4,600	AMR CORP COM	06-18-99	SMITH BARNEY INC		124.89	296,575.11	136,738.39	159,836.72
900	ANHEUSER-BUSCH COMP	06-23-99	GARDNER RECH & CO.		29.10	62,914.65	17,313.39	45,601.26
1,300	AT & T CORP COM STK	05-27-99	SMITH BARNEY INC		41.45	73,164.80	24,268.69	48,896.11
1,300	AT & T CORP COM STK	07-21-99	GUZMAN & COMPANY		41.42	72,433.58	24,917.99	47,515.59
900	BELL ATLC CORP COM	05-27-99	SMITH BARNEY INC		28.63	48,627.62	23,159.46	25,468.16
600	BELLSOUTH CORP COM S	05-05-99	SMITH BARNEY INC		18.93	27,843.57	6,039.51	21,804.06
800	BELLSOUTH CORP COM S	05-27-99	SMITH BARNEY INC		25.24	36,974.76	8,052.68	28,922.08
8,800	BELLSOUTH CORP COM S	06-18-99	SMITH BARNEY INC		232.95	388,067.05	88,579.44	299,487.61
1,500	BESTFOODS COM	06-23-99	GARDNER RECH & CO.		47.48	74,108.77	29,190.23	44,918.54
900	BK AMER CORP COM	05-27-99	SMITH BARNEY INC		28.88	56,221.12	21,339.53	34,881.59
1,000	BRISTOL MYERS SQUIBB	05-27-99	SMITH BARNEY INC		32.19	65,592.81	13,601.44	51,991.37
24,808	BROWNING-FERRIS IND	07-30-99	STANDARD AND POORS		1,029.43	1,112,229.57	895,351.75	216,877.82
1,700	CAMPBELL SOUP CO COM	06-23-99	GARDNER RECH & CO.		53.44	72,940.31	21,887.33	51,052.98
100	CAP I FNCL COM	05-05-99	SMITH BARNEY INC		3.58	17,177.67	12,303.00	4,874.67

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,000	CATERPILLAR INC COM	06-23-99	GARDNER RECH & CO.		31.99	59,593.01	26,616.95	32,976.06
4,500	CENDANT CORP COM STK	05-27-99	SMITH BARNEY INC		137.78	83,112.22	106,304.52	-23,192.30
500	CHASE MANHATTAN COR	05-27-99	SMITH BARNEY INC		16.22	36,296.28	6,908.95	29,387.33
500	CHEVRON CORP COM	05-27-99	SMITH BARNEY INC		16.55	46,483.45	21,931.08	24,552.37
800	CIGNA CORP COM	06-23-99	GARDNER RECH & CO.		26.43	72,823.57	13,167.41	59,656.16
900	CISCO SYS INC COM	05-27-99	SMITH BARNEY INC		3.24	97,140.51	10,453.31	86,687.20
1,300	CISCO SYS INC COM	07-21-99	GUZMAN & COMPANY		41.74	81,939.51	8,541.86	73,397.65
400	CITIGROUP INC COM	05-05-99	SMITH BARNEY INC		12.97	29,087.03	5,846.17	23,240.86
1,000	CITIGROUP INC COM	05-27-99	SMITH BARNEY INC		32.12	63,405.38	14,615.43	48,789.95
2,100	CITIGROUP INC COM	06-23-99	GARDNER RECH & CO.		66.20	95,877.55	20,461.60	75,415.95
1,300	COCA COLA CO COM	05-27-99	SMITH BARNEY INC		41.95	88,276.80	15,029.40	73,247.40
12,400	COLUMBIA /HCA HEALTH	06-18-99	SMITH BARNEY INC		319.95	298,055.05	271,930.26	26,124.79
1,500	CONS EDISON INC COM	06-23-99	GARDNER RECH & CO.		47.33	69,796.42	38,361.88	31,434.54
400	DANAHER CORP COM	05-05-99	SMITH BARNEY INC		12.90	26,987.10	17,633.00	9,354.10
1,400	DEERE & CO COM	06-23-99	GARDNER RECH & CO.		43.89	56,393.61	33,113.73	23,279.88
1,300	DELL COMPUTER CORP C	05-27-99	SMITH BARNEY INC		1.50	44,848.50	2,752.34	42,096.16
2,000	DELL COMPUTER CORP C	06-23-99	GARDNER RECH & CO.		62.55	76,437.45	4,234.38	72,203.07
1	DELPHI AUTOMOTIVE SY	06-08-99			0.00	14.15	9.2	4.95
0	DOLLAR GEN CORP COM	06-02-99			0.00	7.12	6.74	0.38
2,100	DOVER CORP COM	06-18-99	SMITH BARNEY INC		55.31	84,075.94	19,827.55	64,248.39
200	DOW CHEM CO COM	05-05-99	SMITH BARNEY INC		6.90	26,993.10	13,058.79	13,934.31
400	DU PONT E I DE NEMOU	05-05-99	SMITH BARNEY INC		12.95	28,387.05	12,266.37	16,120.68
500	ELECTR DATA SYS CORP	05-28-99	SMITH BARNEY INC		20.94	27,916.56	20,689.81	7,226.75

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	EMC CORP MASS COM	05-27-99	SMITH BARNEY INC		9.99	29,671.26	3,390.04	26,281.22
3,600	ENGELHARD CORP COM	05-27-99	SMITH BARNEY INC		110.42	72,339.58	20,267.33	52,072.25
1,300	EXXON CORP COM	05-27-99	SMITH BARNEY INC		42.41	102,251.34	33,613.79	68,637.55
1,200	EXXON CORP COM	06-23-99	GARDNER RECH & CO.		39.13	93,710.87	31,028.11	62,682.76
1,000	EXXON CORP COM	07-21-99	GUZMAN & COMPANY		32.61	78,092.39	26,072.25	52,020.14
600	F.N.M.A. COM D/B/A F	05-27-99	SMITH BARNEY INC		19.35	40,218.15	5,870.80	34,347.35
1,900	F.N.M.A. COM D/B/A F	06-18-99	SMITH BARNEY INC		51.56	121,667.19	18,590.88	103,076.31
2,300	FIRST DATA CORP COM	06-18-99	SMITH BARNEY INC		61.30	113,788.70	65,879.13	47,909.57
4,300	FIRST UN CORP COM IS	06-18-99	SMITH BARNEY INC		113.81	189,086.19	72,994.27	116,091.92
5,500	FIRSTAR CORP NEW WIS	06-18-99	SMITH BARNEY INC		142.62	153,169.88	170,958.33	-17,788.45
600	FORD MTR CO DEL COM	05-27-99	SMITH BARNEY INC		19.13	33,655.87	9,577.50	24,078.37
600	FORTUNE BRANDS INC C	05-05-99	SMITH BARNEY INC		18.90	26,718.60	12,696.48	14,022.12
700	FRKLN RES INC COM	05-05-99	SMITH BARNEY INC		21.92	27,496.83	33,880.00	-6,383.17
800	GANNETT INC COM	06-23-99	GARDNER RECH & CO.		25.96	58,724.04	17,946.36	40,777.68
1	GAP INC COM	06-30-99			0.00	22.43	1.56	20.87
1,400	GEN ELEC CO COM	05-27-99	SMITH BARNEY INC		46.70	140,740.80	24,533.06	116,207.74
900	GEN ELEC CO COM	06-18-99	SMITH BARNEY INC		25.74	96,893.01	15,771.26	81,121.75
800	GEN ELEC CO COM	06-23-99	GARDNER RECH & CO.		26.83	84,623.17	14,018.89	70,604.28
1,400	GEN ELEC CO COM	07-21-99	GUZMAN & COMPANY		47.46	163,665.04	25,088.21	138,576.83
400	GENERAL MOTORS CORP	05-27-99	SMITH BARNEY INC		13.11	33,136.89	17,549.66	15,587.23
1,200	GENERAL MOTORS CORP	06-23-99	GARDNER RECH & CO.		38.47	74,061.53	43,951.89	30,109.64
400	GOODYEAR TIRE & RUBB	05-05-99	SMITH BARNEY INC		12.84	25,062.16	8,536.32	16,525.84
700	GTE CORP COM	05-27-99	SMITH BARNEY INC		22.46	43,683.79	22,920.34	20,763.45

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
9,300	HARNISCHFEGER IND IN	06-08-99	FIDELITY CAPITAL MA		372.33	9,508.92	218,475.86	-208,966.94
1,300	HARTFORD FINL SVCS G	06-23-99	GARDNER RECH & CO.		41.53	75,602.22	14,963.50	60,638.72
700	HASBRO INC COM	05-05-99	SMITH BARNEY INC		21.81	24,259.44	4,489.36	19,770.08
500	HEINZ H J CO COM	05-05-99	SMITH BARNEY INC		15.82	24,327.93	11,194.78	13,133.15
400	HEWLETT-PACKARD CO C	05-05-99	SMITH BARNEY INC		13.08	32,111.92	5,853.61	26,258.31
400	HEWLETT-PACKARD CO C	05-27-99	SMITH BARNEY INC		13.24	37,036.76	5,853.61	31,183.15
1,000	HOME DEPOT INC COM	05-27-99	SMITH BARNEY INC		31.90	56,780.60	8,287.80	48,492.80
1,700	INTEL CORP CAP	05-27-99	SMITH BARNEY INC		3.01	90,203.24	6,349.66	83,853.58
2,600	INTEL CORP CAP	06-18-99	SMITH BARNEY INC		4.76	142,670.24	9,711.24	132,959.00
1,400	INTEL CORP CAP	07-21-99	GUZMAN & COMPANY		45.06	91,742.44	5,439.02	86,303.42
400	INTL BUSINESS MACH C	05-27-99	SMITH BARNEY INC		13.55	46,461.45	6,159.21	40,302.24
5,200	INTL BUSINESS MACH C	06-18-99	SMITH BARNEY INC		150.96	628,399.04	80,069.77	548,329.27
500	INTL BUSINESS MACH C	06-23-99	GARDNER RECH & CO.		17.05	61,451.70	7,699.02	53,752.68
700	INTL BUSINESS MACH C	07-21-99	GUZMAN & COMPANY		24.02	90,363.48	11,102.86	79,260.62
500	INTL PAPER CO COM	05-05-99	SMITH BARNEY INC		15.95	28,234.05	15,537.99	12,696.06
1	INTL PAPER CO COM	05-07-99			0.00	34.56	22.37	12.19
500	JOHNSON & JOHNSON CO	05-27-99	SMITH BARNEY INC		16.51	45,108.49	11,034.65	34,073.84
500	KERR MCGEE CORP COM	05-05-99	SMITH BARNEY INC		15.76	22,515.49	39,693.75	-17,178.26
1,800	KIMBERLY-CLARK CORP	06-18-99	SMITH BARNEY INC		48.37	100,976.63	39,486.40	61,490.23
5,315	LIFEPPOINT HOSPS INC	05-19-99	CANTOR FITZGERALD &		1.93	57,798.70	50,584.39	7,214.31
1	LIFEPPOINT HOSPS INC	05-24-99			0.00	8.12	6.95	1.17
300	LILLY ELI & CO COM	05-05-99	SMITH BARNEY INC		9.76	22,546.49	4,244.46	18,302.03
600	LOCKHEED MARTIN CORP	05-05-99	SMITH BARNEY INC		18.89	26,456.11	6,927.64	19,528.47

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
900	LOEWS CORP COM	06-23-99	GARDNER RECH & CO.		29.40	71,745.60	49,785.75	21,959.85
1,300	LTD INC COM	06-23-99	GARDNER RECH & CO.		40.96	58,621.54	27,506.06	31,115.48
1,300	LUCENT TECHNOLOGIES	07-21-99	GUZMAN & COMPANY		42.04	90,957.96	16,540.74	74,417.22
2,800	MAY DEPT STORES CO C	06-18-99	SMITH BARNEY INC		73.74	111,926.26	48,136.49	63,789.77
900	MCI WORLD COM INC CO	05-27-99	SMITH BARNEY INC		2.55	76,441.20	20,524.11	55,917.09
800	MCI WORLD COM INC CO	07-21-99	GUZMAN & COMPANY		26.38	71,223.62	19,236.26	51,987.36
400	MEDIA ONE GROUP INC C	05-28-99	SMITH BARNEY INC		16.99	29,433.01	3,993.87	25,439.14
400	MERCK & CO INC COM	05-05-99	SMITH BARNEY INC		12.98	29,112.02	5,648.66	23,463.36
1,100	MERCK & CO INC COM	05-27-99	SMITH BARNEY INC		35.42	72,564.58	15,533.82	57,030.76
3,400	MERCK & CO INC COM	06-18-99	SMITH BARNEY INC		92.81	234,082.19	48,013.64	186,068.55
2,100	MICROSOFT CORP COM	05-27-99	SMITH BARNEY INC		5.49	164,450.76	17,146.15	147,304.61
1,400	MICROSOFT CORP COM	06-23-99	GARDNER RECH & CO.		46.02	120,353.98	12,620.27	107,733.71
2,100	MICROSOFT CORP COM	07-21-99	GUZMAN & COMPANY		69.63	198,774.12	19,658.28	179,115.84
400	MINN MNG & MFG CO CO	05-27-99	SMITH BARNEY INC		13.15	34,286.85	19,745.18	14,541.67
500	MOBIL CORP COM	05-27-99	SMITH BARNEY INC		16.67	49,827.08	16,749.54	33,077.54
200	MORGAN J P & CO INC	05-28-99	SMITH BARNEY INC		8.92	27,453.58	7,579.98	19,873.60
1,400	MORGAN STANLEY DEAN	06-18-99	SMITH BARNEY INC		39.47	134,010.53	29,166.44	104,844.09
10,600	NALCO CHEM CO COM	07-30-99	STANDARD AND POORS		442.18	544,795.32	349,939.20	194,856.12
2,100	NATL CY CORP COM	06-18-99	SMITH BARNEY INC		57.09	137,492.91	97,955.14	39,537.77
500	NAVISTAR INTL CORP N	05-05-99	SMITH BARNEY INC		15.90	26,765.35	13,365.58	13,399.77
800	NORFOLK SOUTHN CORP	05-05-99	SMITH BARNEY INC		24.95	28,375.05	11,100.97	17,274.08
400	NUCOR CORP COM	05-05-99	SMITH BARNEY INC		12.81	24,062.19	6,457.01	17,605.18
3,900	PE CORP COM CELERA G	05-20-99	SPEAR LEEDS AND KEL		60.75	67,220.10	40,199.68	27,020.42

SALE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,500	PECO ENERGY CO COM	06-18-99	SMITH BARNEY INC		146.11	258,010.14	93,200.28	164,809.86
600	PFIZER INC COM	05-27-99	SMITH BARNEY INC		20.08	62,154.92	9,556.44	52,598.48
900	PFIZER INC COM	06-23-99	GARDNER RECH & CO.		29.97	88,788.78	14,334.65	74,454.13
700	PHILIP MORRIS COS IN	05-05-99	SMITH BARNEY INC		21.88	26,359.37	10,396.42	15,962.95
1,100	PHILIP MORRIS COS IN	05-27-99	SMITH BARNEY INC		34.42	42,453.08	16,337.23	26,115.85
3,400	PHILIP MORRIS COS IN	06-18-99	SMITH BARNEY INC		89.77	142,922.73	50,496.88	92,425.85
1,100	PITNEY BOWES INC COM	06-23-99	GARDNER RECH & CO.		35.39	71,533.36	13,256.59	58,276.77
500	PRAXAIR INC COM	05-05-99	SMITH BARNEY INC		15.86	25,546.64	9,514.21	16,032.43
800	PROCTER & GAMBLE CO	05-27-99	SMITH BARNEY INC		26.51	75,173.49	22,375.17	52,798.32
200	PROGRESSIVE CORP OH	05-05-99	SMITH BARNEY INC		6.96	28,643.04	21,356.00	7,287.04
400	REP N.Y. CORP COM	05-05-99	SMITH BARNEY INC		12.80	23,887.20	11,346.11	12,541.09
17,199	REYNOLDS R J TOB HLD	06-21-99	STANDARD AND POORS		706.10	543,212.28	439,931.07	103,281.21
1	ROHM & HAAS CO COM	07-06-99			0.00	28.71	14.45	14.26
800	SBC COMMUNICATIONS I	05-27-99	SMITH BARNEY INC		25.34	40,174.66	14,018.97	26,155.69
800	SCHERING- PLOUGH CORP	05-27-99	SMITH BARNEY INC		25.18	35,174.82	6,558.89	28,615.93
3,900	SEAGATE TECH COM	06-18-99	SMITH BARNEY INC		101.23	111,780.02	134,121.13	-22,341.11
300	SPRINT CORP COM	05-27-99	SMITH BARNEY INC		10.10	32,858.65	9,496.19	23,362.46
4,500	SPRINT CORP COM	06-18-99	SMITH BARNEY INC		120.39	236,410.86	71,221.39	165,189.47
2,300	ST PAUL COS INC COM	06-18-99	SMITH BARNEY INC		60.13	78,714.87	56,308.20	22,406.67
1,400	TEXTRON INC COM	06-18-99	SMITH BARNEY INC		38.99	119,661.01	18,028.03	101,632.98
800	TIME WARNER INC COM	05-27-99	SMITH BARNEY INC		25.80	53,824.20	12,895.16	40,929.04
5,400	TIME WARNER INC COM	06-18-99	SMITH BARNEY INC		146.97	358,953.03	87,042.31	271,910.72
5,315	TRIAD HOSPS INC COM	05-19-99	CANTOR FITZGERALD &		2.04	61,120.46	57,319.69	3,800.77

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SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1	TRIAD HOSPS INC COM	05-24-99		0.00		9.49	7.87	1.62
2,400	U.S AIR GROUP COM	06-18-99	SMITH BARNEY INC	63.63		108,836.37	73,196.22	35,640.15
400	UN PAC CORP COM	05-05-99	SMITH BARNEY INC	12.86		25,562.14	11,404.38	14,157.76
2,300	UNITED HEALTHCARE CO	06-18-99	SMITH BARNEY INC	62.56		151,593.69	106,250.85	45,342.84
600	UNOCAL CORP COM	05-05-99	SMITH BARNEY INC	18.85		25,368.65	14,345.95	11,022.70
2,100	UST INC COM	06-23-99	GARDNER RECH & CO.	65.18		65,166.07	35,047.07	30,119.00
400	V F CORP COM	05-05-99	SMITH BARNEY INC	12.72		21,487.28	6,479.42	15,007.86
1,800	VIACOM COM CL B	06-23-99	GARDNER RECH & CO.	56.42		72,393.58	29,579.33	42,814.25
1,900	WAL-MART STORES INC	05-27-99	SMITH BARNEY INC	59.61		78,077.89	15,430.43	62,647.46
1,900	WAL-MART STORES INC	07-21-99	GUZMAN & COMPANY	59.88		86,271.37	15,672.87	70,598.50
400	WEYERHAEUSER CO COM	05-05-99	SMITH BARNEY INC	12.92		27,312.08	10,131.19	17,180.89
600	WILLIAMS CO INC COM	05-28-99	SMITH BARNEY INC	25.03		30,837.47	7,564.84	23,272.63
409,385						26,262,883.36	9,343,151.58	16,919,731.78

PUBLIC SCHOOL TEACHERS/ SCUDDE

1,600	ADR HUANENG PWR INTL	07-19-99	DONALDSON LUFKIN NE	80.83		24,719.17	27,769.37	-3,050.20
800	ADR HUANENG PWR INTL	07-20-99	DONALDSON LUFKIN NE	40.42		12,359.58	13,884.68	-1,525.10
1,400	ADR HUANENG PWR INTL	07-21-99	DONALDSON LUFKIN NE	70.69		20,550.05	24,298.19	-3,748.14
1,600	ADR HUANENG PWR INTL	07-22-99	DONALDSON LUFKIN NE	80.77		22,869.95	27,769.37	-4,899.42
3,100	ADR HUANENG PWR INTL	07-23-99	DONALDSON LUFKIN NE	156.35		40,429.47	53,803.15	-13,373.68
1,300	ADR HUANENG PWR INTL	07-26-99	DONALDSON LUFKIN NE	65.54		16,094.24	22,562.61	-6,468.37
1,700	ADR HUANENG PWR INTL	07-27-99	DONALDSON LUFKIN NE	85.71		21,164.29	29,504.95	-8,340.66

SALE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,200	ADR HUANENG PWR INTL	07-28-99	CSFB NEW YORK DTC		161.39	41,438.61	55,538.73	-14,100.12
2,900	ADR HUANENG PWR INTL	07-28-99	BANKERS TRUST NEW Y		146.25	37,268.39	50,331.97	-13,063.58
1,400	ADR HUANENG PWR INTL	07-30-99	DONALDSON LUFKIN NE		70.59	17,481.63	24,298.19	-6,816.56
9,700	NOKIA (AB) OY EUR0.2	07-19-99	BEAR STEARNS NEW YO		1,899.32	947,762.46	419,086.33	528,676.13
5,300	NOKIA (AB) OY EUR0.2	07-20-99	BEAR STEARNS NEW YO		996.66	497,334.91	228,985.32	268,349.59
21,600	NOKIA (AB) OY EUR0.2	07-23-99	BEAR STEARNS NEW YO		3,779.84	1,886,138.02	933,223.17	952,914.85
1,341	CHRISTIAN DIOR FF52	06-09-99	BEAR STEARNS NEW YO		527.12	210,321.49	160,500.36	49,821.13
5,071	CHRISTIAN DIOR FF52	06-11-99	BEAR STEARNS NEW YO		2,030.01	809,974.69	606,933.14	203,041.55
2,325	CHRISTIAN DIOR FF52	06-14-99	BEAR STEARNS NEW YO		937.85	374,201.44	278,272.44	95,929.00
2,250	CHRISTIAN DIOR FF52	06-15-99	BEAR STEARNS NEW YO		907.42	362,062.22	269,295.91	92,766.31
3,327	CHRISTIAN DIOR FF52	06-16-99	BEAR STEARNS NEW YO		1,369.01	546,234.83	398,198.88	148,035.95
2,477	CHRISTIAN DIOR FF52	06-21-99	BEAR STEARNS NEW YO		1,029.12	410,620.87	296,464.87	114,156.00
495	CHRISTIAN DIOR FF52	06-22-99	BEAR STEARNS NEW YO		204.30	81,514.27	59,245.10	22,269.17
243	CHRISTIAN DIOR FF52	06-30-99	BEAR STEARNS NEW YO		99.23	39,590.64	29,083.96	10,506.68
1,642	CHRISTIAN DIOR FF52	07-02-99	BEAR STEARNS NEW YO		664.58	265,167.34	196,526.17	68,641.17
158	CHRISTIAN DIOR FF52	07-05-99	BEAR STEARNS NEW YO		64.02	25,544.07	18,910.56	6,633.51
49	CHRISTIAN DIOR FF52	07-06-99	BEAR STEARNS NEW YO		19.82	7,905.64	5,864.67	2,040.97
444	CHRISTIAN DIOR FF52	07-07-99	BEAR STEARNS NEW YO		180.69	72,093.73	53,141.06	18,952.67
63	CHRISTIAN DIOR FF52	07-08-99	BEAR STEARNS NEW YO		25.45	10,151.53	7,540.29	2,611.24
787	CHRISTIAN DIOR FF52	07-15-99	BEAR STEARNS NEW YO		308.86	123,237.25	94,193.72	29,043.53
340	CHRISTIAN DIOR FF52	07-16-99	BEAR STEARNS NEW YO		132.82	52,992.73	40,693.60	12,299.13
587	CHRISTIAN DIOR FF52	07-19-99	BEAR STEARNS NEW YO		227.63	90,821.04	70,256.31	20,564.73
1,169	CREDIT COMMERCIAL EU	05-25-99	HSBC JAMES CAPEL NE		326.05	130,094.31	100,747.01	29,347.30

PUBLIC SCHOOL TEACHERS/ SCUDDE

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,745	CREDIT COMMERCIAL EU	05-26-99	HSBC JAMES CAPEL NE		1,043.09	416,189.37	322,752.38	93,436.99
333	CREDIT COMMERCIAL EU	05-27-99	HSBC JAMES CAPEL NE		92.03	36,718.78	28,698.68	8,020.10
1,850	CREDIT COMMERCIAL EU	05-28-99	SCHRODER WERTHEIM L		510.31	203,613.47	159,437.09	44,176.38
4,860	CREDIT COMMERCIAL EU	05-28-99	HSBC JAMES CAPEL NE		1,340.60	534,898.10	418,845.55	116,052.55
2,182	CREDIT COMMERCIAL EU	05-31-99	SCHRODER WERTHEIM L		607.12	242,238.66	188,049.59	54,189.07
2,050	CREDIT COMMERCIAL EU	06-01-99	SCHRODER SECS LTD N		568.94	227,004.56	176,673.53	50,331.03
15,961	CREDIT COMMERCIAL EU	06-03-99	HSBC JAMES CAPEL NE		4,381.31	1,748,139.44	1,375,554.28	372,585.16
13,428	RHONE-POULENC SA EUR	07-19-99	JP MORGAN NEW YORK		1,737.76	693,364.69	527,796.15	165,568.54
3,052	RHONE-POULENC SA EUR	07-21-99	JP MORGAN NEW YORK		380.55	151,841.37	119,960.82	31,880.55
3,545	RHONE-POULENC SA EUR	07-23-99	JP MORGAN NEW YORK		429.41	171,334.33	139,338.50	31,995.83
8,380	VIVENDI EUR5.5	07-12-99	JP MORGAN NEW YORK		1,712.64	683,340.84	347,743.34	335,597.50
659	VIVENDI EUR5.5	07-13-99	JP MORGAN NEW YORK		131.62	52,516.76	27,346.40	25,170.36
7,735	VIVENDI EUR5.5	07-15-99	JP MORGAN NEW YORK		1,560.95	622,817.74	320,977.90	301,839.84
7,146	VIVENDI EUR5.5	07-16-99	JP MORGAN NEW YORK		1,424.19	568,255.49	296,536.27	271,719.22
11,255	METRO AG ORD NPV	07-19-99	DRESDNER KLEINWORT		1,557.14	621,299.18	687,274.85	-65,975.67
2,158	METRO AG ORD NPV	07-20-99	UBS AG LONDON		297.11	118,547.68	131,776.02	-13,228.34
2,200	METRO AG ORD NPV	07-20-99	DRESDNER KLEINWORT		302.39	120,653.96	134,340.71	-13,686.75
4,179	METRO AG ORD NPV	07-21-99	UBS AG LONDON		574.25	228,750.67	255,186.28	-26,435.61
3,833	METRO AG ORD NPV	07-22-99	UBS AG LONDON		527.28	210,485.16	234,058.15	-23,572.99
2,726	METRO AG ORD NPV	07-23-99	UBS AG LONDON		380.38	152,171.52	166,460.35	-14,288.83
1,963	METRO AG ORD NPV	07-26-99	UBS AG LONDON		267.10	106,124.04	119,868.55	-13,744.51
8,094	METRO AG ORD NPV	07-27-99	MORGAN STANLEY NEW		1,159.30	462,562.59	494,251.68	-31,689.09
2,731	METRO AG ORD NPV	07-28-99	MORGAN STANLEY NEW		393.69	157,081.40	166,765.67	-9,684.27

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,872	METRO AG ORD NPV	07-29-99	MORGAN STANLEY NEW		258.88	103,295.18	114,311.73	-11,016.55
1,512	METRO AG ORD NPV	07-30-99	MORGAN STANLEY NEW		207.70	82,871.54	92,328.71	-9,457.17
6,000	CHEUNG KONG(HLDGS) H	06-11-99	WI CARR AND SONS NE		242.47	49,622.55	46,454.75	3,167.80
6,000	CHEUNG KONG(HLDGS) H	06-11-99	SMITH BARNEY NEW YO		242.35	49,622.29	46,454.75	3,167.54
34,000	CHEUNG KONG(HLDGS) H	06-11-99	MORGAN STANLEY NEW		1,373.45	281,228.30	263,243.60	17,984.70
27,000	CHEUNG KONG(HLDGS) H	06-14-99	MORGAN STANLEY NEW		1,078.49	220,833.83	209,046.39	11,787.44
10,000	CHEUNG KONG(HLDGS) H	06-15-99	MORGAN STANLEY NEW		398.56	81,610.33	77,424.59	4,185.74
26,000	CHEUNG KONG(HLDGS) H	06-16-99	MORGAN STANLEY NEW		1,053.23	215,659.97	201,303.93	14,356.04
34,000	CHEUNG KONG(HLDGS) H	06-17-99	MORGAN STANLEY NEW		1,407.05	288,109.22	263,243.60	24,865.62
72,000	COSCO PAC LTD COM IS	05-03-99	MERRILL LYNCH(MLPFS)		241.15	49,366.30	30,532.90	18,833.40
138,000	COSCO PAC LTD COM IS	05-04-99	MERRILL LYNCH(MLPFS)		483.72	99,050.34	58,521.40	40,528.94
43,000	COSCO PAC LTD COM IS	05-05-99	MERRILL LYNCH(MLPFS)		148.38	30,385.33	18,234.93	12,150.40
85,000	COSCO PAC LTD COM IS	05-06-99	MERRILL LYNCH INTER		294.52	60,308.19	36,045.79	24,262.40
115,000	COSCO PAC LTD COM IS	05-07-99	MERRILL LYNCH INTER		408.72	83,623.49	48,767.83	34,855.66
94,000	COSCO PAC LTD COM IS	05-10-99	MERRILL LYNCH INTER		300.45	61,520.11	39,862.40	21,657.71
12,000	BK OF TOKYO-MITSUB J	07-26-99	MORGAN STANLEY NEW		87.12	174,168.78	139,022.59	35,146.19
8,000	BRIDGESTONE CORP Y50	07-26-99	MORGAN STANLEY NEW		116.26	232,400.63	135,580.14	96,820.49
7,000	FUJITSU Y50	07-26-99	MORGAN STANLEY NEW		86.45	172,818.32	87,916.64	84,901.68
3,000	ITO-YOKADO CO Y50	07-09-99	SMITH BARNEY NEW YO		287.20	191,176.50	144,702.22	46,474.28
6,000	ITO-YOKADO CO Y50	07-12-99	SMITH BARNEY NEW YO		574.24	382,249.86	289,404.45	92,845.41
5,000	ITO-YOKADO CO Y50	07-13-99	SMITH BARNEY NEW YO		482.20	320,984.70	241,170.37	79,814.33
5,000	ITO-YOKADO CO Y50	07-14-99	SMITH BARNEY NEW YO		489.34	325,737.79	241,170.37	84,567.42
1,000	ITO-YOKADO CO Y50	07-15-99	SMITH BARNEY NEW YO		98.19	65,365.40	48,234.07	17,131.33

PUBLIC SCHOOL TEACHERS/ SCUDDE

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,000	ITO-YOKADO CO Y50	07-16-99	SMITH BARNEY NEW YO		486.58	323,898.30	241,170.38	82,727.92
1,000	ITO-YOKADO CO Y50	07-19-99	SMITH BARNEY NEW YO		96.92	64,521.08	48,234.07	16,287.01
2,000	ITO-YOKADO CO Y50	07-21-99	SMITH BARNEY NEW YO		190.38	126,728.25	96,468.15	30,260.10
1,000	ITO-YOKADO CO Y50	07-22-99	SMITH BARNEY NEW YO		98.60	65,638.33	48,234.08	17,404.25
7,000	ITO-YOKADO CO Y50	07-23-99	SMITH BARNEY NEW YO		675.13	449,408.73	337,638.53	111,770.20
2,000	ITO-YOKADO CO Y50	07-23-99	GOLDMAN SACHS & CO		192.82	128,357.41	96,468.15	31,889.26
3,000	ITO-YOKADO CO Y50	07-27-99	SMITH BARNEY NEW YO		283.49	188,708.23	144,702.22	44,006.01
1,000	ITO-YOKADO CO Y50	07-28-99	SMITH BARNEY NEW YO		96.02	63,914.79	48,234.07	15,680.72
1,000	ITO-YOKADO CO Y50	07-29-99	SMITH BARNEY NEW YO		96.87	64,482.87	48,234.08	16,248.79
2,000	ITO-YOKADO CO Y50	07-30-99	SMITH BARNEY NEW YO		197.99	131,794.81	96,468.15	35,326.66
41,000	MITSUBISHI HEAVY IND	05-31-99	MERRILL LYNCH(MLPFS		216.01	156,694.88	308,694.90	-152,000.02
57,000	MITSUBISHI HEAVY IND	06-01-99	MERRILL LYNCH INTER		213.01	214,598.32	429,161.20	-214,562.88
53,000	MITSUBISHI HEAVY IND	06-02-99	MERRILL LYNCH(MLPFS		217.93	204,117.71	399,044.63	-194,926.92
23,000	MITSUBISHI HEAVY IND	06-03-99	MERRILL LYNCH INTER		135.08	89,916.55	173,170.31	-83,253.76
5,000	MITSUBISHI HEAVY IND	06-07-99	LEHMAN BROS JNC DTC		28.32	18,855.74	37,645.72	-18,789.98
46,000	MITSUBISHI HEAVY IND	06-08-99	MERRILL LYNCH(MLPFS		189.94	170,260.23	346,340.62	-176,080.39
22,000	MITSUBISHI HEAVY IND	06-09-99	MERRILL LYNCH INTER		124.43	82,826.09	165,641.16	-82,815.07
4,000	MURATA MFG CO JPY50	07-26-99	MORGAN STANLEY NEW		134.97	269,791.18	129,661.54	140,129.64
1,200	NICHIEI CO Y50(OTC L	07-12-99	MORGAN STANLEY NEW		148.19	98,640.59	70,787.20	27,853.39
1,500	NICHIEI CO Y50(OTC L	07-13-99	MORGAN STANLEY NEW		186.90	124,410.94	88,483.99	35,926.95
900	NICHIEI CO Y50(OTC L	07-14-99	MORGAN STANLEY NEW		115.44	76,843.99	53,090.40	23,753.59
3,300	NICHIEI CO Y50(OTC L	07-15-99	MORGAN STANLEY NEW		430.85	286,804.15	194,664.79	92,139.36
1,100	NICHIEI CO Y50(OTC L	07-16-99	MORGAN STANLEY NEW		139.75	93,021.89	64,888.26	28,133.63

SALE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
700	NICHEI CO Y50(OTC L	07-19-99	MORGAN STANLEY NEW		88.51	58,914.02	41,292.53	17,621.49
1,000	NICHEI CO Y50(OTC L	07-21-99	MORGAN STANLEY NEW		125.84	83,770.29	58,989.33	24,780.96
1,800	NICHEI CO Y50(OTC L	07-26-99	MORGAN STANLEY NEW		74.09	148,105.40	106,180.79	41,924.61
22,000	NIKKO SECURITIES Y50	05-06-99	SMITH BARNEY NEW YO		189.92	126,426.82	80,878.66	45,548.16
2,000	NIKKO SECURITIES Y50	05-06-99	JARDINE FLEMING NEW		17.21	11,456.21	7,352.60	4,103.61
13,000	NIKKO SECURITIES Y50	05-07-99	SMITH BARNEY NEW YO		112.57	74,935.51	47,791.93	27,143.58
2,000	NIKKO SECURITIES Y50	05-10-99	SMITH BARNEY NEW YO		17.27	11,498.41	7,352.61	4,145.80
7,000	NIKKO SECURITIES Y50	05-11-99	DAIWA SECURITIES NE		58.25	38,769.95	25,734.12	13,035.83
5,000	NIKKO SECURITIES Y50	05-11-99	SMITH BARNEY NEW YO		41.89	27,889.33	18,381.51	9,507.82
17,000	NIKKO SECURITIES Y50	05-12-99	DAIWA SECURITIES NE		136.72	91,008.44	62,497.14	28,511.30
1,800	NINTENDO CO JPY50	07-26-99	MORGAN STANLEY NEW		125.82	251,527.03	159,370.37	92,156.66
2,000	TAISHO PHARM CO Y50	05-06-99	WARBURG DILLON READ		89.84	59,801.61	50,563.68	9,237.93
5,000	TAISHO PHARM CO Y50	05-07-99	SBC WARBURG ASIA LT		226.56	150,811.82	126,409.19	24,402.63
4,000	TAISHO PHARM CO Y50	05-10-99	SBC WARBURG DILLON		179.40	119,423.49	101,127.35	18,296.14
3,000	TAISHO PHARM CO Y50	05-11-99	GOLDMAN SACHS & CO		134.89	89,794.22	75,845.52	13,948.70
2,000	TAISHO PHARM CO Y50	05-11-99	SBC WARBURG ASIA LT		89.59	59,636.81	50,563.68	9,073.13
17,000	TAISHO PHARM CO Y50	05-12-99	SBC WARBURG ASIA LT		800.84	533,092.29	429,791.25	103,301.04
12,000	TAISHO PHARM CO Y50	05-13-99	SBC WARBURG ASIA LT		550.41	366,389.54	303,382.06	63,007.48
1,000	TAISHO PHARM CO Y50	05-14-99	SBC WARBURG ASIA LT		44.52	29,636.55	25,281.84	4,354.71
7,000	TAISHO PHARM CO Y50	05-17-99	SBC WARBURG ASIA LT		299.88	199,620.30	176,972.86	22,647.44
6,000	TAISHO PHARM CO Y50	05-18-99	WARBURG DILLON READ		257.05	171,109.17	151,691.03	19,418.14
5,000	TOKYO ELECTRON Y50	07-15-99	DRESDNER KLEINWORT		602.89	401,326.12	202,077.67	199,248.45
3,000	TOKYO ELECTRON Y50	07-16-99	KLEINWORT BENSON IN		359.68	239,429.75	121,246.60	118,183.15

SALE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,000	TOKYO ELECTRON Y50	07-19-99	DRESDNER KLEINWORT		114.78	76,406.63	40,415.53	35,991.10
1,000	TOKYO ELECTRON Y50	07-21-99	DRESDNER KLEINWORT		114.01	75,895.56	40,415.53	35,480.03
1,000	TOKYO ELECTRON Y50	07-22-99	KLEINWORT BENSON IN		115.68	77,003.25	40,415.53	36,587.72
3,000	TOKYO ELECTRON Y50	07-23-99	KLEINWORT BENSON IN		315.37	209,931.31	121,246.60	88,684.71
3,000	TOKYO ELECTRON Y50	07-26-99	MORGAN STANLEY NEW		106.71	213,318.51	121,246.60	92,071.91
4,000	TOKYO ELECTRON Y50	07-28-99	DRESDNER KLEINWORT		216.10	280,827.89	161,662.14	119,165.75
5,000	TOKYO ELECTRON Y50	07-29-99	DRESDNER KLEINWORT		218.43	354,731.47	202,077.67	152,653.80
10,900	ADR TELE DE MEX SA C	05-27-99	MERRILL LYNCH INTER		574.15	873,717.03	496,535.12	377,181.91
7,800	ADR TELE DE MEX SA C	05-28-99	MERRILL LYNCH INTER		410.85	625,089.09	355,318.71	269,770.38
2,200	ADR TELE DE MEX SA C	06-01-99	MERRILL LYNCH INTER		115.75	172,171.75	100,218.10	71,953.65
3,600	ADR TELE DE MEX SA C	06-02-99	MERRILL LYNCH INTER		189.49	284,480.51	163,993.25	120,487.26
2,100	ADR TELE DE MEX SA C	06-17-99	MERRILL LYNCH INTER		110.60	167,889.40	95,662.73	72,226.67
5,200	ADR TELE DE MEX SA C	06-21-99	MERRILL LYNCH INTER		273.93	417,579.35	236,879.14	180,700.21
8,190	DSM NV NLG20	05-20-99	BEAR STEARNS NEW YO		1,614.88	805,828.64	842,572.92	-36,744.28
2,150	DSM NV NLG20	05-21-99	BEAR STEARNS NEW YO		425.39	212,271.97	221,188.25	-8,916.28
740	DSM NV NLG20	05-25-99	BEAR STEARNS NEW YO		144.79	72,250.52	76,129.91	-3,879.39
1,590	DSM NV NLG20	05-26-99	BEAR STEARNS NEW YO		308.77	154,077.52	163,576.42	-9,498.90
1,836	DSM NV NLG20	06-02-99	BEAR STEARNS NEW YO		348.07	173,689.28	188,884.48	-15,195.20
205	EQUANT NV NLG0.02	06-15-99	MORGAN STANLEY NEW		45.19	18,028.26	15,304.07	2,724.19
557	EQUANT NV NLG0.02	06-16-99	MORGAN STANLEY NEW		122.58	48,907.77	41,582.29	7,325.48
1,113	EQUANT NV NLG0.02	06-16-99	MORGAN STANLEY NEW		0.00	98,169.74	83,089.92	15,079.82
3,760	EQUANT NV NLG0.02	06-17-99	MORGAN STANLEY NEW		821.35	327,721.96	280,699.09	47,022.87
195	EQUANT NV NLG0.02	06-17-99	MORGAN STANLEY NEW		0.00	17,003.01	14,557.53	2,445.48

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,170	EQUANT NV NLG0.02	06-18-99	MORGAN STANLEY NEW		475.85	189,866.78	161,999.21	27,867.57
1,068	EQUANT NV NLG0.02	06-18-99	MORGAN STANLEY NEW		0.00	93,576.35	79,730.49	13,845.86
2,793	EQUANT NV NLG0.02	06-21-99	MORGAN STANLEY NEW		701.75	279,996.38	208,508.66	71,487.72
3,142	EQUANT NV NLG0.02	06-24-99	MORGAN STANLEY NEW		745.13	297,308.15	234,562.91	62,745.24
5,875	EQUANT NV NLG0.02	06-25-99	MORGAN STANLEY NEW		1,398.15	557,862.26	438,592.33	119,269.93
1,638	EQUANT NV NLG0.02	06-28-99	MORGAN STANLEY NEW		394.60	157,444.64	122,283.27	35,161.37
23	EQUANT NV NLG0.02	06-28-99	MORGAN STANLEY NEW		5.54	2,209.08	1,717.04	492.04
2,325	EQUANT NV NLG0.02	06-29-99	MORGAN STANLEY NEW		554.97	221,432.86	173,570.58	47,862.28
816	EQUANT NV NLG0.02	06-29-99	MORGAN STANLEY NEW		194.77	77,716.22	60,917.68	16,798.54
169	EQUANT NV NLG0.02	06-30-99	MORGAN STANLEY NEW		40.23	16,055.25	12,616.53	3,438.72
5,543	EQUANT NV NLG0.02	07-01-99	MORGAN STANLEY NEW		1,322.87	527,825.84	413,807.19	114,018.65
3,276	EQUANT NV NLG0.02	07-02-99	MORGAN STANLEY NEW		789.52	315,014.82	244,566.55	70,448.27
1,600	AGA AB SER'B'SEK5	05-20-99	INSTINET U.K LIMITE		43.38	21,646.72	22,565.12	-918.4
200	AGA AB SER'B'SEK5	05-21-99	ENSKILDA SECURITIES		5.40	2,692.56	2,820.64	-128.08
1,000	AGA AB SER'B'SEK5	05-26-99	INSTINET U.K LIMITE		26.42	13,182.34	14,103.20	-920.86
1,500	AGA AB SER'B'SEK5	05-27-99	INSTINET U.K LIMITE		38.74	19,331.37	21,154.80	-1,823.43
2,200	AGA AB SER'B'SEK5	05-28-99	INSTINET U.K LIMITE		56.56	28,222.90	31,027.04	-2,804.14
1,300	AGA AB SER'B'SEK5	05-31-99	ENSKILDA SECURITIES		32.77	16,352.75	18,334.16	-1,981.41
1,700	AGA AB SER'B'SEK5	06-01-99	ENSKILDA SECURITIES		42.54	21,229.17	23,975.44	-2,746.27
2,300	AGA AB SER'B'SEK5	06-02-99	ENSKILDA SECURITIES		57.23	28,555.41	32,437.36	-3,881.95
2,300	AGA AB SER'B'SEK5	06-03-99	ENSKILDA SECURITIES		57.36	28,623.08	32,437.36	-3,814.28
2,300	AGA AB SER'B'SEK5	06-04-99	ENSKILDA SECURITIES		57.33	28,608.10	32,437.37	-3,829.27
2,300	AGA AB SER'B'SEK5	06-07-99	ENSKILDA SECURITIES		57.60	28,744.22	32,437.36	-3,693.14

SALE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,300	AGA AB SER'B'SEK5	06-09-99	INSTINET U.K LIMITE		58.95	29,416.15	32,437.37	-3,021.22
2,700	AGA AB SER'B'SEK5	06-10-99	INSTINET U.K LIMITE		69.33	34,594.63	38,078.65	-3,484.02
3,300	AGA AB SER'B'SEK5	06-11-99	INSTINET U.K LIMITE		85.57	42,702.05	46,540.57	-3,838.52
2,300	AGA AB SER'B'SEK5	06-17-99	ENSKILDA SECURITIES		57.79	28,838.47	32,437.36	-3,598.89
1,800	AGA AB SER'B'SEK5	06-18-99	ENSKILDA SECURITIES		45.25	22,581.61	25,385.76	-2,804.15
2,400	AGA AB SER'B'SEK5	06-22-99	INSTINET U.K LIMITE		61.51	30,693.12	33,847.69	-3,154.57
1,400	AGA AB SER'B'SEK5	06-23-99	ENSKILDA SECURITIES		34.95	17,438.64	19,744.48	-2,305.84
3,700	AGA AB SER'B'SEK5	06-24-99	ENSKILDA SECURITIES		93.87	46,840.67	52,181.85	-5,341.18
2,900	AGA AB SER'B'SEK5	06-28-99	ENSKILDA SECURITIES		74.88	37,428.10	40,899.29	-3,471.19
2,900	AGA AB SER'B'SEK5	06-29-99	ENSKILDA SECURITIES		74.52	37,186.42	40,899.29	-3,712.87
8,300	AGA AB SER'B'SEK5	06-30-99	ENSKILDA SECURITIES		210.90	105,239.96	117,056.58	-11,816.62
1,000	AGA AB SER'B'SEK5	07-01-99	ENSKILDA SECURITIES		24.92	12,433.33	14,103.20	-1,669.87
1,200	AGA AB SER'B'SEK5	07-02-99	ENSKILDA SECURITIES		30.07	15,003.01	16,923.84	-1,920.83
1,200	AGA AB SER'B'SEK5	07-05-99	ENSKILDA SECURITIES		29.94	14,938.04	16,923.84	-1,985.80
5,800	AGA AB SER'B'SEK5	07-06-99	ENSKILDA SECURITIES		147.74	73,723.72	81,798.57	-8,074.85
6,900	AGA AB SER'B'SEK5	07-07-99	ENSKILDA SECURITIES		178.28	88,962.30	97,312.09	-8,349.79
3,700	AGA AB SER'B'SEK5	07-08-99	ENSKILDA SECURITIES		95.79	47,799.86	52,181.85	-4,381.99
8,700	AGA AB SER'B'SEK5	07-09-99	ENSKILDA SECURITIES		223.47	111,513.21	122,697.86	-11,184.65
700	AGA AB SER'B'SEK5	07-12-99	ENSKILDA SECURITIES		18.10	9,033.07	9,872.24	-839.17
6,000	AGA AB SER'B'SEK5	07-14-99	ENSKILDA SECURITIES		154.38	77,033.38	84,619.21	-7,585.83
2,400	AGA AB SER'B'SEK5	07-15-99	ENSKILDA SECURITIES		62.02	30,945.46	33,847.69	-2,902.23
3,400	AGA AB SER'B'SEK5	07-16-99	ENSKILDA SECURITIES		88.82	44,323.15	47,950.89	-3,627.74
400	AGA AB SER'B'SEK5	07-19-99	ENSKILDA SECURITIES		10.54	5,257.55	5,641.28	-383.73

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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
6,500	AGA AB SER'B'SEK5	07-23-99	ENSKILDA SECURITIES	173.41		86,533.10	91,670.81	-5,137.71
2,700	AGA AB SER'B'SEK5	07-26-99	ENSKILDA SECURITIES	73.76		36,804.45	38,078.65	-1,274.20
2,600	AGA AB SER'B'SEK5	07-27-99	ENSKILDA SECURITIES	74.32		37,084.24	36,668.33	415.91
400	AGA AB SER'B'SEK5	07-29-99	ENSKILDA SECURITIES	11.42		5,697.48	5,641.28	56.2
400	AGA AB SER'B'SEK5	07-30-99	INSTINET U.K LIMITE	11.41		5,693.72	5,641.28	52.44
900	AGA AB SER'B'SEK5	07-30-99	ENSKILDA SECURITIES	25.51		12,729.83	12,692.88	36.95
24,500	SKANDIA INSURANCE SE	06-11-99	DONALDSON LUFKIN AN	869.96		434,109.62	117,129.01	316,980.61
9,200	SKANDIA INSURANCE SE	06-14-99	DONALDSON LUFKIN AN	323.67		161,513.88	43,983.14	117,530.74
10,800	SKANDIA INSURANCE SE	06-15-99	DONALDSON LUFKIN AN	370.21		184,732.66	51,632.38	133,100.28
4,700	SKANDIA INSURANCE SE	06-16-99	DONALDSON LUFKIN AN	162.99		81,334.30	22,469.65	58,864.65
19,700	SKANDIA INSURANCE SE	06-17-99	DONALDSON & CO., NE	695.54		347,073.77	94,181.28	252,892.49
18,000	SKANDIA INSURANCE SE	06-18-99	DONALDSON LUFKIN AN	653.53		326,110.68	86,053.96	240,056.72
5,600	SKANDIA INSURANCE SE	06-21-99	DONALDSON LUFKIN AN	208.04		103,814.29	26,772.34	77,041.95
3,100	SKANDIA INSURANCE SE	06-22-99	BANCO COMERCIAL POR	115.59		57,680.21	14,820.40	42,859.81
700	SKANDIA INSURANCE SE	06-23-99	DONALDSON LUFKIN AN	26.02		12,981.83	3,346.54	9,635.29
4,700	SKANDIA INSURANCE SE	06-24-99	DONALDSON LUFKIN AN	175.11		87,381.34	22,469.65	64,911.69
3,400	SKANDIA INSURANCE SE	06-28-99	DONALDSON LUFKIN AN	127.76		63,750.91	16,254.64	47,496.27
1,600	SKANDIA INSURANCE SE	06-29-99	DONALDSON LUFKIN AN	59.68		29,782.23	7,649.24	22,132.99
5,900	SKANDIA INSURANCE SE	06-29-99	INSTINET U.K LIMITE	220.61		110,081.97	28,206.58	81,875.39
4,400	SKANDIA INSURANCE SE	06-30-99	INSTINET U.K LIMITE	165.13		82,397.76	21,035.41	61,362.35
5,000	SKANDIA INSURANCE SE	06-30-99	DONALDSON LUFKIN AN	189.11		94,367.95	23,903.88	70,464.07
1,200	SKANDIA INSURANCE SE	07-01-99	INSTINET U.K LIMITE	45.61		22,760.09	5,736.93	17,023.16
10,100	SKANDIA INSURANCE SE	07-05-99	DEN DANSKE BANK STO	375.16		187,203.38	48,285.84	138,917.54

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SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,300	SKANDIA INSURANCE SE	07-09-99	INSTINET U K LIMITE		47.60	23,750.42	6,215.01	17,535.41
6,100	SKANDIA INSURANCE SE	07-12-99	DONALDSON LUFKIN AN		227.35	113,448.31	29,162.73	84,285.58
2,700	SKANDIA INSURANCE SE	07-14-99	DONALDSON LUFKIN AN		99.94	49,870.96	12,908.09	36,962.87
4,000	SKANDIA INSURANCE SE	07-15-99	DONALDSON LUFKIN AN		148.04	73,872.15	19,123.10	54,749.05
7,100	SKANDIA INSURANCE SE	07-16-99	DONALDSON LUFKIN AN		264.37	131,922.36	33,943.51	97,978.85
5,000	SKANDIA INSURANCE SE	07-19-99	DONALDSON LUFKIN AN		187.55	93,587.91	23,903.88	69,684.03
900	SKANDIA INSURANCE SE	07-21-99	DONALDSON LUFKIN AN		33.99	16,962.92	4,302.70	12,660.22
3,000	SKANDIA INSURANCE SE	07-22-99	DONALDSON LUFKIN AN		113.85	56,809.38	14,342.33	42,467.05
7,000	SKF AB SER'A' SEK 12.5	07-26-99	MORGAN STANLEY NEW		287.60	143,511.76	120,928.41	22,583.35
10,200	SKF AB SER'A' SEK 12.5	07-28-99	MORGAN STANLEY NEW		426.72	212,932.21	176,209.96	36,722.25
1,200	SKF AB SER'A' SEK 12.5	07-29-99	MORGAN STANLEY NEW		50.01	24,953.01	20,730.58	4,222.43
12,600	SKF AB SER'A' SEK 12.5	07-30-99	MORGAN STANLEY NEW		517.84	258,404.89	217,671.13	40,733.76
500	SKF SER'B' SEK 12.50	07-26-99	MORGAN STANLEY NEW		22.10	11,026.45	11,952.09	-925.64
500	SKF SER'B' SEK 12.50	07-27-99	MORGAN STANLEY NEW		22.12	11,037.54	11,952.09	-914.55
1,000	SKF SER'B' SEK 12.50	07-28-99	MORGAN STANLEY NEW		44.26	22,085.40	23,904.17	-1,818.77
400	SKF SER'B' SEK 12.50	07-29-99	MORGAN STANLEY NEW		17.21	8,588.66	9,561.67	-973.01
300	SKF SER'B' SEK 12.50	07-29-99	KLEINWORT BENSON LT		13.08	6,527.56	7,171.25	-643.69
1,300	SKF SER'B' SEK 12.50	07-30-99	MORGAN STANLEY NEW		56.60	28,242.41	31,075.43	-2,833.02
21,100	SWEDISH MATCH AB SEK	05-14-99	ENSKILDA SECURITIES		150.61	75,152.93	71,591.84	3,561.09
100	SWEDISH MATCH AB SEK	05-19-99	INSTINET U K LIMITE		0.71	354.53	339.3	15.23
50,500	SWEDISH MATCH AB SEK	05-20-99	ENSKILDA SECURITIES		358.74	179,010.80	171,345.41	7,665.39
12,000	SWEDISH MATCH AB SEK	05-20-99	INSTINET U K LIMITE		85.73	42,779.26	40,715.74	2,063.52
67,800	SWEDISH MATCH AB SEK	05-21-99	ENSKILDA SECURITIES		484.26	241,645.70	230,043.93	11,601.77

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
9,900	SWEDISH MATCH AB SEK	05-25-99	INSTINET U.K LIMITE		70.22	35,038.38	33,590.49	1,447.89
59,900	SWEDISH MATCH AB SEK	05-25-99	ENSKILDA SECURITIES		423.52	211,337.03	203,239.41	8,097.62
5,700	SWEDISH MATCH AB SEK	05-26-99	INSTINET U.K LIMITE		42.07	20,994.36	19,339.98	1,654.38
42,400	SWEDISH MATCH AB SEK	05-26-99	ENSKILDA SECURITIES		311.96	155,669.64	143,862.28	11,807.36
29,200	SWEDISH MATCH AB SEK	05-27-99	ENSKILDA SECURITIES		216.35	107,957.08	99,074.97	8,882.11
5,200	SWEDISH MATCH AB SEK	05-27-99	INSTINET SERVICES L		38.67	19,296.86	17,643.49	1,653.37
10,200	SWEDISH MATCH AB SEK	05-28-99	ENSKILDA SECURITIES		74.51	37,180.35	34,608.38	2,571.97
29,200	SWEDISH MATCH AB SEK	05-31-99	ENSKILDA SECURITIES		223.77	111,660.80	99,074.97	12,585.83
14,500	SWEDISH MATCH AB SEK	06-01-99	INSTINET U.K LIMITE		106.89	53,338.88	49,198.19	4,140.69
34,700	SWEDISH MATCH AB SEK	06-01-99	ENSKILDA SECURITIES		250.54	125,019.20	117,736.35	7,282.85
12,900	SWEDISH MATCH AB SEK	06-02-99	INSTINET U.K LIMITE		94.55	47,178.74	43,769.42	3,409.32
7,100	SWEDISH MATCH AB SEK	06-02-99	KLEINWORT BENSON LT		52.09	25,994.75	24,090.15	1,904.60
17,300	SWEDISH MATCH AB SEK	06-03-99	INSTINET U.K LIMITE		128.99	64,367.55	58,698.53	5,669.02
7,200	SWEDISH MATCH AB SEK	06-04-99	INSTINET U.K LIMITE		53.46	26,674.26	24,429.44	2,244.82
1,300	SWEDISH MATCH AB SEK	06-07-99	INSTINET U.K LIMITE		9.61	4,797.41	4,410.87	386.54
9,100	SWEDISH MATCH AB SEK	06-08-99	INSTINET U.K LIMITE		67.52	33,690.51	30,876.10	2,814.41
14,600	SWEDISH MATCH AB SEK	06-10-99	INSTINET U.K LIMITE		105.63	52,707.83	49,537.48	3,170.35
3,000	SWEDISH MATCH AB SEK	06-11-99	INSTINET U.K LIMITE		22.13	11,042.50	10,178.94	863.56
11,300	SWEDISH MATCH AB SEK	06-14-99	INSTINET U.K LIMITE		82.96	41,395.42	38,340.66	3,054.76
3,800	SWEDISH MATCH AB SEK	06-15-99	INSTINET U.K LIMITE		28.05	13,996.94	12,893.32	1,103.62
2,100	SWEDISH MATCH AB SEK	06-16-99	INSTINET U.K LIMITE		15.38	7,675.39	7,125.25	550.14
1,100	SWEDISH MATCH AB SEK	06-17-99	INSTINET U.K LIMITE		8.00	3,991.97	3,732.28	259.69
6,000	SWEDISH MATCH AB SEK	06-18-99	INSTINET U.K LIMITE		43.92	21,914.32	20,357.87	1,556.45

PUBLIC SCHOOL TEACHERS/ SCUDDE

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,300	SWEDISH MATCH AB SEK	06-21-99	INSTINET U.K LIMITE		38.97	19,447.82	17,982.79	1,465.03
1,300	SWEDISH MATCH AB SEK	06-22-99	INSTINET U.K LIMITE		9.55	4,764.42	4,410.87	353.55
2,900	SWEDISH MATCH AB SEK	06-22-99	HANDELSBANKEN EQUIT		21.26	10,611.15	9,839.64	771.51
3,000	SWEDISH MATCH AB SEK	06-23-99	INSTINET U.K LIMITE		21.83	10,893.64	10,178.93	714.71
600	SWEDISH MATCH AB SEK	06-24-99	INSTINET U.K LIMITE		4.37	2,180.17	2,035.79	144.38
3,600	SWEDISH MATCH AB SEK	06-28-99	INSTINET U.K LIMITE		26.44	13,192.43	12,214.72	977.71
3,100	SWEDISH MATCH AB SEK	07-02-99	INSTINET U.K LIMITE		22.35	11,151.18	10,518.23	632.95
14,600	SWEDISH MATCH AB SEK	07-05-99	DEN DANSKE BANK STO		107.11	53,448.72	49,537.48	3,911.24
9,000	SWEDISH MATCH AB SEK	07-07-99	INSTINET U.K LIMITE		65.94	32,903.37	30,536.81	2,366.56
3,100	SWEDISH MATCH AB SEK	07-08-99	INSTINET U.K LIMITE		22.88	11,415.43	10,518.23	897.2
7,900	SWEDISH MATCH AB SEK	07-09-99	INSTINET U.K LIMITE		57.61	28,747.23	26,804.53	1,942.70
55,600	SWEDISH MATCH AB SEK	07-14-99	BEAR STEARNS NEW YO		406.94	203,062.78	188,649.59	14,413.19
43,900	SWEDISH MATCH AB SEK	07-16-99	BEAR STEARNS NEW YO		325.57	162,457.22	148,951.75	13,505.47
33,800	SWEDISH MATCH AB SEK	07-20-99	BEAR STEARNS NEW YO		253.30	126,397.75	114,682.67	11,715.08
2,817	UBS AG CHF20(REGD)	07-23-99	JP MORGAN NEW YORK		2,079.73	829,812.85	920,960.71	-91,147.86
2,860	UBS AG CHF20(REGD)	07-26-99	JP MORGAN NEW YORK		2,046.59	816,588.09	935,018.68	-118,430.59
2,610	UBS AG CHF20(REGD)	07-27-99	JP MORGAN NEW YORK		1,909.91	762,054.18	853,286.28	-91,232.10
4,400	ASTRAZENECA COMM ST	07-15-99	DEUTSCHE BANK SECUR		320.37	159,866.31	67,441.51	92,424.80
16,816	ASTRAZENECA COMM ST	07-15-99	DEUTSCHE BANK SECUR		1,224.41	610,979.96	257,749.19	353,230.77
700	ASTRAZENECA COMM ST	07-16-99	DEUTSCHE BANK SECUR		50.44	25,168.89	10,729.33	14,439.56
1,900	ASTRAZENECA COMM ST	07-19-99	DEUTSCHE BANK SECUR		138.13	68,926.49	29,122.47	39,804.02
900	ASTRAZENECA COMM ST	07-22-99	DEUTSCHE BANK SECUR		64.64	32,255.21	13,794.86	18,460.35
1,492	ASTRAZENECA COMM ST	07-27-99	DEUTSCHE BANK SECUR		108.58	54,178.89	22,868.80	31,310.09

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SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
628	BOC GROUP ORD 25P	07-12-99	CITIBANK N.A. LONDO	13.65		13,638.52	9,159.92	4,478.60
4,672	BOC GROUP ORD 25P	07-13-99	CITIBANK N.A. LONDO	98.53		98,042.04	68,145.17	29,896.87
9,344	BOC GROUP ORD 25P	07-13-99	CITIBANK N.A. LONDO	198.55		197,961.07	136,290.34	61,670.73
2,213	LONRHO AFRICA ORD GB	06-28-99	CORPORATE ACTIONS	0.00		0	1,683.37	-1,683.37
58,211	ORANGE ORD GBP0.20	05-25-99	CITIBANK N.A. LONDO	808.31		807,505.47	391,778.99	415,726.48
50,012	ORANGE ORD GBP0.20	05-26-99	CITIBANK N.A. LONDO	701.25		700,139.56	336,597.05	363,542.51
16,862	ORANGE ORD GBP0.20	06-01-99	CITIBANK N.A. LONDO	237.10		236,465.65	113,486.75	122,978.90
10,386	ORANGE ORD GBP0.20	06-02-99	CITIBANK N.A. LONDO	146.58		146,029.23	69,901.16	76,128.07
1,753	ORANGE ORD GBP0.20	06-03-99	CITIBANK N.A. LONDO	25.09		24,662.66	11,798.26	12,864.40
4,061	ORANGE ORD GBP0.20	06-04-99	CITIBANK N.A. LONDO	57.40		56,952.57	27,331.85	29,620.72
49,257	ORANGE ORD GBP0.20	06-07-99	CITIBANK N.A. LONDO	704.75		703,633.56	331,515.65	372,117.91
68,180	ORANGE ORD GBP0.20	06-08-99	CITIBANK N.A. LONDO	985.87		984,486.17	458,873.61	525,612.56
2,748,365						49,534,157.38	36,954,774.41	12,579,382.97

PUBLIC SCH TEACHERS/MSAM

2,500	BRAMBLÉS INDS LTD AS	05-21-99	SBC WARBURG & CO LT	452.15		69,111.09	30,962.21	38,148.88
2,500	ALCATEL EUR10	07-30-99	HSBC INVESTMENT BAN	4,854.99		365,216.37	252,634.61	112,581.76
400	BONGRAIN SA FRF50	07-23-99	COMMERZBANK LONDON	45.98		155,228.63	191,912.52	-36,683.89
95	BONGRAIN SA FRF50	07-30-99	COMMERZBANK LONDON	113.00		37,555.36	45,579.22	-8,023.86
500	ELF AQUITAINE EUR8	05-06-99	MORGAN STANLEY BK L	0.00		79,330.67	44,392.28	34,938.39
1,300	ELF AQUITAINE EUR8	05-14-99	DEUTSCHE MORGAN GRE	492.03		196,317.82	115,419.92	80,897.90
500	ELF AQUITAINE EUR8	05-21-99	DEUTSCHE MORGAN GRE	187.26		74,708.08	44,392.28	30,315.80

PUBLIC SCH TEACHERS/MSAM

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,100	ELF AQUITAINE EUR8	05-28-99	DEUTSCHE MORGAN GRE		404.81	161,518.93	97,663.01	63,855.92
1,100	ELF AQUITAINE EUR8	06-07-99	DEUTSCHE BANK LONDO		398.57	159,027.47	97,663.01	61,364.46
1,900	ELF AQUITAINE EUR8	06-11-99	SBC WARBURG & CO LT		843.04	280,171.92	168,690.66	111,481.26
2,400	SCOR NPV	05-14-99	JP MORGAN SECURITIE		403.70	134,165.25	93,045.80	41,119.45
400	SCOR NPV	05-18-99	BANQUE NATIONALE DE		54.97	21,931.22	15,507.63	6,423.59
4,900	SCOR NPV	05-21-99	JP MORGAN SECURITIE		802.47	266,687.92	189,968.50	76,719.42
2,400	SCOR NPV	05-28-99	JP MORGAN SECURITIE		382.88	127,241.62	93,045.80	34,195.82
1,100	SCOR NPV	06-02-99	JP MORGAN SECURITIE		174.47	57,983.58	42,645.99	15,337.59
6,637	BASF AG NPV	07-16-99	GOLDMAN SACHS INTL		901.10	299,473.83	184,517.83	114,956.00
3,000	BASF AG NPV	07-23-99	JP MORGAN SECURITIE		422.72	140,484.27	83,404.17	57,080.10
2,932	BASF AG NPV	07-30-99	JP MORGAN SECURITIE		407.14	135,307.39	81,513.68	53,793.71
568	KARSTADT AG DEM50(VA	05-07-99	JP MORGAN SECURITIE		746.26	248,007.94	221,438.90	26,569.04
552	KARSTADT AG DEM50(VA	05-14-99	JP MORGAN SECURITIE		718.61	238,815.87	215,201.18	23,614.69
649	KARSTADT AG DEM50(VA	05-21-99	JP MORGAN SECURITIE		839.93	279,137.80	253,017.33	26,120.47
315	KARSTADT AG DEM50(VA	05-28-99	JP MORGAN SECURITIE		395.56	131,458.01	122,805.02	8,652.99
185	KARSTADT AG DEM50(VA	06-04-99	JP MORGAN SECURITIE		231.31	76,871.05	72,123.58	4,747.47
312	KARSTADT AG DEM50(VA	06-07-99	JP MORGAN SECURITIE		404.69	134,491.97	121,635.45	12,856.52
4,152	RWE AG NPV	05-14-99	KLEINWORT BENSON SE		521.01	207,882.07	219,101.20	-11,219.13
3,416	RWE AG NPV	05-28-99	KLEINWORT BENSON SE		393.17	156,873.73	180,262.45	-23,388.72
15,000	SWIRE PACIFIC 'A'HKD	05-06-99	ROBERT FLEMING & CO		551.13	86,084.50	65,238.17	20,846.33
16,000	SWIRE PACIFIC 'A'HKD	05-07-99	ROBERT FLEMING & CO		580.54	90,684.55	69,587.38	21,097.17
8,500	SWIRE PACIFIC 'A'HKD	05-10-99	ROBERT FLEMING & CO		300.56	46,929.49	36,968.30	9,961.19
15,000	SWIRE PACIFIC 'A'HKD	05-12-99	ROBERT FLEMING & CO		540.10	84,350.81	65,238.17	19,112.64

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
7,500	SWIRE PACIFIC 'A'HKD	05-13-99	ROBERT FLEMING & CO		267.01	41,682.14	32,619.08	9,063.06
16,000	SWIRE PACIFIC 'A'HKD	05-14-99	ROBERT FLEMING & CO		575.55	89,888.35	69,587.38	20,300.97
12,500	SWIRE PACIFIC 'B'HKD	05-06-99	W.I.CARR AND SONS C		41.78	10,772.39	9,219.27	1,553.12
15,000	SWIRE PACIFIC 'B'HKD	05-07-99	W.I.CARR AND SONS C		49.49	12,736.05	11,063.12	1,672.93
10,000	SWIRE PACIFIC 'B'HKD	05-10-99	W.I.CARR AND SONS C		32.62	8,362.15	7,375.41	986.74
12,500	SWIRE PACIFIC 'B'HKD	05-11-99	W.I.CARR AND SONS C		39.27	10,112.78	9,219.27	893.51
7,500	SWIRE PACIFIC 'B'HKD	05-12-99	W.I.CARR AND SONS C		24.65	6,308.14	5,531.56	776.58
5,000	SWIRE PACIFIC 'B'HKD	05-13-99	ROBERT FLEMING & CO		26.93	4,183.11	3,687.71	495.4
5,000	SWIRE PACIFIC 'B'HKD	05-14-99	ROBERT FLEMING & CO		27.18	4,230.01	3,687.71	542.3
5,000	SWIRE PACIFIC 'B'HKD	05-17-99	ROBERT FLEMING & CO		26.63	4,122.96	3,687.71	435.25
2,500	SWIRE PACIFIC 'B'HKD	05-18-99	ROBERT FLEMING & CO		13.12	2,046.26	1,843.85	202.41
2,500	SWIRE PACIFIC 'B'HKD	05-19-99	ROBERT FLEMING & CO		12.80	1,986.26	1,843.85	142.41
7,500	SWIRE PACIFIC 'B'HKD	06-22-99	ROBERT FLEMING & CO		38.34	5,976.32	5,531.56	444.76
43,900	TELECOM ITALIA SPA D	06-18-99	ROBERT FLEMING & CO		631.75	251,974.31	126,014.52	125,959.79
3,500	TELECOM ITALIA SPA D	06-25-99	ROBERT FLEMING & CO		49.95	19,866.04	10,046.72	9,819.32
32,700	TELECOM ITALIA SPA D	07-09-99	ROBERT FLEMING & CO		467.48	186,315.00	93,865.03	92,449.97
13,700	TELECOM ITALIA SPA D	07-16-99	ROBERT FLEMING & CO		204.98	81,274.36	39,325.72	41,948.64
1,200	AOYAMA TRADING Y50	06-17-99	SCHRODER SECS LTD L		75.61	37,730.10	32,391.79	5,338.31
1,600	AOYAMA TRADING Y50	06-18-99	SCHRODER SECS LTD L		100.47	50,134.74	43,189.06	6,945.68
1,000	AOYAMA TRADING Y50	06-21-99	SCHRODER SECS LTD L		60.34	30,105.76	26,993.16	3,112.60
2,000	AOYAMA TRADING Y50	06-22-99	SCHRODER SECS LTD L		122.67	61,215.03	53,986.32	7,228.71
2,000	AOYAMA TRADING Y50	06-23-99	SCHRODER SECS LTD L		127.95	63,849.60	53,986.32	9,863.28
1,400	AOYAMA TRADING Y50	06-24-99	SCHRODER SECS LTD L		90.39	45,102.92	37,790.43	7,312.49

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SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,600	AOYAMA TRADING Y50	06-25-99	SCHRODER SECS LTD L		174.05	86,852.33	70,182.22	16,670.11
900	AOYAMA TRADING Y50	06-28-99	SCHRODER SECS LTD L		59.09	29,485.00	24,293.84	5,191.16
2,000	AOYAMA TRADING Y50	06-29-99	SCHRODER SECS LTD L		130.64	65,188.22	53,986.32	11,201.90
2,000	AOYAMA TRADING Y50	07-01-99	SCHRODER SECS LTD L		134.91	67,323.12	53,986.32	13,336.80
2,800	AOYAMA TRADING Y50	07-02-99	SCHRODER SECS LTD L		192.59	96,102.04	75,580.85	20,521.19
2,000	AOYAMA TRADING Y50	07-05-99	SCHRODER SECS LTD L		139.01	69,365.61	53,986.32	15,379.29
1,900	AOYAMA TRADING Y50	07-06-99	SCHRODER SECS LTD L		130.80	65,268.37	51,287.01	13,981.36
1,900	AOYAMA TRADING Y50	07-07-99	SCHRODER SECS LTD L		132.60	66,166.91	51,287.01	14,879.90
1,200	AOYAMA TRADING Y50	07-14-99	SCHRODER SECS LTD L		83.92	41,873.19	32,391.79	9,481.40
1,100	AOYAMA TRADING Y50	07-15-99	SCHRODER SECS LTD L		76.88	38,360.79	29,692.48	8,668.31
2,000	AOYAMA TRADING Y50	07-16-99	SCHRODER SECS LTD L		146.86	73,279.67	53,986.32	19,293.35
1,800	AOYAMA TRADING Y50	07-19-99	SCHRODER SECS LTD L		125.13	62,438.16	48,587.69	13,850.47
1,000	AOYAMA TRADING Y50	07-21-99	SCHRODER SECS LTD L		67.76	33,813.81	26,993.16	6,820.65
3,000	AOYAMA TRADING Y50	07-23-99	SCHRODER SECS LTD L		188.41	94,017.61	80,979.48	13,038.13
1,300	AOYAMA TRADING Y50	07-26-99	SCHRODER SECS LTD L		86.91	43,367.40	35,091.11	8,276.29
800	AOYAMA TRADING Y50	07-27-99	SCHRODER SECS LTD L		52.22	26,062.10	21,594.53	4,467.57
800	AOYAMA TRADING Y50	07-28-99	SCHRODER SECS LTD L		51.13	25,511.35	21,594.53	3,916.82
1,100	AOYAMA TRADING Y50	07-29-99	SCHRODER SECS LTD L		72.90	36,378.00	29,692.48	6,685.52
1,600	AOYAMA TRADING Y50	07-30-99	SCHRODER SECS LTD L		106.26	53,024.63	43,189.06	9,835.57
900	CHUDENKO CORP JPY50	06-23-99	CORPORATE ACTIONS		0.00	15,583.84	26,076.73	-10,492.89
9,000	FUJISAWA PHARMA CO Y	05-06-99	SBC WARBURG & CO LT		292.85	146,132.81	80,453.09	65,679.72
2,000	FUJISAWA PHARMA CO Y	05-07-99	SBC WARBURG ASIA LT		65.34	32,607.59	17,878.46	14,729.13
1,000	FUJISAWA PHARMA CO Y	05-10-99	SBC WARBURG & CO LT		32.39	16,164.74	8,939.23	7,225.51

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
4,000	FUJISAWA PHARMA CO Y	05-10-99	SBC WARBURG & CO LT		129.59	64,664.94	35,756.93	28,908.01
1,000	FUJISAWA PHARMA CO Y	05-14-99	SBC WARBURG ASIA LT		32.05	15,994.90	8,939.23	7,055.67
1,000	FUJISAWA PHARMA CO Y	06-08-99	SBC WARBURG ASIA LT		32.21	16,075.07	8,939.23	7,135.84
1,000	FUJISAWA PHARMA CO Y	06-09-99	SBC WARBURG ASIA LT		32.50	16,217.50	8,939.23	7,278.27
1,000	FUJISAWA PHARMA CO Y	06-10-99	SBC WARBURG ASIA LT		32.76	16,348.14	8,939.23	7,408.91
1,000	FUJISAWA PHARMA CO Y	06-11-99	SBC WARBURG ASIA LT		32.80	16,368.22	8,939.23	7,428.99
3,000	FUJISAWA PHARMA CO Y	06-14-99	SBC WARBURG ASIA LT		99.15	49,478.19	26,817.70	22,660.49
1,000	FUJISAWA PHARMA CO Y	06-15-99	SBC WARBURG ASIA LT		32.38	16,161.83	8,939.23	7,222.60
3,000	FUJISAWA PHARMA CO Y	06-22-99	SBC WARBURG & CO LT		96.53	48,168.94	26,817.70	21,351.24
5,000	FUJISAWA PHARMA CO Y	06-23-99	SBC WARBURG ASIA LT		163.18	81,428.13	44,696.16	36,731.97
2,000	FUJISAWA PHARMA CO Y	06-24-99	SBC WARBURG ASIA LT		65.01	32,444.00	17,878.47	14,565.53
4,000	FUJISAWA PHARMA CO Y	06-25-99	SBC WARBURG & CO LT		129.72	64,732.93	35,756.93	28,976.00
4,000	FUJISAWA PHARMA CO Y	06-28-99	SBC WARBURG ASIA LT		131.45	65,595.32	35,756.93	29,838.39
3,000	FUJISAWA PHARMA CO Y	06-29-99	SBC WARBURG & CO LT		98.77	49,288.33	26,817.70	22,470.63
2,000	FUJISAWA PHARMA CO Y	07-01-99	SBC WARBURG & CO LT		64.95	32,414.74	17,878.47	14,536.27
2,000	FUJISAWA PHARMA CO Y	07-02-99	SBC WARBURG ASIA LT		65.13	32,500.79	17,878.47	14,622.32
3,000	FUJISAWA PHARMA CO Y	07-05-99	SBC WARBURG & CO LT		97.38	48,592.09	26,817.70	21,774.39
3,000	FUJISAWA PHARMA CO Y	07-06-99	SBC WARBURG ASIA LT		95.68	47,742.95	26,817.70	20,925.25
1,000	FUJISAWA PHARMA CO Y	07-07-99	SBC WARBURG & CO LT		31.96	15,949.31	8,939.23	7,010.08
1,000	FUJISAWA PHARMA CO Y	07-09-99	SBC WARBURG & CO LT		31.77	15,857.47	8,939.23	6,918.24
16	JAPAN TOBACCO INC JP	07-15-99	KLEINWORT BENSON SE		193.53	193,330.56	123,874.33	69,456.23
15	JAPAN TOBACCO INC JP	07-16-99	KLEINWORT BENSON SE		182.23	182,045.24	116,132.18	65,913.06
1	JAPAN TOBACCO INC JP	07-19-99	KLEINWORT BENSON SE		11.91	11,894.82	7,742.15	4,152.67

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SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
18	JAPAN TOBACCO INC JP	07-21-99	KLEINWORT BENSON SE	218.93		218,711.48	139,358.62	79,352.86
4	JAPAN TOBACCO INC JP	07-22-99	KLEINWORT BENSON SE	48.92		48,871.59	30,968.58	17,903.01
10	JAPAN TOBACCO INC JP	07-27-99	KLEINWORT BENSON SE	120.47		120,351.09	77,421.46	42,929.63
13	JAPAN TOBACCO INC JP	07-28-99	KLEINWORT BENSON SE	157.25		157,088.49	100,647.89	56,440.60
8,000	KAO CORP JPY50	06-17-99	SBC WARBURG & CO LT	448.48		223,794.98	94,951.37	128,843.61
6,000	KAO CORP JPY50	06-18-99	SBC WARBURG & CO LT	341.71		170,517.74	71,213.53	99,304.21
8,000	KAO CORP JPY50	06-21-99	SBC WARBURG ASIA LT	451.66		225,381.26	94,951.37	130,429.89
8,000	KAO CORP JPY50	06-22-99	SBC WARBURG ASIA LT	449.88		224,490.38	94,951.37	129,539.01
7,000	KAO CORP JPY50	06-23-99	SBC WARBURG ASIA LT	389.72		194,473.34	83,082.45	111,390.89
3,000	KAO CORP JPY50	06-24-99	SBC WARBURG ASIA LT	165.46		82,564.83	35,606.77	46,958.06
7,000	KAO CORP JPY50	06-25-99	SBC WARBURG & CO LT	388.50		193,861.16	83,082.45	110,778.71
6,000	KAO CORP JPY50	06-28-99	SBC WARBURG & CO LT	337.23		168,280.58	71,213.53	97,067.05
6,000	KAO CORP JPY50	06-29-99	KLEINWORT BENSON SE	335.68		167,501.99	71,213.53	96,288.46
16,000	KAO CORP JPY50	07-01-99	KLEINWORT BENSON SE	462.26		461,798.15	189,902.75	271,895.40
11,000	KAO CORP JPY50	07-02-99	KLEINWORT BENSON SE	319.12		318,808.32	130,558.14	188,250.18
13,000	KAO CORP JPY50	07-05-99	KLEINWORT BENSON SE	380.21		379,830.63	154,295.98	225,534.65
16,000	KAO CORP JPY50	07-06-99	KLEINWORT BENSON SE	455.34		454,880.18	189,902.75	264,977.43
12,000	KAO CORP JPY50	07-07-99	ROBERT FLEMING & CO	328.93		338,641.26	142,427.06	196,214.20
8,000	KAO CORP JPY50	07-08-99	ROBERT FLEMING & CO	287.75		222,023.92	94,951.37	127,072.55
8,000	KAO CORP JPY50	07-09-99	ROBERT FLEMING & CO	284.48		218,570.65	94,951.37	123,619.28
10,000	KAO CORP JPY50	07-12-99	ROBERT FLEMING & CO	305.97		275,756.16	118,689.22	157,066.94
10,000	KAO CORP JPY50	07-13-99	ROBERT FLEMING & CO	320.88		276,084.45	118,689.22	157,395.23
12,000	KAO CORP JPY50	07-14-99	ROBERT FLEMING & CO	321.29		327,994.45	142,427.06	185,567.39

SALE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
7,000	KAO CORP JPY50	07-15-99	KLEINWORT BENSON SE		191.14	190,946.86	83,082.45	107,864.41
10,000	KAO CORP JPY50	07-16-99	KLEINWORT BENSON SE		263.34	263,081.98	118,689.22	144,392.76
7,000	KAO CORP JPY50	07-19-99	KLEINWORT BENSON SE		181.72	181,532.36	83,082.45	98,449.91
10,000	KAO CORP JPY50	07-21-99	KLEINWORT BENSON SE		259.45	259,189.98	118,689.22	140,500.76
5,000	KAO CORP JPY50	07-22-99	KLEINWORT BENSON SE		115.74	132,021.30	59,344.61	72,676.69
7,000	KAO CORP JPY50	07-23-99	KLEINWORT BENSON SE		188.24	188,051.14	83,082.45	104,968.69
4,000	KAO CORP JPY50	07-26-99	KLEINWORT BENSON SE		108.27	108,159.98	47,475.69	60,684.29
3,000	KAO CORP JPY50	07-27-99	KLEINWORT BENSON SE		80.61	80,532.16	35,606.77	44,925.39
3,000	KAO CORP JPY50	07-28-99	KLEINWORT BENSON SE		81.04	80,960.07	35,606.77	45,353.30
3,000	KAO CORP JPY50	07-29-99	KLEINWORT BENSON SE		80.43	80,348.23	35,606.77	44,741.46
1,000	SHISEIDO CO Y50	06-11-99	ROBERT FLEMING & CO		36.60	15,057.98	10,487.30	4,570.68
1,000	SHISEIDO CO Y50	06-14-99	ROBERT FLEMING & CO		36.45	14,911.61	10,487.30	4,424.31
1,000	SHISEIDO CO Y50	06-15-99	ROBERT FLEMING & CO		35.73	14,610.86	10,487.30	4,123.56
3,000	TOYO SEIKAN KAISHA J	05-06-99	NOMURA BANK INTL PL		127.73	63,736.68	66,281.99	-2,545.31
3,000	TOYO SEIKAN KAISHA J	05-07-99	NOMURA BANK INTL PL		127.84	63,790.45	66,281.99	-2,491.54
1,000	TOYO SEIKAN KAISHA J	05-10-99	NOMURA BANK INTL PL		41.99	20,957.07	22,094.00	-1,136.93
2,000	TOYO SEIKAN KAISHA J	05-11-99	NOMURA BANK INTL PL		81.33	40,583.68	44,188.00	-3,604.32
3,000	TOYO SEIKAN KAISHA J	05-12-99	NOMURA BANK INTL PL		125.67	62,709.02	66,281.99	-3,572.97
2,000	TOYO SEIKAN KAISHA J	05-13-99	NOMURA BANK INTL PL		85.33	42,580.44	44,188.00	-1,607.56
1,000	TOYO SEIKAN KAISHA J	05-14-99	NOMURA BANK INTL PL		42.16	21,038.22	22,094.00	-1,055.78
2,000	TOYO SEIKAN KAISHA J	05-17-99	NOMURA BANK INTL PL		81.42	40,629.48	44,187.99	-3,558.51
2,000	TOYO SEIKAN KAISHA J	05-18-99	NOMURA BANK INTL PL		79.83	39,835.16	44,188.00	-4,352.84
1,000	TOYO SEIKAN KAISHA J	05-19-99	NOMURA BANK INTL PL		39.76	19,841.33	22,094.00	-2,252.67

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SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,000	TOYO SEIKAN KAISHA J	05-20-99	NOMURA BANK INTL PL		77.33	38,585.97	44,187.99	-5,602.02
2,000	TOYO SEIKAN KAISHA J	05-25-99	NOMURA BANK INTL PL		77.10	38,470.62	44,188.00	-5,717.38
1,000	TOYO SEIKAN KAISHA J	05-26-99	NOMURA BANK INTL PL		39.89	19,905.13	22,094.00	-2,188.87
3,000	TOYO SEIKAN KAISHA J	05-27-99	NOMURA BANK INTL PL		117.60	58,680.80	66,281.99	-7,601.19
2,000	TOYO SEIKAN KAISHA J	05-28-99	NOMURA BANK INTL PL		75.47	37,658.83	44,187.99	-6,529.16
2,000	TOYO SEIKAN KAISHA J	06-01-99	NOMURA BANK INTL PL		79.17	39,506.13	44,188.00	-4,681.87
3,000	TOYO SEIKAN KAISHA J	06-02-99	NOMURA BANK INTL PL		125.72	62,733.33	66,281.99	-3,548.66
3,000	TOYO SEIKAN KAISHA J	06-03-99	NOMURA BANK INTL PL		127.23	63,486.82	66,281.99	-2,795.17
2,000	TOYO SEIKAN KAISHA J	06-04-99	NOMURA BANK INTL PL		84.46	42,145.84	44,188.00	-2,042.16
3,000	TOYO SEIKAN KAISHA J	06-07-99	NOMURA BANK INTL PL		128.33	64,038.08	66,281.99	-2,243.91
1,000	TOYO SEIKAN KAISHA J	06-08-99	NOMURA BANK INTL PL		43.26	21,583.52	22,094.00	-510.48
3,000	TOYO SEIKAN KAISHA J	06-09-99	NOMURA BANK INTL PL		131.89	65,812.29	66,281.99	-469.7
4,000	TOYO SEIKAN KAISHA J	06-10-99	NOMURA BANK INTL PL		182.92	91,278.50	88,375.99	2,902.51
5,000	TOYO SEIKAN KAISHA J	06-11-99	NOMURA BANK INTL PL		231.14	115,337.22	110,469.99	4,867.23
4,000	TOYO SEIKAN KAISHA J	06-14-99	NOMURA BANK INTL PL		185.57	92,600.00	88,375.99	4,224.01
1,000	TOYO SEIKAN KAISHA J	06-15-99	NOMURA BANK INTL PL		44.84	22,375.44	22,094.00	281.44
2,000	TOYO SEIKAN KAISHA J	06-16-99	NOMURA BANK INTL PL		90.16	44,989.65	44,187.99	801.66
3,000	TOYO SEIKAN KAISHA J	06-17-99	NOMURA BANK INTL PL		135.59	67,658.70	66,281.99	1,376.71
1,000	TOYO SEIKAN KAISHA J	06-18-99	NOMURA BANK INTL PL		45.22	22,566.15	22,094.00	472.15
3,000	TOYO SEIKAN KAISHA J	06-21-99	NOMURA BANK INTL PL		134.38	67,056.40	66,281.99	774.41
3,000	TOYO SEIKAN KAISHA J	06-22-99	NOMURA BANK INTL PL		134.34	67,036.56	66,281.99	754.57
4,000	TOYO SEIKAN KAISHA J	06-23-99	NOMURA BANK INTL PL		180.28	89,960.07	88,375.99	1,584.08
2,000	TOYO SEIKAN KAISHA J	06-24-99	NOMURA BANK INTL PL		89.07	44,449.51	44,188.00	261.51

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,000	TOYO SEIKAN KAISHA J	06-25-99	NOMURA BANK INTL PL	89.03		44,423.99	44,187.99	236
1,000	TOYO SEIKAN KAISHA J	06-28-99	NOMURA BANK INTL PL	44.10		22,003.83	22,094.00	-90.17
2,000	TOYO SEIKAN KAISHA J	06-29-99	NOMURA BANK INTL PL	87.99		43,904.87	44,188.00	-283.13
2,000	TOYO SEIKAN KAISHA J	07-01-99	NOMURA BANK INTL PL	89.71		44,762.81	44,187.99	574.82
4,000	TOYO SEIKAN KAISHA J	07-02-99	NOMURA BANK INTL PL	177.62		88,634.19	88,375.99	258.2
3,000	TOYO SEIKAN KAISHA J	07-05-99	NOMURA BANK INTL PL	130.49		65,113.52	66,281.99	-1,168.47
3,000	TOYO SEIKAN KAISHA J	07-06-99	NOMURA BANK INTL PL	126.81		63,282.06	66,281.99	-2,999.93
2,000	TOYO SEIKAN KAISHA J	07-07-99	NOMURA BANK INTL PL	83.91		41,873.02	44,188.00	-2,314.98
4,000	TOYO SEIKAN KAISHA J	07-08-99	NOMURA BANK INTL PL	166.39		83,024.81	88,375.99	-5,351.18
3,000	TOYO SEIKAN KAISHA J	07-09-99	NOMURA BANK INTL PL	122.20		60,980.08	66,281.99	-5,301.91
4,000	TOYO SEIKAN KAISHA J	07-12-99	NOMURA BANK INTL PL	162.76		81,216.09	88,375.99	-7,159.90
1,000	TOYO SEIKAN KAISHA J	07-13-99	NOMURA BANK INTL PL	41.83		20,871.42	22,094.00	-1,222.58
2,700	BUHRMANN NV NLG2.50	05-07-99	INSTINET SERVICES L	152.44		50,660.89	56,850.01	-6,189.12
12,600	AGGREKO ORD GBP0.20	05-12-99	ABN AMRO EQUITIES L	79.46		45,092.28	36,313.75	8,778.53
14,200	AGGREKO ORD GBP0.20	05-25-99	ABN AMRO SECURITIES	87.22		49,526.69	40,925.02	8,601.67
4,400	AGGREKO ORD GBP0.20	05-26-99	ABN AMRO EQUITIES L	27.13		15,475.75	12,680.99	2,794.76
8,000	AGGREKO ORD GBP0.20	05-27-99	ABN AMRO EQUITIES L	49.59		28,057.80	23,056.35	5,001.45
4,200	AGGREKO ORD GBP0.20	06-15-99	ABN AMRO EQUITIES L	25.38		14,475.56	12,104.58	2,370.98
1,400	AGGREKO ORD GBP0.20	06-17-99	ABN AMRO EQUITIES L	8.28		4,720.92	4,034.86	686.06
33,400	AGGREKO ORD GBP0.20	06-22-99	ABN AMRO EQUITIES L	198.05		112,744.80	96,260.27	16,484.53
40,500	AGGREKO ORD GBP0.20	06-23-99	ABN AMRO EQUITIES L	245.78		139,968.30	116,722.78	23,245.52
7,100	AGGREKO ORD GBP0.20	06-24-99	ABN AMRO HOARE GOVE	43.51		24,594.10	20,462.51	4,131.59
14,100	AGGREKO ORD GBP0.20	06-28-99	ABN AMRO EQUITIES L	88.21		50,088.94	40,636.82	9,452.12

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SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
12,800	AGGREKO ORD GBP0.20	06-29-99	ABN AMRO EQUITIES L		80.82	45,874.23	36,890.17	8,984.06
1,000	AGGREKO ORD GBP0.20	07-02-99	ABN AMRO EQUITIES L		6.18	3,527.22	2,882.04	645.18
10,633	AGGREKO ORD GBP0.20	07-05-99	ABN AMRO EQUITIES L		65.52	37,150.31	30,644.78	6,505.53
6,500	BILLITON ORD USD0.50	05-06-99	JP MORGAN SECURITIE		42.72	21,110.29	14,299.30	6,810.99
17,300	BILLITON ORD USD0.50	05-19-99	JP MORGAN SECURITIE		110.03	54,701.85	38,058.14	16,643.71
44,900	BILLITON ORD USD0.50	05-20-99	JP MORGAN SECURITIE		290.20	144,607.47	98,775.18	45,832.29
22,900	BILLITON ORD USD0.50	05-21-99	KLEINWORT BENSON SE		134.02	76,217.75	50,377.54	25,840.21
20,000	BILLITON ORD USD0.50	05-21-99	JP MORGAN SECURITIE		133.54	66,439.38	43,997.85	22,441.53
85,800	BILLITON ORD USD0.50	05-24-99	JP MORGAN SECURITIE		563.78	281,121.84	188,750.79	92,371.05
32,100	BILLITON ORD USD0.50	05-25-99	JP MORGAN SECURITIE		208.95	104,064.84	70,616.56	33,448.28
18,000	BILLITON ORD USD0.50	06-10-99	JP MORGAN SECURITIE		115.44	57,402.64	39,598.07	17,804.57
99,600	BILLITON ORD USD0.50	06-11-99	JP MORGAN SECURITIE		671.57	334,911.78	219,109.31	115,802.47
69,700	BILLITON ORD USD0.50	06-14-99	JP MORGAN SECURITIE		473.24	235,943.40	153,332.52	82,610.88
12,200	BILLITON ORD USD0.50	06-15-99	JP MORGAN SECURITIE		83.29	41,366.89	26,838.69	14,528.20
23,100	BILLITON ORD USD0.50	06-16-99	JP MORGAN SECURITIE		157.72	78,503.15	50,817.52	27,685.63
46,100	BILLITON ORD USD0.50	06-17-99	JP MORGAN SECURITIE		313.67	156,320.95	101,415.05	54,905.90
17,100	BILLITON ORD USD0.50	06-18-99	JP MORGAN SECURITIE		117.96	58,661.09	37,618.17	21,042.92
6,100	BILLITON ORD USD0.50	06-30-99	JP MORGAN SECURITIE		42.90	21,215.88	13,419.35	7,796.53
18,300	BILLITON ORD USD0.50	07-01-99	JP MORGAN SECURITIE		132.59	65,966.28	40,258.04	25,708.24
44,300	BILLITON ORD USD0.50	07-02-99	JP MORGAN SECURITIE		321.00	159,982.18	97,455.25	62,526.93
18,500	BILLITON ORD USD0.50	07-05-99	ABN AMRO EQUITIES L		120.15	68,314.22	40,698.01	27,616.21
68,900	BILLITON ORD USD0.50	07-06-99	ABN AMRO EQUITIES L		442.49	252,187.22	151,572.61	100,614.61
22,900	BILLITON ORD USD0.50	07-07-99	DEUTSCHE BANK LONDO		174.57	86,922.78	50,377.54	36,545.24

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
34,400	BILLITON ORD USD0.50	07-08-99	DEUTSCHE BANK LONDO	266.63		132,852.27	75,676.31	57,175.96
11,100	BILLITON ORD USD0.50	07-09-99	DEUTSCHE MORGAN GRE	84.74		42,092.05	24,418.81	17,673.24
34,400	BILLITON ORD USD0.50	07-12-99	DEUTSCHE MORGAN GRE	257.55		128,325.81	75,676.31	52,649.50
34,400	BILLITON ORD USD0.50	07-13-99	DEUTSCHE BANK LONDO	264.35		131,716.42	75,676.31	56,040.11
57,400	BILLITON ORD USD0.50	07-14-99	DEUTSCHE BANK LONDO	438.86		218,800.78	126,273.84	92,526.94
34,400	BILLITON ORD USD0.50	07-15-99	DEUTSCHE BANK LONDO	265.51		132,293.98	75,676.31	56,617.67
45,900	BILLITON ORD USD0.50	07-16-99	DEUTSCHE BANK LONDO	362.73		180,813.33	100,975.07	79,838.26
37,000	BILLITON ORD USD0.50	07-19-99	DEUTSCHE BANK LONDO	287.45		143,245.78	81,396.03	61,849.75
32,300	BILLITON ORD USD0.50	07-20-99	DEUTSCHE MORGAN GRE	247.02		123,073.56	71,056.53	52,017.03
80,300	BILLITON ORD USD0.50	07-20-99	SCHRODER SECS LTD L	612.36		305,569.93	176,651.38	128,918.55
1,200	BILLITON ORD USD0.50	07-21-99	DEUTSCHE MORGAN GRE	9.21		4,601.61	2,639.87	1,961.74
5,700	BILLITON ORD USD0.50	07-22-99	SCHRODER SECS LTD L	45.66		22,786.28	12,539.39	10,246.89
4,600	BILLITON ORD USD0.50	07-23-99	DEUTSCHE BANK LONDO	40.45		19,983.30	10,119.51	9,863.79
45,900	BILLITON ORD USD0.50	07-26-99	DEUTSCHE BANK LONDO	389.28		194,056.26	100,975.07	93,081.19
18,400	BILLITON ORD USD0.50	07-28-99	DEUTSCHE BANK LONDO	158.29		78,794.03	40,478.03	38,316.00
27,500	BILLITON ORD USD0.50	07-28-99	SCHRODER SECS LTD L	236.69		117,902.47	60,497.05	57,405.42
17,000	BILLITON ORD USD0.50	07-29-99	DEUTSCHE BANK LONDO	146.31		72,813.06	37,398.18	35,414.88
11,400	BILLITON ORD USD0.50	07-30-99	ABN AMRO EQUITIES L	84.69		48,080.18	25,078.78	23,001.40
15,100	BILLITON ORD USD0.50	07-30-99	DEUTSCHE BANK LONDO	125.94		62,648.68	33,218.38	29,430.30
13,200	BRIT AMER TOBACCO OR	05-05-99	LEHMAN BROTHERS INT	230.33		114,727.76	76,218.20	38,509.56
4,500	BRIT AMER TOBACCO OR	05-06-99	LEHMAN BROTHERS INT	77.91		38,675.53	25,983.48	12,692.05
6,100	BRIT AMER TOBACCO OR	05-10-99	LEHMAN BROTHERS INT	105.01		52,192.95	35,222.05	16,970.90
1,200	BRIT AMER TOBACCO OR	05-11-99	LEHMAN BROTHERS INT	21.66		10,807.62	6,928.93	3,878.69

PUBLIC SCH TEACHERS/MSAM

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
4,300	BRIT AMER TOBACCO OR	05-14-99	LEHMAN BROTHERS INT		80.92	40,175.92	24,828.66	15,347.26
3,500	BRIT AMER TOBACCO OR	05-18-99	LEHMAN BROTHERS INT		62.93	31,195.42	20,209.37	10,986.05
10,329	BRIT AMER TOBACCO OR	05-19-99	LEHMAN BROTHERS INT		183.18	91,204.65	59,640.74	31,563.91
3,000	BUNZL ORD 25P	07-28-99	MERRILL LYNCH INTER		32.51	16,023.78	11,793.83	4,229.95
30,300	BUNZL ORD 25P	07-30-99	MERRILL LYNCH INTER		326.79	162,870.65	119,117.72	43,752.93
5,900	BURMAH CASTROL ORD	06-22-99	ABN AMRO EQUITIES L		0.40	117,244.03	103,212.39	14,031.64
16,700	BURMAH CASTROL ORD	06-24-99	ABN AMRO HOARE GOVE		556.31	317,117.46	292,143.55	24,973.91
800	BURMAH CASTROL ORD	06-25-99	ABN AMRO HOARE GOVE		26.71	15,234.94	13,994.90	1,240.04
13,500	BURMAH CASTROL ORD	07-01-99	ABN AMRO EQUITIES L		451.02	257,051.65	236,163.95	20,887.70
15,600	BURMAH CASTROL ORD	07-02-99	ABN AMRO EQUITIES L		517.70	295,088.70	272,900.57	22,188.13
11,300	BURMAH CASTROL ORD	07-05-99	ABN AMRO EQUITIES L		376.00	214,255.94	197,677.97	16,577.97
8,400	BURMAH CASTROL ORD	07-07-99	ABN AMRO EQUITIES L		282.56	160,954.44	146,946.46	14,007.98
4,200	BURMAH CASTROL ORD	07-08-99	ABN AMRO HOARE GOVE		141.04	80,233.38	73,473.23	6,760.15
4,300	BURMAH CASTROL ORD	07-12-99	ABN AMRO EQUITIES L		146.97	83,614.22	75,222.59	8,391.63
15,000	BURMAH CASTROL ORD	07-14-99	ABN AMRO EQUITIES L		508.99	290,120.83	262,404.39	27,716.44
5,600	INVENSYS ORD GBP0.25	07-02-99	LEHMAN BROTHERS INT		56.26	27,883.22	30,580.23	-2,697.01
17,800	INVENSYS ORD GBP0.25	07-05-99	LEHMAN BROTHERS INT		177.54	88,395.90	97,201.45	-8,805.55
55,600	INVENSYS ORD GBP0.25	07-06-99	DONALDSON LUFKIN &		414.30	275,527.08	303,618.02	-28,090.94
7,700	INVENSYS ORD GBP0.25	07-06-99	LEHMAN BROTHERS INT		76.82	38,138.08	42,047.82	-3,909.74
2,700	INVENSYS ORD GBP0.25	07-08-99	LEHMAN BROTHERS INT		26.60	13,274.89	14,744.04	-1,469.15
8,800	INVENSYS ORD GBP0.25	07-09-99	LEHMAN BROTHERS INT		86.89	43,161.24	48,054.65	-4,893.41
17,000	INVENSYS ORD GBP0.25	07-12-99	LEHMAN BROTHERS INT		167.72	83,499.21	92,832.85	-9,333.64
28,400	INVENSYS ORD GBP0.25	07-13-99	LEHMAN BROTHERS INT		279.07	139,058.44	155,085.47	-16,027.03

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SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,700	INVENSYS ORD GBP0.25	07-13-99	DONALDSON LUFKIN &		42.43	27,984.39	31,126.31	-3,141.92
5,700	INVENSYS ORD GBP0.25	07-14-99	LEHMAN BROTHERS INT		56.35	27,922.45	31,126.31	-3,203.86
15,700	INVENSYS ORD GBP0.25	07-16-99	LEHMAN BROTHERS INT		157.50	78,397.92	85,733.87	-7,335.95
11,600	INVENSYS ORD GBP0.25	07-16-99	DONALDSON LUFKIN &		87.75	58,149.75	63,344.77	-5,195.02
11,600	INVENSYS ORD GBP0.25	07-19-99	LEHMAN BROTHERS INT		119.78	59,573.95	63,344.77	-3,770.82
23,200	INVENSYS ORD GBP0.25	07-20-99	LEHMAN BROTHERS INT		240.98	120,050.09	126,689.53	-6,639.44
11,600	INVENSYS ORD GBP0.25	07-22-99	DONALDSON LUFKIN &		93.00	61,649.76	63,344.77	-1,695.01
10,800	INVENSYS ORD GBP0.25	07-23-99	LEHMAN BROTHERS INT		114.37	56,867.92	58,976.16	-2,108.24
3,300	LONMIN ORD GBP1	05-19-99	COLLINS STEWART		46.33	26,199.24	21,619.87	4,579.37
5,500	LONMIN ORD GBP1	05-20-99	COLLINS STEWART		76.79	43,576.43	36,033.11	7,543.32
1,300	LONMIN ORD GBP1	05-26-99	COLLINS STEWART		17.86	10,183.94	8,516.92	1,667.02
6,800	LONMIN ORD GBP1	05-28-99	COLLINS STEWART		93.52	53,115.47	44,550.03	8,565.44
2,600	LONMIN ORD GBP1	06-01-99	COLLINS STEWART		36.30	20,472.58	17,033.84	3,438.74
1,200	LONMIN ORD GBP1	06-04-99	COLLINS STEWART		16.64	9,492.76	7,861.77	1,630.99
16,700	LONMIN ORD GBP1	06-07-99	COLLINS STEWART		232.04	132,137.52	109,409.64	22,727.88
1,000	LONMIN ORD GBP1	06-08-99	COLLINS STEWART		13.85	7,899.42	6,551.48	1,347.94
62,600	LONMIN ORD GBP1	06-09-99	COLLINS STEWART		864.75	493,044.61	410,122.35	82,922.26
143,400	LONMIN ORD GBP1	06-10-99	COLLINS STEWART		1,988.67	1,134,162.84	939,481.56	194,681.28
2,500	LONRHO AFRICA ORD GB	05-05-99	INSTINET SERVICES L		3.37	1,920.74	632.64	1,288.10
500	LONRHO AFRICA ORD GB	05-17-99	INSTINET SERVICES L		0.62	347.91	126.53	221.38
1,500	LONRHO AFRICA ORD GB	05-19-99	INSTINET SERVICES L		1.83	1,043.36	379.59	663.77
6,400	RACAL ELECTRONICS OR	06-10-99	HENDERSON CROSTHWAI		71.74	40,688.68	27,406.04	13,282.64
25,400	RACAL ELECTRONICS OR	06-16-99	HENDERSON CROSTHWAI		274.29	156,230.89	108,767.71	47,463.18

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
50,900	RACAL ELECTRONICS OR	06-21-99	HENDERSON CROSTHWAI		540.98	308,356.62	217,963.65	90,392.97
15,300	RACAL ELECTRONICS OR	06-30-99	HENDERSON CROSTHWAI		163.24	92,895.10	65,517.56	27,377.54
25,400	RACAL ELECTRONICS OR	07-02-99	HENDERSON CROSTHWAI		271.04	154,384.68	108,767.71	45,616.97
2,500	RACAL ELECTRONICS OR	07-05-99	HENDERSON CROSTHWAI		26.77	15,266.16	10,705.48	4,560.68
59,200	RACAL ELECTRONICS OR	07-06-99	HENDERSON CROSTHWAI		640.47	365,117.96	253,505.85	111,612.11
38,200	RACAL ELECTRONICS OR	07-07-99	HENDERSON CROSTHWAI		417.20	237,761.44	163,579.79	74,181.65
12,700	RACAL ELECTRONICS OR	07-08-99	HENDERSON CROSTHWAI		141.87	80,704.76	54,383.86	26,320.90
22,900	RACAL ELECTRONICS OR	07-14-99	HENDERSON CROSTHWAI		243.62	138,745.13	98,062.23	40,682.90
6,400	RACAL ELECTRONICS OR	07-19-99	HENDERSON CROSTHWAI		70.19	39,813.94	27,406.04	12,407.90
12,700	RACAL ELECTRONICS OR	07-20-99	HENDERSON CROSTHWAI		140.02	79,646.30	54,383.86	25,262.44
2,500	RACAL ELECTRONICS OR	07-21-99	HENDERSON CROSTHWAI		27.50	15,687.62	10,705.48	4,982.14
3,800	RACAL ELECTRONICS OR	07-22-99	HENDERSON CROSTHWAI		41.52	23,463.27	16,272.33	7,190.94
19,100	RACAL ELECTRONICS OR	07-26-99	HENDERSON CROSTHWAI		202.88	115,508.07	81,789.89	33,718.18
10,100	RACAL ELECTRONICS OR	07-27-99	HENDERSON CROSTHWAI		108.44	61,631.83	43,250.15	18,381.68
74,698	RACAL ELECTRONICS OR	07-28-99	HENDERSON CROSTHWAI		796.58	454,158.21	319,871.29	134,286.92
4,900	RMC GROUP ORD 25P	05-04-99	SCHRODER SECS LTD L		149.51	74,403.70	69,289.26	5,114.44
3,500	RMC GROUP ORD 25P	05-05-99	SCHRODER SECS LTD L		107.90	53,633.78	49,492.33	4,141.45
5,900	RMC GROUP ORD 25P	07-08-99	SCHRODER SECS LTD L		206.48	102,837.21	83,429.93	19,407.28
1,100	RMC GROUP ORD 25P	07-14-99	SCHRODER SECS LTD L		37.71	18,621.74	15,554.73	3,067.01
7,700	RMC GROUP ORD 25P	07-21-99	SCHRODER SECS LTD L		264.18	131,632.79	108,883.13	22,749.66
71,800	SALVESEN(CHRISTIAN O	07-15-99	ABN AMRO EQUITIES L		269.60	153,568.31	135,840.08	17,728.23
50,400	SALVESEN(CHRISTIAN O	07-16-99	ABN AMRO EQUITIES L		190.67	108,533.97	95,352.93	13,181.04
138,500	SALVESEN(CHRISTIAN O	07-19-99	ABN AMRO EQUITIES L		523.16	298,206.58	262,031.36	36,175.22

SALE OF STOCKS (continued)
 May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
25,200	SALVESEN(CHRISTIAN O	07-20-99	ABN AMRO EQUITIES L		94.35	53,595.48	47,676.46	5,919.02
25,200	SALVESEN(CHRISTIAN O	07-22-99	ABN AMRO HOARE GOVE		94.79	53,846.28	47,676.46	6,169.82
25,200	SALVESEN(CHRISTIAN O	07-26-99	ABN AMRO EQUITIES L		90.07	51,152.05	47,676.46	3,475.59
37,800	SALVESEN(CHRISTIAN O	07-27-99	ABN AMRO EQUITIES L		134.14	76,286.64	71,514.70	4,771.94
25,200	SALVESEN(CHRISTIAN O	07-28-99	ABN AMRO HOARE GOVE		90.05	51,137.60	47,676.46	3,461.14
25,200	SALVESEN(CHRISTIAN O	07-30-99	ABN AMRO EQUITIES L		92.85	52,735.63	47,676.46	5,059.17
1,600	WILLIAMS ORD GBP0.28	05-05-99	SBC WARBURG & CO LT		20.42	11,645.74	9,547.10	2,098.64
2,000	WILLIAMS ORD GBP0.28	05-13-99	SBC WARBURG & CO LT		23.88	13,621.26	11,933.88	1,687.38
6,300	WILLIAMS ORD GBP0.28	06-07-99	SBC WARBURG & CO LT		78.26	44,409.83	37,591.72	6,818.11
2,200	WILLIAMS ORD GBP0.28	06-08-99	SBC WARBURG & CO LT		27.59	15,737.74	13,127.27	2,610.47
7,500	WOLSELEY ORD 25P	05-04-99	SCHRODER SECS LTD L		134.19	66,763.24	53,618.05	13,145.19
9,300	WOLSELEY ORD 25P	05-05-99	SCHRODER SECS LTD L		167.22	83,233.97	66,486.38	16,747.59
13,700	WOLSELEY ORD 25P	05-06-99	SCHRODER SECS LTD L		248.11	123,606.29	97,942.31	25,663.98
8,800	WOLSELEY ORD 25P	05-07-99	SCHRODER SECS LTD L		163.01	81,135.17	62,911.85	18,223.32
8,100	WOLSELEY ORD 25P	05-10-99	SCHRODER SECS LTD L		145.99	72,644.56	57,907.50	14,737.06
17,800	WOLSELEY ORD 25P	05-12-99	SCHRODER SECS LTD L		300.53	149,761.89	127,253.51	22,508.38
14,400	WOLSELEY ORD 25P	05-13-99	SCHRODER SECS LTD L		244.24	121,679.02	102,946.66	18,732.36
3,200	WOLSELEY ORD 25P	05-18-99	SCHRODER SECS LTD L		53.76	26,619.14	22,877.04	3,742.10
12,800	WOLSELEY ORD 25P	05-19-99	SCHRODER SECS LTD L		211.99	105,577.64	91,508.14	14,069.50
14,600	WOLSELEY ORD 25P	05-27-99	SCHRODER SECS LTD L		233.37	116,250.46	104,376.47	11,873.99
4,500	WOLSELEY ORD 25P	06-02-99	SCHRODER SECS LTD L		72.64	36,048.96	32,170.83	3,878.13
10,800	WOLSELEY ORD 25P	06-04-99	SCHRODER SECS LTD L		176.26	87,751.67	77,209.99	10,541.68
10,800	WOLSELEY ORD 25P	06-09-99	SCHRODER SECS LTD L		176.38	87,816.30	77,209.99	10,606.31

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SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,200	WOLSELEY ORD 25P	06-10-99	SCHRODER SECS LTD L		35.97	17,746.53	15,727.96	2,018.57
6,500	WOLSELEY ORD 25P	06-11-99	SCHRODER SECS LTD L		106.07	52,730.80	46,468.98	6,261.82
30,100	WOLSELEY ORD 25P	06-15-99	CITIBANK N.A. LONDO		439.60	250,526.97	215,187.11	35,339.86
1,300	WOLSELEY ORD 25P	06-16-99	SCHRODER SECS LTD L		21.35	10,651.89	9,293.80	1,358.09
3,500	WOLSELEY ORD 25P	06-17-99	SCHRODER SECS LTD L		57.71	28,595.71	25,021.76	3,573.95
6,300	WPP GROUP ORD 10P	05-04-99	PANMURE GORDON & CO		95.46	54,223.91	23,765.63	30,458.28
29,400	WPP GROUP ORD 10P	05-05-99	PANMURE GORDON & CO		444.23	253,169.31	110,906.25	142,263.06
19,900	WPP GROUP ORD 10P	05-06-99	SCHRODER SECS LTD L		350.12	174,503.85	75,069.20	99,434.65
9,000	WPP GROUP ORD 10P	05-06-99	PANMURE GORDON & CO		138.88	78,987.67	33,950.89	45,036.78
3,800	WPP GROUP ORD 10P	05-07-99	PANMURE GORDON & CO		59.22	33,548.17	14,334.82	19,213.35
21,600	WPP GROUP ORD 10P	05-11-99	PANMURE GORDON & CO		338.57	192,890.29	81,482.14	111,408.15
4,000	WPP GROUP ORD 10P	05-12-99	PANMURE GORDON & CO		62.52	35,426.65	15,089.29	20,337.36
2,500	WPP GROUP ORD 10P	05-13-99	PANMURE GORDON & CO		39.14	22,101.05	9,430.80	12,670.25
9,600	WPP GROUP ORD 10P	05-14-99	PANMURE GORDON & CO		149.04	84,782.23	36,214.29	48,567.94
20,100	WPP GROUP ORD 10P	05-19-99	PANMURE GORDON & CO		298.41	169,990.23	75,823.66	94,166.57
8,800	WPP GROUP ORD 10P	05-20-99	PANMURE GORDON & CO		132.60	75,406.26	33,196.43	42,209.83
20,300	WPP GROUP ORD 10P	05-21-99	PANMURE GORDON & CO		304.82	173,647.07	76,578.13	97,068.94
2,200	WPP GROUP ORD 10P	05-24-99	PANMURE GORDON & CO		33.69	18,991.05	8,299.11	10,691.94
51,500	WPP GROUP ORD 10P	05-25-99	PANMURE GORDON & CO		748.15	426,534.24	194,274.56	232,259.68
2,400	WPP GROUP ORD 10P	06-18-99	PANMURE GORDON & CO		36.86	20,800.32	9,053.57	11,746.75
11,900	WPP GROUP ORD 10P	06-21-99	PANMURE GORDON & CO		183.02	104,168.73	44,890.63	59,278.10
11,600	WPP GROUP ORD 10P	06-22-99	PANMURE GORDON & CO		177.58	101,066.56	43,758.93	57,307.63
6,800	WPP GROUP ORD 10P	06-23-99	PANMURE GORDON & CO		104.15	59,186.35	25,651.79	33,534.56

SALE OF STOCKS (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
8,400	WPP GROUP ORD 10P	06-24-99	PANMURE GORDON & CO		127.92	72,743.89	31,687.50	41,056.39
5,300	WPP GROUP ORD 10P	06-28-99	PANMURE GORDON & CO		81.44	46,228.84	19,993.30	26,235.54
1,000	WPP GROUP ORD 10P	07-01-99	PANMURE GORDON & CO		15.18	8,654.16	3,772.32	4,881.84
6,900	WPP GROUP ORD 10P	07-05-99	PANMURE GORDON & CO		106.21	60,360.71	26,029.02	34,331.69
10,200	WPP GROUP ORD 10P	07-06-99	PANMURE GORDON & CO		160.81	91,512.23	38,477.68	53,034.55
2,500	WPP GROUP ORD 10P	07-09-99	HOENIG & CO INC LON		40.19	22,704.25	9,430.80	13,273.45
2,000	WPP GROUP ORD 10P	07-12-99	HOENIG & CO INC LON		32.27	18,187.61	7,544.64	10,642.97
1,100	WPP GROUP ORD 10P	07-14-99	HOENIG & CO INC LON		17.41	9,932.86	4,149.55	5,783.31
10,800	WPP GROUP ORD 10P	07-15-99	GOLDMAN SACHS INTL		199.17	99,191.48	40,741.07	58,450.41
2,400	WPP GROUP ORD 10P	07-15-99	HOENIG & CO INC LON		39.08	22,066.86	9,053.57	13,013.29
1,300	WPP GROUP ORD 10P	07-16-99	HOENIG & CO INC LON		20.96	11,959.87	4,904.02	7,055.85
8,100	WPP GROUP ORD 10P	07-20-99	HOENIG & CO INC LON		126.86	72,148.33	30,555.80	41,592.53
4,149,350						35,974,287.72	24,953,334.33	11,020,953.39

SALE OF BONDS
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
480,000	U.S. TREAS BDS 5.25 DUE 11	5.250	11-15-28	05-05-99	94.600	91.953	441,375.00	AAA	AAA	WARBURG S.G. & CO
4,570,000	U.S. TREAS BDS 5.25 DUE 11	5.250	11-15-28	05-27-99	92.900	90.281	4,125,853.13	AAA	AAA	LEHMAN BROTHERS I
3,200,000	US TREAS BDS 8.125 DUE 08-	8.125	08-15-21	05-27-99	128.800	123.641	3,956,500.00	AAA	AAA	LEHMAN BROTHERS I
880,000	US TREAS NTS 4.75 DUE 11-1	4.750	11-15-08	05-03-99	96.600	95.547	840,812.50	AAA	AAA	MERRILL LYNCH PIE
650,000	US TREAS NTS 4.75 DUE 11-1	4.750	11-15-08	05-04-99	96.600	95.156	618,515.63	AAA	AAA	MERRILL LYNCH PIE
400,000	US TREAS NTS 4.75 DUE 11-1	4.750	11-15-08	05-05-99	96.600	95.266	381,062.50	AAA	AAA	SMITH BARNEY INC
1,270,000	US TREAS NTS 4.75 DUE 11-1	4.750	11-15-08	06-01-99	96.600	92.758	1,178,024.22	AAA	AAA	SMITH BARNEY INC
3,085,000	US TREAS NTS 5.5 DUE 05-15	5.500	05-15-09	05-27-99	99.900	99.063	3,056,078.13	NR	NR	GOLDMAN SACHS & C
1,125,000	US TREAS NTS 5.5 DUE 05-15	5.500	05-15-09	06-10-99	99.000	96.883	1,089,931.64	NR	NR	LEHMAN BROTHERS I
3,475,000	US TREAS NTS 5.75 DUE 08-1	5.750	08-15-03	05-05-99	103.400	101.648	3,532,283.20	AAA	AAA	MERRILL LYNCH PIE
500,000	US TREAS NTS 5.75 DUE 08-1	5.750	08-15-03	05-27-99	100.700	100.391	501,953.12	AAA	AAA	MERRILL LYNCH PIE
4,600,000	US TREAS NTS 5.75 DUE 08-1	5.750	08-15-03	05-27-99	100.700	100.195	4,608,984.26	AAA	AAA	GOLDMAN SACHS & C
1,500,000	US TREAS NTS 5.75 DUE 08-1	5.750	08-15-03	06-01-99	100.700	100.078	1,501,171.88	AAA	AAA	SALOMON BROS INC
6,395,000	US TREAS NTS 5.75 DUE 08-1	5.750	08-15-03	06-10-99	100.700	99.309	6,350,784.57	AAA	AAA	SALOMON BROS INC
2,400,000	FHLMC DEB 5 01-15-2004	5.000	01-15-04	05-05-99	98.000	97.435	2,338,440.00	AAA	AAA	MERRILL LYNCH PIE
2,400,000	FNMA NT 5.625 05-14-2004	5.625	05-14-04	05-25-99	99.900	98.802	2,371,248.00	AAA	AAA	FIRST BOSTON CORP
555,000	##DELPHI AUTOMOTIVE SYS	7.125	05-01-29	05-12-99	99.200	96.191	533,860.05	BBB	BAA2	MERRILL LYNCH PIE
1,500,000	AMSOUTH BANCORPORATIO	6.125	03-01-09	05-24-99	99.100	94.724	1,420,860.00	BBB+	A3	MERRILL LYNCH PIE
965,000	ANHEUSER BUSCH COS INC 5	5.750	04-01-10	05-24-99	99.100	94.594	912,832.10	A+	A1	MERRILL LYNCH PIE
880,000	EOP OPER LTD PARTNERSHIP	7.500	04-19-29	05-05-99	99.400	97.779	860,455.20	BBB+	BAA1	MERRILL LYNCH PIE
700,000	EOP OPER LTD PARTNERSHIP	6.800	01-15-09	05-21-99	99.500	96.680	676,760.00	BBB+	BAA1	MERRILL LYNCH PIE
900,000	FORD MTR CO DEL 6.375 DUE	6.375	02-01-29	05-21-99	98.700	89.533	805,797.00	A	A1	RAYMOND JAMES

SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,000,000	GTE N INC NTS 5.65 DUE 11-	5.650	11-15-08	05-21-99	100.000	93.115	931,150.00	AA-	A2	FIRST ALBANY CORP
950,000	LEHMAN BROS INC 7.125 BD D	7.125	07-15-02	05-10-99	100.700	102.088	969,836.00	A	NR	MERRILL LYNCH PIE
3,000,000	MCI COMMUNICATIONS CORV	6.125	04-15-12	05-21-99	99.700	99.485	2,984,550.00	NR	A3	FIRST ALBANY CORP
1,070,000	PVTPL EOP OPER LTD PARTNE	7.250	02-15-18	05-21-99	97.000	94.784	1,014,188.80	BBB+	BAA1	MERRILL LYNCH PIE
1,250,000	UN CARBIDE CORP 6.7 DUE 04	6.700	04-01-09	05-27-99	100.200	96.988	1,212,350.00	BBB	BAA2	R. W. PRESSPRICH
1,575,000	WILLIAMS COS INC 6.125 NT	6.125	02-01-01	05-21-99	99.900	99.855	1,572,716.25	BBB-	BAA2	FIRST ALBANY CORP
650,000	ZENECA WILMINGTON 6.30 G	6.300	06-15-03	05-20-99	97.300	100.335	652,177.50	AA+	AA2	MERRILL LYNCH PIE
1,980,000	##FNMA TBA POOL #9999999 6	6.500	06-01-10	05-05-99	100.500	100.078	1,981,546.97	AAA	AAA	GOLDMAN SACHS & C
97,783	FHLMC GROUP #D6-3830 8.0 M	8.000	08-01-25	05-17-99	101.700	100.000	97,782.94	AAA	AAA	
1,408	FHLMC GROUP #D6-3830 8.0 M	8.000	08-01-25	06-15-99	101.700	100.000	1,407.90	AAA	AAA	
892	FHLMC GROUP #D73719 8.5 MT	8.500	08-01-26	05-17-99	102.200	100.000	892.28	AAA	AAA	
723	FHLMC GROUP #D73719 8.5 MT	8.500	08-01-26	06-15-99	102.200	100.000	722.68	AAA	AAA	
7,274	FHLMC GROUP C00690 6 12-01	6.000	12-01-28	05-17-99	98.400	100.000	7,274.37	AAA	AAA	
9,355	FHLMC GROUP C00690 6 12-01	6.000	12-01-28	06-15-99	98.400	100.000	9,354.69	AAA	AAA	
1,479	FHLMC GROUP C26465 6.5 05-	6.500	05-01-29	06-15-99	99.300	100.000	1,478.51	AAA	AAA	
2,720,751	FNMA POOL #0323542 7 DUE 0	7.000	02-01-29	05-12-99	101.300	100.953	2,746,683.08	AAA	AAA	BEAR, STEARNS, SE
53,974	FNMA POOL #0323542 7 DUE 0	7.000	02-01-29	05-26-99	101.300	100.000	53,973.80	AAA	AAA	
105,783	FNMA POOL #313835 7.5 DUE	7.500	11-01-27	05-25-99	102.700	100.000	105,783.00	AAA	AAA	
1,727,649	FNMA POOL #323319 7 DUE 10	7.000	10-01-28	05-21-99	101.400	100.438	1,735,207.84	AAA	AAA	LEHMAN BROTHERS I
80,776	FNMA POOL #323319 7 DUE 10	7.000	10-01-28	05-25-99	101.400	100.000	80,776.13	AAA	AAA	
3,531,042	FNMA POOL #323319 7 DUE 10	7.000	10-01-28	05-27-99	101.400	100.375	3,544,283.67	AAA	AAA	LEHMAN BROTHERS I
2,153,292	FNMA POOL #323448 6 DUE 12	6.000	12-01-13	05-04-99	99.000	98.969	2,131,086.08	AAA	AAA	BEAR, STEARNS, SE

SMITH GRAHAM

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
34,422	FNMA POOL #323448 6 DUE 12	6.000	12-01-13	05-25-99	99.000	100.000	34,421.94	AAA	AAA	
2,117,782	FNMA POOL #323693 7.5 DUE	7.500	05-01-29	05-06-99	102.700	102.656	2,174,035.60	AAA	AAA	GOLDMAN SACHS & C
72,218	FNMA POOL #323693 7.5 DUE	7.500	05-01-29	05-25-99	102.700	100.000	72,217.99	AAA	AAA	
5,640,000	FNMA TBA POOL #9999999 6.5	6.500	05-01-29	05-12-99	99.800	98.879	5,576,770.30	AAA	AAA	NATIONSBANK
5,640,000	FNMA TBA POOL #9999999 6.5	6.500	05-01-29	06-18-99	98.700	97.047	5,473,443.75	AAA	AAA	NATIONSBANK
26,492	GNMA POOL #462802 SER 2028	7.000	06-15-28	05-17-99	102.200	100.000	26,492.43	AAA	AAA	
16,368	GNMA POOL #462802 SER 2028	7.000	06-15-28	06-15-99	102.200	100.000	16,367.53	AAA	AAA	
2,509	GNMA POOL #497636 SER 2029	6.500	02-15-29	05-17-99	99.300	100.000	2,509.22	AAA	AAA	
12,766	GNMA POOL #497636 SER 2029	6.500	02-15-29	06-15-99	99.300	100.000	12,766.14	AAA	AAA	
6,525	AST SECURITIZATION CORP S	7.100	08-13-29	05-13-99	103.000	100.000	6,524.60	AAA	NR	
5,878	AST SECURITIZATION CORP S	7.100	08-13-29	06-15-99	103.000	100.000	5,878.01	AAA	NR	
1,000,000	UACSC AUTO TR SER 1998-A C	6.110	10-08-03	05-25-99	99.900	100.215	1,002,148.44	AAA	AAA	B.A. SECURITIES I
78,972,141							78,342,380.57			

LINCOLN

3,805,000	U S TREAS 5.625 NTS DTD 2-	5.625	02-28-01	07-23-99	100.100	100.148	3,810,648.05	AAA	AAA	FIRST BOSTON CORP
5,310,000	U S TREAS 5.625 NTS DTD 2-	5.625	02-28-01	07-23-99	100.100	100.148	5,317,882.03	AAA	AAA	FIRST BOSTON CORP
3,400,000	U S TREAS 5.625 NTS DTD 2-	5.625	02-28-01	07-26-99	100.100	100.180	3,406,109.38	AAA	AAA	FIRST UNION CAPIT
7,300,000	U S TREAS 5.625 NTS DTD 2-	5.625	02-28-01	07-29-99	100.100	100.094	7,306,843.75	AAA	AAA	NATIONSBANC MONT
715,000	U.S. TREAS 6.5 NTS DUE 10-	6.500	10-15-06	05-13-99	107.100	105.844	756,782.81	AAA	AAA	SALOMON BROS INC
1,035,000	U.S. TREAS 6.5 NTS DUE 10-	6.500	10-15-06	06-10-99	107.100	102.469	1,060,551.56	AAA	AAA	SALOMON BROS INC

SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,025,000	U.S. TREAS 6.5 NTS DUE 10-	6.500	10-15-06	06-30-99	107.100	102.156	1,047,101.56	AAA	AAA	FIRST BOSTON CORP
2,130,000	U.S. TREAS BDS 5.25 DUE 11	5.250	11-15-28	05-26-99	91.000	91.617	1,951,446.09	AAA	AAA	MORGAN STANLEY &
205,000	U.S. TREAS NTS 5.250 DUE 0	5.250	08-15-03	06-30-99	97.800	97.563	200,003.13	AAA	AAA	DEUTSCHE BANK GOV
1,715,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	06-09-99	116.900	116.594	1,999,582.81	AAA	AAA	FIRST BOSTON CORP
2,975,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	06-15-99	116.900	116.266	3,458,902.34	AAA	AAA	SALOMON BROS INC
1,065,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	06-15-99	116.900	116.469	1,240,392.19	AAA	AAA	FIRST BOSTON CORP
2,865,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	06-16-99	116.900	116.438	3,335,934.38	AAA	AAA	FIRST BOSTON CORP
7,050,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	06-21-99	116.900	116.531	8,215,453.13	AAA	AAA	DEUTSCHE BANK GOV
1,015,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	06-22-99	116.900	116.422	1,181,682.03	AAA	AAA	DEUTSCHE BANK GOV
1,020,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	06-22-99	116.900	116.438	1,187,662.50	AAA	AAA	DEUTSCHE BANK GOV
4,570,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	06-28-99	116.900	116.273	5,313,696.09	AAA	AAA	
690,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	06-30-99	116.900	116.188	801,693.75	AAA	AAA	DEUTSCHE BANK GOV
4,835,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	06-30-99	116.900	116.875	5,650,906.25	AAA	AAA	MERRILL LYNCH PIE
13,910,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	06-30-99	116.900	116.250	16,170,375.00	AAA	AAA	DEUTSCHE BANK GOV
13,110,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	07-15-99	116.900	116.906	15,326,409.38	AAA	AAA	LEHMAN BROTHERS I
865,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	07-28-99	116.900	116.406	1,006,914.06	AAA	AAA	FIRST BOSTON CORP
4,305,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-09-99	124.400	123.992	5,337,863.67	AAA	AAA	FIRST BOSTON CORP
675,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-09-99	124.400	124.063	837,421.88	AAA	AAA	MORGAN STANLEY &
1,145,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-10-99	124.400	123.750	1,416,937.50	AAA	AAA	SALOMON BROS INC
845,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-10-99	124.400	123.797	1,046,083.59	AAA	AAA	SALOMON BROS INC
680,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-11-99	124.400	123.344	838,737.50	AAA	AAA	DEUTSCHE BANK GOV
2,820,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-15-99	124.400	123.453	3,481,378.13	AAA	AAA	DEUTSCHE BANK GOV

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
4,675,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-16-99	124.400	123.750	5,785,312.50	AAA	AAA	FIRST BOSTON CORP
4,920,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-17-99	124.400	124.000	6,100,800.00	AAA	AAA	MERRILL LYNCH PIE
690,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-18-99	124.400	124.469	858,834.38	AAA	AAA	FIRST BOSTON CORP
6,360,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-21-99	124.400	123.883	7,878,946.88	AAA	AAA	FIRST BOSTON CORP
335,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-22-99	124.400	123.609	414,091.41	AAA	AAA	DEUTSCHE BANK GOV
1,200,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-24-99	124.400	123.000	1,476,000.00	AAA	AAA	DEUTSCHE BANK GOV
14,755,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-24-99	124.400	123.012	18,150,398.62	AAA	AAA	MERRILL LYNCH PIE
2,995,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-28-99	124.400	123.438	3,696,953.13	AAA	AAA	LEHMAN BROTHERS I
2,035,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-30-99	123.900	123.391	2,510,999.22	AAA	AAA	FIRST BOSTON CORP
975,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	06-30-99	123.900	123.242	1,201,611.33	AAA	AAA	BEAR, STEARNS, SE
2,330,000	US TREAS 5.625 NT DUE 02-1	5.625	02-15-06	06-08-99	98.300	98.188	2,287,768.75	AAA	AAA	GOLDMAN SACHS & C
100,000	US TREAS 5.625 NT DUE 02-1	5.625	02-15-06	06-21-99	98.300	98.438	98,437.50	AAA	AAA	
3,100,000	US TREAS 5.625 NT DUE 05-1	5.625	05-15-08	07-30-99	97.200	97.156	3,011,843.75	AAA	AAA	SALOMON BROS INC
11,480,000	US TREAS 6.00 NTS DUE 08-1	6.000	08-15-00	06-30-99	100.700	100.453	11,532,018.75	AAA	AAA	LEHMAN BROTHERS I
500,000	US TREAS 6.125 BD DUE 11-1	6.125	11-15-27	07-30-99	99.200	97.922	489,609.38	AAA	AAA	SALOMON BROS INC
2,200,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	06-08-99	102.700	102.293	2,250,445.31	AAA	AAA	DEUTSCHE BANK GOV
5,530,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	06-09-99	102.700	101.953	5,638,007.81	AAA	AAA	FIRST BOSTON CORP
735,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	06-15-99	102.700	100.672	739,938.28	AAA	AAA	GOLDMAN SACHS & C
170,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	06-25-99	102.700	99.781	169,628.13	AAA	AAA	FIRST BOSTON CORP
3,585,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	06-28-99	102.700	100.703	3,610,207.03	AAA	AAA	GOLDMAN SACHS & C
825,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	06-30-99	102.700	100.813	831,703.13	AAA	AAA	LEHMAN BROTHERS I
160,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	06-30-99	102.700	101.125	161,800.00	AAA	AAA	FIRST BOSTON CORP

SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
945,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	06-30-99	102.700	101.156	955,926.56	AAA	AAA	LEHMAN BROTHERS I
500,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	07-14-99	102.700	103.558	517,790.00	AAA	AAA	SALOMON BROS INC
4,245,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	07-15-99	102.700	103.609	4,398,217.97	AAA	AAA	LEHMAN BROTHERS I
825,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	07-22-99	102.700	102.625	846,656.25	AAA	AAA	FIRST BOSTON CORP
690,000	US TREAS 6.75 BD DUE 08-15	6.750	08-15-26	05-13-99	116.200	110.516	762,557.81	AAA	AAA	FIRST BOSTON CORP
14,650,000	US TREAS 6.75 BD DUE 08-15	6.750	08-15-26	05-26-99	116.200	109.703	16,071,507.81	AAA	AAA	FIRST BOSTON CORP
145,000	US TREAS 6.875 NT DUE 05-1	6.875	05-15-06	07-28-99	104.900	105.102	152,397.27	AAA	AAA	LEHMAN BROTHERS I
520,000	US TREAS 7.875 NT DUE 11-1	7.875	11-15-04	07-15-99	109.300	109.391	568,831.25	AAA	AAA	DEUTSCHE BANK GOV
975,000	US TREAS 7.875 NT DUE 11-1	7.875	11-15-04	07-22-99	109.300	109.328	1,065,949.22	AAA	AAA	LEHMAN BROTHERS I
8,155,000	US TREAS BDS 12 DUE	12.000	08-15-13	06-18-99	140.700	140.566	11,463,116.53	AAA	AAA	SALOMON BROS INC
2,315,000	US TREAS BDS 12 DUE	12.000	08-15-13	06-28-99	140.700	139.234	3,223,275.78	AAA	AAA	MERRILL LYNCH PIE
1,390,000	US TREAS BDS 12 DUE	12.000	08-15-13	06-30-99	140.700	139.016	1,932,317.19	AAA	AAA	SALOMON BROS INC
645,000	US TREAS BDS 12 DUE	12.000	08-15-13	06-30-99	140.700	139.578	900,278.91	AAA	AAA	BEAR, STEARNS, SE
1,345,000	US TREAS BDS 12 DUE	12.000	08-15-13	07-01-99	140.700	139.625	1,877,956.25	AAA	AAA	FIRST BOSTON CORP
14,700,000	US TREAS BDS 8.5 DUE 02-15	8.500	02-15-20	06-03-99	127.900	126.156	18,544,968.75	AAA	AAA	MERRILL LYNCH PIE
4,635,000	US TREAS BDS 9.25 DUE 02-1	9.250	02-15-16	06-30-99	130.700	130.172	6,033,466.41	AAA	AAA	LEHMAN BROTHERS I
4,085,000	US TREAS BDS 9.25 DUE 02-1	9.250	02-15-16	07-30-99	130.700	129.047	5,271,564.84	AAA	AAA	SALOMON BROS INC
20,625,000	US TREAS INFLATION INDEXE	3.729	01-15-08	06-03-99	100.600	100.132	20,652,236.34	AAA	AAA	FIRST BOSTON CORP
900,000	US TREAS NTS 5.5 DUE 05-15	5.500	05-15-09	05-26-99	99.200	99.641	896,765.63	NR	NR	J.P. MORGAN SECUR
1,000,000	US TREAS NTS 5.5 DUE 05-15	5.500	05-15-09	06-03-99	99.200	98.063	980,625.00	NR	NR	DEUTSCHE BANK GOV
795,000	US TREAS NTS 5.625 DUE 12-	5.625	12-31-02	07-30-99	99.900	99.406	790,279.69	AAA	AAA	SALOMON BROS INC
155,000	US TREAS NTS 6.125 DUE 08-	6.125	08-15-07	06-30-99	99.900	100.000	155,000.00	AAA	AAA	FIRST BOSTON CORP

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,150,000	ABBEY NATL PLC 6.7 DUE	6.700	06-29-49	06-03-99	99.800	93.286	1,072,789.00	A+	AA3	FIRST BOSTON CORP
1,000,000	IST UN CORP BD 6.625 DUE 0	6.625	06-15-04	07-02-99	99.800	99.534	995,340.00	AAA	A1	SALOMON BROS INC
1,000,000	BK 1 CORP SUB NT 8.1 DUE 0	8.100	03-01-02	07-15-99	103.900	103.893	1,038,930.00	A	NR	FIRST CHICAGO CAP
975,000	CHASE MANHATTAN CORP N	6.000	02-15-09	07-22-99	92.800	92.335	900,266.25	A	A1	GOLDMAN SACHS & C
3,375,000	CITIGROUP CAP II TR PFD SE	7.750	12-01-36	06-03-99	103.500	97.827	3,301,661.25	NR	NR	FIRST BOSTON CORP
5,650,000	CONSUMERS ENERGY CO SR	6.200	05-01-08	06-03-99	98.700	97.535	5,510,727.50	NR	NR	MERRILL LYNCH PIE
2,750,000	FED EXPRESS CORP 7.6 DUE 0	7.600	07-01-97	06-03-99	104.900	96.281	2,647,727.50	BBB	BAA2	SALOMON BROS INC
1,660,000	HILTON HOTELS CORP 7 DUE	7.000	07-15-04	06-03-99	98.700	97.420	1,617,172.00	BBB	BAA2	MERRILL LYNCH PIE
985,000	HSEHD FIN CORP 5.875 DUE 0	5.875	02-01-09	07-07-99	90.900	89.820	884,727.00	A	A2	MORGAN STANLEY &
3,650,000	INGERSOLL RAND CO 6.443 D	6.443	11-15-27	06-03-99	100.000	97.500	3,558,750.00	A-	A3	SALOMON BROS INC
1,930,000	JPM CAP TR 7.54 BD DUE 01-	7.540	01-15-27	06-03-99	100.000	95.936	1,851,564.80	A+	NR	SALOMON BROS INC
1,775,000	MIRAGE RESORTS INC 7.25 DU	7.250	08-01-17	06-03-99	99.400	93.774	1,664,488.50	BBB	BAA2	MERRILL LYNCH PIE
1,244,000	NEWS AMER HLDGS INC 7.6 D	7.600	10-11-15	06-03-99	105.600	99.219	1,234,284.36	BBB-	BAA3	SALOMON BROS INC
2,650,000	NEWS AMER HLDGS INC 7.75	7.750	01-20-24	06-03-99	104.000	99.421	2,634,656.50	BBB-	BAA3	FIRST BOSTON CORP
3,100,000	NRG ENERGY INC SR NT 7.5 D	7.500	06-01-09	06-03-99	99.900	99.028	3,069,868.00	BBB-	BAA3	SALOMON BROS INC
1,855,000	PECO ENERGY CAP TR III 7.3	7.380	04-06-28	06-03-99	100.100	89.145	1,653,639.75	BBB	NR	FIRST BOSTON CORP
2,250,000	PENNEY J C INC 7.625 DUE 0	7.625	03-01-97	06-03-99	97.900	90.736	2,041,560.00	BBB+	A3	SALOMON BROS INC
4,260,000	PSI ENERGY INC JR MAT PRIN	6.520	03-15-09	05-20-99	99.600	96.406	4,106,895.60	BBB+	NR	SALOMON BROS INC
2,000,000	PVTPL BANKAMERICA 7.7 BD	7.700	12-31-26	06-03-99	105.200	97.727	1,954,540.00	A-	A2	SALOMON BROS INC
1,790,000	PVTPL BAYER CORP 6.65 DUE	6.650	02-15-28	06-03-99	99.400	93.101	1,666,507.90	AA	AA2	SALOMON BROS INC
2,600,000	PVTPL BEA CBO 1998-1A CL A	6.720	06-15-10	06-04-99	96.300	95.148	2,473,859.38	AAA	NR	BEAR, STEARNS, SE
1,900,000	PVTPL CE GENERATION LLC S	7.416	12-15-18	05-18-99	100.000	98.044	1,862,836.00	BBB-	BAA3	FIRST BOSTON CORP

SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,250,000	PVTPL MIDAMERICAN FDG IN	6.927	03-01-29	06-03-99	100.000	92.847	3,017,527.50	NR	BAA1	FIRST BOSTON CORP
2,350,000	PVTPL PEPSI BOTTLING GROU	7.000	03-01-29	05-25-99	99.300	96.481	2,267,303.50	A-	BAA1	FIRST BOSTON CORP
1,000,000	PVTPL PEPSI BOTTLING HLDG	5.625	02-17-09	07-30-99	90.700	89.870	898,700.00	A	A1	MERRILL LYNCH PIE
2,970,000	PVTPL RITE AID CORP 6 DUE	6.000	10-01-13	06-03-99	99.700	95.115	2,824,915.50	BBB	BAA1	FIRST BOSTON CORP
430,000	PVTPL RITE AID CORP 6 DUE	6.000	10-01-13	06-16-99	99.700	95.213	409,415.90	BBB	BAA1	MORGAN STANLEY &
420,000	PVTPL RITE AID CORP 6 DUE	6.000	10-01-13	06-17-99	99.700	95.490	401,058.00	BBB	BAA1	
1,000,000	PVTPL ROHM & HAAS CO NT	7.400	07-15-09	07-30-99	99.900	101.003	1,010,030.00	A-	A3	GOLDMAN SACHS & C
2,230,000	PVTPL SHYPPCO FIN CO LLC	6.640	06-15-10	06-04-99	100.000	95.063	2,119,893.75	NR	NR	FIRST BOSTON CORP
1,515,000	PVTPL TRW INC DEB 144A 7.7	7.750	06-01-29	06-03-99	99.000	97.359	1,474,988.85	BBB	BAA1	SALOMON BROS INC
2,275,000	PVTPL ZURICH CAP TR 8.376	8.376	06-01-37	06-03-99	108.500	102.374	2,329,008.50	AA-	NR	SALOMON BROS INC
2,750,000	SEC CAP GROUP INC MTN TR	7.750	11-15-03	06-03-99	99.900	100.906	2,774,915.00	BBB	BAA1	SALOMON BROS INC
6,210,000	SERVICE CO INTL 7.0 SR NT	7.000	06-01-15	06-03-99	102.200	99.438	6,175,099.80	BBB	BAA2	SALOMON BROS INC
2,645,000	SO CO CAP TR 18.19 BD DUE	8.190	02-01-37	06-03-99	108.100	99.809	2,639,948.05	BBB+	NR	SALOMON BROS INC
3,735,000	SUNTRUST CAP II 7.9 DUE	7.900	06-15-27	06-03-99	100.500	100.640	3,758,904.00	A-	AAA	SALOMON BROS INC
1,000,000	VA ELEC & PWR CO 6.75 1ST	6.750	02-01-07	06-03-99	100.500	99.694	996,940.00	A	A2	MERRILL LYNCH PIE
965,000	WACHOVIA CORP NEW BD 6.7	6.700	06-21-04	06-25-99	99.800	99.673	961,844.45	AA-	AA3	MORGAN STANLEY &
3,200,000	WORLDCOM INC GA 7.75 SR N	7.750	04-01-27	06-03-99	109.300	105.396	3,372,672.00	A-	A3	SALOMON BROS INC
5,300,000	##FHLMC TBA GOLD POOL #9	6.000	06-01-29	06-07-99	94.300	94.488	5,007,878.91	AAA	AAA	LEHMAN BROTHERS I
23,540,000	##FHLMC TBA GOLD POOL #9	6.500	06-01-29	05-26-99	99.100	98.281	23,135,406.25	AAA	AAA	SALOMON BROS INC
22,545,000	##FHLMC TBA GOLD POOL #9	6.500	06-01-29	05-26-99	99.100	98.184	22,135,491.21	AAA	AAA	MERRILL LYNCH PIE
46,980,000	##FHLMC TBA GOLD POOL #9	6.500	06-01-29	05-26-99	99.100	98.281	46,172,531.25	AAA	AAA	SALOMON BROS INC
12,300,000	##FHLMC TBA GOLD POOL #9	7.000	06-01-29	06-07-99	99.400	99.531	12,242,343.75	AAA	AAA	SALOMON BROS INC

SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
30,415,000	##FNMA TBA POOL #9999999 5	5.500	05-01-14	05-10-99	97.900	96.711	29,414,631.64	AAA	AAA	SALOMON BROS INC
26,630,000	##FNMA TBA POOL #9999999 6	6.000	06-01-14	06-04-99	96.900	96.969	25,822,778.13	AAA	AAA	GOLDMAN SACHS & C
16,000,000	##FNMA TBA POOL #9999999 7	7.500	06-01-29	06-14-99	102.700	100.625	16,100,000.00	AAA	AAA	SALOMON BROS INC
8,000,000	##FNMA TBA POOL #9999999 8	8.000	06-01-29	06-08-99	103.300	103.297	8,263,750.00	AAA	AAA	GOLDMAN SACHS & C
2,000,000	##GNMA POOL #9999999 SER 2	8.000	06-15-29	06-17-99	103.500	103.391	2,067,812.50	AAA	AAA	SALOMON BROS INC
15,000,000	##GNMA TBA POOL #9999999 S	7.000	06-15-29	06-17-99	99.200	99.109	14,866,406.25	AAA	AAA	MERRILL LYNCH PIE
43,374	FHLMC GOLD POOL E00597 7 1	7.000	12-01-13	07-15-99	100.700	100.508	43,594.09	AAA	AAA	FIRST BOSTON CORP
934,999	FHLMC GOLD POOL E00597 7 1	7.000	12-01-13	07-15-99	100.700	100.508	939,746.85	AAA	AAA	FIRST BOSTON CORP
25,088	FHLMC GOLD POOL E60928 7 0	7.000	08-01-10	07-15-99	100.700	100.508	25,215.17	AAA	AAA	FIRST BOSTON CORP
32,753	FHLMC GOLD POOL E68462 7 1	7.000	12-01-12	07-15-99	100.700	100.508	32,919.34	AAA	AAA	FIRST BOSTON CORP
214,730	FHLMC GOLD POOL E77128 7 0	7.000	05-01-14	07-15-99	100.700	100.508	215,819.93	AAA	AAA	FIRST BOSTON CORP
950,382	FHLMC GOLD POOL E77959 7 0	7.000	08-01-14	07-15-99	100.700	100.508	955,208.16	AAA	AAA	FIRST BOSTON CORP
570,131	FHLMC GOLD POOL E77959 7 0	7.000	08-01-14	07-15-99	100.700	100.508	573,026.20	AAA	AAA	FIRST BOSTON CORP
49,520,000	FHLMC GOLD TBA POOL #999	6.500	08-01-29	06-04-99	96.700	96.781	47,926,075.00	AAA	AAA	GOLDMAN SACHS & C
22,545,000	FHLMC GOLD TBA POOL #999	6.500	08-01-29	06-04-99	96.700	96.781	21,819,332.81	AAA	AAA	GOLDMAN SACHS & C
14,868	FHLMC GROUP #E00412 7.00 P	7.000	01-01-11	07-15-99	100.700	100.508	14,943.54	AAA	AAA	FIRST BOSTON CORP
916,397	FHLMC GROUP #E00412 7.00 P	7.000	01-01-11	07-15-99	100.700	100.508	921,050.35	AAA	AAA	FIRST BOSTON CORP
24,531	FHLMC GROUP #E2-0184 7.0 M	7.000	06-01-10	07-15-99	100.700	100.508	24,655.66	AAA	AAA	FIRST BOSTON CORP
758,665	FHLMC GROUP E00729 7 07-01	7.000	07-01-14	07-15-99	100.700	100.508	762,517.60	AAA	AAA	FIRST BOSTON CORP
26,605	FHLMC GROUP E67425 7 08-01	7.000	08-01-12	07-15-99	100.700	100.508	26,739.81	AAA	AAA	FIRST BOSTON CORP
32,248	FHLMC GROUP E71546 7 07-01	7.000	07-01-13	07-15-99	100.700	100.508	32,411.40	AAA	AAA	FIRST BOSTON CORP
40,229	FHLMC GROUP E77790 7 07-01	7.000	07-01-14	07-15-99	100.700	100.508	40,433.29	AAA	AAA	FIRST BOSTON CORP

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
687,120	FHLMC MULTICLASS SER 198	6.250	08-17-12	05-17-99	100.000	100.000	687,120.00	AAA	AAA	
8,045,322	FHLMC MULTICLASS SER 198	6.250	08-17-12	06-04-99	100.000	100.188	8,060,407.43	AAA	AAA	GOLDMAN SACHS & C
301,800	FHLMC MULTICLASS SER E0-0	6.500	03-01-09	05-17-99	92.000	100.000	301,799.54	AAA	AAA	
6,687,000	FHLMC MULTICLASS SER E0-0	6.500	03-01-09	06-04-99	92.000	99.781	6,672,371.82	AAA	AAA	GOLDMAN SACHS & C
279,989	FHLMC MULTICLASS SER E0-0	6.500	03-01-09	06-15-99	91.900	100.000	279,989.08	AAA	AAA	
162,334	FHLMC MULTICLASS SER E0-0	6.500	03-01-09	07-15-99	92.000	100.000	162,334.28	AAA	AAA	
46,980,000	FHLMC TBA GOLD POOL #9999	6.500	05-01-29	05-07-99	99.700	99.133	46,572,595.31	AAA	AAA	SALOMON BROS INC
22,345,000	FHLMC TBA GOLD POOL #9999	6.500	05-01-29	05-10-99	99.700	99.066	22,334,521.29	AAA	AAA	MERRILL LYNCH PIE
12,300,000	FHLMC TBA GOLD POOL #9999	7.000	07-01-29	07-12-99	99.300	99.223	12,204,386.72	AAA	AAA	SALOMON BROS INC
4,791	FNMA POOL #125453 7.5 DUE	7.500	10-01-11	07-26-99	102.300	100.000	4,791.40	AAA	AAA	
1,880	FNMA POOL #250621 8.5 DUE	8.500	05-01-26	07-26-99	104.700	100.000	1,880.35	AAA	AAA	
12,285	FNMA POOL #250710 8.5 DUE	8.500	10-01-26	07-26-99	104.700	100.000	12,285.05	AAA	AAA	
771,610	FNMA POOL #250854 7.5 GTD	7.500	03-01-27	06-14-99	102.700	101.328	781,858.25	AAA	AAA	GOLDMAN SACHS & C
835,461	FNMA POOL #250990 7.5 GTD	7.500	07-01-27	06-14-99	102.700	101.328	846,557.00	AAA	AAA	GOLDMAN SACHS & C
279	FNMA POOL #251517 8.5 DUE	8.500	11-01-27	07-26-99	104.700	100.000	279.37	AAA	AAA	
17,166	FNMA POOL #251744 8.5 DUE	8.500	02-01-28	07-26-99	104.700	100.000	17,166.35	AAA	AAA	
723,059	FNMA POOL #251971 7.5 DUE	7.500	09-01-28	06-14-99	102.700	101.328	732,662.16	AAA	AAA	GOLDMAN SACHS & C
955,651	FNMA POOL #252213 6 DUE 01	6.000	01-01-14	06-17-99	98.600	96.953	926,533.39	AAA	AAA	MERRILL LYNCH PIE
193,434	FNMA POOL #252382 6 DUE 04	6.000	04-01-14	06-17-99	98.600	96.953	187,540.08	AAA	AAA	MERRILL LYNCH PIE
935,735	FNMA POOL #252382 6 DUE 04	6.000	04-01-14	06-17-99	98.600	96.953	907,224.26	AAA	AAA	MERRILL LYNCH PIE
864,766	FNMA POOL #252435 6 DUE 05	6.000	05-01-14	06-17-99	98.600	96.953	838,417.69	AAA	AAA	MERRILL LYNCH PIE
547,708	FNMA POOL #252493 5.5 DUE	5.500	06-01-14	06-17-99	96.600	94.937	519,980.04	AAA	AAA	GOLDMAN SACHS & C

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
500,000	FNMA POOL #252565 5.5 DUE	5.500	07-01-14	06-17-99	96.600	94.938	474,687.50	AAA	AAA	GOLDMAN SACHS & C
530,732	FNMA POOL #252566 6 DUE 07	6.000	07-01-14	07-01-99	98.600	96.953	514,561.26	AAA	AAA	MERRILL LYNCH PIE
49,368	FNMA POOL #313007 7.5 DUE	7.500	07-01-11	07-26-99	102.300	100.000	49,367.65	AAA	AAA	
1,053	FNMA POOL #313181 8.5 DUE	8.500	10-01-26	07-26-99	104.700	100.000	1,052.96	AAA	AAA	
1,466	FNMA POOL #313249 8.5 GTD	8.500	10-01-26	07-26-99	104.700	100.000	1,466.44	AAA	AAA	
254,230	FNMA POOL #313281 8.5 DUE	8.500	12-01-26	07-26-99	104.700	100.000	254,229.94	AAA	AAA	
1,226	FNMA POOL #313417 8.5 DUE	8.500	12-01-26	07-26-99	104.700	100.000	1,226.25	AAA	AAA	
11,435	FNMA POOL #323245 8.5 DUE	8.500	04-01-28	07-26-99	104.700	100.000	11,435.04	AAA	AAA	
504,539	FNMA POOL #323581 6 DUE 02	6.000	02-01-14	06-17-99	98.600	96.953	489,166.79	AAA	AAA	MERRILL LYNCH PIE
499,974	FNMA POOL #323581 6 DUE 02	6.000	02-01-14	06-17-99	98.600	96.953	484,740.69	AAA	AAA	MERRILL LYNCH PIE
244	FNMA POOL #345690 8.5 DUE	8.500	06-01-26	07-26-99	104.700	100.000	244.36	AAA	AAA	
270	FNMA POOL #352435 7.5 DUE	7.500	08-01-11	07-26-99	102.300	100.000	270.00	AAA	AAA	
932	FNMA POOL #353830 7.5 DUE	7.500	01-01-12	07-26-99	102.300	100.000	932.42	AAA	AAA	
860	FNMA POOL #355624 7.5 DUE	7.500	09-01-11	07-26-99	102.300	100.000	859.88	AAA	AAA	
16,550	FNMA POOL #356092 7.5 DUE	7.500	09-01-11	07-26-99	102.300	100.000	16,550.43	AAA	AAA	
720,487	FNMA POOL #356129 7.5 DUE	7.500	10-01-26	06-14-99	102.700	101.328	730,056.11	AAA	AAA	GOLDMAN SACHS & C
9,048	FNMA POOL #356204 7.5 DUE	7.500	11-01-11	07-26-99	102.300	100.000	9,048.31	AAA	AAA	
21,511	FNMA POOL #356363 7.5 DUE	7.500	11-01-11	07-26-99	102.300	100.000	21,511.13	AAA	AAA	
245	FNMA POOL #366204 8.5 DUE	8.500	11-01-26	07-26-99	104.700	100.000	245.30	AAA	AAA	
763,327	FNMA POOL #366998 7.5 DUE	7.500	05-01-27	06-14-99	102.700	101.328	773,464.81	AAA	AAA	GOLDMAN SACHS & C
772,880	FNMA POOL #369114 7.5 DUE	7.500	05-01-27	06-14-99	102.700	101.328	783,144.75	AAA	AAA	GOLDMAN SACHS & C
22,588	FNMA POOL #369934 7.5 DUE	7.500	01-01-27	06-14-99	102.700	101.328	22,888.03	AAA	AAA	GOLDMAN SACHS & C

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
207,323	FNMA POOL #370026 7.5 DUE	7.500	01-01-27	06-14-99	102.700	101.328	210,076.83	AAA	AAA	GOLDMAN SACHS & C
16,947	FNMA POOL #370574 7.5 DUE	7.500	06-01-12	07-26-99	102.300	100.000	16,946.57	AAA	AAA	
129,562	FNMA POOL #374313 7.5 DUE	7.500	08-01-27	06-14-99	102.700	101.328	131,282.48	AAA	AAA	GOLDMAN SACHS & C
77,915	FNMA POOL #376221 7.5 GTD	7.500	04-01-27	06-14-99	102.700	101.328	78,949.86	AAA	AAA	GOLDMAN SACHS & C
63,328	FNMA POOL #378869 7.5 GTD	7.500	05-01-27	06-14-99	102.700	101.328	64,168.82	AAA	AAA	GOLDMAN SACHS & C
921,128	FNMA POOL #379660 7.5 DUE	7.500	05-01-27	06-14-99	102.700	101.328	933,361.28	AAA	AAA	GOLDMAN SACHS & C
386	FNMA POOL #379860 7.5 DUE	7.500	08-01-12	07-26-99	102.300	100.000	386.35	AAA	AAA	
56,352	FNMA POOL #392507 7.5 DUE	7.500	08-01-27	06-14-99	102.700	101.328	57,100.58	AAA	AAA	GOLDMAN SACHS & C
169,043	FNMA POOL #393686 7.5 GTD	7.500	07-01-27	06-14-99	102.700	101.328	171,288.05	AAA	AAA	GOLDMAN SACHS & C
775,494	FNMA POOL #394197 7.5 DUE	7.500	07-01-27	06-14-99	102.700	101.328	785,793.79	AAA	AAA	GOLDMAN SACHS & C
101,299	FNMA POOL #394548 7.5 GTD	7.500	07-01-27	06-14-99	102.700	101.328	102,644.48	AAA	AAA	GOLDMAN SACHS & C
451	FNMA POOL #394554 8.5 DUE	8.500	07-01-27	07-26-99	104.700	100.000	450.94	AAA	AAA	
729,088	FNMA POOL #395754 7.5 GTD	7.500	09-01-27	06-14-99	102.700	101.328	738,770.94	AAA	AAA	GOLDMAN SACHS & C
69,393	FNMA POOL #395985 7.5 DUE	7.500	03-01-28	06-14-99	102.700	101.328	70,314.63	AAA	AAA	GOLDMAN SACHS & C
215,298	FNMA POOL #396155 7.5 DUE	7.500	10-01-27	06-14-99	102.700	101.328	218,157.28	AAA	AAA	GOLDMAN SACHS & C
45,412	FNMA POOL #397276 7.5 DUE	7.500	11-01-27	06-14-99	102.700	101.328	46,015.53	AAA	AAA	GOLDMAN SACHS & C
143,317	FNMA POOL #397565 7.5 GTD	7.500	08-01-27	06-14-99	102.700	101.328	145,220.70	AAA	AAA	GOLDMAN SACHS & C
110,627	FNMA POOL #401780 7.5 DUE	7.500	10-01-27	06-14-99	102.700	101.328	112,096.01	AAA	AAA	GOLDMAN SACHS & C
290,287	FNMA POOL #401927 7.5 DUE	7.500	11-01-27	06-14-99	102.700	101.328	294,142.79	AAA	AAA	GOLDMAN SACHS & C
573,463	FNMA POOL #402018 7.5 DUE	7.500	11-01-27	06-14-99	102.700	101.328	581,079.77	AAA	AAA	GOLDMAN SACHS & C
88,808	FNMA POOL #402868 7.5 DUE	7.500	01-01-28	06-14-99	102.700	101.328	89,987.46	AAA	AAA	GOLDMAN SACHS & C
44,101	FNMA POOL #402894 7.5 DUE	7.500	01-01-28	06-14-99	102.700	101.328	44,686.51	AAA	AAA	GOLDMAN SACHS & C

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
575,734	FNMA POOL #404268 7.5 DUE	7.500	11-01-27	06-14-99	102.700	101.328	583,380.63	AAA	AAA	GOLDMAN SACHS & C
706,863	FNMA POOL #404849 7.5 GTD	7.500	11-01-27	06-14-99	102.700	101.328	716,251.09	AAA	AAA	GOLDMAN SACHS & C
834,309	FNMA POOL #405460 7.5 DUE	7.500	01-01-28	06-14-99	102.700	101.328	845,389.46	AAA	AAA	GOLDMAN SACHS & C
127,978	FNMA POOL #408690 7.5 DUE	7.500	12-01-27	06-14-99	102.700	101.328	129,677.79	AAA	AAA	GOLDMAN SACHS & C
294,823	FNMA POOL #411846 7.5 DUE	7.500	02-01-28	06-14-99	102.700	101.328	298,738.91	AAA	AAA	GOLDMAN SACHS & C
118,228	FNMA POOL #413685 7.5 DUE	7.500	02-01-28	06-14-99	102.700	101.328	119,798.00	AAA	AAA	GOLDMAN SACHS & C
131,777	FNMA POOL #413761 7.5 DUE	7.500	12-01-27	06-14-99	102.700	101.328	133,527.08	AAA	AAA	GOLDMAN SACHS & C
58,139	FNMA POOL #415270 7.5 DUE	7.500	02-01-28	06-14-99	102.700	101.328	58,911.40	AAA	AAA	GOLDMAN SACHS & C
201,540	FNMA POOL #416156 7.5 DUE	7.500	03-01-28	06-14-99	102.700	101.328	204,216.61	AAA	AAA	GOLDMAN SACHS & C
178,128	FNMA POOL #419559 7.5 DUE	7.500	04-01-28	06-14-99	102.700	101.328	180,493.44	AAA	AAA	GOLDMAN SACHS & C
296,360	FNMA POOL #420012 7.5 DUE	7.500	06-01-28	06-14-99	102.700	101.328	300,296.37	AAA	AAA	GOLDMAN SACHS & C
60,440	FNMA POOL #420914 7.5 DUE	7.500	01-01-28	06-14-99	102.700	101.328	61,242.28	AAA	AAA	GOLDMAN SACHS & C
192,645	FNMA POOL #423029 7.5 DUE	7.500	04-01-28	06-14-99	102.700	101.328	195,203.89	AAA	AAA	GOLDMAN SACHS & C
156,960	FNMA POOL #423985 6 DUE 12	6.000	12-01-13	06-17-99	98.600	96.953	152,177.88	AAA	AAA	MERRILL LYNCH PIE
503,601	FNMA POOL #423985 6 DUE 12	6.000	12-01-13	06-17-99	98.600	96.953	488,257.23	AAA	AAA	MERRILL LYNCH PIE
499,974	FNMA POOL #423985 6 DUE 12	6.000	12-01-13	06-17-99	98.600	96.953	484,740.65	AAA	AAA	MERRILL LYNCH PIE
639,927	FNMA POOL #423985 6 DUE 12	6.000	12-01-13	06-17-99	98.600	96.953	620,428.75	AAA	AAA	MERRILL LYNCH PIE
214,628	FNMA POOL #423985 6 DUE 12	6.000	12-01-13	06-17-99	98.600	96.953	208,088.17	AAA	AAA	MERRILL LYNCH PIE
504,541	FNMA POOL #423985 6 DUE 12	6.000	12-01-13	06-17-99	98.600	96.953	489,168.62	AAA	AAA	MERRILL LYNCH PIE
72,234	FNMA POOL #424671 7.5 DUE	7.500	04-01-28	06-14-99	102.700	101.328	73,192.93	AAA	AAA	GOLDMAN SACHS & C
212,067	FNMA POOL #424989 7.5 DUE	7.500	04-01-28	06-14-99	102.700	101.328	214,883.95	AAA	AAA	GOLDMAN SACHS & C
592,961	FNMA POOL #425126 7.5 DUE	7.500	05-01-28	06-14-99	102.700	101.328	600,836.29	AAA	AAA	GOLDMAN SACHS & C

SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
95,990	FNMA POOL #426065 7.5 GTD	7.500	04-01-28	06-14-99	102.700	101.328	97,265.26	AAA	AAA	GOLDMAN SACHS & C
1,262,771	FNMA POOL #426461 6 DUE 12	6.000	12-01-13	06-30-99	98.600	96.812	1,222,519.96	AAA	AAA	MERRILL LYNCH PIE
12,094	FNMA POOL #426461 6 DUE 12	6.000	12-01-13	07-26-99	98.600	100.000	12,093.79	AAA	AAA	
894,198	FNMA POOL #428006 7.5 GTD	7.500	05-01-28	06-14-99	102.700	101.328	906,073.91	AAA	AAA	GOLDMAN SACHS & C
47,476	FNMA POOL #430252 7.5 DUE	7.500	06-01-28	06-14-99	102.700	101.328	48,106.03	AAA	AAA	GOLDMAN SACHS & C
452,192	FNMA POOL #430961 5.5 DUE	5.500	02-01-14	06-17-99	96.600	94.938	429,300.21	AAA	AAA	GOLDMAN SACHS & C
355,619	FNMA POOL #430961 5.5 DUE	5.500	02-01-14	06-17-99	96.600	94.938	337,616.00	AAA	AAA	GOLDMAN SACHS & C
5,471	FNMA POOL #430961 5.5 DUE	5.500	02-01-14	07-26-99	96.600	100.000	5,470.56	AAA	AAA	
46,408	FNMA POOL #431955 7.5 DUE	7.500	08-01-28	06-14-99	102.700	101.328	47,023.86	AAA	AAA	GOLDMAN SACHS & C
28,469	FNMA POOL #431995 7.5 DUE	7.500	05-01-28	06-14-99	102.700	101.328	28,847.48	AAA	AAA	GOLDMAN SACHS & C
586,082	FNMA POOL #432043 7.5 DUE	7.500	07-01-28	06-14-99	102.700	101.328	593,865.83	AAA	AAA	GOLDMAN SACHS & C
215,025	FNMA POOL #432615 7.5 DUE	7.500	06-01-28	06-14-99	102.700	101.328	217,880.91	AAA	AAA	GOLDMAN SACHS & C
15,593	FNMA POOL #433245 8.5 DUE	8.500	07-01-28	07-26-99	104.700	100.000	15,593.01	AAA	AAA	
194,043	FNMA POOL #433624 7.5 DUE	7.500	10-01-28	06-14-99	102.700	101.328	196,620.23	AAA	AAA	GOLDMAN SACHS & C
62,005	FNMA POOL #434321 7.5 DUE	7.500	07-01-28	06-14-99	102.700	101.328	62,828.68	AAA	AAA	GOLDMAN SACHS & C
219,914	FNMA POOL #437131 7.5 DUE	7.500	07-01-28	06-14-99	102.700	101.328	222,834.98	AAA	AAA	GOLDMAN SACHS & C
677,376	FNMA POOL #437686 7.5 DUE	7.500	07-01-28	06-14-99	102.700	101.328	686,372.61	AAA	AAA	GOLDMAN SACHS & C
14,207	FNMA POOL #439155 8.5 DUE	8.500	12-01-27	07-26-99	104.700	100.000	14,206.75	AAA	AAA	
2,713,991	FNMA POOL #440866 6 DUE 11	6.000	11-01-13	07-01-99	98.600	96.812	2,627,482.64	AAA	AAA	MERRILL LYNCH PIE
11,762	FNMA POOL #440866 6 DUE 11	6.000	11-01-13	07-26-99	98.600	100.000	11,762.40	AAA	AAA	
499,871	FNMA POOL #442788 6 DUE 11	6.000	11-01-13	07-15-99	96.900	96.563	482,687.90	AAA	AAA	MERRILL LYNCH PIE
781,684	FNMA POOL #444794 7.5 DUE	7.500	12-01-28	06-14-99	102.700	101.328	792,066.01	AAA	AAA	GOLDMAN SACHS & C

SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,963,510	FNMA POOL #446497 6 DUE 12	6.000	12-01-13	06-30-99	98.600	96.812	2,869,047.99	AAA	AAA	MERRILL LYNCH PIE
36,567	FNMA POOL #446497 6 DUE 12	6.000	12-01-13	07-26-99	98.600	100.000	36,567.25	AAA	AAA	
341,393	FNMA POOL #448309 5.5 DUE	5.500	12-01-13	06-17-99	96.600	94.937	324,110.06	AAA	AAA	GOLDMAN SACHS & C
495,816	FNMA POOL #449173 6 DUE 12	6.000	12-01-13	07-01-99	98.600	96.953	480,708.78	AAA	AAA	SALOMON BROS INC
135,333	FNMA POOL #450904 6 DUE 12	6.000	12-01-13	06-17-99	98.600	96.953	131,210.03	AAA	AAA	MERRILL LYNCH PIE
513,359	FNMA POOL #450904 6 DUE 12	6.000	12-01-13	06-17-99	98.600	96.953	497,717.99	AAA	AAA	MERRILL LYNCH PIE
659,085	FNMA POOL #450904 6 DUE 12	6.000	12-01-13	06-17-99	98.600	96.953	639,003.27	AAA	AAA	MERRILL LYNCH PIE
68,339	FNMA POOL #450904 6 DUE 12	6.000	12-01-13	06-17-99	98.600	96.953	66,257.27	AAA	AAA	MERRILL LYNCH PIE
491,958	FNMA POOL #451960 5.5 DUE	5.500	12-01-13	06-17-99	96.600	94.937	467,052.72	AAA	AAA	GOLDMAN SACHS & C
2,279	FNMA POOL #453124 6 DUE 12	6.000	12-01-13	07-26-99	98.600	100.000	2,279.18	AAA	AAA	
714,458	FNMA POOL #453127 5.5 DUE	5.500	12-01-13	06-17-99	96.600	94.938	678,288.27	AAA	AAA	GOLDMAN SACHS & C
85,066	FNMA POOL #453127 5.5 DUE	5.500	12-01-13	06-17-99	96.600	94.937	80,759.16	AAA	AAA	GOLDMAN SACHS & C
507,942	FNMA POOL #453127 5.5 DUE	5.500	12-01-13	06-17-99	96.600	94.937	482,227.64	AAA	AAA	GOLDMAN SACHS & C
166,534	FNMA POOL #453127 5.5 DUE	5.500	12-01-13	06-17-99	96.600	94.937	158,103.25	AAA	AAA	GOLDMAN SACHS & C
744,770	FNMA POOL #454903 5.5 DUE	5.500	03-01-14	06-17-99	96.600	94.937	707,066.16	AAA	AAA	GOLDMAN SACHS & C
1,888	FNMA POOL #455038 5.5 DUE	6.000	12-01-13	07-26-99	98.600	100.000	1,888.21	AAA	AAA	
432,583	FNMA POOL #455470 5.5 DUE	5.500	12-01-13	06-17-99	96.600	94.937	410,683.44	AAA	AAA	GOLDMAN SACHS & C
504,100	FNMA POOL #455527 5.5 DUE	5.500	12-01-13	06-17-99	96.600	94.937	478,580.13	AAA	AAA	GOLDMAN SACHS & C
4,316	FNMA POOL #455527 5.5 DUE	5.500	12-01-13	07-26-99	96.600	100.000	4,315.91	AAA	AAA	
566,488	FNMA POOL #455727 7.5 DUE	7.500	05-01-29	06-14-99	102.700	101.328	574,011.29	AAA	AAA	GOLDMAN SACHS & C
255,130	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	06-17-99	96.600	94.938	242,214.05	AAA	AAA	GOLDMAN SACHS & C
615,000	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	06-17-99	96.600	94.937	583,865.22	AAA	AAA	GOLDMAN SACHS & C

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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
168,550	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	06-17-99	96.600	94.937	160,017.20	AAA	AAA	GOLDMAN SACHS & C
120,180	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	06-17-99	96.600	94.938	114,096.23	AAA	AAA	GOLDMAN SACHS & C
232,163	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	06-17-99	96.600	94.937	220,409.51	AAA	AAA	GOLDMAN SACHS & C
92,462	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	06-17-99	96.600	94.937	87,781.48	AAA	AAA	GOLDMAN SACHS & C
3,594	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	07-26-99	96.600	100.000	3,594.47	AAA	AAA	
328,439	FNMA POOL #456644 5.5 DUE	5.500	02-01-14	06-17-99	96.600	94.938	311,811.71	AAA	AAA	GOLDMAN SACHS & C
471,607	FNMA POOL #457484 5.5 DUE	5.500	01-01-14	06-17-99	96.600	94.938	447,732.32	AAA	AAA	GOLDMAN SACHS & C
8,475	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	07-26-99	96.600	100.000	8,475.17	AAA	AAA	
381,636	FNMA POOL #459654 5.5 DUE	5.500	01-01-14	06-17-99	96.600	94.937	362,315.59	AAA	AAA	GOLDMAN SACHS & C
644,480	FNMA POOL #479723 5.5 DUE	5.500	01-01-14	06-17-99	96.600	94.938	611,853.11	AAA	AAA	GOLDMAN SACHS & C
729,963	FNMA POOL #479797 5.5 DUE	5.500	02-01-14	06-17-99	96.600	94.938	693,008.17	AAA	AAA	GOLDMAN SACHS & C
428,762	FNMA POOL #479817 6 DUE 03	6.000	03-01-14	06-17-99	98.600	96.953	415,698.24	AAA	AAA	MERRILL LYNCH PIE
495,560	FNMA POOL #479817 6 DUE 03	6.000	03-01-14	07-01-99	98.600	96.953	480,461.06	AAA	AAA	MERRILL LYNCH PIE
343,462	FNMA POOL #479963 5.5 DUE	5.500	03-01-14	06-17-99	96.600	94.937	326,074.29	AAA	AAA	GOLDMAN SACHS & C
4,214	FNMA POOL #479963 5.5 DUE	5.500	03-01-14	07-26-99	96.600	100.000	4,213.74	AAA	AAA	
329,467	FNMA POOL #480417 5.5 DUE	5.500	04-01-14	06-17-99	96.600	94.938	312,788.00	AAA	AAA	GOLDMAN SACHS & C
443,427	FNMA POOL #480548 5.5 DUE	5.500	02-01-14	06-17-99	96.600	94.937	420,978.40	AAA	AAA	GOLDMAN SACHS & C
861,870	FNMA POOL #480581 6 DUE 04	6.000	04-01-14	06-17-99	98.600	96.953	835,610.37	AAA	AAA	MERRILL LYNCH PIE
717,494	FNMA POOL #482560 5.5 DUE	5.500	01-01-14	06-17-99	96.600	94.938	681,170.71	AAA	AAA	GOLDMAN SACHS & C
3,954	FNMA POOL #482688 5.5 DUE	5.500	02-01-14	07-26-99	96.600	100.000	3,954.08	AAA	AAA	
940,072	FNMA POOL #482709 6 DUE 04	6.000	04-01-14	06-17-99	98.600	96.953	911,428.92	AAA	AAA	MERRILL LYNCH PIE
767,937	FNMA POOL #483322 5.5 DUE	5.500	03-01-14	06-17-99	96.600	94.937	729,060.29	AAA	AAA	GOLDMAN SACHS & C

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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
281,257	FNMA POOL #483437 6.5 DUE	6.500	07-01-29	07-12-99	96.800	96.844	272,379.83	AAA	AAA	GOLDMAN SACHS & C
735,900	FNMA POOL #485525 5.5 DUE	5.500	02-01-14	06-17-99	96.600	94.937	698,645.02	AAA	AAA	GOLDMAN SACHS & C
644,381	FNMA POOL #485525 5.5 DUE	5.500	02-01-14	06-17-99	96.600	94.937	611,759.17	AAA	AAA	
495,900	FNMA POOL #485525 5.5 DUE	5.500	02-01-14	06-17-99	96.600	94.938	470,795.52	AAA	AAA	GOLDMAN SACHS & C
3,823	FNMA POOL #485532 5.5 DUE	5.500	02-01-14	07-26-99	96.600	100.000	3,822.97	AAA	AAA	
341,387	FNMA POOL #485592 5.5 DUE	5.500	01-01-14	06-17-99	96.600	94.937	324,103.92	AAA	AAA	GOLDMAN SACHS & C
5,758	FNMA POOL #485592 5.5 DUE	5.500	01-01-14	07-26-99	96.600	100.000	5,758.34	AAA	AAA	
264,100	FNMA POOL #486145 5.5 DUE	5.500	02-01-14	06-17-99	96.600	94.938	250,730.30	AAA	AAA	GOLDMAN SACHS & C
269,938	FNMA POOL #486145 5.5 DUE	5.500	02-01-14	06-17-99	96.600	94.938	256,272.48	AAA	AAA	GOLDMAN SACHS & C
285,443	FNMA POOL #486145 5.5 DUE	5.500	02-01-14	06-17-99	96.600	94.937	270,992.72	AAA	AAA	GOLDMAN SACHS & C
282,606	FNMA POOL #486145 5.5 DUE	5.500	02-01-14	06-17-99	96.600	94.937	268,299.23	AAA	AAA	GOLDMAN SACHS & C
831,350	FNMA POOL #486145 5.5 DUE	5.500	02-01-14	06-17-99	96.600	94.937	789,263.10	AAA	AAA	GOLDMAN SACHS & C
382,964	FNMA POOL #486710 5.5 DUE	5.500	03-01-14	06-17-99	96.600	94.938	363,576.24	AAA	AAA	GOLDMAN SACHS & C
400,783	FNMA POOL #486831 5.5 DUE	5.500	03-01-14	06-17-99	96.600	94.938	380,493.75	AAA	AAA	GOLDMAN SACHS & C
504,542	FNMA POOL #487627 6 DUE 03	6.000	03-01-14	06-17-99	98.600	96.953	489,168.77	AAA	AAA	MERRILL LYNCH PIE
486,740	FNMA POOL #487627 6 DUE 03	6.000	03-01-14	06-17-99	98.600	96.953	471,909.53	AAA	AAA	MERRILL LYNCH PIE
328,000	FNMA POOL #487918 5.5 DUE	5.500	02-01-14	06-17-99	96.600	94.938	311,394.89	AAA	AAA	GOLDMAN SACHS & C
806,666	FNMA POOL #488189 6 DUE 04	6.000	04-01-14	06-17-99	98.600	96.953	782,087.88	AAA	AAA	MERRILL LYNCH PIE
1,551	FNMA POOL #488689 8.5 DUE	8.500	08-01-27	07-26-99	104.700	100.000	1,551.32	AAA	AAA	
495,558	FNMA POOL #489464 6 DUE 03	6.000	03-01-14	06-17-99	98.600	96.953	480,458.65	AAA	AAA	MERRILL LYNCH PIE
495,558	FNMA POOL #489464 6 DUE 03	6.000	03-01-14	06-17-99	98.600	96.953	480,458.65	AAA	AAA	MERRILL LYNCH PIE
462,358	FNMA POOL #489988 6 DUE 06	6.000	06-01-14	07-01-99	98.600	96.953	448,270.53	AAA	AAA	MERRILL LYNCH PIE

SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
476,145	FNMA POOL #489989 6 DUE 07	6.000	07-01-14	06-17-99	98.600	96.953	461,637.46	AAA	AAA	MERRILL LYNCH PIE
254,641	FNMA POOL #489991 6 DUE 06	6.000	06-01-14	07-01-99	98.600	96.953	246,882.41	AAA	AAA	MERRILL LYNCH PIE
328,446	FNMA POOL #490505 5.5 DUE	5.500	03-01-14	06-17-99	96.600	94.938	311,818.68	AAA	AAA	GOLDMAN SACHS & C
907,485	FNMA POOL #490505 5.5 DUE	5.500	03-01-14	06-17-99	96.600	94.937	861,543.36	AAA	AAA	GOLDMAN SACHS & C
235,500	FNMA POOL #490505 5.5 DUE	5.500	03-01-14	06-17-99	96.600	94.938	223,577.91	AAA	AAA	GOLDMAN SACHS & C
329,246	FNMA POOL #490788 5.5 DUE	5.500	03-01-14	06-17-99	96.600	94.938	312,577.45	AAA	AAA	GOLDMAN SACHS & C
28,040	FNMA POOL #491375 6 DUE 07	6.000	07-01-14	06-17-99	98.600	96.953	27,185.66	AAA	AAA	MERRILL LYNCH PIE
330,062	FNMA POOL #491459 5.5 DUE	5.500	03-01-14	06-17-99	96.600	94.937	313,352.19	AAA	AAA	GOLDMAN SACHS & C
496,498	FNMA POOL #491987 6 DUE 05	6.000	05-01-14	06-17-99	98.600	96.953	481,370.29	AAA	AAA	MERRILL LYNCH PIE
496,498	FNMA POOL #491987 6 DUE 05	6.000	05-01-14	06-17-99	98.600	96.953	481,370.29	AAA	AAA	MERRILL LYNCH PIE
3,541	FNMA POOL #492656 5.5 DUE	5.500	06-01-14	07-26-99	96.600	100.000	3,541.21	AAA	AAA	
503,766	FNMA POOL #492869 6 DUE 02	6.000	02-01-14	06-17-99	98.600	96.953	488,417.19	AAA	AAA	MERRILL LYNCH PIE
843,374	FNMA POOL #493265 6 DUE 04	6.000	04-01-14	06-17-99	98.600	96.953	817,677.56	AAA	AAA	MERRILL LYNCH PIE
496,334	FNMA POOL #495336 6 DUE 04	6.000	04-01-14	06-17-99	98.600	96.953	481,211.02	AAA	AAA	MERRILL LYNCH PIE
526,506	FNMA POOL #495336 6 DUE 04	6.000	04-01-14	06-17-99	98.600	96.953	510,464.35	AAA	AAA	MERRILL LYNCH PIE
815,593	FNMA POOL #495885 6 DUE 05	6.000	05-01-14	06-17-99	98.600	96.953	790,742.65	AAA	AAA	MERRILL LYNCH PIE
931,760	FNMA POOL #496378 6 DUE 04	6.000	04-01-14	06-17-99	98.600	96.953	903,370.35	AAA	AAA	MERRILL LYNCH PIE
503,601	FNMA POOL #496384 6 DUE 04	6.000	04-01-14	06-17-99	98.600	96.953	488,256.96	AAA	AAA	MERRILL LYNCH PIE
340,916	FNMA POOL #496998 6 DUE 05	6.000	05-01-14	06-17-99	98.600	96.953	330,528.75	AAA	AAA	MERRILL LYNCH PIE
400,179	FNMA POOL #496998 6 DUE 05	6.000	05-01-14	07-15-99	96.900	96.562	386,423.03	AAA	AAA	MERRILL LYNCH PIE
879,920	FNMA POOL #497051 5.5 DUE	5.500	05-01-14	06-17-99	96.600	94.937	835,373.58	AAA	AAA	GOLDMAN SACHS & C
360,173	FNMA POOL #497792 6 DUE 06	6.000	06-01-14	07-01-99	98.600	96.953	349,198.98	AAA	AAA	MERRILL LYNCH PIE

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
503,600	FNMA POOL #497956 6 DUE 07	6.000	07-01-14	06-17-99	98.600	96.953	488,255.94	AAA	AAA	SALOMON BROS INC
184,507	FNMA POOL #497956 6 DUE 07	6.000	07-01-14	07-01-99	98.600	96.953	178,885.30	AAA	AAA	MERRILL LYNCH PIE
388,837	FNMA POOL #499234 6 DUE 07	6.000	07-01-14	07-15-99	96.900	96.563	375,470.73	AAA	AAA	MERRILL LYNCH PIE
500,125	FNMA POOL #500143 6 DUE 06	6.000	06-01-14	06-17-99	98.600	96.953	484,886.82	AAA	AAA	MERRILL LYNCH PIE
500,125	FNMA POOL #500143 6 DUE 06	6.000	06-01-14	06-17-99	98.600	96.953	484,886.82	AAA	AAA	MERRILL LYNCH PIE
500,050	FNMA POOL #500154 5.5 DUE	5.500	07-01-14	06-17-99	96.600	94.938	474,734.97	AAA	AAA	GOLDMAN SACHS & C
1,000,100	FNMA POOL #500155 6 DUE 07	6.000	07-01-14	06-17-99	98.600	96.953	969,628.20	AAA	AAA	MERRILL LYNCH PIE
843,139	FNMA POOL #500455 6 DUE 06	6.000	06-01-14	06-17-99	98.600	96.953	817,449.61	AAA	AAA	MERRILL LYNCH PIE
138,229	FNMA POOL #500485 6 DUE 06	6.000	06-01-14	06-17-99	98.600	96.953	134,017.34	AAA	AAA	MERRILL LYNCH PIE
103,556	FNMA POOL #500485 6 DUE 06	6.000	06-01-14	06-17-99	98.600	96.953	100,400.78	AAA	AAA	MERRILL LYNCH PIE
496,333	FNMA POOL #500485 6 DUE 06	6.000	06-01-14	06-17-99	98.600	96.953	481,210.35	AAA	AAA	MERRILL LYNCH PIE
4,265	FNMA POOL #500485 6 DUE 06	6.000	06-01-14	07-26-99	98.600	100.000	4,265.30	AAA	AAA	
156,626	FNMA POOL #500649 6 DUE 06	6.000	06-01-14	07-01-99	98.600	96.953	151,853.80	AAA	AAA	MERRILL LYNCH PIE
613,832	FNMA POOL #501226 6.5 DUE	6.500	07-01-29	07-12-99	96.800	96.844	594,457.93	AAA	AAA	GOLDMAN SACHS & C
311,099	FNMA POOL #503348 7.5 DUE	7.500	06-01-29	06-14-99	102.700	101.328	315,230.78	AAA	AAA	GOLDMAN SACHS & C
210,983	FNMA POOL #504633 6 DUE 07	6.000	07-01-14	07-15-99	96.900	96.563	203,730.46	AAA	AAA	MERRILL LYNCH PIE
44,350	FNMA POOL #505067 6 DUE 06	6.000	06-01-14	07-01-99	98.600	96.953	42,998.71	AAA	AAA	MERRILL LYNCH PIE
59,929	FNMA POOL #505067 6 DUE 06	6.000	06-01-14	07-01-99	98.600	96.953	58,103.04	AAA	AAA	MERRILL LYNCH PIE
64,266	FNMA POOL #505067 6 DUE 06	6.000	06-01-14	07-01-99	98.600	96.953	62,307.90	AAA	AAA	MERRILL LYNCH PIE
108,880	FNMA POOL #505067 6 DUE 06	6.000	06-01-14	07-01-99	98.600	96.953	105,562.56	AAA	AAA	MERRILL LYNCH PIE
1,000,100	FNMA POOL #505120 6.5 DUE	6.500	07-01-29	07-12-99	96.800	96.844	968,534.34	AAA	AAA	GOLDMAN SACHS & C
1,000,100	FNMA POOL #505120 6.5 DUE	6.500	07-01-29	07-12-99	96.800	96.844	968,534.34	AAA	AAA	GOLDMAN SACHS & C

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,000,100	FNMA POOL #505120 6.5 DUE	6.500	07-01-29	07-12-99	96.800	96.844	968,534.34	AAA	AAA	GOLDMAN SACHS & C
1,000,100	FNMA POOL #505120 6.5 DUE	6.500	07-01-29	07-12-99	96.800	96.844	968,534.34	AAA	AAA	GOLDMAN SACHS & C
1,000,100	FNMA POOL #505120 6.5 DUE	6.500	07-01-29	07-12-99	96.800	96.844	968,534.34	AAA	AAA	GOLDMAN SACHS & C
1,000,100	FNMA POOL #505120 6.5 DUE	6.500	07-01-29	07-12-99	96.800	96.844	968,534.34	AAA	AAA	GOLDMAN SACHS & C
260,129	FNMA POOL #507125 6 DUE 07	6.000	07-01-14	07-15-99	96.900	96.563	251,187.07	AAA	AAA	MERRILL LYNCH PIE
35,630,000	FNMA TBA POOL #9999999 6 D	6.000	05-01-14	05-10-99	99.700	98.723	35,174,882.42	AAA	AAA	SALOMON BROS INC
5,735,000	FNMA TBA POOL #9999999 6 D	6.000	07-01-29	07-12-99	93.900	94.141	5,398,964.84	AAA	AAA	MERRILL LYNCH PIE
1,960,000	FNMA TBA POOL #9999999 6 D	6.000	08-01-29	07-23-99	93.300	93.344	1,829,537.50	AAA	AAA	GOLDMAN SACHS & C
20,000,000	FNMA TBA POOL #9999999 6.5	6.500	06-01-28	06-07-99	97.000	97.012	19,402,343.75	AAA	AAA	MERRILL LYNCH PIE
16,000,000	FNMA TBA POOL #9999999 7.5	7.500	07-01-28	07-09-99	100.400	101.141	16,182,500.00	AAA	AAA	SALOMON BROS INC
8,000,000	FNMA TBA POOL #9999999 8 D	8.000	07-01-29	07-09-99	103.200	102.758	8,220,625.00	AAA	AAA	GOLDMAN SACHS & C
1,255,000	GNMA POOL #30999999 SER 20	7.000	07-15-29	07-13-99	98.900	99.172	1,244,607.03	AAA	AAA	MERRILL LYNCH PIE
13,745,000	GNMA POOL #30999999 SER 20	7.000	07-15-29	07-13-99	98.900	99.168	13,630,637.30	AAA	AAA	MERRILL LYNCH PIE
1,321	GNMA POOL #321958 SER 2023	7.000	04-15-23	07-15-99	99.600	100.000	1,321.41	AAA	AAA	
811,616	GNMA POOL #336481 SER 2023	7.000	07-15-23	06-30-99	99.600	98.766	801,598.10	AAA	AAA	DONALDSON LUFKIN
20,232	GNMA POOL #336481 SER 2023	7.000	07-15-23	07-15-99	99.600	100.000	20,232.08	AAA	AAA	
605,622	GNMA POOL #337839 SER 2023	7.000	04-15-23	06-30-99	99.600	98.766	598,146.37	AAA	AAA	
799	GNMA POOL #337839 SER 2023	7.000	04-15-23	07-15-99	99.600	100.000	798.70	AAA	AAA	
14,221	GNMA POOL #340365 SER 2023	7.000	07-15-23	07-15-99	99.600	100.000	14,220.64	AAA	AAA	
111	GNMA POOL #343185 SER 2023	7.000	03-15-23	07-15-99	99.600	100.000	110.72	AAA	AAA	
30,662	GNMA POOL #343610 SER 2023	7.000	05-15-23	07-15-99	99.600	100.000	30,662.02	AAA	AAA	
1,631	GNMA POOL #346388 SER 2023	7.000	01-15-23	07-15-99	99.600	100.000	1,631.35	AAA	AAA	

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SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
13,041	GNMA POOL #347471 SER 2023	7.000	06-15-23	07-15-99	99.600	100.000	13,040.75	AAA	AAA	
1,175	GNMA POOL #349772 SER 2023	7.000	05-15-23	07-15-99	99.600	100.000	1,175.33	AAA	AAA	
805,923	GNMA POOL #350254 SER 2023	7.000	04-15-23	06-30-99	99.600	98.766	795,974.84	AAA	AAA	DONALDSON LUFKIN
1,042	GNMA POOL #350254 SER 2023	7.000	04-15-23	07-15-99	99.600	100.000	1,041.96	AAA	AAA	
3,495	GNMA POOL #350948 SER 2023	7.000	08-15-23	07-15-99	99.600	100.000	3,495.15	AAA	AAA	
16,975	GNMA POOL #351548 SER 2023	7.000	10-15-23	07-15-99	99.600	100.000	16,975.16	AAA	AAA	
8,226	GNMA POOL #352191 SER 2023	7.000	05-15-23	07-15-99	99.600	100.000	8,225.95	AAA	AAA	
7,091	GNMA POOL #354293 SER 2023	7.000	05-15-23	07-15-99	99.600	100.000	7,090.95	AAA	AAA	
1,032	GNMA POOL #355501 SER 2023	7.000	08-15-23	07-15-99	99.600	100.000	1,032.25	AAA	AAA	
15,387	GNMA POOL #359857 7 DUE 07	7.000	07-15-23	06-30-99	99.600	98.766	15,197.12	AAA	AAA	
274	GNMA POOL #359857 7 DUE 07	7.000	07-15-23	07-15-99	99.600	100.000	274.12	AAA	AAA	
742,996	GNMA POOL #359859 SER 2023	7.000	08-15-23	06-30-99	99.600	98.766	733,824.90	AAA	AAA	
1,313	GNMA POOL #359859 SER 2023	7.000	08-15-23	07-15-99	99.600	100.000	1,313.04	AAA	AAA	
648	GNMA POOL #361658 SER 2023	7.000	08-15-23	07-15-99	99.600	100.000	648.26	AAA	AAA	
704,374	GNMA POOL #363074 7 DUE 08	7.000	08-15-23	06-30-99	99.600	98.766	695,679.75	AAA	AAA	DONALDSON LUFKIN
30,258	GNMA POOL #363074 7 DUE 08	7.000	08-15-23	07-15-99	99.600	100.000	30,257.87	AAA	AAA	
123	GNMA POOL #364122 SER 2023	7.000	08-15-23	07-15-99	99.600	100.000	122.98	AAA	AAA	
26,513	GNMA POOL #364592 SER 2023	7.000	08-15-23	07-15-99	99.600	100.000	26,513.41	AAA	AAA	
1,072	GNMA POOL #370911 SER 2023	7.000	11-15-23	07-15-99	99.600	100.000	1,072.38	AAA	AAA	
1,000,100	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	96.750	967,596.66	AAA	AAA	LEHMAN BROTHERS I
67,477	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	96.750	65,284.07	AAA	AAA	LEHMAN BROTHERS I
1,000,100	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	96.750	967,596.66	AAA	AAA	LEHMAN BROTHERS I

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SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,000,100	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	96.750	967,596.66	AAA	AAA	LEHMAN BROTHERS I
1,000,100	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-21-99	99.500	96.750	967,596.66	AAA	AAA	LEHMAN BROTHERS I
2,265,317	GNMA POOL #409592 SER 2029	6.500	02-15-29	06-30-99	99.500	95.563	2,164,793.98	AAA	AAA	SALOMON BROS INC
7,508	GNMA POOL #409592 SER 2029	6.500	02-15-29	07-15-99	99.500	100.000	7,508.49	AAA	AAA	
999,900	GNMA POOL #457793 SER 2028	6.500	08-15-28	06-21-99	99.500	96.750	967,403.72	AAA	AAA	LEHMAN BROTHERS I
526,689	GNMA POOL #467142 SER 2028	6.500	08-15-28	06-21-99	99.500	96.750	509,571.42	AAA	AAA	LEHMAN BROTHERS I
110,032	GNMA POOL #468155 SER 2028	6.500	08-15-28	06-21-99	99.500	96.750	106,455.99	AAA	AAA	LEHMAN BROTHERS I
88,799	GNMA POOL #469786 SER 2028	6.500	12-15-28	06-21-99	99.500	96.750	85,912.62	AAA	AAA	LEHMAN BROTHERS I
932,622	GNMA POOL #469786 SER 2028	6.500	12-15-28	06-21-99	99.500	96.750	902,312.24	AAA	AAA	LEHMAN BROTHERS I
473,410	GNMA POOL #475371 SER 2028	6.500	12-15-28	06-21-99	99.500	96.750	458,024.38	AAA	AAA	LEHMAN BROTHERS I
306,380	GNMA POOL #475371 SER 2028	6.500	12-15-28	06-21-99	99.500	96.750	296,422.97	AAA	AAA	LEHMAN BROTHERS I
583,687	GNMA POOL #477173 SER 2028	6.500	07-15-28	06-21-99	99.500	96.750	564,716.85	AAA	AAA	LEHMAN BROTHERS I
868,582	GNMA POOL #477173 SER 2028	6.500	07-15-28	06-21-99	99.300	96.750	840,352.65	AAA	AAA	LEHMAN BROTHERS I
800,000	GNMA POOL #477173 SER 2028	6.500	07-15-28	06-21-99	99.500	96.750	774,000.15	AAA	AAA	LEHMAN BROTHERS I
42,719	GNMA POOL #481984 SER 2028	6.500	08-15-28	06-21-99	99.500	96.750	41,330.56	AAA	AAA	LEHMAN BROTHERS I
2,099,442	GNMA POOL #781029 SER 2029	6.500	05-15-29	06-30-99	99.500	95.563	2,006,279.50	AAA	AAA	SALOMON BROS INC
8,083	GNMA POOL #781029 SER 2029	6.500	05-15-29	07-15-99	99.500	100.000	8,083.28	AAA	AAA	
9,855,000	GNMA TBA POOL #9999999 SE	7.000	08-15-29	07-23-99	99.000	97.938	9,651,740.63	AAA	AAA	MERRILL LYNCH PIE
8,086	GNMA, POOL # 358219	7.000	07-15-23	07-15-99	99.600	100.000	8,085.53	AAA	AAA	
126	GNMA, POOL #349719 SERIE	7.000	07-15-23	07-15-99	99.600	100.000	125.72	AAA	AAA	
55,988	GNMA, POOL #352138 SERIE	7.000	07-15-23	06-30-99	99.600	98.766	55,296.99	AAA	AAA	DONALDSON LUFKIN
1,118	GNMA, POOL #352138 SERIE	7.000	07-15-23	07-15-99	99.600	100.000	1,117.54	AAA	AAA	

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,975,000	1ST UN LBBA SER 1998-C1 CL	6.560	11-18-08	06-11-99	101.400	96.863	1,913,049.80	AAA	AAA	DLJ CAPITAL MARKE
3,335,000	1ST UN LBBA SER 1998-C1 CL	6.560	11-18-08	06-29-99	96.600	97.059	3,236,904.10	AAA	AAA	B.A. SECURITIES I
4,910,000	1ST UN LEHMAN SER 1997-C1	7.380	04-18-07	07-28-99	102.500	101.695	4,993,239.84	NR	AAA	FIRST UNION CAPIT
2,000,000	AMERICREDIT AUTOMOBILE	6.059	12-05-02	06-04-99	99.900	99.656	1,993,125.00	AAA	AAA	FIRST BOSTON CORP
3,770,000	AMERICREDIT AUTOMOBILE	5.880	12-12-05	06-04-99	99.900	98.469	3,712,271.88	AAA	AAA	MORGAN STANLEY &
1,850,000	CAL INFRASTRUCTURE & EC	6.420	12-26-09	06-04-99	100.600	98.156	1,815,890.63	AAA	AAA	GOLDMAN SACHS & C
5,575,000	CHASE CR CARD MASTER TR	6.300	04-15-03	06-04-99	99.900	100.598	5,608,319.34	AAA	AAA	GOLDMAN SACHS & C
12,000,000	CIRCUIT CY CR CARD TR SER	6.375	08-15-05	06-04-99	97.800	100.641	12,076,875.00	AAA	AAA	BEAR, STEARNS, SE
7,200,000	GMAC COML MTG SEC INC SE	6.566	04-15-27	05-19-99	100.500	98.824	7,115,343.75	NR	AAA	GOLDMAN SACHS & C
36,703	GS MTG SECS CORP II CL 98-	6.312	04-13-31	05-13-99	100.400	100.000	36,702.81	NR	AAA	
32,796	GS MTG SECS CORP II CL 98-	6.312	04-13-31	06-15-99	100.500	100.000	32,795.87	NR	AAA	
37,108	GS MTG SECS CORP II CL 98-	6.312	04-13-31	07-13-99	100.500	100.000	37,107.80	NR	AAA	
2,250,000	GS MTG SECS CORP II SER 19	6.860	07-13-30	06-04-99	103.100	100.719	2,266,171.88	NR	AAA	GOLDMAN SACHS & C
3,000,000	HONDA AUTO LEASE TR 1999-	6.650	07-15-05	07-27-99	99.900	100.176	3,005,273.44	AAA	AAA	FIRST BOSTON CORP
2,400,000	MID ST TR II CL A4 9.625 M	9.625	04-01-03	06-04-99	106.700	105.234	2,525,625.00	AAA	AAA	GOLDMAN SACHS & C
1,760,000	PAC G & E SER 1A8 6.48 CMO	6.480	12-26-09	06-04-99	100.800	98.535	1,734,218.75	AAA	AAA	GOLDMAN SACHS & C
2,890,000	PNC STUD LN TURST I SER 19	6.728	01-25-07	06-04-99	103.200	100.375	2,900,837.50	AAA	AAA	NATIONSBANC MONT
3,000,000	PREMIER AUTO TR SER 1999-2	5.590	02-09-04	07-29-99	97.800	97.617	2,928,515.63	NR	AAA	PRUDENTIAL SECURI
132,181	PVTPL AMRESKO SECURITIZE	9.100	09-27-29	04-30-99	99.100	100.000	-132,180.96	NR	NR	
94,208	PVTPL AMRESKO SECURITIZE	9.100	09-27-29	05-28-99	99.100	100.000	94,208.02	NR	NR	
134,860	PVTPL AMRESKO SECURITIZE	9.100	09-27-29	06-01-99	99.100	100.000	134,860.40	NR	NR	
5,070,932	PVTPL AMRESKO SECURITIZE	9.100	09-27-29	06-04-99	99.100	98.719	5,005,962.66	NR	NR	

SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
24,814	PVTPL CMO DLJ MTG ACCEP	6.860	11-21-21	05-12-99	102.700	100.000	24,814.06	AAA	AAA	
5,087,884	PVTPL CMO DLJ MTG ACCEP	6.860	11-21-21	06-04-99	102.700	100.969	5,137,173.20	AAA	AAA	
24,790	PVTPL CMO DLJ MTG ACCEP	6.860	11-21-21	06-16-99	102.700	100.000	24,790.21	AAA	AAA	
3,101,095	PVTPL CR CARD SER 98-1 6.4	6.478	12-22-04	06-04-99	100.600	98.281	3,047,794.46	AAA	NR	SALOMON BROS INC
117,622	PVTPL CR SUISSE 1ST BSTN M	6.653	08-20-36	05-20-99	100.000	100.000	117,621.50	NR	NR	
3,715,403	PVTPL CR SUISSE 1ST BSTN M	6.653	08-20-36	06-04-99	100.000	100.125	3,720,047.28	NR	NR	
26,945	PVTPL CR SUISSE 1ST BSTN M	6.653	08-20-36	06-21-99	100.000	100.000	26,944.81	NR	NR	
0	PVTPL CR SUISSE 1ST BSTN M	6.653	08-20-36	06-30-99	100.000	100.000	0.04	NR	NR	
41,345	PVTPL IMC EXCESS CASHFLO	7.410	11-26-28	05-28-99	99.900	100.000	41,344.61	NR	NR	
3,903,825	PVTPL IMC EXCESS CASHFLO	7.410	11-26-28	06-04-99	99.900	92.332	3,604,481.47	NR	NR	
429,722	RAILCAR TR SER 1992-1 CL 1	7.750	06-01-04	06-01-99	105.500	100.000	429,721.60	AAA	AAA	
10,669,747	RAILCAR TR SER 1992-1 CL 1	7.750	06-01-04	06-04-99	105.500	103.359	11,028,184.02	AAA	AAA	SALOMON BROS INC
0	RAILCAR TR SER 1992-1 CL 1	7.750	06-01-04	06-10-99	390.900	100.000	0.22	AAA	AAA	
4,300,000	SALOMON MTG SECS VII INC	6.760	12-25-27	06-04-99	99.800	100.188	4,308,062.50	AAA	NR	NATIONS BANC MONT
39,314	UAC SER 1997-A CL A2 6.375	6.375	10-08-03	05-14-99	100.700	100.000	39,313.80	AAA	AAA	
1,910,468	UAC SER 1997-A CL A2 6.375	6.375	10-08-03	06-04-99	100.800	100.266	1,915,542.23	AAA	AAA	
90,219	UAC SER 1997-A CL A2 6.375	6.375	10-08-03	07-23-99	100.800	100.000	90,218.56	AAA	AAA	
0	UAC SER 1997-A CL A2 6.375	6.375	10-08-03	07-29-99	5,100.000	100.000	0.09	AAA	AAA	
3,440,000	UN FINL SVCS-1 INC TAXABL	5.500	09-01-05	06-04-99	99.200	95.500	3,285,200.00	AAA	NR	SALOMON BROS INC
8,288	WORLD OMNI AUTO LEASE S	6.180	11-25-03	05-25-99	99.900	100.000	8,287.54	AAA	AAA	
9,963,640	WORLD OMNI AUTO LEASE S	6.180	11-25-03	06-04-99	99.900	100.313	9,994,776.38	AAA	AAA	BEAR, STEARNS, SE
1	WORLD OMNI AUTO LEASE S	6.180	11-25-03	06-10-99	219.300	100.000	0.62	AAA	AAA	

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SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
4,819	WORLD OMNI AUTOMOBILE L	6.850	06-25-03	05-25-99	101.400	100.000	4,819.12	AAA	AAA	
5,075,405	WORLD OMNI AUTOMOBILE L	6.850	06-25-03	06-04-99	101.400	100.688	5,110,298.21	AAA	AAA	MERRILL LYNCH PIE
1	WORLD OMNI AUTOMOBILE L	6.850	06-25-03	06-10-99	157.700	100.000	0.90	AAA	AAA	
1,065,000	CMO MORGAN STANLEY CAP	6.210	09-15-08	06-04-99	97.100	95.500	1,017,075.00	NR	AAA	GOLDMAN SACHS & C
1,830,000	CMO DLJ COML MTG CORP C	7.300	06-10-09	06-18-99	101.400	102.254	1,871,246.48	NR	AAA	CHASE SECURITIES
4,000,000	CMO GMAC COML MTG SEC 1	6.175	05-15-33	06-23-99	101.500	93.516	3,740,625.00	AAA	NR	B.A. SECURITIES I
5,000,000	CMO GREENPOINT MANUFAC	6.010	08-15-15	06-04-99	99.900	98.594	4,929,687.50	AAA	AAA	FIRST BOSTON CORP
26,858	CMO GS MTG SECS CORP II 5.	5.850	11-18-30	05-18-99	100.100	100.000	26,857.89	AAA	AAA	
2,611,025	CMO GS MTG SECS CORP II 5.	5.850	11-18-30	06-04-99	100.100	96.719	2,525,350.40	AAA	AAA	
0	CMO GS MTG SECS CORP II 5.	5.850	11-18-30	06-10-99	2,100.000	100.000	0.01	AAA	AAA	
13,793	CMO GS MTG SECS CORP II 5.	5.850	11-18-30	06-18-99	100.100	100.000	13,793.09	AAA	AAA	
5,975,000	CMO MORGAN STANLEY CAP	6.710	12-15-31	06-04-99	99.900	98.375	5,877,906.25	NR	AAA	GOLDMAN SACHS & C
2,360,000	CR SUISSE 1ST BSTN MTG SEC	7.240	04-20-07	06-04-99	103.800	101.250	2,389,500.00	AAA	AAA	FIRST BOSTON CORP
83,395	M.LYNCH MTG INVS INC MTG	7.129	06-15-21	05-17-99	101.900	100.000	83,394.70	NR	AAA	
2,245,544	M.LYNCH MTG INVS INC MTG	7.129	06-15-21	06-04-99	101.900	100.375	2,253,964.56	NR	AAA	
86,549	M.LYNCH MTG INVS INC MTG	7.129	06-15-21	06-18-99	101.900	100.000	86,549.01	NR	AAA	
2,000,000	PVTPL CMO STARWOOD COM	6.920	02-05-09	06-04-99	101.300	99.250	1,985,000.00	NR	AAA	GOLDMAN SACHS & C
1,071,426,983							1,092,499,725.16			

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4,500,000	U.S. TREAS 6.5 NT DUE 10-1	6.500	10-15-06	05-27-99	104.200	104.125	4,685,625.00	AAA	AAA	LEHMAN BROTHERS I
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SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,000,000	U.S.T. SEC STRIPPED INT PM	0.000	11-15-04	06-03-99	72.500	72.647	726,470.00	AAA	AAA	PAINE WEBBER INC
900,000	U.S.T. SEC STRIPPED INT PM	0.000	11-15-04	06-14-99	72.500	72.184	649,656.00	AAA	AAA	SALOMON BROS INC
1,500,000	U.S.T. SEC STRIPPED INT PM	0.000	11-15-04	07-28-99	72.400	73.250	1,098,750.00	AAA	AAA	FIRST BOSTON CORP
4,500,000	US TREAS 6.25 BD DUE 08-15	6.250	08-15-23	06-02-99	98.800	100.453	4,520,390.63	AAA	AAA	SALOMON BROS INC
700,000	US TREAS BD STRIPPED PRIN	0.000	02-15-21	07-08-99	26.100	25.832	180,824.00	AAA	AAA	LEHMAN BROTHERS I
4,800,000	US TREAS BDS 7.5 DUE 11-15	7.500	11-15-16	06-02-99	113.600	113.000	5,424,000.00	AAA	AAA	SALOMON BROS INC
2,500,000	US TREAS NTS 6.125 DUE 08-	6.125	08-15-07	05-27-99	107.100	102.102	2,552,539.06	AAA	AAA	LEHMAN BROTHERS I
1,010,000	US TREAS NTS DTD 05/17/199	5.250	05-15-04	07-23-99	98.100	98.141	991,220.31	NR	NR	SALOMON BROS INC
2,000,000	US TREAS SEC STRIPPED INT	0.000	02-15-09	06-11-99	55.500	54.887	1,097,740.00	AAA	AAA	SALOMON BROS INC
1,250,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	06-09-99	53.800	53.345	666,812.50	AAA	AAA	LEHMAN BROTHERS I
650,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	06-14-99	53.800	53.011	344,571.50	AAA	AAA	HSBC SECURITIES I
1,000,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	06-22-99	53.800	53.291	532,910.00	AAA	AAA	FIRST BOSTON CORP
1,650,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	07-12-99	53.700	54.440	898,260.00	AAA	AAA	GOLDMAN SACHS & C
1,900,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	07-21-99	53.700	54.698	1,039,262.00	AAA	AAA	GOLDMAN SACHS & C
1,000,000	US TREAS STRIPPED PRINC B	0.000	02-15-27	07-23-99	19.200	18.879	188,790.00	AAA	AAA	LEHMAN BROTHERS I
2,000,000	FHLB BD 5.375 03-02-2001	5.375	03-02-01	05-26-99	99.900	99.667	1,993,340.00	NR	AAA	PRUDENTIAL SECURI
2,000,000	1ST UN CORP 6.55 SUB NT DU	6.550	10-15-35	05-26-99	97.300	99.528	1,990,560.00	A-	A2	J.P. MORGAN SECUR
1,000,000	ASSOC CORP N AMER ASSOC	5.750	11-01-03	05-26-99	100.500	97.890	978,900.00	AA-	AA3	PRUDENTIAL SECURI
3,650,000	AT&T CORP 8.625 DUE	8.625	12-01-31	05-26-99	106.400	108.625	3,964,812.50	AA-	A1	GRUNTAL & COMPANY
2,750,000	B STEARNS COS INC 6.75 SR	6.750	05-01-01	07-27-99	100.300	100.265	2,757,287.50	A	A2	BEAR, STEARNS, SE
2,200,000	BELLSOUTH CAP FDG CORP 7	7.120	07-15-97	05-26-99	106.300	96.993	2,133,846.00	AAA	AA1	MORGAN STANLEY &
1,500,000	BELLSOUTH TELECOMMUNI	6.000	06-15-12	05-26-99	100.000	99.639	1,494,585.00	AAA	AAA	FIRST BOSTON CORP

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SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,000,000	CHRYSLER CORP 7.4 DEB DUE	7.400	08-01-97	05-26-99	107,600	101,269	2,025,380.00	A+	A1	PRUDENTIAL SECURI
1,500,000	CIT GROUP INC MEDIUM TER	6.150	12-15-02	05-26-99	96,800	99,494	1,492,410.00	NR	AA3	SALOMON BROS INC
1,250,000	FORD MTR CO DEL 6.625 DUE	6.625	02-15-28	05-26-99	97,200	93,322	1,166,525.00	AAA	A1	FIRST BOSTON CORP
2,500,000	FORD MTR CR CO 7.2 BD DUE	7.200	06-15-07	06-04-99	109,600	101,632	2,540,800.00	A	A1	LEHMAN BROTHERS I
1,000,000	GEN ELEC CAP CORP MEDIUM	5.650	03-31-03	05-26-99	100,000	98,341	983,410.00	NR	AAA	SALOMON BROS INC
3,000,000	GEN MTRS ACCEP CORP 6.75 S	6.750	02-07-02	07-01-99	99,800	100,833	3,024,990.00	A	A2	WARBURG DILLON RE
1,250,000	GEN MTRS CORP 6.75 DUE 05-	6.750	05-01-28	05-26-99	97,600	94,423	1,180,287.50	A	A2	SALOMON BROS INC
1,500,000	GTE N INC NTS 5.65 DUE 11-	5.650	11-15-08	05-26-99	97,300	93,381	1,400,715.00	AA-	A2	MORGAN STANLEY &
2,300,000	HSEHD INTL NETH B V 6.125	6.125	03-01-03	05-26-99	95,000	98,594	2,267,662.00	A	A3	SALOMON BROS INC
1,250,000	INTL BUSINESS MACHS CORP	7.125	12-01-96	05-26-99	108,500	99,289	1,241,112.50	A+	A1	SALOMON BROS INC
2,500,000	INTL LEASE FIN CORP 6.875	6.875	05-01-01	07-01-99	99,700	101,037	2,525,925.00	A+	A1	FIRST BOSTON CORP
2,500,000	LOWES COS INC TRANCHE #	7.110	05-15-37	05-26-99	99,600	103,408	2,585,200.00	NR	A2	PRUDENTIAL SECURI
2,500,000	MORGAN STANLEY DEAN WIT	5.625	01-20-04	05-26-99	97,300	96,988	2,424,700.00	A+	AA3	WARBURG DILLON RE
2,500,000	MOTOROLA INC 6.5 DUE 09-01	6.500	09-01-25	05-26-99	96,100	99,967	2,499,175.00	A+	A1	SALOMON BROS INC
2,000,000	NTHN ILL GAS CO 6.45 1ST M	6.450	08-01-01	05-26-99	97,700	100,753	2,015,060.00	AA	AA1	MORGAN STANLEY &
1,000,000	SALOMON SMITH BARNEY H	7.000	03-15-04	05-26-99	102,800	102,127	1,021,270.00	A	AA3	EVEREN CLEARING C
1,250,000	SEARS ROEBUCK ACCEP COR	6.750	01-15-28	05-26-99	97,200	92,225	1,152,812.50	A-	A2	GRUNTAL & COMPANY
146,543	FHLMC GROUP #G00663 8.0 MT	8.000	01-01-27	05-17-99	101,800	100,000	146,543.25	AAA	AAA	
100,305	FHLMC GROUP #G00663 8.0 MT	8.000	01-01-27	06-15-99	101,800	100,000	100,305.00	AAA	AAA	
143,526	FHLMC GROUP #G00663 8.0 MT	8.000	01-01-27	07-15-99	101,800	100,000	143,526.00	AAA	AAA	
5,747,709	FHLMC GROUP #G10429 7.0 MT	7.000	01-01-11	05-10-99	101,300	102,047	5,865,357.14	AAA	AAA	LEGG MASON WOOD
168,127	FHLMC GROUP #G10429 7.0 MT	7.000	01-01-11	05-18-99	101,300	100,000	168,127.22	AAA	AAA	

SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
31,513	FHLMC GROUP E00637 5 02-01	5.000	02-01-14	06-15-99	94.300	100.000	31,513.21	AAA	AAA	
61,048	FHLMC GROUP E00637 5 02-01	5.000	02-01-14	07-15-99	94.300	100.000	61,047.58	AAA	AAA	
13,574	FNMA POOL #251412 8.5 DUE	8.500	10-01-27	05-25-99	104.500	100.000	13,574.36	AAA	AAA	
14,473	FNMA POOL #251412 8.5 DUE	8.500	10-01-27	06-25-99	104.400	100.000	14,473.36	AAA	AAA	
102,021	FNMA POOL #251412 8.5 DUE	8.500	10-01-27	07-26-99	104.500	100.000	102,020.79	AAA	AAA	
7,104	FNMA REMIC TR SER 97-M9 CL	6.520	07-25-08	05-25-99	102.200	100.000	7,103.58	AAA	AAA	
7,150	FNMA REMIC TR SER 97-M9 CL	6.520	07-25-08	06-25-99	102.200	100.000	7,150.04	AAA	AAA	
7,197	FNMA REMIC TR SER 97-M9 CL	6.520	07-25-08	07-26-99	102.200	100.000	7,196.77	AAA	AAA	
2,266	GNMA POOL #400143 SER 2028	6.000	05-15-28	05-17-99	97.500	100.000	2,266.14	AAA	AAA	
2,163	GNMA POOL #400143 SER 2028	6.000	05-15-28	06-15-99	97.500	100.000	2,162.60	AAA	AAA	
2,158	GNMA POOL #400143 SER 2028	6.000	05-15-28	07-15-99	97.500	100.000	2,158.47	AAA	AAA	
4,585	GNMA POOL #412361 7.5 DUE	7.500	11-15-27	05-17-99	102.200	100.000	4,585.32	AAA	AAA	
43,308	GNMA POOL #412361 7.5 DUE	7.500	11-15-27	06-15-99	102.200	100.000	43,307.82	AAA	AAA	
3,555	GNMA POOL #412361 7.5 DUE	7.500	11-15-27	07-15-99	102.200	100.000	3,554.58	AAA	AAA	
3,949	GNMA POOL #465384 7 DUE 02	7.000	02-15-28	05-17-99	101.500	100.000	3,948.96	AAA	AAA	
3,728	GNMA POOL #465384 7 DUE 02	7.000	02-15-28	06-15-99	101.500	100.000	3,727.94	AAA	AAA	
3,959	GNMA POOL #465384 7 DUE 02	7.000	02-15-28	07-15-99	101.500	100.000	3,959.11	AAA	AAA	
42,609	GNMA, POOL # 430423	8.000	09-15-26	05-17-99	103.600	100.000	42,609.08	AAA	AAA	
29,103	GNMA, POOL # 430423	8.000	09-15-26	06-15-99	103.600	100.000	29,103.42	AAA	AAA	
16,607	GNMA, POOL # 430423	8.000	09-15-26	07-15-99	103.600	100.000	16,607.09	AAA	AAA	
43,591	GNMA, POOL # 439558	7.500	05-15-27	05-17-99	101.200	100.000	43,591.36	AAA	AAA	
105,398	GNMA, POOL # 439558	7.500	05-15-27	06-15-99	101.200	100.000	105,398.33	AAA	AAA	

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SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
82,876	GNMA, POOL # 439558	7.500	05-15-27	07-15-99	101.200	100.000	82,875.86	AAA	AAA	
5,266	GNMA, POOL # 469118	6.500	02-15-28	05-17-99	99.600	100.000	5,266.35	AAA	AAA	
5,258	GNMA, POOL # 469118	6.500	02-15-28	06-15-99	99.600	100.000	5,258.39	AAA	AAA	
69,816	GNMA, POOL # 469118	6.500	02-15-28	07-15-99	99.600	100.000	69,815.79	AAA	AAA	
166,667	1ST CHGO MAS TR II 94-L 7.	7.150	04-15-01	05-17-99	102.000	100.000	166,666.67	AAA	AAA	
1,500,000	1ST CHGO MAS TR II 94-L 7.	7.150	04-15-01	05-26-99	102.000	100.641	1,509,609.35	AAA	AAA	J.P. MORGAN SECUR
5,685	1ST UN LEHMAN BORTHERS C	6.280	06-18-07	05-18-99	101.200	100.000	5,684.94	AAA	AAA	
1,156,887	1ST UN LEHMAN BORTHERS C	6.280	06-18-07	06-16-99	101.200	97.969	1,133,387.60	AAA	AAA	DLJ CAPITAL MARKE
4,973	1ST UN LEHMAN BORTHERS C	6.280	06-18-07	06-18-99	101.200	100.000	4,973.23	AAA	AAA	
31,316	ACCESS FINL MTG LN TR SER	6.565	02-18-17	05-20-99	100.700	100.000	31,316.38	AAA	AAA	
102,471	ACCESS FINL MTG LN TR SER	6.565	02-18-17	06-18-99	100.700	100.000	102,471.16	AAA	AAA	
129,987	ACCESS FINL MTG LN TR SER	6.565	02-18-17	07-19-99	100.700	100.000	129,987.00	AAA	AAA	
2,500,000	BANC 1 CR MASTER TR 6.15 B	6.150	07-15-02	05-26-99	101.100	100.531	2,513,281.25	AAA	AAA	EVEREN CLEARING C
1,500,000	CHASE CR CARD MASTER TR	6.300	04-15-03	05-26-99	100.700	100.688	1,510,312.50	AAA	AAA	FIRST BOSTON CORP
1,500,000	CHASE MANHATTAN CR CAR	6.730	02-15-03	05-18-99	101.100	100.000	1,500,000.00	NR	AAA	
5,105	COMMERICAL MTG ACCEP C	6.500	11-15-04	05-17-99	101.400	100.000	5,105.48	AAA	AAA	
4,803	COMMERICAL MTG ACCEP C	6.500	11-15-04	06-15-99	101.400	100.000	4,802.98	AAA	AAA	
5,169	COMMERICAL MTG ACCEP C	6.500	11-15-04	07-15-99	101.400	100.000	5,169.21	AAA	AAA	
2,500,000	CONTIMORTGAGE HOME EQ	7.250	06-15-11	05-26-99	101.700	100.594	2,514,843.75	AAA	AAA	SALOMON BROS INC
34,043	CPS AUTO GRANTOR TR SER	6.550	08-15-02	05-17-99	101.200	100.000	34,043.16	AAA	NR	
596,735	CPS AUTO GRANTOR TR SER	6.550	08-15-02	05-26-99	101.200	100.250	598,227.17	AAA	NR	PRUDENTIAL SECURI
9,246	CR SUISS 1ST BSTN MTG SEC	6.400	02-17-04	05-17-99	101.000	100.000	9,246.48	AAA	AAA	

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
7,663	CR SUISSE 1ST BSTN MTG SEC	6.400	02-17-04	06-17-99	101.000	100.000	7,662.76	AAA	AAA	
9,407	CR SUISSE 1ST BSTN MTG SEC	6.400	02-17-04	07-19-99	101.000	100.000	9,407.49	AAA	AAA	
7,785	CR SUISSE 1ST BSTN MTG SEC	6.260	12-25-03	05-17-99	100.700	100.000	7,785.08	AAA	AAA	
6,683	CR SUISSE 1ST BSTN MTG SEC	6.260	12-25-03	06-17-99	100.700	100.000	6,683.36	AAA	AAA	
7,886	CR SUISSE 1ST BSTN MTG SEC	6.260	12-25-03	07-19-99	100.700	100.000	7,885.59	AAA	AAA	
5,576	DLJ COML MTG CORP SER 199	6.110	12-10-07	05-12-99	99.800	100.000	5,575.80	AAA	NR	
4,706	DLJ COML MTG CORP SER 199	6.110	12-10-07	06-11-99	99.800	100.000	4,706.39	AAA	NR	
939,323	DLJ COML MTG CORP SER 199	6.110	12-10-07	06-22-99	99.800	97.367	914,592.46	AAA	NR	SALOMON BROS INC
1,000,000	EQCC HOME EQTY LN TR SER	6.719	02-15-12	05-26-99	101.900	101.000	1,010,000.00	AAA	AAA	BEAR, STEARNS, SE
2,000,000	FIRSTPLUS HOME IMPT LN TR	7.599	09-20-14	05-26-99	103.400	101,250	2,025,000.00	AAA	AAA	PRUDENTIAL SECURI
5,864	GMAC COML MTG INC SER 19	6.411	11-15-07	05-17-99	101.000	100.000	5,863.64	NR	AAA	
5,679	GMAC COML MTG INC SER 19	6.411	11-15-07	06-15-99	101.000	100.000	5,679.18	NR	AAA	
927,133	GMAC COML MTG INC SER 19	6.411	11-15-07	06-22-99	101.000	98.570	913,878.28	NR	AAA	FIRST BOSTON CORP
8,488	MORGAN ST CAP I INC SER 1	6.340	07-15-30	05-17-99	100.700	100.000	8,488.06	NR	NR	
7,576	MORGAN ST CAP I INC SER 1	6.340	07-15-30	06-15-99	100.700	100.000	7,576.26	NR	NR	
1,406,308	MORGAN ST CAP I INC SER 1	6.340	07-15-30	06-16-99	100.700	98.391	1,383,675.68	NR	NR	DLJ CAPITAL MARKE
1,500,000	MORGAN ST CAP I INC SER 19	6.440	01-15-28	06-16-99	101.200	99.609	1,494,140.63	NR	AAA	MORGAN STANLEY &
1,000,000	NATIONSBANK CR CARD MAS	6.450	04-15-03	05-26-99	101.000	100.844	1,008,437.50	AAA	AAA	J.P. MORGAN SECUR
96,710	NAVISTAR FINL OWNER TR SE	5.940	11-15-04	05-17-99	99.900	100.000	96,710.43	AAA	AAA	
2,011,873	NAVISTAR FINL OWNER TR SE	5.940	11-15-04	05-26-99	99.900	100.125	2,014,387.43	AAA	AAA	BEAR, STEARNS, SE
2,000,000	OLYMPIC AUTOMOBILE RECE	6.150	07-15-01	05-26-99	100.500	100.250	2,005,000.00	AAA	AAA	J.P. MORGAN SECUR
2,000,000	YAMAHA MTR MASTER TR SE	6.199	05-15-03	05-26-99	101.300	100.375	2,007,500.00	AAA	AAA	PRUDENTIAL SECURI

BANK OF AMERICA

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
10,211	NOMURA AST SECS CORP SER	6.280	03-15-30	05-17-99	100.900	100.000	10,211.24	AAA	AAA	
8,187	NOMURA AST SECS CORP SER	6.280	03-15-30	06-17-99	100.900	100.000	8,186.77	AAA	AAA	
10,332	NOMURA AST SECS CORP SER	6.280	03-15-30	07-20-99	100.900	100.000	10,332.23	AAA	AAA	
11,520,966							106,355,215.98			

MILLER ANDERSON

1,290,000	U.S. TREAS INFLATION INDEX	3.540	01-15-07	05-10-99	99.200	100.566	1,297,301.53	AAA	AAA	GOLDMAN SACHS & C
630,000	U.S. TREAS INFLATION INDEX	3.540	01-15-07	05-14-99	99.200	100.647	634,075.43	AAA	AAA	BARCLAYS DE ZOETE
1,145,000	U.S. TREAS INFLATION INDEX	3.540	01-15-07	05-18-99	99.200	100.872	1,154,980.38	AAA	AAA	BARCLAYS DE ZOETE
550,000	U.S. TREAS INFLATION INDEX	3.540	01-15-07	05-19-99	99.200	100.845	554,647.78	AAA	AAA	GOLDMAN SACHS & C
400,000	U.S. TREAS INFLATION INDEX	3.540	01-15-07	05-20-99	99.200	100.713	402,850.02	AAA	AAA	BARCLAYS DE ZOETE
700,000	U.S. TREAS INFLATION INDEX	3.540	01-15-07	05-24-99	99.200	100.807	705,646.17	AAA	AAA	BARCLAYS DE ZOETE
890,000	U.S. TREAS INFLATION INDEX	3.540	01-15-07	05-28-99	99.200	100.914	898,132.10	AAA	AAA	BARCLAYS DE ZOETE
1,000,000	US TREAS 8.75 BD DUE 8-15-	8.750	08-15-20	06-09-99	129.000	127.953	1,279,531.25	AAA	AAA	SALOMON BROS INC
2,500,000	US TREAS 8.75 BD DUE 8-15-	8.750	08-15-20	06-16-99	129.000	127.109	3,177,734.38	AAA	AAA	GOLDMAN SACHS & C
1,250,000	US TREAS 8.75 BD DUE 8-15-	8.750	08-15-20	07-22-99	134.700	128.672	1,608,398.44	AAA	AAA	SALOMON BROS INC
4,000,000	US TREAS 8.75 BD DUE 8-15-	8.750	08-15-20	07-27-99	134.700	128.297	5,131,875.00	AAA	AAA	GOLDMAN SACHS & C
1,045,000	US TREAS INFLATION INDEX	3.729	01-15-08	05-06-99	99.100	100.028	1,045,291.23	AAA	AAA	GOLDMAN SACHS & C
740,000	US TREAS INFLATION INDEX	3.729	01-15-08	05-25-99	99.100	100.225	741,663.30	AAA	AAA	BARCLAYS DE ZOETE
860,000	US TREAS INFLATION INDEX	3.729	01-15-08	05-26-99	99.100	100.251	862,154.65	AAA	AAA	BARCLAYS DE ZOETE
820,000	US TREAS INFLATION INDEX	3.729	01-15-08	05-27-99	99.100	100.298	822,441.94	AAA	AAA	SALOMON BROS INC

SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
865,000	US TREAS INFLATION INDEX	3.729	01-15-08	05-27-99	99.100	100.306	867,644.97	AAA	AAA	BARCLAYS DE ZOETE
2,250,000	US TREAS NTS 7.5 DUE 02-15	7.500	02-15-05	05-26-99	109,000	108.844	2,448,984.38	AAA	AAA	LEHMAN BROTHERS I
4,500,000	US TREAS NTS 7.5 DUE 02-15	7.500	02-15-05	06-16-99	109,000	107.094	4,819,218.75	AAA	AAA	GOLDMAN SACHS & C
14,000,000	US TREAS NTS 7.5 DUE 02-15	7.500	02-15-05	07-14-99	109,000	107.930	15,110,156.25	AAA	AAA	GOLDMAN SACHS & C
1,250,000	US TREAS NTS 7.5 DUE 02-15	7.500	02-15-05	07-27-99	109,000	107.609	1,345,117.19	AAA	AAA	GREENWICH CAPITAL
2,912,266	MFO MAS FDS ADVISORY MT	0.000		05-14-99	10.411	1,025.000	29,850,729.00	AAA	AAA	
200,000	PVTPL PETROLIAM NASIONAL	7.125	10-18-06	05-04-99	98.500	95.138	190,276.00	BBB-	BAA3	WARBURG DILLON RE
300,000	PVTPL PETROLIAM NASIONAL	7.125	10-18-06	05-06-99	98.500	94.880	284,640.00	BBB-	BAA3	WARBURG DILLON RE
225,000	AMERN STD INC 7.375 DUE 04	7.375	04-15-05	07-23-99	99.400	96.750	217,687.50	BB-	BA3	GOLDMAN SACHS & C
170,000	AMERN STD INC 7.375 DUE 04	7.375	04-15-05	07-26-99	99.400	96.500	164,050.00	BB-	BA3	GOLDMAN SACHS & C
210,000	COLUMBIA /HCA HEALTHCAR	7.050	12-01-27	06-14-99	79.800	75.965	159,526.50	BB+	BA2	GOLDMAN SACHS & C
150,000	EQUIFAX INC 6.9 DEB DUE 07	6.900	07-01-28	05-10-99	99,000	96.908	145,362.00	A-	NR	BEAR, STEARNS, SE
370,000	EQUIFAX INC 6.9 DEB DUE 07	6.900	07-01-28	05-14-99	99,000	95.582	353,653.40	A-	NR	BEAR, STEARNS, SE
240,000	GEN MTRS CORP 6.75 DUE 05-	6.750	05-01-28	05-05-99	98,900	97.178	233,227.20	A	A2	GOLDMAN SACHS & C
280,000	GEN MTRS CORP 6.75 DUE 05-	6.750	05-01-28	05-11-99	98,900	95.579	267,621.20	A	A2	MERRILL LYNCH PIE
965,000	MEYER FRED INC DEL NEW 7.	7.375	03-01-05	06-21-99	99,800	100.730	972,044.50	BBB-	BAA3	FIRST BOSTON CORP
585,000	NIAGARA MOHAWK PWR COR	7.750	10-01-08	07-14-99	101.100	103.746	606,914.10	BBB-	BAA3	SALOMON BROS INC
590,000	PVTPL 1ST CHGO NBD INSTL	7.950	12-01-26	07-26-99	95.100	98.267	579,775.30	A	A2	GOLDMAN SACHS & C
805,000	PVTPL CONTL CABLEVISION I	8.300	05-15-06	05-05-99	111.600	110.281	887,762.05	BBB	BAA3	SALOMON BROS INC
160,000	PVTPL INTL GAME TECH SR N	8.375	05-15-09	07-23-99	98,900	98.500	157,600.00	BB+	BA1	SALOMON BROS INC
3,151	PVTPL WORLD FINL PPTYS TO	6.910	09-01-13	05-03-99	100.600	100.000	3,151.20	AA-	AA2	
3,169	PVTPL WORLD FINL PPTYS TO	6.910	09-01-13	06-01-99	100.600	100.000	3,169.36	AA-	AA2	

MILLER ANDERSON

SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,188	PVTPL WORLD FINL PPTYS TO	6.910	09-01-13	07-01-99	100.600	100.000	3,187.64	AA-	AA2	
13,186	PVTPL ALCOA ALUMINIO S A	7.500	12-16-08	06-16-99	100.500	100.000	13,186.17	BBB-	AAA	
1,271,114	PVTPL ALCOA ALUMINIO S AS	7.500	12-16-08	07-06-99	100.500	96.000	1,220,271.20	BBB-	AAA	DLJ FIXED INCOME
1,695,000	ARCADIA AUTOMOBILE RECE	6.375	01-15-03	07-29-99	100.100	100.000	1,695,000.00	AAA	AAA	J.P. MORGAN SECUR
1,844	PVTPL GLOBAL RATED ELIGIB	7.450	03-15-06	05-17-99	99.400	100.000	1,844.39	NR	NR	
656	PVTPL GLOBAL RATED ELIGIB	7.450	03-15-06	06-15-99	99.400	100.000	655.84	NR	NR	
737	PVTPL GLOBAL RATED ELIGIB	7.450	03-15-06	07-15-99	99.400	100.000	736.95	NR	NR	
775	PVTPL SECURITIZED MULTIPL	7.710	11-15-01	05-17-99	100.000	100.000	774.53	NR	NR	
255	PVTPL SECURITIZED MULTIPL	7.710	11-15-01	06-15-99	100.000	100.000	254.69	NR	NR	
							82,920,945.86			
51,840,341										

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WELLINGTON

5,000,000	US TREAS 9.125 BD DUE 5-15	9.125	05-15-09	07-26-99	112.400	112.531	5,626,562.50	AAA	AAA	
3,300,000	US TREAS BDS 10.375 DUE	10.375	11-15-12	06-24-99	126.500	125.664	4,146,914.06	AAA	AAA	J.P. MORGAN SECUR
2,000,000	SONOMA CNTY CAL PENSIO	6.625	06-01-13	07-08-99	102.100	97.212	1,944,240.00	AAA	AAA	DAIN RAUSCHER
60,000	MILLAR WESTN FST PRODS L	9.875	05-15-08	06-22-99	91.000	96.500	57,900.00	B+	B3	OPPENHEIMER & CO.
170,000	PVTPL EQUICSTAR CHEMICAL	8.750	02-15-09	05-17-99	99.700	102.241	173,809.70	BBB-	BAA3	DONALDSON LUFKIN
1,000,000	ABBAY NATL TREAS SVCS TR	5.650	07-27-99	07-27-99	100.000	100.000	1,000,000.00	NR	NR	
100,000	ABRAXAS PETE CORP / CDN A	11.500	11-01-04	05-06-99	101.000	62.000	62,000.00	NR	NR	ALEX, BROWN & SON
150,000	ABRAXAS PETE CORP / CDN A	11.500	11-01-04	05-14-99	101.000	61.250	91,875.00	NR	NR	DONALDSON LUFKIN
250,000	ALLBRITTON COMM 8.875 SR S	8.875	02-01-08	07-30-99	98.100	96.000	240,000.00	B-	AAA	PRUDENTIAL SECURI

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SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
40,000	ASSD MATLS INC 9.25 DUE	9.250	03-01-08	05-17-99	101.400	101.500	40,600.00	B	B2	SALOMON BROS INC
60,000	ASSD MATLS INC 9.25 DUE	9.250	03-01-08	06-28-99	101.400	100.000	60,000.00	B	B2	SALOMON BROS INC
65,000	AURORA FOODS INC 9.875 DU	9.875	02-15-07	05-10-99	104.500	107.750	70,037.50	B+	NR	CHASE SECURITIES
145,000	AURORA FOODS INC SR SUB	8.750	07-01-08	05-10-99	101.500	103.500	150,075.00	B+	B1	CHASE SECURITIES
100,000	B & G FOODS INC 9.625 DUE	9.625	08-01-07	05-17-99	97.800	99.000	99,000.00	B-	B3	LEHMAN BROTHERS I
100,000	BOISE CASCADE CORP 9.45 D	9.450	11-01-09	05-11-99	108.300	113.253	113,253.00	BB+	BAA3	PAIN WEBBER GOVE
100,000	BOISE CASCADE CORP 9.45 D	9.450	11-01-09	07-28-99	108.300	108.537	108,537.00	BB+	BAA3	SALOMON BROS INC
110,000	BTI TELECOM CORP 10.5 DUE	10.500	09-15-07	05-12-99	105.000	92.500	101,750.00	B+	B3	MORGAN STANLEY &
115,000	CLARK REFNG & MARKETING	8.625	08-15-08	05-07-99	99.700	94.375	108,531.25	BB	BA3	GOLDMAN SACHS & C
500,000	COLTEC CAP TRUST 7.5 DUE 0	7.500	04-15-08	07-30-99	97.500	99.788	498,940.00	A-	NR	FIRST BOSTON CORP
1,500,000	CONOCO INC NT DTD 04/20/19	6.950	04-15-29	05-28-99	100.000	95.596	1,433,940.00	A-	A3	GOLDMAN SACHS & C
1,500,000	CONOCO INC NT DTD 04/20/19	6.950	04-15-29	07-30-99	100.000	92.531	1,387,965.00	A-	A3	FIRST BOSTON CORP
370,000	COSTILLA ENERGY INC 10.25	10.250	10-01-06	06-23-99	102.500	28.023	103,685.10	CC	CAA3	JEFFERIES & COMPA
100,000	COSTILLA ENERGY INC 10.25	10.250	10-01-06	05-14-99	83.500	30.000	30,000.00	CC	CAA3	LEHMAN BROTHERS I
35,000	ENERGY CORP AMER 9.5 DUE	9.500	05-15-07	05-10-99	97.900	94.625	33,118.75	B	B2	PRUDENTIAL SECURI
45,000	ENERGY CORP AMER 9.5 DUE	9.500	05-15-07	05-17-99	97.900	94.000	42,300.00	B	B2	CHASE SECURITIES
30,000	ENERGY CORP AMER 9.5 DUE	9.500	05-15-07	06-14-99	97.900	92.750	27,825.00	B	B2	PRUDENTIAL SECURI
40,000	ENERGY CORP AMER 9.5 DUE	9.500	05-15-07	06-17-99	97.900	91.500	36,600.00	B	B2	PRUDENTIAL SECURI
120,000	FALCON BLDG PRODS INC 9.5	9.500	06-15-07	05-25-99	96.100	94.330	113,196.00	B-	B3	SALOMON BROS INC
105,000	FALCON BLDG PRODS INC 9.5	9.500	06-15-07	05-26-99	96.100	94.000	98,700.00	B-	B3	SALOMON BROS INC
150,000	FALCON BLDG PRODS INC 9.5	9.500	06-15-07	06-24-99	96.100	94.000	141,000.00	B-	B3	SALOMON BROS INC
250,000	FALCON HLDG GROUP L P / FA	8.375	04-15-10	06-21-99	101.000	99.125	247,812.50	B	B2	CHASE SECURITIES

SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
100,000	FALCON HLDG GRP L P/FALC	0.000	04-15-10	06-01-99	68.800	68.750	68,750.00	B	B2	MORGAN STANLEY &
250,000	FISHER SCIENTIFIC INTL INC	9.000	02-01-08	05-07-99	95.600	99.250	248,125.00	B-	B3	MERRILL LYNCH PIE
100,000	IRON MTN INC DEL 8.75 DUE	8.750	09-30-09	07-30-99	100.600	96.000	96,000.00	B-	B2	CHASE SECURITIES
250,000	KEY PLASTICS SER B 10.25 S	10.250	03-15-07	07-28-99	104.300	96.125	240,312.50	B-	B3	LEHMAN BROTHERS I
10,000	LOEWS CINEPLEX ENTMT CO	8.875	08-01-08	05-10-99	99.000	99.500	9,950.00	B	B3	GOLDMAN SACHS & C
240,000	LOEWS CINEPLEX ENTMT CO	8.875	08-01-08	05-10-99	99.000	99.500	238,800.00	B	B3	BEAR, STEARNS, SE
100,000	LOEWS CINEPLEX ENTMT CO	8.875	08-01-08	06-21-99	99.000	97.000	97,000.00	B	B3	SALOMON BROS INC
80,000	NATL STL CORP 1ST MTG SER	9.875	03-01-09	07-30-99	99.200	102.500	82,000.00	NR	NR	SALOMON BROS INC
150,000	OUTDOOR SYS INC 8.875 SR S	8.875	06-15-07	06-21-99	102.700	104.250	156,375.00	B	B1	OPPENHEIMER & CO.
125,000	PAGING NETWORK INC SR SU	8.875	02-01-06	07-12-99	72.500	80.250	100,312.50	B-	B2	MORGAN STANLEY &
125,000	PAGING NETWORK INC SR SU	8.875	02-01-06	07-12-99	72.500	80.250	100,312.50	B-	B2	GOLDMAN SACHS & C
150,000	PIONEER AMERS ACQSTN CO	9.250	06-15-07	06-03-99	99.100	86.000	129,000.00	B+	B2	LEWCO SECURITIES
100,000	PIONEER AMERS ACQSTN CO	9.250	06-15-07	06-10-99	99.100	84.750	84,750.00	B+	B2	DONALDSON LUFKIN
50,000	PLAINES RES INC SER B 10.2	10.250	03-15-06	05-13-99	106.500	103.750	51,875.00	B-	B2	JEFFERIES & COMPA
30,000	PLAINES RES INC SER B 10.2	10.250	03-15-06	05-17-99	106.500	103.250	30,975.00	B-	B2	JEFFERIES & COMPA
150,000	PVTPL HOLLYWOOD CASINO	11.250	05-01-07	07-15-99	100.000	101.000	151,500.00	B	B3	BEAR, STEARNS, SE
130,000	PVTPL LIFEPOINT HOSPS HLD	10.750	05-15-09	06-17-99	100.000	102.250	132,925.00	NR	B3	MERRILL LYNCH PIE
1,000,000	PVTPL MASHANTUCKET WES	6.570	09-01-13	07-08-99	99.900	94.340	943,400.00	NR	NR	FIRST UNION CAPIT
50,000	PVTPL WESTINGHOUSE AIR B	9.375	06-15-05	06-29-99	102.500	101.500	50,750.00	B+	BA3	CHASE SECURITIES
250,000	RIFKIN ACQSTN PARTNERS L	11.125	01-15-06	05-11-99	106.700	111.750	279,375.00	B-	B3	FIRST UNION CAPIT
3,000,000	SEAGRAM JOSEPH E & SONS I	7.500	12-15-18	05-07-99	99.800	101.347	3,040,410.00	BBB-	BAA3	WARBURG DILLON RE
100,000	SOVEREIGN SPECIALTY CHE	9.500	08-01-07	06-17-99	101.600	101.000	101,000.00	B-	B3	CHASE SECURITIES

SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
350,000	SUN MEDIA CORP 9.5 SR SUB	9.500	02-15-07	05-11-99	103.200	107,000	374,500.00	BB-	B1	TORONTO DOMINION
2,000,000	SWISS BNK CORP 7.0 SUB NT	7.000	10-15-15	07-29-99	104.300	94,650	1,893,000.00	AA	AA2	WARBURG DILLON RE
60,000	TELECOMMUNICATIONS TEC	9.750	05-15-08	05-04-99	100.000	102,250	61,350.00	B-	B3	J.P. MORGAN SECUR
290,000	TELECOMMUNICATIONS TEC	9.750	05-15-08	06-22-99	100.000	97,500	282,750.00	B-	B3	FIRST BOSTON CORP
100,000	TEREX CORP NEW GTD SR SU	8.875	04-01-08	06-14-99	92.200	96,000	96,000.00	B-	B2	FIRST BOSTON CORP
60,000	UNICCO SVC CO /UNICCO FIN	9.875	10-15-07	05-04-99	100.200	98,500	59,100.00	B-	B3	ROBERTSON STEPHEN
40,000	UNICCO SVC CO /UNICCO FIN	9.875	10-15-07	05-05-99	100.200	98,500	39,400.00	B-	B3	ROBERTSON STEPHEN
150,000	UNICCO SVC CO /UNICCO FIN	9.875	10-15-07	06-02-99	100.200	95,000	142,500.00	B-	B3	ROBERTSON STEPHEN
100,000	UNISYS CORP 7.875 SR NT DU	7.875	04-01-08	07-28-99	100.100		100,500.00	BB+	BA1	BEAR. STEARNS, SE
11,011	FHLMC GROUP #55-5059 7.50	7.500	01-01-19	05-17-99	100.200		11,011.00	AAA	AAA	
31,873	FHLMC GROUP #55-5059 7.50	7.500	01-01-19	06-15-99	100.200		31,872.50	AAA	AAA	
6,777	FHLMC GROUP #55-5059 7.50	7.500	01-01-19	07-15-99	100.200		6,777.10	AAA	AAA	
1,324	FHLMC GROUP #C00548 7.0 MT	7.000	08-01-27	05-17-99	99.700		1,323.67	AAA	AAA	
1,170	FHLMC GROUP #C00548 7.0 MT	7.000	08-01-27	06-15-99	99.700		1,170.37	AAA	AAA	
1,010	FHLMC GROUP #C00548 7.0 MT	7.000	08-01-27	07-15-99	99.700		1,009.65	AAA	AAA	
9,450	FHLMC GROUP #C16754 6.5 10	6.500	10-01-28	05-17-99	100.400		9,450.37	AAA	AAA	
13,596	FHLMC GROUP #C16754 6.5 10	6.500	10-01-28	06-15-99	100.400		13,596.22	AAA	AAA	
16,789	FHLMC GROUP #C16754 6.5 10	6.500	10-01-28	07-15-99	100.400		16,788.52	AAA	AAA	
16,740	FHLMC GROUP #D65510 6.5 MT	6.500	11-01-25	05-17-99	93.600		16,740.03	AAA	AAA	
23,499	FHLMC GROUP #D65510 6.5 MT	6.500	11-01-25	06-15-99	93.600		23,499.38	AAA	AAA	
794	FHLMC GROUP #D65510 6.5 MT	6.500	11-01-25	07-15-99	93.600		793.87	AAA	AAA	
148,760	FHLMC GROUP #D73249 7.5 MT	7.500	07-01-26	05-17-99	98.700		148,759.87	AAA	AAA	

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May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
100,985	FHLMC GROUP #D73249 7.5 MT	7.500	07-01-26	06-15-99	98.700		100,984.85	AAA	AAA	
59,036	FHLMC GROUP #D73249 7.5 MT	7.500	07-01-26	07-15-99	98.700		59,036.02	AAA	AAA	
467	FHLMC GROUP #D82017 7.0 MT	7.000	09-01-27	05-17-99	99.700		467.08	AAA	AAA	
389	FHLMC GROUP #D82017 7.0 MT	7.000	09-01-27	06-15-99	99.700		389.17	AAA	AAA	
335	FHLMC GROUP #D82017 7.0 MT	7.000	09-01-27	07-15-99	99.700		334.52	AAA	AAA	
6,800	FHLMC GROUP #D82108 7.0 MT	7.000	09-01-27	05-17-99	99.700		6,799.71	AAA	AAA	
1,839	FHLMC GROUP #D82108 7.0 MT	7.000	09-01-27	06-15-99	99.700		1,838.82	AAA	AAA	
1,210	FHLMC GROUP #D82108 7.0 MT	7.000	09-01-27	07-15-99	99.700		1,210.28	AAA	AAA	
488	FHLMC GROUP #D82123 7.0 MT	7.000	09-01-27	05-17-99	99.700		487.60	AAA	AAA	
393	FHLMC GROUP #D82123 7.0 MT	7.000	09-01-27	06-15-99	99.700		392.99	AAA	AAA	
353	FHLMC GROUP #D82123 7.0 MT	7.000	09-01-27	07-15-99	99.700		352.93	AAA	AAA	
5,339	FHLMC GROUP #D82125 7.0 MT	7.000	09-01-27	05-17-99	99.700		5,339.00	AAA	AAA	
412	FHLMC GROUP #D82125 7.0 MT	7.000	09-01-27	06-15-99	99.700		412.02	AAA	AAA	
8,947	FHLMC GROUP #D82125 7.0 MT	7.000	09-01-27	07-15-99	99.700		8,946.91	AAA	AAA	
332	FHLMC GROUP #D82138 7.0 MT	7.000	09-01-27	05-17-99	99.700		331.51	AAA	AAA	
365	FHLMC GROUP #D82138 7.0 MT	7.000	09-01-27	06-15-99	99.700		364.73	AAA	AAA	
5,944	FHLMC GROUP #D82138 7.0 MT	7.000	09-01-27	07-15-99	99.700		5,944.23	AAA	AAA	
917	FHLMC GROUP #D82180 7.0 MT	7.000	09-01-27	05-17-99	99.700		916.87	AAA	AAA	
4,824	FHLMC GROUP #D82180 7.0 MT	7.000	09-01-27	06-15-99	99.700		4,823.76	AAA	AAA	
46	FHLMC GROUP #D82180 7.0 MT	7.000	09-01-27	07-15-99	99.600		46.18	AAA	AAA	
15,000	FHLMC GROUP #D82289 7.0 MT	7.000	09-01-27	05-17-99	99.700		14,999.84	AAA	AAA	
16,640	FHLMC GROUP #D82289 7.0 MT	7.000	09-01-27	06-15-99	99.700		16,639.64	AAA	AAA	

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SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
19,042	FHLMC GROUP #D82289 7.0 MT	7.000	09-01-27	07-15-99	99.700		19,042.27	AAA	AAA	
241	FHLMC GROUP #D82303 7.0 MT	7.000	09-01-27	05-17-99	99.700		241.47	AAA	AAA	
231	FHLMC GROUP #D82303 7.0 MT	7.000	09-01-27	06-15-99	99.700		230.92	AAA	AAA	
229	FHLMC GROUP #D82303 7.0 MT	7.000	09-01-27	07-15-99	99.700		229.26	AAA	AAA	
11,989	FHLMC GROUP #D82311 7.0 MT	7.000	09-01-27	05-17-99	99.700		11,988.66	AAA	AAA	
4,090	FHLMC GROUP #D82311 7.0 MT	7.000	09-01-27	06-15-99	99.700		4,090.13	AAA	AAA	
7,174	FHLMC GROUP #D82311 7.0 MT	7.000	09-01-27	07-15-99	99.700		7,173.74	AAA	AAA	
697	FHLMC GROUP #D82354 7.0 MT	7.000	09-01-27	05-17-99	99.700		696.50	AAA	AAA	
717	FHLMC GROUP #D82354 7.0 MT	7.000	09-01-27	06-15-99	99.700		717.41	AAA	AAA	
744	FHLMC GROUP #D82354 7.0 MT	7.000	09-01-27	07-15-99	99.700		743.72	AAA	AAA	
2,578	FHLMC GROUP #D82394 7.0 MT	7.000	09-01-27	05-17-99	99.700		2,577.90	AAA	AAA	
2,931	FHLMC GROUP #D82394 7.0 MT	7.000	09-01-27	06-15-99	99.700		2,930.98	AAA	AAA	
7,541	FHLMC GROUP #D82394 7.0 MT	7.000	09-01-27	07-15-99	99.700		7,540.82	AAA	AAA	
16,160	FHLMC GROUP #D82397 7.0 MT	7.000	09-01-27	05-17-99	99.700		16,159.74	AAA	AAA	
508	FHLMC GROUP #D82397 7.0 MT	7.000	09-01-27	06-15-99	99.700		508.15	AAA	AAA	
16,764	FHLMC GROUP #D82397 7.0 MT	7.000	09-01-27	07-15-99	99.700		16,764.02	AAA	AAA	
30,894	FHLMC GROUP #D82405 7.0 MT	7.000	09-01-27	05-17-99	99.700		30,893.76	AAA	AAA	
37,722	FHLMC GROUP #D82405 7.0 MT	7.000	09-01-27	06-15-99	99.700		37,722.21	AAA	AAA	
240	FHLMC GROUP #D82405 7.0 MT	7.000	09-01-27	07-15-99	99.700		240.34	AAA	AAA	
249	FHLMC GROUP #D82423 7.0 MT	7.000	09-01-27	05-17-99	99.700		248.51	AAA	AAA	
246	FHLMC GROUP #D82423 7.0 MT	7.000	09-01-27	06-15-99	99.700		246.01	AAA	AAA	
12,845	FHLMC GROUP #D82423 7.0 MT	7.000	09-01-27	07-15-99	99.700		12,845.45	AAA	AAA	

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SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
104	FHLMC GROUP #D82448 7.0 MT	7.000	09-01-27	05-17-99	99.700		104.38	AAA	AAA	
1,138	FHLMC GROUP #D82448 7.0 MT	7.000	09-01-27	06-15-99	99.700		1,137.95	AAA	AAA	
144	FHLMC GROUP #D82448 7.0 MT	7.000	09-01-27	07-15-99	99.700		144.09	AAA	AAA	
21,624	FHLMC GROUP #D82474 7.0 MT	7.000	09-01-27	05-17-99	99.700		21,623.94	AAA	AAA	
16,821	FHLMC GROUP #D82474 7.0 MT	7.000	09-01-27	06-15-99	99.700		16,821.22	AAA	AAA	
589	FHLMC GROUP #D82474 7.0 MT	7.000	09-01-27	07-15-99	99.700		589.43	AAA	AAA	
4,175	FHLMC GROUP #D82519 7.0 MT	7.000	09-01-27	05-17-99	99.700		4,174.86	AAA	AAA	
132	FHLMC GROUP #D82519 7.0 MT	7.000	09-01-27	06-15-99	99.700		131.91	AAA	AAA	
140	FHLMC GROUP #D82519 7.0 MT	7.000	09-01-27	07-15-99	99.700		139.76	AAA	AAA	
101	FHLMC GROUP #D82610 7.0 MT	7.000	09-01-27	05-17-99	99.700		100.81	AAA	AAA	
110	FHLMC GROUP #D82610 7.0 MT	7.000	09-01-27	06-15-99	99.600		109.68	AAA	AAA	
2,441	FHLMC GROUP #D82610 7.0 MT	7.000	09-01-27	07-15-99	99.700		2,440.59	AAA	AAA	
297	FHLMC GROUP #D82741 7.0 MT	7.000	10-01-27	05-17-99	99.700		296.83	AAA	AAA	
281	FHLMC GROUP #D82741 7.0 MT	7.000	10-01-27	06-15-99	99.700		281.31	AAA	AAA	
9,193	FHLMC GROUP #D82741 7.0 MT	7.000	10-01-27	07-15-99	99.700		9,192.89	AAA	AAA	
166	FHLMC GROUP #D82776 7.0 MT	7.000	10-01-27	05-17-99	99.700		166.01	AAA	AAA	
161	FHLMC GROUP #D82776 7.0 MT	7.000	10-01-27	06-15-99	99.700		161.41	AAA	AAA	
4,461	FHLMC GROUP #D82776 7.0 MT	7.000	10-01-27	07-15-99	99.700		4,461.38	AAA	AAA	
298	FHLMC GROUP #D82777 7.0 MT	7.000	10-01-27	05-17-99	99.700		297.96	AAA	AAA	
271	FHLMC GROUP #D82777 7.0 MT	7.000	10-01-27	06-15-99	99.700		270.97	AAA	AAA	
14,393	FHLMC GROUP #D82777 7.0 MT	7.000	10-01-27	07-15-99	99.700		14,393.21	AAA	AAA	
44	FHLMC GROUP #D82802 7.0 MT	7.000	10-01-27	05-17-99	99.700		43.78	AAA	AAA	

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SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,387	FHLMC GROUP #D82802 7.0 MT	7.000	10-01-27	06-15-99	99.700		2,387.16	AAA	AAA	
576	FHLMC GROUP #D82802 7.0 MT	7.000	10-01-27	07-15-99	99.700		575.75	AAA	AAA	
7,486	FHLMC GROUP #D82856 7.0 MT	7.000	10-01-27	05-17-99	99.700		7,486.39	AAA	AAA	
88	FHLMC GROUP #D82856 7.0 MT	7.000	10-01-27	06-15-99	99.700		87.83	AAA	AAA	
87	FHLMC GROUP #D82856 7.0 MT	7.000	10-01-27	07-15-99	99.700		86.95	AAA	AAA	
93	FHLMC GROUP #D82859 7.0 MT	7.000	10-01-27	05-17-99	99.600		92.96	AAA	AAA	
100	FHLMC GROUP #D82859 7.0 MT	7.000	10-01-27	06-15-99	99.600		99.59	AAA	AAA	
89	FHLMC GROUP #D82859 7.0 MT	7.000	10-01-27	07-15-99	99.700		88.62	AAA	AAA	
622	FHLMC GROUP #D83010 7.0 MT	7.000	10-01-27	05-17-99	99.700		621.61	AAA	AAA	
20,435	FHLMC GROUP #D83010 7.0 MT	7.000	10-01-27	06-15-99	99.700		20,434.71	AAA	AAA	
730	FHLMC GROUP #D83010 7.0 MT	7.000	10-01-27	07-15-99	99.700		730.11	AAA	AAA	
140	FHLMC GROUP #D88761 6.5 MT	6.500	04-01-28	05-17-99	100.400		139.86	AAA	AAA	
1,962	FHLMC GROUP #D88761 6.5 MT	6.500	04-01-28	06-15-99	100.400		1,962.38	AAA	AAA	
593	FHLMC GROUP #D88761 6.5 MT	6.500	04-01-28	07-15-99	100.400		592.82	AAA	AAA	
3,116	FHLMC GROUP #E69720 5.5 04	5.500	04-01-13	05-17-99	98.700		3,115.65	AAA	AAA	
3,660	FHLMC GROUP #E69720 5.5 04	5.500	04-01-13	06-15-99	98.700		3,660.31	AAA	AAA	
6,045	FHLMC GROUP #E69720 5.5 04	5.500	04-01-13	07-15-99	98.700		6,045.04	AAA	AAA	
776	FHLMC GROUP #G00748 7.0 MT	7.000	08-01-27	05-17-99	99.700		776.02	AAA	AAA	
603	FHLMC GROUP #G00748 7.0 MT	7.000	08-01-27	06-15-99	99.700		603.48	AAA	AAA	
557	FHLMC GROUP #G00748 7.0 MT	7.000	08-01-27	07-15-99	99.700		557.18	AAA	AAA	
921	FHLMC GROUP E76551 6.5 04-	6.500	04-01-14	06-15-99	101.100		920.77	AAA	AAA	
1,320	FHLMC GROUP E76551 6.5 04-	6.500	04-01-14	07-15-99	101.100		1,319.86	AAA	AAA	

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SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,902	FHLMC GROUP E76575 6.5 04-	6.500	04-01-14	06-15-99	101.100		1,901.78	AAA	AAA	
2,165	FHLMC GROUP E76575 6.5 04-	6.500	04-01-14	07-15-99	101.100		2,165.29	AAA	AAA	
537	FHLMC GROUP E76650 6.5 05-	6.500	05-01-14	06-15-99	101.100		537.35	AAA	AAA	
635	FHLMC GROUP E76650 6.5 05-	6.500	05-01-14	07-15-99	101.100		634.93	AAA	AAA	
41,371	FHLMC GROUP E76657 6.5 05-	6.500	05-01-14	06-15-99	101.100		41,371.01	AAA	AAA	
2,200	FHLMC GROUP E76657 6.5 05-	6.500	05-01-14	07-15-99	101.100		2,199.74	AAA	AAA	
1,881	FHLMC GROUP E76754 6.5 05-	6.500	05-01-14	06-15-99	101.100		1,881.41	AAA	AAA	
3,030	FHLMC GROUP E76754 6.5 05-	6.500	05-01-14	07-15-99	101.100		3,030.25	AAA	AAA	
1,131	FHLMC GROUP E76758 6.5 05-	6.500	05-01-14	06-15-99	101.100		1,131.06	AAA	AAA	
1,192	FHLMC GROUP E76758 6.5 05-	6.500	05-01-14	07-15-99	101.100		1,192.35	AAA	AAA	
1,689	FHLMC GROUP E76975 6.5 05-	6.500	05-01-14	06-15-99	101.100		1,689.30	AAA	AAA	
20,873	FHLMC GROUP E76975 6.5 05-	6.500	05-01-14	07-15-99	101.100		20,873.45	AAA	AAA	
1,673	FHLMC GROUP E77020 6.5 05-	6.500	05-01-14	06-15-99	101.100		1,673.11	AAA	AAA	
2,624	FHLMC GROUP E77020 6.5 05-	6.500	05-01-14	07-15-99	101.100		2,623.68	AAA	AAA	
3,081	FHLMC GROUP GOLD E76890 6	6.500	05-01-14	06-15-99	101.100		3,081.37	AAA	AAA	
3,237	FHLMC GROUP GOLD E76890 6	6.500	05-01-14	07-15-99	101.100		3,237.23	AAA	AAA	
674,043	FHLMC MULTICLASS SER 1784	7.250	03-15-20	05-17-99	100.500		674,042.52	AAA	AAA	
612,603	FHLMC MULTICLASS SER 1784	7.250	03-15-20	06-15-99	100.500		612,603.24	AAA	AAA	
410,496	FHLMC MULTICLASS SER 1784	7.250	03-15-20	07-15-99	100.500		410,496.03	AAA	AAA	
2,849	FHLMC POOL #C14793 ADJ RT	6.500	09-01-28	05-17-99	100.400		2,849.27	AAA	AAA	
2,121	FHLMC POOL #C14793 ADJ RT	6.500	09-01-28	06-15-99	100.400		2,120.84	AAA	AAA	
2,071	FHLMC POOL #C14793 ADJ RT	6.500	09-01-28	07-15-99	100.400		2,071.17	AAA	AAA	

SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
858	FHLMC POOL #C15619 6.5 10-	6.500	10-01-28	05-17-99	100.400		858.16	AAA	AAA	
56,664	FHLMC POOL #C15619 6.5 10-	6.500	10-01-28	06-15-99	100.400		56,663.63	AAA	AAA	
483	FHLMC POOL #C15619 6.5 10-	6.500	10-01-28	07-15-99	100.400		483.26	AAA	AAA	
1,292	FHLMC POOL #C15634 6.5 10-	6.500	10-01-28	05-17-99	100.400		1,292.36	AAA	AAA	
1,322	FHLMC POOL #C15634 6.5 10-	6.500	10-01-28	06-15-99	100.400		1,321.52	AAA	AAA	
1,299	FHLMC POOL #C15634 6.5 10-	6.500	10-01-28	07-15-99	100.400		1,299.20	AAA	AAA	
1,056	FHLMC POOL #C15704 6.5 10-	6.500	10-01-28	05-17-99	100.400		1,055.50	AAA	AAA	
800	FHLMC POOL #C15704 6.5 10-	6.500	10-01-28	06-15-99	100.400		799.66	AAA	AAA	
1,061	FHLMC POOL #C15704 6.5 10-	6.500	10-01-28	07-15-99	100.400		1,060.86	AAA	AAA	
20,092	FHLMC POOL #C16392 6.5 10-	6.500	10-01-28	05-17-99	100.400		20,091.93	AAA	AAA	
816	FHLMC POOL #C16392 6.5 10-	6.500	10-01-28	06-15-99	100.400		816.08	AAA	AAA	
12,655	FHLMC POOL #C16392 6.5 10-	6.500	10-01-28	07-15-99	100.400		12,655.30	AAA	AAA	
1,141	FHLMC POOL #C16485 ADJ RT	6.500	10-01-28	05-17-99	100.400		1,141.00	AAA	AAA	
16,737	FHLMC POOL #C16485 ADJ RT	6.500	10-01-28	06-15-99	100.400		16,737.42	AAA	AAA	
960	FHLMC POOL #C16485 ADJ RT	6.500	10-01-28	07-15-99	100.400		960.41	AAA	AAA	
1,981	FHLMC POOL #E00577 5.5 09-	5.500	09-01-13	05-17-99	98.700		1,980.81	AAA	AAA	
3,348	FHLMC POOL #E00577 5.5 09-	5.500	09-01-13	06-15-99	98.700		3,348.25	AAA	AAA	
1,399	FHLMC POOL #E00577 5.5 09-	5.500	09-01-13	07-15-99	98.700		1,399.49	AAA	AAA	
14,242	FHLMC POOL #E64609 5.5 05-	5.500	05-01-11	05-17-99	98.700		14,241.60	AAA	AAA	
439	FHLMC POOL #E64609 5.5 05-	5.500	05-01-11	06-15-99	98.700		438.97	AAA	AAA	
515	FHLMC POOL #E64609 5.5 05-	5.500	05-01-11	07-15-99	98.700		515.38	AAA	AAA	
764	FHLMC POOL #E70847 5.5 06-	5.500	06-01-13	05-17-99	98.700		764.25	AAA	AAA	

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SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
673	FHLMC POOL #E70847 5.5 06-	5.500	06-01-13	06-15-99	98.700		673.34	AAA	AAA	
725	FHLMC POOL #E70847 5.5 06-	5.500	06-01-13	07-15-99	98.700		725.10	AAA	AAA	
1,148	FHLMC POOL #E71622 5.5 08-	5.500	08-01-13	05-17-99	98.700		1,148.20	AAA	AAA	
1,154	FHLMC POOL #E71622 5.5 08-	5.500	08-01-13	06-15-99	98.700		1,153.94	AAA	AAA	
1,159	FHLMC POOL #E71622 5.5 08-	5.500	08-01-13	07-15-99	98.700		1,159.49	AAA	AAA	
1,405	FHLMC POOL #E72396 5.5 09-	5.500	09-01-13	05-17-99	98.700		1,405.15	AAA	AAA	
1,344	FHLMC POOL #E72396 5.5 09-	5.500	09-01-13	06-15-99	98.700		1,344.17	AAA	AAA	
1,480	FHLMC POOL #E72396 5.5 09-	5.500	09-01-13	07-15-99	98.700		1,480.25	AAA	AAA	
2,930	FNMA POOL #073203 6.835 DU	6.835	10-01-05	05-25-99	99.500		2,930.25	AAA	AAA	
2,949	FNMA POOL #073203 6.835 DU	6.835	10-01-05	06-25-99	99.500		2,948.52	AAA	AAA	
2,967	FNMA POOL #073203 6.835 DU	6.835	10-01-05	07-26-99	99.500		2,966.92	AAA	AAA	
3,832	FNMA POOL #073464 7.32 DUE	7.320	05-01-16	05-25-99	101.700		3,832.40	AAA	AAA	
3,859	FNMA POOL #073464 7.32 DUE	7.320	05-01-16	06-25-99	101.700		3,859.21	AAA	AAA	
3,886	FNMA POOL #073464 7.32 DUE	7.320	05-01-16	07-26-99	101.700		3,886.21	AAA	AAA	
33,159	FNMA POOL #190031 8 DUE 12	8.000	12-01-19	05-25-99	102.100		33,158.51	AAA	AAA	
16,258	FNMA POOL #190031 8 DUE 12	8.000	12-01-19	06-25-99	102.100		16,258.32	AAA	AAA	
16,843	FNMA POOL #190031 8 DUE 12	8.000	12-01-19	07-26-99	102.100		16,843.17	AAA	AAA	
16,592	FNMA POOL #199468 7 DUE 01	7.000	01-01-08	05-25-99	99.000		16,591.85	AAA	AAA	
27,533	FNMA POOL #199468 7 DUE 01	7.000	01-01-08	06-25-99	99.000		27,532.75	AAA	AAA	
28,568	FNMA POOL #199468 7 DUE 01	7.000	01-01-08	07-26-99	99.000		28,568.36	AAA	AAA	
54,664	FNMA POOL #250553 6.0 GTD	6.000	05-01-11	05-25-99	93.800		54,664.11	AAA	AAA	
33,864	FNMA POOL #250553 6.0 GTD	6.000	05-01-11	06-25-99	93.800		33,864.48	AAA	AAA	

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SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
69,014	FNMA POOL #250553 6.0 GTD	6.000	05-01-11	07-26-99	93.800		69,014.30	AAA	AAA	
10,518	FNMA POOL #251818 6 DUE 06	6.000	06-01-18	05-25-99	97.800		10,518.42	AAA	AAA	
28,618	FNMA POOL #251818 6 DUE 06	6.000	06-01-18	06-25-99	97.800		28,617.62	AAA	AAA	
19,736	FNMA POOL #251818 6 DUE 06	6.000	06-01-18	07-26-99	97.800		19,735.96	AAA	AAA	
5,448	FNMA POOL #252206 6 DUE 01	6.000	01-01-19	05-25-99	99.300		5,448.29	AAA	AAA	
5,484	FNMA POOL #252206 6 DUE 01	6.000	01-01-19	06-25-99	99.300		5,483.61	AAA	AAA	
7,493	FNMA POOL #252206 6 DUE 01	6.000	01-01-19	07-26-99	99.300		7,493.30	AAA	AAA	
4,409	FNMA POOL #323129 6 DUE 05	6.000	05-01-18	05-25-99	97.800		4,408.99	AAA	AAA	
3,624	FNMA POOL #323129 6 DUE 05	6.000	05-01-18	06-25-99	97.800		3,623.53	AAA	AAA	
7,361	FNMA POOL #323129 6 DUE 05	6.000	05-01-18	07-26-99	97.800		7,361.26	AAA	AAA	
23,385	FNMA POOL #331700 6.5 DUE	6.500	02-01-26	05-25-99	98.700		23,384.70	AAA	AAA	
69,446	FNMA POOL #331700 6.5 DUE	6.500	02-01-26	06-25-99	98.700		69,446.20	AAA	AAA	
4,307	FNMA POOL #331700 6.5 DUE	6.500	02-01-26	07-26-99	98.700		4,306.55	AAA	AAA	
665	FNMA POOL #335203 6 DUE 02	6.000	02-01-11	05-25-99	94.500		665.00	AAA	AAA	
1,059	FNMA POOL #335203 6 DUE 02	6.000	02-01-11	06-25-99	94.500		1,058.78	AAA	AAA	
1,118	FNMA POOL #335203 6 DUE 02	6.000	02-01-11	07-26-99	94.500		1,117.55	AAA	AAA	
14,886	FNMA POOL #355664 7 DUE 04	7.000	04-01-11	05-25-99	98.800		14,886.24	AAA	AAA	
76,895	FNMA POOL #355664 7 DUE 04	7.000	04-01-11	06-25-99	98.800		76,895.09	AAA	AAA	
14,156	FNMA POOL #355664 7 DUE 04	7.000	04-01-11	07-26-99	98.800		14,155.91	AAA	AAA	
445	FNMA POOL #375577 ADJ RT D	6.620	12-01-07	05-25-99	103.800		445.03	AAA	AAA	
448	FNMA POOL #375577 ADJ RT D	6.620	12-01-07	06-25-99	103.800		447.82	AAA	AAA	
450	FNMA POOL #375577 ADJ RT D	6.620	12-01-07	07-26-99	103.800		450.44	AAA	AAA	

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SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
104	FNMA POOL #375627 ADJ RT D	6.510	01-01-08	05-25-99	102.000		103.59	AAA	AAA	
104	FNMA POOL #375627 ADJ RT D	6.510	01-01-08	06-25-99	102.000		104.23	AAA	AAA	
105	FNMA POOL #375627 ADJ RT D	6.510	01-01-08	07-26-99	102.000		104.87	AAA	AAA	
188	FNMA POOL #375634 6.58 DUE	6.580	01-01-08	05-25-99	102.500		188.30	AAA	AAA	
189	FNMA POOL #375634 6.58 DUE	6.580	01-01-08	06-25-99	102.500		189.47	AAA	AAA	
191	FNMA POOL #375634 6.58 DUE	6.580	01-01-08	07-26-99	102.500		190.65	AAA	AAA	
341	FNMA POOL #380010 6.59 DUE	6.590	12-01-07	05-25-99	103.000		341.11	AAA	AAA	
343	FNMA POOL #380010 6.59 DUE	6.590	12-01-07	06-25-99	103.000		343.08	AAA	AAA	
345	FNMA POOL #380010 6.59 DUE	6.590	12-01-07	07-26-99	103.000		345.06	AAA	AAA	
72	FNMA POOL #380042 6.62 DUE	6.620	01-01-08	05-25-99	102.700		72.31	AAA	AAA	
73	FNMA POOL #380042 6.62 DUE	6.620	01-01-08	06-25-99	102.700		72.75	AAA	AAA	
73	FNMA POOL #380042 6.62 DUE	6.620	01-01-08	07-26-99	102.700		73.19	AAA	AAA	
135	FNMA POOL #380048 6.5 DUE	6.500	01-01-08	05-25-99	101.800		134.83	AAA	AAA	
136	FNMA POOL #380048 6.5 DUE	6.500	01-01-08	06-25-99	101.800		135.64	AAA	AAA	
136	FNMA POOL #380048 6.5 DUE	6.500	01-01-08	07-26-99	101.800		136.45	AAA	AAA	
1,808	FNMA POOL #380167 6.170 GT	6.170	04-01-08	05-25-99	101.000		1,807.88	AAA	AAA	
1,818	FNMA POOL #380167 6.170 GT	6.170	04-01-08	06-25-99	100.900		1,818.22	AAA	AAA	
1,829	FNMA POOL #380167 6.170 GT	6.170	04-01-08	07-26-99	101.000		1,828.58	AAA	AAA	
432	FNMA POOL #380337 ADJ RT D	6.419	06-01-08	05-25-99	101.900		431.90	AAA	AAA	
434	FNMA POOL #380337 ADJ RT D	6.419	06-01-08	06-25-99	101.900		434.38	AAA	AAA	
437	FNMA POOL #380337 ADJ RT D	6.419	06-01-08	07-26-99	101.900		436.86	AAA	AAA	
254	FNMA POOL #380400 ADJ RT D	6.335	06-01-08	05-25-99	101.900		254.05	AAA	AAA	

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SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS MOODY	S & P	BROKER
256	FNMA POOL #380400 ADJ RT D	6.335	06-01-08	06-25-99	101.900		255.56	AAA	AAA	
257	FNMA POOL #380400 ADJ RT D	6.335	06-01-08	07-26-99	101.900		257.08	AAA	AAA	
209	FNMA POOL #380430 ADJ RT D	6.310	07-01-08	05-25-99	101.700		209.22	AAA	AAA	
210	FNMA POOL #380430 ADJ RT D	6.310	07-01-08	06-25-99	101.700		210.45	AAA	AAA	
212	FNMA POOL #380430 ADJ RT D	6.310	07-01-08	07-26-99	101.700		211.69	AAA	AAA	
269	FNMA POOL #380437 ADJ RT D	6.230	07-01-08	05-25-99	101.100		268.78	AAA	AAA	
270	FNMA POOL #380437 ADJ RT D	6.230	07-01-08	06-25-99	101.100		270.34	AAA	AAA	
272	FNMA POOL #380437 ADJ RT D	6.230	07-01-08	07-26-99	101.100		271.92	AAA	AAA	
220	FNMA POOL #380478 6.265 DU	6.265	06-01-08	05-25-99	101.400		219.65	AAA	AAA	
221	FNMA POOL #380478 6.265 DU	6.265	06-01-08	06-25-99	101.400		220.92	AAA	AAA	
222	FNMA POOL #380478 6.265 DU	6.265	06-01-08	07-26-99	101.400		222.19	AAA	AAA	
1,383	FNMA POOL #381032 6.07 DUE	6.070	12-01-08	05-25-99	100.600		1,382.68	AAA	AAA	
1,390	FNMA POOL #381032 6.07 DUE	6.070	12-01-08	06-25-99	100.600		1,390.38	AAA	AAA	
1,398	FNMA POOL #381032 6.07 DUE	6.070	12-01-08	07-26-99	100.600		1,398.09	AAA	AAA	
1,651	FNMA POOL #381050 6.07 DUE	6.070	12-01-08	05-25-99	100.500		1,651.27	AAA	AAA	
1,661	FNMA POOL #381050 6.07 DUE	6.070	12-01-08	06-25-99	100.500		1,660.66	AAA	AAA	
1,670	FNMA POOL #381050 6.07 DUE	6.070	12-01-08	07-26-99	100.500		1,670.09	AAA	AAA	
1,520	FNMA POOL #381151 6.09 DUE	6.090	01-01-09	05-25-99	102.800		1,520.45	AAA	AAA	
1,529	FNMA POOL #381151 6.09 DUE	6.090	01-01-09	06-25-99	102.800		1,528.86	AAA	AAA	
1,537	FNMA POOL #381151 6.09 DUE	6.090	01-01-09	07-26-99	102.800		1,537.33	AAA	AAA	
37,855	FNMA REMIC TR SER 1996 CL	7.385	03-25-21	05-25-99	103.200		37,854.68	AAA	AAA	
1,725	FNMA REMIC TR SER 1996 CL	7.385	03-25-21	06-25-99	103.200		1,724.52	AAA	AAA	

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SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,783	FNMA REMIC TR SER 1996 CL	7.385	03-25-21	07-26-99	103.200		1,782.75	AAA	AAA	
33,781	FNMA REMIC TR SER G94-7 CL	7.500	11-17-23	05-17-99	101.300		33,781.13	AAA	AAA	
33,640	FNMA REMIC TR SER G94-7 CL	7.500	11-17-23	06-17-99	101.300		33,639.59	AAA	AAA	
33,501	FNMA REMIC TR SER G94-7 CL	7.500	11-17-23	07-19-99	101.300		33,500.89	AAA	AAA	
187	GNMA POOL #316979 SER 2021	8.000	12-15-21	05-17-99	104.000		187.42	AAA	AAA	
189	GNMA POOL #316979 SER 2021	8.000	12-15-21	06-15-99	104.000		188.76	AAA	AAA	
190	GNMA POOL #316979 SER 2021	8.000	12-15-21	07-15-99	104.000		190.09	AAA	AAA	
27,320	GNMA POOL #375987 7 DUE 01	7.000	01-15-24	05-17-99	90.500		27,320.40	AAA	AAA	
29,406	GNMA POOL #375987 7 DUE 01	7.000	01-15-24	06-15-99	90.500		29,405.59	AAA	AAA	
26,230	GNMA POOL #375987 7 DUE 01	7.000	01-15-24	07-15-99	90.500		26,230.47	AAA	AAA	
18,647	GNMA POOL #396859 SER 2026	8.000	08-15-26	05-17-99	104.000		18,647.39	AAA	AAA	
466,624	GNMA POOL #396859 SER 2026	8.000	08-15-26	06-04-99	104.000		482,882.46	AAA	AAA	DLJ CAPITAL MARKE
568	GNMA POOL #396859 SER 2026	8.000	08-15-26	06-15-99	104.000		567.51	AAA	AAA	
271	GNMA POOL #398880 7.5 DUE	7.500	09-15-11	05-17-99	100.700		270.64	AAA	AAA	
3,082	GNMA POOL #398880 7.5 DUE	7.500	09-15-11	06-15-99	100.700		3,082.06	AAA	AAA	
284	GNMA POOL #398880 7.5 DUE	7.500	09-15-11	07-15-99	100.700		283.81	AAA	AAA	
66	GNMA POOL #407237 6.5 DUE	6.500	02-15-28	05-17-99	99.400		65.62	AAA	AAA	
63	GNMA POOL #407237 6.5 DUE	6.500	02-15-28	06-15-99	99.400		62.96	AAA	AAA	
65	GNMA POOL #407237 6.5 DUE	6.500	02-15-28	07-15-99	99.400		65.44	AAA	AAA	
1,342	GNMA POOL #409046 SER 2026	8.000	08-15-26	05-17-99	104.000		1,341.63	AAA	AAA	
21,666	GNMA POOL #409046 SER 2026	8.000	08-15-26	06-04-99	104.000		22,421.15	AAA	AAA	DLJ CAPITAL MARKE
537	GNMA POOL #409046 SER 2026	8.000	08-15-26	06-15-99	104.000		537.24	AAA	AAA	

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SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
4,472	GNMA POOL #418398 SER 2026	8.000	08-15-26	05-17-99	104.000		4,471.83	AAA	AAA	
22,411	GNMA POOL #418398 SER 2026	8.000	08-15-26	06-04-99	104.000		23,191.51	AAA	AAA	DLJ CAPITAL MARKE
2,570	GNMA POOL #418398 SER 2026	8.000	08-15-26	06-15-99	104.000		2,569.66	AAA	AAA	
7,376	GNMA POOL #421162 6.5 DUE	6.500	02-15-26	05-17-99	98.500		7,375.97	AAA	AAA	
5,558	GNMA POOL #421162 6.5 DUE	6.500	02-15-26	06-15-99	98.500		5,558.08	AAA	AAA	
5,111	GNMA POOL #421162 6.5 DUE	6.500	02-15-26	07-15-99	98.500		5,111.25	AAA	AAA	
3,125	GNMA POOL #421509 7.5 DUE	7.500	09-15-11	05-17-99	100.700		3,124.59	AAA	AAA	
3,341	GNMA POOL #421509 7.5 DUE	7.500	09-15-11	06-15-99	100.700		3,341.45	AAA	AAA	
73,678	GNMA POOL #421509 7.5 DUE	7.500	09-15-11	07-15-99	100.700		73,678.13	AAA	AAA	
226	GNMA POOL #422881 SER 2026	8.000	05-15-26	05-17-99	104.000		225.53	AAA	AAA	
15,217	GNMA POOL #422881 SER 2026	8.000	05-15-26	06-04-99	104.000		15,747.67	AAA	AAA	DLJ CAPITAL MARKE
333	GNMA POOL #422881 SER 2026	8.000	05-15-26	06-15-99	104.000		332.80	AAA	AAA	
9,343	GNMA POOL #423877 8 DUE 07	8.000	07-15-26	05-17-99	104.000		9,343.38	AAA	AAA	
269,272	GNMA POOL #423877 8 DUE 07	8.000	07-15-26	06-04-99	104.000		278,654.46	AAA	AAA	DLJ CAPITAL MARKE
9,419	GNMA POOL #423877 8 DUE 07	8.000	07-15-26	06-15-99	104.000		9,418.84	AAA	AAA	
0	GNMA POOL #423877 8 DUE 07	8.000	07-15-26	06-25-99	300.000		0.01	AAA	AAA	
18,196	GNMA POOL #423988 SER 2026	8.000	08-15-26	05-17-99	104.000		18,196.10	AAA	AAA	
391,588	GNMA POOL #423988 SER 2026	8.000	08-15-26	06-04-99	104.000		405,232.83	AAA	AAA	DLJ CAPITAL MARKE
7,993	GNMA POOL #423988 SER 2026	8.000	08-15-26	06-15-99	104.000		7,993.19	AAA	AAA	
388,117	GNMA POOL #424443 SER 2027	8.000	08-15-27	06-04-99	104.200		401,640.20	AAA	AAA	DLJ CAPITAL MARKE
17,825	GNMA POOL #424443 SER 2027	8.000	08-15-27	06-15-99	104.200		17,824.61	AAA	AAA	
4,469	GNMA POOL #426666 SER 2026	8.000	08-15-26	05-17-99	104.000		4,468.78	AAA	AAA	

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SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
31,053	GNMA POOL #426666 SER 2026	8.000	08-15-26	06-04-99	104.000		32,135.19	AAA	AAA	DLJ CAPITAL MARKE
42	GNMA POOL #426666 SER 2026	8.000	08-15-26	06-15-99	104.000		42.15	AAA	AAA	
0	GNMA POOL #426666 SER 2026	8.000	08-15-26	06-30-99	100.000		0.01	AAA	AAA	
35,686	GNMA POOL #427749 SER 2027	8.000	11-15-27	05-17-99	104.000		35,686.26	AAA	AAA	
395,362	GNMA POOL #427749 SER 2027	8.000	11-15-27	06-04-99	104.000		409,138.18	AAA	AAA	DLJ CAPITAL MARKE
19,346	GNMA POOL #427749 SER 2027	8.000	11-15-27	06-15-99	104.000		19,345.62	AAA	AAA	
0	GNMA POOL #427749 SER 2027	8.000	11-15-27	06-30-99	400.000		0.01	AAA	AAA	
2,276	GNMA POOL #431251 8 DUE 08	8.000	08-15-26	05-17-99	104.000		2,275.55	AAA	AAA	
19,358	GNMA POOL #431251 8 DUE 08	8.000	08-15-26	06-04-99	104.000		20,032.08	AAA	AAA	DLJ CAPITAL MARKE
6,455	GNMA POOL #431251 8 DUE 08	8.000	08-15-26	06-15-99	104.000		6,454.96	AAA	AAA	
21,286	GNMA POOL #431829 SER 2026	8.000	12-15-26	05-17-99	104.000		21,286.40	AAA	AAA	
373,413	GNMA POOL #431829 SER 2026	8.000	12-15-26	06-04-99	104.000		386,423.71	AAA	AAA	DLJ CAPITAL MARKE
7,023	GNMA POOL #431829 SER 2026	8.000	12-15-26	06-15-99	104.000		7,023.01	AAA	AAA	
27,887	GNMA POOL #432315 6.5 DUE	6.500	01-15-27	05-17-99	98.500		27,887.00	AAA	AAA	
236	GNMA POOL #432315 6.5 DUE	6.500	01-15-27	06-15-99	98.500		236.39	AAA	AAA	
238	GNMA POOL #432315 6.5 DUE	6.500	01-15-27	07-15-99	98.500		237.78	AAA	AAA	
70,895	GNMA POOL #432741 7.5 DUE	7.500	07-15-11	05-17-99	100.700		70,894.67	AAA	AAA	
1,922	GNMA POOL #432741 7.5 DUE	7.500	07-15-11	06-15-99	100.700		1,922.47	AAA	AAA	
32,343	GNMA POOL #432741 7.5 DUE	7.500	07-15-11	07-15-99	100.700		32,342.55	AAA	AAA	
2,642	GNMA POOL #432923 7.5 DUE	7.500	08-15-11	05-17-99	100.700		2,642.47	AAA	AAA	
2,451	GNMA POOL #432923 7.5 DUE	7.500	08-15-11	06-15-99	100.700		2,451.42	AAA	AAA	
2,649	GNMA POOL #432923 7.5 DUE	7.500	08-15-11	07-15-99	100.700		2,649.29	AAA	AAA	

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SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
113	GNMA POOL #433646 6.5 DUE	6.500	02-15-28	05-17-99	99.400		113.30	AAA	AAA	
125	GNMA POOL #433646 6.5 DUE	6.500	02-15-28	06-15-99	99.400		125.00	AAA	AAA	
121	GNMA POOL #433646 6.5 DUE	6.500	02-15-28	07-15-99	99.400		121.02	AAA	AAA	
776,817	GNMA POOL #435451 SER 2027	8.000	12-15-27	06-04-99	104.200		803,883.76	AAA	AAA	DLJ CAPITAL MARKE
30,028	GNMA POOL #435451 SER 2027	8.000	12-15-27	06-15-99	104.200		30,027.87	AAA	AAA	
475	GNMA POOL #436014 6.5 DUE	6.500	11-15-27	05-17-99	98.500		475.16	AAA	AAA	
498	GNMA POOL #436014 6.5 DUE	6.500	11-15-27	06-15-99	98.500		497.82	AAA	AAA	
505	GNMA POOL #436014 6.5 DUE	6.500	11-15-27	07-15-99	98.500		504.51	AAA	AAA	
21,115	GNMA POOL #436479 8 DUE 09	8.000	09-15-26	05-17-99	104.000		21,115.46	AAA	AAA	
642,185	GNMA POOL #436479 8 DUE 09	8.000	09-15-26	06-04-99	104.000		664,561.35	AAA	AAA	DLJ CAPITAL MARKE
20,585	GNMA POOL #436479 8 DUE 09	8.000	09-15-26	06-15-99	104.000		20,584.76	AAA	AAA	
0	GNMA POOL #436479 8 DUE 09	8.000	09-15-26	06-30-99	250.000		0.02	AAA	AAA	
293	GNMA POOL #442208 8 DUE 09	8.000	09-15-26	05-17-99	104.000		292.54	AAA	AAA	
17,039	GNMA POOL #442208 8 DUE 09	8.000	09-15-26	06-04-99	104.000		17,633.19	AAA	AAA	DLJ CAPITAL MARKE
194	GNMA POOL #442208 8 DUE 09	8.000	09-15-26	06-15-99	104.000		194.25	AAA	AAA	
266	GNMA POOL #443533 6.5 DUE	6.500	12-15-27	05-17-99	98.500		266.15	AAA	AAA	
325	GNMA POOL #443533 6.5 DUE	6.500	12-15-27	06-15-99	98.500		325.05	AAA	AAA	
290	GNMA POOL #443533 6.5 DUE	6.500	12-15-27	07-15-99	98.500		290.24	AAA	AAA	
5,943	GNMA POOL #447373 SER 2027	8.000	07-15-27	05-17-99	104.000		5,943.48	AAA	AAA	
268,568	GNMA POOL #447373 SER 2027	8.000	07-15-27	06-04-99	104.000		277,925.98	AAA	AAA	DLJ CAPITAL MARKE
8,624	GNMA POOL #447373 SER 2027	8.000	07-15-27	06-15-99	104.000		8,624.02	AAA	AAA	
0	GNMA POOL #447373 SER 2027	8.000	07-15-27	06-30-99	300.000		0.01	AAA	AAA	

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SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
7,610	GNMA POOL #449601 SER 2027	8.000	06-15-27	05-17-99	104.000		7,609.64	AAA	AAA	
173,148	GNMA POOL #449601 SER 2027	8.000	06-15-27	06-04-99	104.000		179,181.13	AAA	AAA	DLJ CAPITAL MARKE
4,032	GNMA POOL #449601 SER 2027	8.000	06-15-27	06-15-99	104.000		4,031.69	AAA	AAA	
1,177	GNMA POOL #450138 6.5 DUE	6.500	12-15-27	05-17-99	98.500		1,177.39	AAA	AAA	
1,185	GNMA POOL #450138 6.5 DUE	6.500	12-15-27	06-15-99	98.500		1,184.77	AAA	AAA	
1,017	GNMA POOL #450138 6.5 DUE	6.500	12-15-27	07-15-99	98.500		1,016.52	AAA	AAA	
624,667	GNMA POOL #450920 SER 2027	8.000	07-15-27	06-04-99	104.200		646,432.32	AAA	AAA	DLJ CAPITAL MARKE
863	GNMA POOL #450920 SER 2027	8.000	07-15-27	06-15-99	104.200		862.93	AAA	AAA	
586	GNMA POOL #455037 6.5 DUE	6.500	12-15-27	05-17-99	98.500		586.06	AAA	AAA	
408	GNMA POOL #455037 6.5 DUE	6.500	12-15-27	06-15-99	98.500		408.31	AAA	AAA	
411	GNMA POOL #455037 6.5 DUE	6.500	12-15-27	07-15-99	98.500		410.69	AAA	AAA	
630,011	GNMA POOL #456079 SER 2027	8.000	12-15-27	06-04-99	104.200		651,962.97	AAA	AAA	DLJ CAPITAL MARKE
52,779	GNMA POOL #456079 SER 2027	8.000	12-15-27	06-15-99	104.200		52,778.63	AAA	AAA	
806	GNMA POOL #458035 SER 2029	6.000	02-15-29	07-15-99	94.000		805.84	AAA	AAA	
91,758	GNMA POOL #461547 SER 2027	8.000	10-15-27	06-04-99	104.200		94,954.97	AAA	AAA	DLJ CAPITAL MARKE
178	GNMA POOL #461547 SER 2027	8.000	10-15-27	06-15-99	104.200		178.41	AAA	AAA	
0	GNMA POOL #461547 SER 2027	8.000	10-15-27	06-25-99	200.000		0.01	AAA	AAA	
371	GNMA POOL #462446 SER 2027	8.000	11-15-27	05-17-99	104.000		371.43	AAA	AAA	
22,205	GNMA POOL #462446 SER 2027	8.000	11-15-27	06-04-99	104.000		22,978.82	AAA	AAA	DLJ CAPITAL MARKE
20	GNMA POOL #462446 SER 2027	8.000	11-15-27	06-15-99	104.000		20.33	AAA	AAA	
307	GNMA POOL #462561 SER 2028	8.000	02-15-28	05-17-99	104.000		306.60	AAA	AAA	
281,667	GNMA POOL #462561 SER 2028	8.000	02-15-28	06-04-99	104.000		291,481.24	AAA	AAA	DLJ CAPITAL MARKE

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SALE OF BONDS (continued)
 May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
18,895	GNMA POOL #462561 SER 2028	8.000	02-15-28	06-15-99	104.000		18,895.43	AAA	AAA	
343,119	GNMA POOL #463250 SER 2027	8.000	12-15-27	06-04-99	104.200		355,074.34	AAA	AAA	DLJ CAPITAL MARKE
282	GNMA POOL #463250 SER 2027	8.000	12-15-27	06-15-99	104.200		282.25	AAA	AAA	
733	GNMA POOL #468722 6.5 DUE	6.500	03-15-28	05-17-99	99.400		732.56	AAA	AAA	
750	GNMA POOL #468722 6.5 DUE	6.500	03-15-28	06-15-99	99.400		750.15	AAA	AAA	
752	GNMA POOL #468722 6.5 DUE	6.500	03-15-28	07-15-99	99.400		752.02	AAA	AAA	
20,693	GNMA POOL #469224 SER 2028	8.000	03-15-28	05-17-99	104.000		20,692.93	AAA	AAA	
641,959	GNMA POOL #469224 SER 2028	8.000	03-15-28	06-04-99	104.000		664,327.66	AAA	AAA	DLJ CAPITAL MARKE
69,030	GNMA POOL #469224 SER 2028	8.000	03-15-28	06-15-99	104.000		69,030.40	AAA	AAA	
0	GNMA POOL #469224 SER 2028	8.000	03-15-28	06-30-99	113.300		0.45	AAA	AAA	
10,250	GNMA POOL #469389 SER 2028	6.500	03-15-28	05-17-99	100.900		10,249.85	AAA	AAA	
10,241	GNMA POOL #469389 SER 2028	6.500	03-15-28	06-15-99	100.900		10,241.29	AAA	AAA	
2,040	GNMA POOL #469389 SER 2028	6.500	03-15-28	07-15-99	100.900		2,040.41	AAA	AAA	
442	GNMA POOL #472444 SER 2029	6.500	01-15-29	05-17-99	100.900		441.89	AAA	AAA	
505	GNMA POOL #472444 SER 2029	6.500	01-15-29	06-15-99	100.900		505.02	AAA	AAA	
9,279	GNMA POOL #472444 SER 2029	6.500	01-15-29	07-15-99	100.900		9,279.45	AAA	AAA	
11,930	GNMA POOL #474080 6.5 DUE	6.500	04-15-28	05-17-99	99.400		11,930.20	AAA	AAA	
793	GNMA POOL #474080 6.5 DUE	6.500	04-15-28	06-15-99	99.400		792.95	AAA	AAA	
75,918	GNMA POOL #474080 6.5 DUE	6.500	04-15-28	07-15-99	99.400		75,917.69	AAA	AAA	
465	GNMA POOL #482436 SER 2028	8.000	12-15-28	05-17-99	104.000		464.54	AAA	AAA	
707,733	GNMA POOL #482436 SER 2028	8.000	12-15-28	06-04-99	104.000		732,392.55	AAA	AAA	DLJ CAPITAL MARKE
468	GNMA POOL #482436 SER 2028	8.000	12-15-28	06-15-99	104.000		467.81	AAA	AAA	

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SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
0	GNMA POOL #482436 SER 2028	8.000	12-15-28	06-30-99	500.000		0.01	AAA	AAA	
586	GNMA POOL #490264 SER 2029	6.000	03-15-29	07-15-99	94.000		585.72	AAA	AAA	
558	GNMA POOL #491118 SER 2029	6.000	03-15-29	07-15-99	94.000		558.32	AAA	AAA	
230	GNMA POOL #491481 SER 2029	6.000	05-15-29	07-15-99	94.000		229.91	AAA	AAA	
298	GNMA POOL #493362 SER 2028	6.500	12-15-28	05-17-99	100.900		297.66	AAA	AAA	
7,009	GNMA POOL #493362 SER 2028	6.500	12-15-28	06-15-99	100.900		7,008.89	AAA	AAA	
281	GNMA POOL #493362 SER 2028	6.500	12-15-28	07-15-99	100.900		280.91	AAA	AAA	
477	GNMA POOL #495492 SER 2029	6.500	01-15-29	05-17-99	100.900		477.09	AAA	AAA	
468	GNMA POOL #495492 SER 2029	6.500	01-15-29	06-15-99	100.900		468.09	AAA	AAA	
15,275	GNMA POOL #495492 SER 2029	6.500	01-15-29	07-15-99	100.900		15,274.59	AAA	AAA	
431	GNMA POOL #495503 SER 2029	6.500	01-15-29	05-17-99	100.900		430.76	AAA	AAA	
425	GNMA POOL #495503 SER 2029	6.500	01-15-29	06-15-99	100.900		424.84	AAA	AAA	
428	GNMA POOL #495503 SER 2029	6.500	01-15-29	07-15-99	100.900		428.13	AAA	AAA	
616	GNMA POOL #495508 SER 2029	6.500	01-15-29	05-17-99	100.900		616.14	AAA	AAA	
562	GNMA POOL #495508 SER 2029	6.500	01-15-29	06-15-99	100.900		561.68	AAA	AAA	
582	GNMA POOL #495508 SER 2029	6.500	01-15-29	07-15-99	100.900		582.14	AAA	AAA	
6,365	GNMA POOL #780937 SER 2028	8.000	12-15-28	05-17-99	104.000		6,364.65	AAA	AAA	
178,288	GNMA POOL #780937 SER 2028	8.000	12-15-28	06-04-99	104.000		184,500.44	AAA	AAA	DLJ CAPITAL MARKE
4,689	GNMA POOL #780937 SER 2028	8.000	12-15-28	06-15-99	104.000		4,688.64	AAA	AAA	
14,451	GNMA, POOL # 366804	7.000	06-15-24	05-17-99	90.500		14,450.74	AAA	AAA	
35,659	GNMA, POOL # 366804	7.000	06-15-24	06-15-99	90.500		35,658.62	AAA	AAA	
21,991	GNMA, POOL # 366804	7.000	06-15-24	07-15-99	90.500		21,991.16	AAA	AAA	

SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,041	GNMA, POOL # 372468	6.500	12-15-27	05-17-99	98.500		1,040.64	AAA	AAA	
1,042	GNMA, POOL # 372468	6.500	12-15-27	06-15-99	98.500		1,041.61	AAA	AAA	
1,048	GNMA, POOL # 372468	6.500	12-15-27	07-15-99	98.500		1,047.68	AAA	AAA	
719	GNMA, POOL # 377671	6.500	03-15-28	05-17-99	99.400		718.62	AAA	AAA	
6,079	GNMA, POOL # 377671	6.500	03-15-28	06-15-99	99.400		6,079.15	AAA	AAA	
4,209	GNMA, POOL # 377671	6.500	03-15-28	07-15-99	99.400		4,208.57	AAA	AAA	
398	GNMA, POOL # 417580	8.000	08-15-26	05-17-99	104.000		398.12	AAA	AAA	
407,734	GNMA, POOL # 417580	8.000	08-15-26	06-04-99	104.000		421,940.92	AAA	AAA	DLJ CAPITAL MARKE
11,719	GNMA, POOL # 417580	8.000	08-15-26	06-15-99	104.000		11,718.87	AAA	AAA	
0	GNMA, POOL # 417580	8.000	08-15-26	06-30-99	200.000		0.01	AAA	AAA	
5,625	GNMA, POOL # 421762	7.500	08-15-11	05-17-99	100.700		5,625.36	AAA	AAA	
40,194	GNMA, POOL # 421762	7.500	08-15-11	06-15-99	100.700		40,194.43	AAA	AAA	
99,273	GNMA, POOL # 421762	7.500	08-15-11	07-15-99	100.700		99,273.09	AAA	AAA	
197	GNMA, POOL # 425158	8.000	09-15-26	05-17-99	104.000		197.34	AAA	AAA	
253,693	GNMA, POOL # 425158	8.000	09-15-26	06-04-99	104.000		262,532.86	AAA	AAA	DLJ CAPITAL MARKE
199	GNMA, POOL # 425158	8.000	09-15-26	06-15-99	104.000		198.50	AAA	AAA	
0	GNMA, POOL # 425158	8.000	09-15-26	06-25-99	100.000		0.02	AAA	AAA	
390	GNMA, POOL # 425774	8.000	08-15-26	05-17-99	104.000		389.51	AAA	AAA	
459,677	GNMA, POOL # 425774	8.000	08-15-26	06-04-99	104.000		475,693.48	AAA	AAA	DLJ CAPITAL MARKE
9,695	GNMA, POOL # 425774	8.000	08-15-26	06-15-99	104.000		9,695.37	AAA	AAA	
2,921	GNMA, POOL # 429220	6.500	04-15-26	05-17-99	98.500		2,921.08	AAA	AAA	
10,246	GNMA, POOL # 429220	6.500	04-15-26	06-15-99	98.500		10,245.67	AAA	AAA	

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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
381	GNMA, POOL # 429220	6.500	04-15-26	07-15-99	98.500		381.29	AAA	AAA	
4,321	GNMA, POOL # 433161	7.500	08-15-11	05-17-99	100.700		4,320.62	AAA	AAA	
5,015	GNMA, POOL # 433161	7.500	08-15-11	06-15-99	100.700		5,014.99	AAA	AAA	
5,801	GNMA, POOL # 433161	7.500	08-15-11	07-15-99	100.700		5,801.48	AAA	AAA	
26,166	GNMA, POOL # 448607	8.000	07-15-27	05-17-99	104.000		26,166.26	AAA	AAA	
694,254	GNMA, POOL # 448607	8.000	07-15-27	06-04-99	104.000		718,444.78	AAA	AAA	DLJ CAPITAL MARKE
13,638	GNMA, POOL # 448607	8.000	07-15-27	06-15-99	104.000		13,638.40	AAA	AAA	
138	GNMA, POOL # 449724	6.500	10-15-27	05-17-99	98.500		137.71	AAA	AAA	
152	GNMA, POOL # 449724	6.500	10-15-27	06-15-99	98.500		151.61	AAA	AAA	
216	GNMA, POOL # 449724	6.500	10-15-27	07-15-99	98.500		216.18	AAA	AAA	
214	GNMA, POOL # 460955	6.500	10-15-27	05-17-99	98.500		214.34	AAA	AAA	
11,474	GNMA, POOL # 460955	6.500	10-15-27	06-15-99	98.500		11,473.90	AAA	AAA	
228	GNMA, POOL # 460955	6.500	10-15-27	07-15-99	98.500		227.98	AAA	AAA	
187	GNMA, POOL # 462911	6.500	04-15-28	05-17-99	99.400		187.04	AAA	AAA	
813	GNMA, POOL # 462911	6.500	04-15-28	06-15-99	99.400		812.57	AAA	AAA	
461	GNMA, POOL # 462911	6.500	04-15-28	07-15-99	99.400		461.35	AAA	AAA	
164	GNMA, POOL # 465406	6.500	04-15-28	05-17-99	99.400		164.43	AAA	AAA	
5,744	GNMA, POOL # 465406	6.500	04-15-28	06-15-99	99.400		5,744.40	AAA	AAA	
162	GNMA, POOL # 465406	6.500	04-15-28	07-15-99	99.400		161.84	AAA	AAA	
678	GNMA, POOL # 473539	6.500	04-15-28	05-17-99	99.400		677.77	AAA	AAA	
838	GNMA, POOL # 473539	6.500	04-15-28	06-15-99	99.400		837.91	AAA	AAA	
876	GNMA, POOL # 473539	6.500	04-15-28	07-15-99	99.400		876.01	AAA	AAA	

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
101,497	GNMA, POOL # 780598	7.500	12-15-23	05-17-99	103.100		101,496.89	AAA	AAA	
73,952	GNMA, POOL # 780598	7.500	12-15-23	06-15-99	103.100		73,952.34	AAA	AAA	
73,365	GNMA, POOL # 780598	7.500	12-15-23	07-15-99	103.100		73,365.05	AAA	AAA	
26,534	CHASE MANHATTAN GRANTO	6.610	09-15-02	05-17-99	99.900		26,533.71	AAA	AAA	
23,539	CHASE MANHATTAN GRANTO	6.610	09-15-02	06-15-99	99.900		23,539.08	AAA	AAA	
25,185	CHASE MANHATTAN GRANTO	6.610	09-15-02	07-16-99	99.900		25,185.04	AAA	AAA	
11,928	CR SUISSE IST BSTN MTG SEC	6.400	02-17-04	05-17-99	100.500		11,927.96	AAA	AAA	
9,885	CR SUISSE IST BSTN MTG SEC	6.400	02-17-04	06-17-99	100.500		9,884.95	AAA	AAA	
12,136	CR SUISSE IST BSTN MTG SEC	6.400	02-17-04	07-19-99	100.500		12,135.66	AAA	AAA	
7,983	ONYX ACCEP GRANTOR TR SE	6.450	12-15-02	05-13-99	98.600		7,983.28	AAA	AAA	
7,935	ONYX ACCEP GRANTOR TR SE	6.450	12-15-02	05-17-99	98.600		7,935.45	AAA	AAA	
31,742	ONYX ACCEP GRANTOR TR SE	6.450	12-15-02	05-17-99	98.600		31,741.80	AAA	AAA	
27,759	ONYX ACCEP GRANTOR TR SE	6.450	12-15-02	06-15-99	98.600		27,759.27	AAA	AAA	
6,940	ONYX ACCEP GRANTOR TR SE	6.450	12-15-02	06-15-99	98.600		6,939.82	AAA	AAA	
7,669	ONYX ACCEP GRANTOR TR SE	6.450	12-15-02	07-15-99	98.600		7,669.20	AAA	AAA	
30,677	ONYX ACCEP GRANTOR TR SE	6.450	12-15-02	07-15-99	98.600		30,676.81	AAA	AAA	
42,225,577							43,133,542.10			
MDL CAPITAL MGMT										
4,790,000	US TREAS NTS DTD 00844 5 D	5.000	02-28-01	06-15-99	100.000		4,743,596.88	NR	AAA	GARDNER RECH & CO
1,165	FNMA POOL #452095 6.5 DUE	6.500	11-01-28	05-25-99	100.300		1,165.06	AAA	AAA	

MDL CAPITAL MGMT

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,233	FNMA POOL #452095 6.5 DUE	6.500	11-01-28	06-25-99	100.300		1,233.17	AAA	AAA	
1,145	FNMA POOL #452095 6.5 DUE	6.500	11-01-28	07-26-99	100.300		1,145.16	AAA	AAA	
31,819	GNMA POOL #456216 6.5 DUE	6.500	06-15-28	05-17-99	99.700		31,819.20	AAA	AAA	
1,505	GNMA POOL #456216 6.5 DUE	6.500	06-15-28	06-15-99	99.700		1,505.30	AAA	AAA	
1,503	GNMA POOL #456216 6.5 DUE	6.500	06-15-28	07-15-99	99.700		1,502.60	AAA	AAA	
2,000,000	AMERN EXPRESS CR A/C MAS	5.600	11-15-06	06-29-99	99.800		1,917,031.25	NR	AAA	AUTRANET INC
6,828,370							6,698,998.62			

NTQA FIXED INCOME

2,080,000	CAN GLOBAL 6.5 BD DUE 05-3	6.500	05-30-00	05-19-99	102.000		2,101,569.60	AA+	AA2	GOLDMAN SACHS & C
1,000,000	ONT PROV CDA 6.125 DUE 06-	6.125	06-28-00	06-16-99	97.700		1,004,090.00	AA-	AA3	DLJ FIXED INCOME
1,000,000	SWEDEN KGDM SER A 1984 Z	0.000	04-01-09	06-16-99	46.200		501,890.00	AA+	AA1	SALOMON BROS INC
13,000,000	U.S. TREAS NTS 5.375 DUE 0	5.375	07-31-00	07-30-99	99.700		12,999,492.18	AAA	AAA	BEAR, STEARNS, SE
25,000,000	US TREAS 5.375 NT DUE 06-3	5.375	06-30-00	06-16-99	100.400		25,008,789.08	AAA	AAA	GOLDMAN SACHS & C
1,500,000	US TREAS 5.875 NT DUE 11-1	5.875	11-15-05	06-17-99	96.600		1,497,949.22	AAA	AAA	LEHMAN BROTHERS I
3,000,000	US TREAS 6.25 BD DUE 08-15	6.250	08-15-23	07-09-99	94.100		3,011,250.00	AAA	AAA	MERRILL LYNCH PIE
12,000,000	US TREAS 6.25 NT DUE 01-31	6.250	01-31-02	06-16-99	99.900		12,147,187.50	AAA	AAA	LEHMAN BROTHERS I
11,200,000	US TREAS BDS 7.25 DUE 08-1	7.250	08-15-22	06-16-99	107.900		12,377,750.00	AAA	AAA	MERRILL LYNCH PIE
5,500,000	US TREAS BDS 8.875 DUE 02-	8.875	02-15-19	06-16-99	135.800		7,011,640.63	AAA	AAA	DEUTSCHE BANK GOV
6,400,000	US TREAS NTS 5.875 DUE 06-	5.875	06-30-00	06-16-99	99.300		6,433,750.00	AAA	AAA	FIRST BOSTON CORP
3,300,000	US TREAS NTS 6.125 DUE 07-	6.125	07-31-00	07-30-99	100.000		3,323,203.13	AAA	AAA	LEHMAN BROTHERS I

NTQA FIXED INCOME

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
12,500,000	US TREAS NTS 6.25 DUE 05-3	6.250	05-31-00	05-28-99	100.100		12,621,582.04	AAA	AAA	DEUTSCHE BANK GOV
8,700,000	US TREAS NTS 7.5 DUE 05-15	7.500	05-15-02	06-16-99	106.700		9,095,238.28	AAA	AAA	
3,300,000	US TREAS SER B-2000 8.875	8.875	05-15-00	05-28-99	118.400		3,412,664.06	AAA	AAA	LEHMAN BROTHERS I
1,700,000	F.N.M.A. RESDNTL 8.90 BD D	8.900	06-12-00	06-30-99	104.700		1,749,332.30	AAA	AAA	SMITH BARNEY INC
7,000,000	FHLB 5.5 BD DUE 07-14-2000	5.500	07-14-00	07-30-99	101.400		6,986,280.00	AAA	AAA	SMITH BARNEY INC
3,000,000	FHLB BD 5.28 10-26-2001/10	5.280	10-26-01	07-26-99	100.000		2,935,781.25	NR	AAA	FIRST BOSTON CORP
2,000,000	FHLMC 6.34 BD DUE 11-12-20	6.340	11-12-02	06-16-99	100.000		1,993,125.00	AAA	AAA	TUCKER ANTHONY
1,000,000	FHLMC VAR RT DEB DUE 06-01	8.250	06-01-26	06-16-99	117.700		1,145,000.00	AAA	AAA	BEAR, STEARNS, SE
2,000,000	FNMA 5.84 BD DUE 03-15-200	5.840	03-15-01	06-16-99	100.000		1,999,375.00	AAA	AAA	SMITH BARNEY INC
2,000,000	FNMA 6.36 MTN DUE 10-23-20	6.360	10-23-02	06-16-99	100.000		1,994,375.00	AAA	AAA	BEAR, STEARNS, SE
2,000,000	FNMA 6.55 MTN DUE 07-15-20	6.550	07-15-02	07-26-99	100.000		1,994,375.00	AAA	AAA	TUCKER ANTHONY
3,000,000	FNMA 6.58 MTN DUE 03-12-20	6.580	03-12-08	07-08-99	100.000		2,907,187.50	AAA	AAA	TUCKER ANTHONY
2,000,000	FNMA 6.68 MTN DUE 03-14-20	6.680	03-14-02	06-16-99	100.900		2,007,500.00	AAA	AAA	SMITH BARNEY INC
3,000,000	FNMA 7.06 MTN DUE 04-24-20	7.060	04-24-02	07-09-99	100.000		3,025,312.50	AAA	AAA	TUCKER ANTHONY
5,000,000	FNMA MTN 5.41 02-05-2002/0	5.410	02-05-02	07-08-99	99.100		4,910,937.50	AAA	AAA	BEAR, STEARNS, SE
3,000,000	FNMA MTN 6.54 09-10-2007	6.540	09-10-07	07-16-99	100.000		3,027,330.00	AAA	AAA	GOLDMAN SACHS & C
2,000,000	FNMA MTN 6.62 06-25-2007	6.620	06-25-07	07-16-99	101.000		2,029,660.00	AAA	AAA	GOLDMAN SACHS & C
2,500,000	FNMA MTN 7 01-19-2018/01-1	7.000	01-19-18	06-16-99	100.000		2,370,312.50	AAA	AAA	PRUDENTIAL SECURI
3,000,000	GOVT TR CTF5 0.00001 DUE 0	0.000	05-15-09	06-16-99	36.600		1,561,200.00	AAA	AAA	PRUDENTIAL SECURI
1,000,000	SLMA 7.30 NT DUE 8-1-2012	7.300	08-01-12	06-16-99	107.700		1,038,750.00	AAA	AAA	BEAR, STEARNS, SE
1,000,000	TRANSCANADA PIPELN LTD T	6.770	04-30-01	06-16-99	100.400		1,003,250.00	A-	A2	DLJ FIXED INCOME
600,000	AFRICAN DEV BNK SUB 9.30 N	9.300	07-01-00	07-30-99	107.400		617,040.00	AA-	AA1	SMITH BARNEY INC

NTQA FIXED INCOME

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,000,000	1ST UN CORP 9.45 NT DUE 8-	9.450	08-15-01	06-16-99	114.600		1,060,650.00	A-	A2	GOLDMAN SACHS & C
1,000,000	AMER EXPRESS CR CORP 6.125	6.125	06-15-00	06-15-99	101.200		1,003,700.00	A+	AA3	MERRILL LYNCH PIE
2,000,000	ASSOC CORP N AMER 5.6 DUE	5.600	01-15-01	06-15-99	98.100		1,982,140.00	AA-	AA3	SALOMON BROS INC
1,000,000	BALT GAS & ELEC CO 5.5 DUE	5.500	04-15-04	06-15-99	94.600		954,120.00	AA-	A1	SALOMON BROS INC
1,000,000	BANKAMERICA CORP 9.75 BD	9.750	07-01-00	06-15-99	118.900		1,038,940.00	A	AA3	MERRILL LYNCH PIE
1,250,000	BECTON DICKINSON & CO 8.7	8.700	01-15-25	06-15-99	107.800		1,306,250.00	A+	A1	SALOMON BROS INC
600,000	BELL TEL CO PA 7.7 DUE	7.700	01-15-23	06-15-99	105.900		602,676.00	AA	AA2	SALOMON BROS INC
1,000,000	BK AMER CORP SUB NT 8.5 D	8.500	01-15-07	06-15-99	113.400		1,074,620.00	NR	NR	J.P. MORGAN SECUR
1,000,000	CARNIVAL CORP 7.05 DUE 05-	7.050	05-15-05	06-15-99	99.800		1,001,820.00	A	A2	SALOMON BROS INC
1,000,000	CAROLINA PWR & LT CO 1ST	6.750	10-01-02	06-15-99	104.600		1,004,350.00	A	A2	DLJ FIXED INCOME
1,000,000	CHAMPION INTL CORP 9.875 D	9.875	06-01-00	06-15-99	108.500		1,033,720.00	BBB	BAA1	DLJ FIXED INCOME
1,000,000	COLUMBIA ENERGY GROUP 6	6.800	11-28-05	06-15-99	103.100		971,110.00	BBB+	A3	MERRILL LYNCH PIE
1,000,000	COMWLTH EDISON CO 7.75 DU	7.750	07-15-23	06-15-99	100.700		973,480.00	BBB+	BAA2	BROADCORT CAPITAL
500,000	CONAGRA INC 9.875 SR NT DU	9.875	11-15-05	06-15-99	118.700		565,180.00	BBB+	BAA1	BROADCORT CAPITAL
1,000,000	DAYTON HUDSON CORP 7.25	7.250	09-01-04	06-15-99	106.200		1,018,510.00	A-	A3	J.P. MORGAN SECUR
1,000,000	DIAMOND SHAMROCK INC 8 D	8.000	04-01-23	06-15-99	105.000		950,000.00	BBB	BAA2	DLJ FIXED INCOME
500,000	DILLARD DEPT STORE 7.875 B	7.875	01-01-23	06-15-99	102.900		498,860.00	BBB	BAA1	MORGAN STANLEY &
1,000,000	DOLE FOOD INC 6.75 DUE 07-	6.750	07-15-00	07-30-99	96.900		1,001,750.00	BBB-	BAA2	FIDELITY CAPITAL
1,000,000	DOW CAP B V 7.375 NT DUE 7	7.375	07-15-02	06-15-99	108.400		1,018,760.00	A	A1	J.P. MORGAN SECUR
1,000,000	EATON OFF SHORE LTD 9.00 B	9.000	02-15-01	06-15-99	109.200		1,036,120.00	A	A2	DLJ FIXED INCOME
1,000,000	FED EXPRESS CORP 9.625 DUE	9.625	10-15-19	06-15-99	110.000		1,042,500.00	BBB	BAA2	DLJ FIXED INCOME
1,000,000	FIRST INTST BANCORP 9.125	9.125	02-01-04	06-15-99	111.700		1,083,820.00	A	A1	MORGAN STANLEY &

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,000,000	FIRST UN CORP 6.6 DUE 06-1	6.600	06-15-00	06-16-99	100.300		2,016,920.00	A	A1	BEAR, STEARNS, SE
3,200,000	GEN MTR ACCEP CORP 9.625 B	9.625	12-15-01	06-16-99	112.700		3,431,936.00	A	A2	BEAR, STEARNS, SE
1,500,000	GOLDEN W FINL CORP DEL 8.3	8.375	04-15-02	06-16-99	105.900		1,563,705.00	A-	A3	J.P. MORGAN SECUR
1,000,000	GTE HAWAIIAN TEL INC 1ST M	6.750	02-15-05	06-16-99	104.200		988,810.00	A	BAA1	BROADCORT CAPITAL
1,000,000	HARCOURT GEN INC 8.25 DUE	8.250	06-01-02	06-16-99	106.700		1,034,910.00	BBB	BAA2	MERRILL LYNCH PIE
1,000,000	HELLER FINL INC 6.50 NTS D	6.500	05-15-00	05-28-99	102.400		1,008,080.00	A-	A3	PRUDENTIAL SECURI
1,700,000	HERTZ CORP 7.375 DUE 06-15	7.375	06-15-01	06-16-99	101.900		1,728,611.00	A-	A3	MERRILL LYNCH PIE
500,000	HOECHST CELANESE CORP M	7.125	03-15-09	06-16-99	97.600		486,850.00	A+	BAA2	SALOMON BROS INC
1,000,000	HSTN LTG & PWR CO 7.75 DUE	7.750	03-15-23	06-16-99	99.500		990,500.00	A-	A3	BROADCORT CAPITAL
1,800,000	IBM CORP 6.375 BD DUE 6-15	6.375	06-15-00	06-16-99	98.000		1,811,970.00	A+	A1	MORGAN STANLEY &
1,420,000	INGERSOLL RAND CO 9 DUE 0	9.000	08-15-21	06-16-99	124.900		1,631,054.60	A-	A3	GOLDMAN SACHS & C
2,300,000	INTL LEASE FIN CORP 6.5 DU	6.500	07-01-01	06-16-99	100.000		2,309,407.00	A+	A1	FIRST BOSTON CORP
1,000,000	JAMES RIV CORP 7.75 DEB DU	7.750	11-15-23	06-16-99	99.700		1,016,770.00	BBB	BAA2	SALOMON BROS INC
2,000,000	K N ENERGY INC 6.65 DUE 03	6.650	03-01-05	06-16-99	100.500		1,949,180.00	BBB-	BAA2	SALOMON BROS INC
1,000,000	KEYCORP 8.000 SUB NT DUE 7	8.000	07-01-04	06-16-99	103.700		1,044,270.00	BBB+	A2	GOLDMAN SACHS & C
1,000,000	LORAL CORP 9.125 SR DEB DU	9.125	02-01-22	06-16-99	113.100		1,124,580.00	BBB+	BAA1	GOLDMAN SACHS & C
2,500,000	MAY DEPT STORES CO 7.6 DU	7.600	06-01-25	06-16-99	103.500		2,560,075.00	A+	A1	GOLDMAN SACHS & C
1,000,000	MCDONALDS CORP 8.875 DUE	8.875	04-01-11	06-16-99	116.900		1,144,010.00	AA	AA2	GOLDMAN SACHS & C
1,000,000	MELLON FINL CO SUB 9.75 NT	9.750	06-15-01	06-16-99	113.400		1,062,670.00	A	A3	BEAR, STEARNS, SE
550,000	MOUNTAIN STS TEL & TELEG	9.500	05-01-00	05-28-99	120.200		567,616.50	A+	A2	BROADCORT CAPITAL
1,500,000	NATIONSBANK CORP 7 DUE 05	7.000	05-15-03	06-16-99	98.800		1,513,065.00	A+	AA2	MERRILL LYNCH PIE
2,000,000	NATL RURAL UTILS COOP FIN	5.750	12-01-08	06-16-99	97.900		1,843,040.00	NR	A1	MERRILL LYNCH PIE

NTQA FIXED INCOME

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,000,000	NORWEST FINL INC 6.875 DUE	6.875	06-15-00	06-17-99	100.100		1,011,480.00	A+	AA3	PRUDENTIAL SECURI
1,000,000	PAC BELL 7.125 DUE 03-15-2	7.125	03-15-26	06-16-99	97.100		972,530.00	AA-	A1	BROADCORT CAPITAL
1,000,000	PAINE WEBBER GROUP INC 8.8	8.875	03-15-05	06-17-99	105.800		1,072,130.00	BBB+	BAA1	PRUDENTIAL SECURI
1,000,000	PANHANDLE EASTN CORP 7.25	7.250	05-15-05	06-16-99	100.000		1,012,800.00	A	A3	DLJ FIXED INCOME
1,000,000	S.WESTN BELL TEL CO SHELF	5.750	09-01-04	06-16-99	96.800		961,940.00	AA	AA3	MERRILL LYNCH PIE
1,000,000	SALOMON INC 7.75 BD DUE 05	7.750	05-15-00	05-28-99	101.100		1,019,300.00	A	AA3	GARDNER RECH & CO
500,000	SMITHKLINE BEECHAM CORP	7.375	04-15-05	06-17-99	102.300		515,745.00	AA-	AA3	BROADCORT CAPITAL
3,000,000	SOUTHN CAL EDISON CO NT D	6.650	04-01-29	06-16-99	97.200		2,705,010.00	A	A2	FIRST BOSTON CORP
1,000,000	TEX UTILS ELEC CO 7.625 7-	7.625	07-01-25	06-17-99	96.700		980,900.00	BBB+	A3	BROADCORT CAPITAL
1,500,000	TORCHMARK CORP 8.25 BD D	8.250	08-15-09	06-16-99	106.000		1,555,560.00	A	BAA1	SALOMON BROS INC
500,000	UN CARBIDE CORP 8.750 BD D	8.750	08-01-22	06-16-99	101.500		501,875.00	BBB	BAA2	MORGAN STANLEY &
1,071,000	UNITED TELECOMMUNICATIO	9.750	04-01-00	05-03-99	111.400		1,110,434.22	BBB+	BAA1	CHASE SECURITIES
1,000,000	WAL MART STORES 9.10 NT D	9.100	07-15-00	07-30-99	107.600		1,028,600.00	AA	AA2	PAINE WEBBER GOVE
1,000,000	WHITMAN CORP 8.25 BD DUE	8.250	02-15-07	06-16-99	106.100		1,039,400.00	A-	BAA1	DLJ FIXED INCOME
2,000,000	WORLDCOM INC GA 7.55 NT D	7.550	04-01-04	06-16-99	106.000		2,063,880.00	A-	A3	MERRILL LYNCH PIE
227,671,000							230,446,859.59			

INTERNAL

12.024	FHA FED HSG ADM INSD PJ #0	7.500	04-01-22	04-16-99	54.700		-12,023.52	AAA	AAA	
12.615	FHA FED HSG ADM INSD PJ #0	7.500	04-01-22	05-24-99	54.700		12,614.62	AAA	AAA	
12.536	FHA FED HSG ADM INSD PJ #0	7.500	04-01-22	05-25-99	54.700		12,536.26	AAA	AAA	

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
12,693	FHA FED HSG ADM INSD PJ #0	7.500	04-01-22	06-15-99	54.700		12,693.46	AAA	AAA	
12,773	FHA FED HSG ADM INSD PJ #0	7.500	04-01-22	07-15-99	54.700		12,772.79	AAA	AAA	
							38,593.61			

PBC04 PUBLIC SCHOOL TEACHER/SM

200,000	FRANCE(GOVT OF) 4.5% BTAN	4.500	07-12-02	07-20-99	105.900		207,610.13	0	0	SNS BANK NEDERLAN
4,300,000	SWEDEN(KINGDOM OF) 5% B	5.000	10-15-04	07-13-99	11.700		503,980.59	0	0	UNIBANK NEW YORK
465,000	U.S. TREAS BDS 5.25 DUE 11	5.250	11-15-28	07-15-99	88.900		415,884.37	0	0	CHASE SECS INC BR
3,495,000	U.S. TREAS BDS 5.25 DUE 11	5.250	11-15-28	07-26-99	89.300		3,075,053.91	0	0	BANK OF NEW YORK
2,760,000	US TREAS NTS DTD 00850 5.7	5.750	06-30-01	07-06-99	100.200		2,765,067.19	0	0	DEUTSCHE BANK CAP
1,150,000	USA TREASURY BDS 7.25% 15/	7.250	05-15-16	07-01-99	108.800		1,259,429.69	0	0	CSFB NEW YORK DT
830,000	USA TREASURY BDS 7.25% 15/	7.250	05-15-16	07-28-99	108.800		910,925.00	0	0	SALOMON BROS INC
900,000	USA TREASURY BDS 7.25% 15/	7.250	05-15-16	07-29-99	108.800		980,578.13	0	0	GOLDMAN SACHS & C
2,885,000	USA TREASURY BDS 8.125% 15	8.125	08-15-21	07-01-99	124.700		3,495,357.81	0	0	MERRILL LYNCH INT
740,000	USA TREASURY BDS 8.125% 15	8.125	08-15-21	07-07-99	120.700		895,168.75	0	0	CSFB NEW YORK DT
1,030,000	USA TREASURY BDS 8.125% 15	8.125	08-15-21	07-07-99	120.700		1,244,932.03	0	0	SALOMON BROS INC
800,000	USA TREASURY NTS 5.5% US T	5.500	05-15-09	07-27-99	97.900		780,125.00	0	0	CUSTODIAL TRUST C
900,000	BRIT SKY BROADCASTING GR	6.875	02-23-09	07-16-99	99.500		837,720.00	0	0	MERRILL LYNCH GVT
890,000	MERRILL LYNCH & CO 6% BD	6.000	02-17-09	07-22-99	97.300		818,114.70	0	0	MERRILL LYNCH GVT
555,000	NEWS AMER INC GTD SR DEB	7.300	04-30-28	07-16-99	98.200		521,455.80	0	0	MERRILL LYNCH GVT
1,390,000	SPRINT CAP CORP SPRINT CA	6.875	11-15-28	07-16-99	99.200		1,294,145.60	0	0	SBC WARBURG DILLO

PBC04 PUBLIC SCHOOL TEACHER/SM

SALE OF BONDS (continued)
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,010,000	WACHOVIA CORP NEW 6.15 D	6.150	03-15-09	07-29-99	99.600		939,259.60	0	0	PRUDENTIAL BACHE
6,616	AST SECURITIZATION CORP SE	7.100	08-13-07	07-13-99	103.000		6,616.22	0	0	CHICAGO INCOME CO
1,758	FHLMC GROUP #D6-3830 8.0 M	8.000	08-01-25	07-02-99	101.700		1,758.01	0	0	CHICAGO INCOME CO
91,015	FHLMC GROUP #D73719 8.5 MT	8.500	08-01-26	07-02-99	102.200		91,015.19	0	0	CHICAGO INCOME CO
11,770	FHLMC GROUP C00690 6 12-01	6.000	12-01-28	07-02-99	98.400		11,770.13	0	0	CHICAGO INCOME CO
2,160,923	FHLMC GROUP C00690 6 12-01	6.000	12-01-28	07-08-99	98.400		2,023,163.77	0	0	LEHMAN BROS INC D
6,108	FHLMC GROUP C26465 6.5 05-	6.500	05-01-29	07-02-99	99.300		6,108.39	0	0	CHICAGO INCOME CO
11,716	FNMA POOL #252567 6.5 DUE	9.500	03-01-16	07-02-99	99.900		11,716.04	0	0	CHICAGO INCOME CO
105,213	FNMA POOL #313835 7.5 DUE	7.500	11-01-27	06-24-99	102.700		105,212.79	0	0	CHICAGO INCOME CO
82,211	FNMA POOL #313835 7.5 DUE	7.500	11-01-27	07-02-99	102.700		82,210.76	0	0	CHICAGO INCOME CO
19,359	FNMA POOL #323448 6 DUE 12	6.000	12-01-13	06-24-99	99.000		19,359.26	0	0	CHICAGO INCOME CO
21,095	FNMA POOL #323448 6 DUE 12	6.000	12-01-13	07-02-99	99.000		21,094.67	0	0	CHICAGO INCOME CO
9,969	FNMA POOL #453968 6 DUE 12	6.000	12-01-28	06-24-99	96.200		9,969.26	0	0	CHICAGO INCOME CO
13,391	FNMA POOL #453968 6 DUE 12	6.000	12-01-28	07-02-99	96.200		13,391.47	0	0	CHICAGO INCOME CO
21,029	GNMA POOL #462802 SER 2028	7.000	06-15-28	07-02-99	102.200		21,028.96	0	0	CHICAGO INCOME CO
8,688	GNMA POOL #497636 SER 2029	6.500	02-15-29	07-02-99	99.300		8,687.64	0	0	CHICAGO INCOME CO
26,870.861							23,377,910.86			

CIGNA REAL ESTATE

SALE OF REAL ESTATE
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
50	CIGNA REAL ESTATE FU	04-01-99		0.00	0.00	186,520.58	161,764.25	24,756.33
0	CIGNA REAL ESTATE FU	06-30-99		0.00	0.00	0.00	17,658.94	17,658.94
50						186,520.58	144,105.31	42,415.27

SCHRODER REAL ESTATE

466,157	SCHRODER OFFICE OPPO	05-27-99		0.00	0.00	466,157.00	466,157.00	0.00
227,234	SCHRODER OFFICE OPPO	06-30-99		0.00	0.00	227,234.00	227,234.00	0.00
693,391						693,391.00	693,391.00	0.00

WALTON

53,280	&&& WALTON STREET RE	06-30-99		0.00	0.00	53,280.00	53,280.00	0.00
21,418	&&& WALTON STREET RE	06-30-99		0.00	0.00	21,418.00	21,418.00	0.00
74,698						74,698.00	74,698.00	0.00

ALLEGIS REALTY

0	CF ALLEGIS REAL ESTA	06-30-99		0.00	0.00	0.00	8,624.73	8,624.73
0						0.00	8,624.73	8,624.73

BLACKSTONE GROUP

SALE OF REAL ESTATE (continued)
May 1, 1999 THROUGH July 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
82,826	&&& BLACKSTONE REAL	05-25-99		0.00	0.00	82,826.00	82,826.00	0.00
11,927	&&& BLACKSTONE REAL	06-02-99		0.00	0.00	11,927.00	11,927.00	0.00
293,974	&&& BLACKSTONE REAL	06-30-99		0.00	0.00	293,974.00	293,974.00	0.00
388,727						388,727.00	388,727.00	0.00

CAPITAL ASSOCIATES

256,822	&&& CAPITAL ASSOCIAT	05-27-99		0.00	0.00	256,822.00	256,822.00	0.00
114,189	&&& CAPITAL ASSOCIAT	06-30-99		0.00	0.00	114,189.00	114,189.00	0.00
371,011						371,011.00	371,011.00	0.00

OLYMPUS REAL ESTATE FD

112,726	&&& OLYMUS REAL ESTA	06-16-99		0.00	0.00	112,726.00	112,726.00	0.00
1,703,352	&&& OLYMUS REAL ESTA	06-25-99		0.00	0.00	1,703,352.00	1,703,352.00	0.00
421,957	&&& OLYMUS REAL ESTA	06-30-99		0.00	0.00	421,957.00	421,957.00	0.00
2,238,035						2,238,035.00	2,238,035.00	0.00

WALTON FD II

60,538	WALTON STREET REAL E	06-30-99		0.00	0.00	60,538.34	60,538.34	0.00
60,538						60,538.34	60,538.34	0.00

SALE OF SHORT TERMS
May 1, 1999 THROUGH July 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
5,427,000	FFCB DISC NT 06-21-1999	0.000	06-21-99	06-21-99	99.800		5,420,908.05	NR	NR	
1,000,000	FHLB DISC NT 06-03-1999	0.000	06-03-99	06-01-99	99.900		999,226.67	NR	NR	SALOMON BROS INC
3,477,000	FHLB DISC NT 06-23-1999	0.000	06-23-99	06-23-99	99.900		3,476,121.09	NR	NR	
10,595,000	FHLMC DISC NT 05-20-1999	0.000	05-20-99	05-20-99	99.900		10,590,903.27	NR	NR	
12,788,000	FHLMC DISC NT 06-17-1999	0.000	06-17-99	05-25-99	99.600		12,742,730.48	NR	NR	MERRILL LYNCH GOV
9,886,000	FNMA DISC NT 05-17-1999	0.000	05-17-99	05-17-99	99.800		9,873,230.25	NR	NR	
9,616,000	TN VY AUTH DISC NTS DISC N	0.000	05-07-99	05-07-99	99.800		9,606,084.84	NR	NR	
52,789,000							52,709,204.65			

PBC04 PUBLIC SCHOOL TEACHER/SM

3,447,000	FHLB DISC NT 07-07-1999	0.000	07-07-99	07-07-99	99.900		3,444,639.84	0	0	CHICAGO REDEMPTI
1,125,000	FHLB DISC NT 07-30-1999	0.000	07-30-99	07-30-99	99.900		1,124,390.00	0	0	CHICAGO REDEMPTI
550,000	FHLMC DISC NT 07-26-1999	0.000	07-26-99	07-26-99	99.800		549,016.88	0	0	CHICAGO REDEMPTI
3,477,000	STUD LN MARKETING ASSN D	0.000	07-02-99	07-02-99	99.800		3,472,931.91	0	0	CHICAGO REDEMPTI
8,599,000							8,590,978.63			

Ms. Anderson moved the Report of Committee on Investments to the omnibus.

REPORT OF THE FINANCIAL SECRETARY

The Financial Secretary presented herewith a report on the Fund's net assets, changes in net assets, and supporting reports for the 10 months ending June 30, 1999, with the recommendation that it be approved and printed in the proceedings of this meeting.

STATEMENT OF PLAN ASSETS

	6/30/99	8/31/98
Cash and cash equivalents	\$ 496,882,484	355,500,021
Receivables:		
Employer	6,056,981	31,676,932
State of Illinois	5,420,392	5,420,392
Employee	35,121,847	5,815,487
Accrued investment income	50,259,123	46,970,844
Participating teachers' accounts for contributions	1,099,548	1,125,518
Other receivables	391,358	194,605
Investments, at fair value:		
Fixed income	2,794,078,376	3,214,613,051
Equity	6,088,575,628	4,135,086,162
Real estate	452,770,342	540,700,971
Venture capital	11,261,968	—
Prepaid expenses	1,641,366	1,619,330
Fixed assets	226,377	192,777
Administrative/accounts payable	79,104,315	28,757,850
Net assets available for benefits	\$9,864,681,475	8,310,158,240

STATEMENT OF CHANGE IN PLAN ASSETS

	10 months Ending 6/30/99	12 months Ending 8/31/98
Additions:		
Employer:		
Federal funds	\$ 5,846,648	9,866,453
State of Illinois	54,262,693	65,094,700
Special leaves	92,521	88,225
Reciprocal collections	16,329	19,755
Employee	139,060,653	115,155,574
Investment income:		
Interest	217,192,631	255,974,296
Dividends	62,019,982	69,187,083
Securities lending (net)	3,633,821	3,220,385
Realized gains	446,654,924	654,544,514
Unrealized gains	1,024,255,914	(542,621,476)
Miscellaneous	395,816	3,684
Deductions:		
Refunds	9,726,075	11,770,580
Pension benefits	316,384,217	356,986,744
Death Benefits	2,835,507	3,632,505
Health insurance rebate	22,015,063	24,225,631
Investment advisory & custodial	17,226,558	19,799,014
Write-off of previous receivables	27,408,006	
Administrative & miscellaneous	3,313,271	3,429,338
Net income	1,554,523,235	210,689,381
Net assets available for benefits		
at beginning of year	8,310,158,240	8,099,468,859
Net assets available for benefits at end of year	\$9,864,681,475	8,310,158,240

INVESTMENT ANALYSIS

JUNE 30, 1999

	FAIR VALUE 6/30/99	12 MONTH PROJECTION	8/31/98	8/31/97
ASSETS				
EQUITY	\$6,088,575,628	N/A	4,280,562,413	4,695,096,170
BONDS	2,794,078,376	N/A	3,214,613,051	2,595,049,259
REAL ESTATE	452,770,342	N/A	395,224,720	258,968,825
PRIVATE EQUITY	11,261,968	N/A	—	—
CASH EQUIVALENT	496,882,484	N/A	355,500,021	445,710,933
	9,843,568,798		8,245,900,205	7,994,825,187
INCOME				
DIVIDENDS	62,019,982	74,423,978	69,187,083	66,944,798
INTEREST	217,192,631	260,631,157	255,974,296	202,183,427
SECURITIES LENDING (NET)	3,633,820.71	4,360,585	3,220,385	3,388,864
NET APPRECIATION	1,470,910,838	1,765,093,006	111,923,038	1,306,525,246
	\$1,753,757,272	2,104,508,726	440,304,802	1,579,042,335

- 1 The increase in dividend income is the result of two factors. First, the Fund has made a decision to invest a bigger portion of its portfolio in equities (target allocation of 52% in 1997, 53% in 1998 and 65% in 1999). Second, the Fund has also diversified its portfolio into public REITS (target allocation of 0% in 1997, 2% in 1998 and 2% in 1999) which pay dividends at a higher rate than equities.
- 2 Interest income increased from 1997 to 1998 due to diversification into high yield and international bonds, although the fixed income portfolio target allocation decreased from 41% to 40%. The increase from 1998 to 1999 due to high yield and international bonds was not as great as the previous year as the Fund continued to diversify more of its portfolio into equities and the fixed income portfolio allocation decreased from 40% to 28%.
- 3 The significant increase in net appreciation reflects the Fund's recovery from the market correction of 8/31/98. Net appreciation includes \$447 million of realized gains and \$1,024 million of unrealized gain for the 10 months ended June 30, 1999.
- 4 The increase of total income in the last 10 months resulted in a rate of return for the Fund of 21.4%, compared to a 5.4% return for 12 months ending August 31, 1998.

MANAGERS FEES PAID FOR 10 MONTHS ENDING JUNE 30, 1999

	FUNDING DATE	1999 MGR. FEES	FAIR VALUE 6/30/99
EQUITY			
<i>Domestic</i>			
NTQA Minicap	6/11/90	\$ 209,200	496,162,917
NTQA Midcap Index 400 Fund	12/15/98	10,139	216,206,093
NTQA S & P 500 Index Fund	4/10/90	165,524	1,747,020,465
Ariel Capital	5/2/94	452,300	180,643,708
Brinson Partners, Inc.	5/25/99	62,151	287,557,901
Dimensional Fund Adv.	7/1/96	331,999	87,895,824
Fidelity Management	2/1/94	1,585,627	538,241,693
Harris Investment	5/25/99	54,704	289,125,993
Holland Capital	2/1/94	209,177	47,550,713
Iridian Asset Management	12/15/98	398,010	109,814,062
J & W Seligman	5/2/94	757,035	231,610,245
New Amsterdam Partners	7/1/92	304,134	128,659,491
Oppenheimer Capital	1/2/91	408,728	112,634,226
Waddell & Reed Inv. Mgmt.	1/2/91	671,668	545,054,258
William Blair	12/15/98	242,627	99,413,056
Woodford Gayed Mgmt., Inc.	6/1/98	128,236	28,056,133
Zevenbergen Capital Inc.	8/3/92	398,243	82,771,264
Total		6,389,501	5,228,418,044
<i>International Equity</i>			
Morgan Stanley Asset Mgmt.	2/1/95	1,298,863	376,748,008
Emerging Markets (Terminated 5/28/99)	12/29/95	216,025	0
Scudder, Intl Group & Emerging Market	1/2/91-12/29/95	1,294,735	385,969,356
Schroder Capital Emerging Markets	12/29/95	350,611	68,798,988
Total		3,160,234	831,516,352
<i>Public REITS</i>			
ABKB/La Salle	11/3/97	239,867	63,052,387
Morgan Stanley	5/1/98	362,745	69,604,894
Total		602,612	132,657,281
TOTAL EQUITY		10,152,347	6,192,591,677

FIXED INCOME

NTQA Fixed Income index	11/1/93	141,764	1,513,406,498
Bank of America	7/1/96	177,524	100,226,388
Lincoln Capital	6/1/95	511,005	508,536,314
MDL Capital Mgmt., Inc.	6/1/98	33,327	19,586,955
Miller Anderson & Sherrerd	7/1/96	486,776	326,007,224
Smith Graham	7/1/92	108,939	53,906,407
Wellington Mgmt. Co.	7/1/96	591,544	337,537,206
Total		2,050,879	2,859,206,992

REAL ESTATE

Allegies Realty	9/29/97	465,491	38,502,692
Blackstone Group	11/19/97	321,115	25,164,459
Capital Associates	12/1/97	98,527	15,760,515
CIGNA Real Estate	4/1/96	629,792	84,544,709
JP Morgan	1/5/96	1,230,160	142,238,347
Olympus Real Estate	1/8/98	304,092	14,584,193
RREEF	11/29/95	491,498	48,978,530
Schroder Real Estate	4/29/96	190,119	25,578,272
SSR Tower	9/30/97	301,233	37,285,285
Walton	4/23/97	53,280	10,686,199
Walton FD II	6/17/98	56,546	9,447,140
Total		4,141,853	452,770,342

ALTERNATIVE INVESTMENT

Brinson Partnerships	12/31/98	75,000	6,722,656
Harbourvest Partners	5/11/99	0	758,061
Mesirow Financial, Inc.	4/14/99	0	289,017
Pantheon Ventures, Inc.	5/25/99	0	3,492,234
Total		75,000	11,261,968

TOTAL MANAGER FEES

\$16,420,080 **9,515,830,978**

Benefit Analysis

	10 months Ending 6/30/99	12 month Projection YE 1999	12 months Ending 8/31/98	12 months Ending 8/31/97
Pensions:				
Service	\$212,646,923	255,176,308	242,749,196	236,033,515
Disability	4,094,969	4,913,963	4,205,876	3,830,135
Survivor	12,689,182	15,227,018	14,143,841	12,883,617
Reciprocal	29,093,503	34,912,204	33,093,720	32,358,130
AAI	57,409,891	68,891,869	62,275,157	55,292,653
Other	449,750	539,700	518,954	511,429
Total Pensions	316,384,218	379,661,062	356,986,744	340,909,479
Refunds:				
Withdrawal	5,953,708	7,144,450	5,732,600	5,649,448
Other	1,551,642	1,861,970	2,618,705	1,553,305
Total Refunds	7,505,350	9,006,420	8,351,305	7,202,753
Death:				
Refunds	2,220,725	2,664,870	3,419,274	3,470,452
Pensioner single sum	1,855,000	2,226,000	2,886,964	2,364,869
Teacher single sum	381,432	457,718	745,541	804,963
Total Death Benefits	\$ 4,457,157	5,348,589	7,051,779	6,640,284

Administrative & Miscellaneous Expense Analysis

	10 months Ending 6/30/99	12 month Projection YE 1999	12 months Ending 8/31/98	12 months Ending 8/31/97
Salaries	\$1,893,132	2,310,000	1,941,039	1,734,115
Actuary fees	34,750	35,000	42,500	34,000
Auditing	29,500	29,500	34,000	31,000
Consulting fees	20,000	22,000	12,750	—
Data processing expense	28,729	36,564	37,741	65,426
Election expense	12,548	12,548	32,180	2,968
Employee's health insurance	301,557	356,000	262,996	280,166
Health insurance consulting	53,920	53,920	—	62,782
Insurance premiums	12,027	12,100	9,045	7,856
Legal fees	52,614	70,000	63,816	84,177
Legislative expense	49,590	58,000	50,000	52,386
Medical fees	9,946	12,414	9,496	6,228
Membership dues, conference attendance, etc.	71,776	77,880	70,021	70,909
Maintenance of equipment, systems, software and support	51,207	59,636	35,633	29,596
Office forms and supplies	53,831	65,751	44,568	45,060
Office rent and utilities	272,282	336,872	356,114	320,274
Postage	116,724	140,652	191,905	149,845
Printing and binding	139,200	167,000	141,116	124,029
Studies and evaluation	20,621	20,621	—	—
Trustees' expenses	6,688	8,650	3,290	3,780
Temporary staffing	33,498	40,000	—	—
Miscellaneous	49,131	49,131	91,128	28,307
Total Administrative	\$3,313,271	3,974,239	3,429,338	3,132,904

Mr. Silver moved the Report of the Financial Secretary to the omnibus.

REPORT OF THE INTERNAL AUDITOR

Mr. Carlton Lenoir distributed and summarized the Report of the Internal Auditor. Mr. Lenoir presented to the Trustees the results of the charter school employees' payroll audit. He also reported on the youth connection charter schools retroactive pension audit project. Mr. Lenoir presented to the Trustees a preliminary schedule of the 1999-2000 internal audit by department. He informed the Trustees that the accounting and active/office services departments audit would be completed by the November meeting.

SELECTION OF CANVASSING BOARD MEMBERS

Term of Two Years Ending September 2001

Name	School	Region
Boganey, Jewel L.	Lane Tech High School	1
Bulmash, Sherwin	Amundsen High School	1
Clayton, Lolita	Taft High School	1
Gill, Kenneth O.	Portage Park School	1
Johnson, Kathleen	Hayt School	1
Luczak, Carole A.	Lake View High School	1
McCabe, Elizabeth A.	Farnsworth School	1
Michelson, Leon	Rogers School	1
Miczko, Conrad	Garvy School	1
Podrovsky, Rosagitta	Sullivan High School	1
Wong, Eltha M.	Hawthorne Scholastic Academy	1
Atkins, Doris M.	Joyner CPC	3
Brooks, Erika	Brown School	3
Cook, Barbara	Dvorak School	3
Dougherty, Patricia L.	Pilsen Cmty. Academy	3
Grafner, Peter	Jones Academic Magnet High	3
Haley, Helena	Cole CPC	3
Lee, Rodney	Hughes, C. School	3
Nelson, Glenn	Goldblatt School	3
Rothman, Joyce	Jefferson, School	3
Thompson, Donald	Montefiore School	3
Valentino, Jeannine	Pickard School	3
Brezill, Kassandra	Englewood School High	5
Clifford, Nancy L.	Wentworth School	5
Cotton, Carrie B.	Madison School	5
Cummings, Rodney	Betty Shabazz Charter School	5
Gaines, Patricia A.	Holmes School	5
James, Celeste R.	Dulles School	5
McLaughlin, Jacqueline	Bradwell School	5
Miller, Anita M.	Hinton School	5
Sherry, Nora Kay	Henderson School	5
Underwood, Jane	South Shore High School	5
Weissbuch, Gary B.	Parker CPC	5

Terms of One Year Ending September 2000 (To Fill Vacancies)

Name	School	Region
Whitt, Paulette	Prescott School	2
Christmas, Victoria	Barnard School	6

On a motion by Mr. Ward, seconded by Mr. O'Brill, and unanimously passed, the selection of the members of the Canvassing Board listed above was approved.

REPORT OF THE EXECUTIVE DIRECTOR

Report of the Fiscal Year 2000 Budget

Mr. Michael J. Nehf discussed with the Trustees the process that takes place in preparing the budget. He informed the Trustees that the budget is then reviewed with Mr. Sandor Goldstein, actuary, to confirm that the assumptions used by Mr. Goldstein are consistent with those used in the preparation of the budget.

Mr. Kevin Huber presented the budget for the fiscal year July 1, 1999 through June 30, 2000. He stated that the budget is intended to be a strong means for operational and financial planning and control. It presents the expected resources necessary to not only sustain, but improve operations in order to convert the Fund's processes into the 21st century. The budget presents the resources and the expected outcomes of such measures.

After lengthy review and discussion, a motion was made by Mr. Ward, seconded by Dr. Lehne, and unanimously passed, to adopt the budgeted total administrative expenditures of \$4,598,705 the total that has been requested for the fiscal year ending June 30, 2000, as indicated on page 18 of the Director's budget, but without spending any money on consulting without presenting an RFP to the Board of Trustees.

Office Salary Analysis

A motion was made by Dr. Lehne, seconded by Mr. Silver, to adopt the salary recommendations proposed on page 27 in the September 21, 1999 salary analysis non-managerial report of the Executive Director, subject to a 10% maximum increase for any individual employee, and further that the Executive Director furnish two items to the Trustees.

1. An explanation of the notation full-time hourly employees (there being 28 which appears on this report).
2. A list of such employees during the fiscal year.

EXECUTIVE SESSION

A motion was made by Ms. Nolan, seconded by Ms. Knazze, and unanimously passed, to enter into Executive Session. The Trustees met in Executive Session from 3:55 p.m. to 4:05 p.m. for the purpose of discussing personnel matters.

CONTINUATION OF THE REPORT OF THE EXECUTIVE DIRECTOR

Following executive discussion, a motion was made by Mr. Dickson, seconded by Mr. O'Brill, and unanimously passed, to resume to the regular order of business.

A vote was taken regarding salary recommendations proposed on page 27 of the Executive Director's report for Pension Fund office staff. After discussion, the motion made by Dr. Lehne previously mentioned, seconded by Mr. Silver, was then unanimously passed.

A motion was made by Ms. Anderson, seconded by Dr. Pilditch, and unanimously passed, to approve page 28 of the Executive Director's report. It was asked by Mr. Ward to have the maker of the motion amend or defer the motion to the next meeting. As the maker was not willing to reconsider amending or deferring the motion, a vote was taken and failed. Mr. Ward's reason to defer the motion was having too many questions for today and not enough information in total.

A motion was made by Mr. Ward, seconded by Mr. Silver, and unanimously passed, to defer the salary recommendations as proposed in the managerial, technical and supervisory salary report of the Director and to instruct the Director to reformat the report to include dates of hire. Additionally, the report shall attach (1) an updated organization chart showing all fund employees and which employees report to the various supervisory, managerial, or technical personnel, and (2) an updated description for each regular position in the Fund, filled or unfilled.

Reimbursement of Opal Conference Fees

President Reilly would like documented and stated for the record that the Fund received reimbursement of fees for one trustee who attended the Opal conference in Alaska.

Executive Evaluation Committee

A motion was made by Mr. Silver, seconded by Mr. Ward, and unanimously passed, that a committee be formed to serve as an Executive Evaluation Committee charged with the review and update of pension office executive and administrative hires, contracts, understandings, and underlying personnel philosophy. Such committee shall include the consideration of performance ratings which include adherence to budget limitations and general cost control.

EXECUTIVE SESSION

A motion was made by Dr. Lehne, seconded by Mr. Dickson, and unanimously passed, to enter into Executive Session. The Trustees met in Executive Session from 4:10 p.m. to 5:05 p.m. to discuss personnel matters.

CONTINUATION OF THE REPORT OF THE EXECUTIVE DIRECTOR

Change in Tuition Reimbursement

A motion was made by Mr. Silver, seconded by Mr. Ward, to remove Dale Carnegie courses from the Trustee's tuition reimbursement program for Fund employees. The motion passed by majority vote with Ms. Knazze abstaining.

New Hiring Policy

A motion was made by Mr. Ward, seconded by Mr. Silver, and unanimously passed, that no new pension office position shall be opened without the prior approval of the Pension Board Trustees. Proposals for opening new positions shall include:

1. The current personnel organization chart and list of departments and employees within each department.
2. An explanation of the need for the added position(s).
3. A written description for the new position.
4. Posting in the pension office for a period of not less than three weeks from the date of opening the Trustee approved position. Consistent with past practices and sound personnel standards, every effort shall be made to capitalize on the experience and knowledge of employees currently working in the office when filling new positions by hiring from within.

Special Meeting Scheduled

A special meeting of the Board of Trustees was scheduled for Wednesday, November 10, 1999 at 9:30 a.m. to interview candidates for the consultant position.

Attendance Policy at Conferences

A motion was made by Mr. Silver, seconded by Dr. Pilditch, and unanimously passed, to allow reimbursement of conference, seminar, and related travel expenses for Fund employees (with exception of the annual three allowed to the Executive Director) only with prior approval of the Pension Board of Trustees, effective January 1, 2000. This makes our practice similar to the Board of Education and other agencies and prevents unlimited travel without proper approval.

OMNIBUS VOTE

On a motion by Dr. Pilditch, seconded by Mr. Dickson, and unanimously passed, the foregoing committee reports which were moved to the omnibus were approved.

REPORT OF THE ATTORNEY

Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton & Hernandez reviewed and discussed issues brought up during public participation.

Repayment of Funds by LaKimbra Brooks

After some discussion, a motion was made by Dr. Pilditch, seconded by Mr. Silver, and unanimously passed, to propose to Ms. LaKimbra Brooks to enter into a promissory note in the amount of \$13,409.00. The President is authorized to enter into terms upon her review that

she finds acceptable, with a maximum 6 months upon graduation from college but in no event later than September 2001, allowing up to 5 years with 5% interest for repayment.

Health Insurance Request of Eunice and Harold Pollen

The Board of Trustees reexamined the facts of the request for a rebate to Eunice and Harold Pollen for the 1997-1998 period and upheld the original decision to deny a rebate.

ADJOURNMENT

On a motion by Dr. Lehne, seconded by Mr. O'Brill, and unanimously passed, the meeting was adjourned at 5:20 p.m.

Respectfully submitted,



Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Executive Session - Official Report
Tuesday, September 21, 1999

An executive session of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Tuesday, September 21, 1999.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 3:55 p.m. with the following members present: Ms. Anderson, Mr. Dickson, Ms. Knazze, Dr. Lehne, Ms. Nolan, Mr. O'Brill, Dr. Pilditch, Ms. Reilly, Mr. Silver, Mr. Ward—10.


Members absent: Mr. Bobins, Mr. Saffold—2.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin B. Huber (*Chief Financial Officer*), and Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton & Hernandez (*Legal Counsel*).

Discussion ensued regarding personnel matters. No action was taken.

There being no further business, the executive session was adjourned at 4:05 p.m.

Respectfully submitted,



Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Executive Session - Official Report
Tuesday, September 21, 1999

An executive session of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Tuesday, September 21, 1999.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 4:10 p.m. with the following members present: Ms. Anderson, Mr. Dickson, Ms. Knazze, Dr. Lehne, Ms. Nolan, Mr. O'Brill, Dr. Pilditch, Ms. Reilly, Mr. Silver, Mr. Ward—10.


Members absent: Mr. Bobins, Mr. Saffold—2.

Also in attendance were Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton & Hernandez (*Legal Counsel*).

Discussion ensued regarding personnel matters. No action was taken.

There being no further business, the executive session was adjourned at 5:05 p.m.

Respectfully submitted,



Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Special Meeting - Official Report
Friday, October 1, 1999

A special meeting of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Friday, October 1, 1999.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 11:34 a.m.

ROLL CALL

Members present: Ms. Anderson, Mr. Dickson, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Dr. Pilditch, Ms. Reilly, Mr. Silver, Mr. Ward—9.

Members absent: Mr. Bobins, Dr. Lehne, Mr. Saffold—3.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton & Hernandez (*Legal Counsel*), and various observers and staff members.

APPROVAL OF MINUTES

A motion was made by Mr. Silver, seconded by Mr. Dickson, and unanimously passed, to approve the minutes of the Investment Consultant Search Committee meeting on August 24, 1999. (*Dr. Pilditch was not present at the time the vote was taken.*)

REPORT OF THE PRESIDENT

Annual Executive Evaluation

Mr. Michael J. Nehf, the Executive Director, addressed questions raised by the Trustees. The Trustees then shared ideas of proceeding with their evaluation.

Motion Reconsidered

A motion was made by Ms. Anderson, seconded by Mr. O'Brill, to reconsider a motion made and unanimously passed on September 16, 1999, that *a committee be formed to serve as an Executive Evaluation Committee charged with the review and updating of pension office executive and administrative hires, contracts, understandings, and underlying personnel philosophy. Such committee shall include the consideration of performance ratings which include adherence to budget limitations and general cost control.* The motion to reconsider was passed by the following vote:

Ayes: Ms. Anderson, Mr. Dickson, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Ms. Reilly, Mr. Silver—7.

Nays: Mr. Ward—1.

(Dr. Pilditch was not present at the time the vote was taken.)

Special Meeting Scheduled

A special meeting of the Board of Trustees was scheduled for October 25, 1999, at 10:00 a.m., for the purpose of continuation of Executive evaluation.

Part-Time Employee Salary Increase

A motion was made by Mr. Ward, seconded by Mr. O'Brill, and unanimously passed, to approve a 3% salary increase for the part-time employees of the Fund, effective October 1, 1999. The motion passed by the following vote:

Ayes: Mr. Dickson, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Mr. Silver, Mr. Ward—6.

Abstentions: Ms. Anderson, Ms. Reilly—2.

(Dr. Pilditch was not present at the time the vote was taken.)

EXECUTIVE SESSION

At 12:27 p.m., a motion was made by Ms. Anderson, seconded by Mr. Dickson, and unanimously passed, to go into closed session for the purpose of discussing personnel matters. *(Dr. Pilditch was not present at the time the vote was taken.)* The Trustees remained in closed session until 1:40 p.m.

Youth Connection Charter Schools Hearing

Several annuitants who are employed by Youth Connection Charter Schools (YCCS) were invited to address questions raised by Trustees and Fund staff. The YCCS employees were asked to explain their understanding of their employment at YCCS. Mr. Nehf reminded these employees that the Illinois Pension Code prohibits teaching while receiving a pension.

Each YCCS employee and representative was given an opportunity to speak. There was no action taken. The Fund attorney indicated that he will solicit the opinion of the Board of Education's legal department and will report back to the Trustees at their November 16, 1999 meeting.

ADJOURNMENT

On a motion by Ms. Anderson, seconded by Mr. Dickson, and by unanimous vote, the meeting was adjourned at 3:40 p.m.

Respectfully submitted,



Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Executive Session - Official Report
Friday, October 1, 1999

An executive session of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Friday, October 1, 1999.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 12:27 p.m. with the following members present: Ms. Anderson, Mr. Dickson, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Dr. Pilditch, Ms. Reilly, Mr. Silver, Mr. Ward—9.

Members absent: Mr. Bobins, Dr. Lehne, Mr. Saffold—3.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton and Hernandez (*Legal Counsel*) and staff members.

Personnel matters were discussed. No action was taken.

There being no further business, the executive session was adjourned at 1:40 p.m.

Respectfully submitted,



Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Special Meeting - Official Report
Monday, October 25, 1999

A special meeting of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Monday, October 25, 1999.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 10:37 a.m.

ROLL CALL

Members present: Ms. Anderson, Mr. Dickson, Ms. Knazze, Dr. Lehne, Ms. Nolan, Mr. O'Brill, Ms. Reilly, Mr. Silver, Mr. Ward—9.

Members absent: Mr. Bobins, Dr. Pilditch, Mr. Saffold—3.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), Mr. Joseph M. Burns and Ms. Gwendolyn Reeves of Jacobs, Burns, Orlove, Stanton and Hernandez (*Legal Counsel*) and various observers and staff members.

EXECUTIVE SESSION

A motion was made by Dr. Lehne, seconded by Ms. Anderson, and unanimously passed, to go into closed session for consideration of litigation matters.

On a motion by Dr. Lehne, seconded by Mr. Dickson, and unanimously passed, the Trustees returned to open session.

MATTER OF YOUTH CONNECTION CHARTER SCHOOL (YCCS)

A motion was made by Mr. Ward, seconded by Mr. O'Brill, to adopt option three of the attorney's report of October 25, 1999 on the subject of charter schools.

After a period of discussion, Mr. Ward amended his motion as follows: To adopt option three which is to not consider as employees those teachers in agencies not employed by charter schools.

After a brief discussion, Mr. Ward withdrew his motion.

EXECUTIVE SESSION

A motion was made by Mr. Silver, seconded by Mr. Dickson, and unanimously passed, to go into closed session for consideration of litigation matters.

On a motion by Dr. Lehne, seconded by Mr. Dickson, and unanimously passed, the Trustees returned to open session.

CONTINUATION OF MATTER OF YOUTH CONNECTION CHARTER SCHOOL (YCCS)

A motion was made by Mr. Ward, seconded by Dr. Lehne, that based on evidence received by the Board, we do not consider the YCCS agencies covered in the attorney's report of October 25, 1999 as employers within the meaning of the Illinois Pension Code. The motion failed by a vote of six to two.

A motion was then made by Mr. Silver, seconded by Mr. O'Brill, to adopt option two as indicated below. The motion passed by a vote of six to two.

OPTION II - TRUSTEES' EXERCISE OF DISCRETION UNDER STATUTE

I. Trustees, in their exercise of discretion, would determine:

That the Trustees have the authority to enter into an agreement with YCCS agencies regarding the rules and procedures under which certificated teachers will be considered participants in the Pension Fund. This agreement would include, at a minimum, the following provisions:

- i. That YCCS and its agencies are "employers" within the meaning of the Pension Code;
- ii. That YCCS and/or its agencies are responsible for employee contributions owed since September 1997 and YCCS/agencies should apply for appropriate refund from Internal Revenue Service. (Fund to assist);

- iii. Require YCCS to certify participation in the Pension Fund by the appropriate teachers;
 - iv. That contributions are due on all certificated teachers, working in a program funded by the Chicago Board of Education pursuant to the Charter School Laws;
 - v. That annuitants who worked for YCCS/agencies prior to September 1, 1997 did not receive proper notice that ILCS 40 5/1-149 of the Pension Code would be applied to their employment after September 1, 1997 and therefore their pensions should not be canceled;
 - vi. That those annuitants (and active participants employed by YCCS/agencies) should receive a minimum of 30 days' notice that their continued employment with the agencies for more than 100 days in a school year would require the cancellation of their pension (and contributions of 9% from active teachers);
- II. Trustees would further:
- Pursue collection action for delinquent contributions from any agency which does not agree to meet its obligation, effective on the implementation date of this agreement, e.g. January 1, 2000;
 - Give notice to all certificated teachers working for YCCS agencies that service is creditable service effective with the implementation date;
 - Resolve the issue of participation by junior college system employees who are or should be participants in the State University Retirement System.

Mr. Burns recommended that the staff and fund counsel be authorized to work out the details of option two. The Trustees agreed with fund counsel's recommendation.

EXECUTIVE SESSION


On a motion by Dr. Lehne, seconded by Mr. O'Brill, and unanimously passed, the Trustees sat in closed session from 1:55 p.m. to 3:13 p.m. to discuss personnel matters.

On a motion by Mr. O'Brill, seconded by Ms. Nolan, and unanimously passed, the Trustees returned to open session.

ADJOURNMENT

On a motion by Mr. Ward, seconded by Mr. Silver, and unanimously passed, the meeting was adjourned at 3:14 p.m.

Respectfully submitted,



Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Executive Session - Official Report
Monday, October 25, 1999

An executive session of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Monday, October 25, 1999.

The President, Mary Sharon Reilly, called the meeting to order at 10:42 a.m. with the following members present: Ms. Anderson, Mr. Dickson, Ms. Knazze, Dr. Lehne, Ms. Nolan, Mr. O'Brill, Ms. Reilly, Mr. Silver, Mr. Ward—9.


Members absent: Mr. Bobins, Dr. Pilditch, Mr. Saffold—3.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), Mr. Joseph M. Burns and Ms. Gwendolyn Reeves of Jacobs, Burns, Orlove, Stanton and Hernandez (*Legal Counsel*).

Discussion ensued regarding litigation matters. No further action was taken.

There being no further business, the executive session was adjourned at 1:35 p.m.

Respectfully submitted,



Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Executive Session - Official Report
Monday, October 25, 1999

An executive session of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Monday, October 25, 1999.

The President, Mary Sharon Reilly, called the meeting to order at 1:40 p.m. with the following members present: Ms. Anderson, Mr. Dickson, Ms. Knazze, Dr. Lehne, Ms. Nolan, Mr. O'Brill, Ms. Reilly, Mr. Silver, Mr. Ward—9.

Members absent: Mr. Bobins, Dr. Pilditch, Mr. Saffold—3.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), Mr. Joseph M. Burns and Ms. Gwendolyn Reeves of Jacobs, Burns, Orlove, Stanton and Hernandez (*Legal Counsel*).

Discussion ensued regarding litigation matters. No further action was taken.

There being no further business, the executive session was adjourned at 1:48 p.m.

Respectfully submitted,



Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Executive Session - Official Report
Monday, October 25, 1999

An executive session of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Monday, October 25, 1999.

The President, Mary Sharon Reilly, called the meeting to order at 1:55 p.m. with the following members present: Ms. Anderson, Mr. Dickson, Ms. Knazze, Dr. Lehne, Ms. Nolan, Mr. O'Brill, Ms. Reilly, Mr. Silver, Mr. Ward—9.


Members absent: Mr. Bobins, Dr. Pilditch, Mr. Saffold—3.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*) Mr. Joseph M. Burns of Jacobs, Burns, Orlove, Stanton and Hernandez (*Legal Counsel*).

Discussion ensued regarding personnel matters. No further action was taken.

There being no further business, the executive session was adjourned at 3:13 p.m.

Respectfully submitted,



Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Special Meeting - Official Report
Wednesday, November 10, 1999

A special meeting of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Wednesday, November 10, 1999.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 10:04 a.m.

ROLL CALL

Members present: Ms. Anderson, Mr. Bobins, Mr. Dickson, Ms. Knazze, Dr. Lehne, Ms. Nolan, Mr. O'Brill, Dr. Pilditch, Ms. Reilly, Mr. Saffold, Mr. Silver, Mr. Ward—12.

Members absent: None.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton & Hernandez (*Legal Counsel*), Ms. Kathy Stevenson of The Northern Trust Company (*Bank Custodian*), and various observers and staff members.

INVESTMENT CONSULTANT SEARCH

Investment Consultants Interviewed

Investment consultant candidates representing BARRA RogersCasey; Callan Associates; Marquette Associates; Wilshire Associates; and Mercer Investment Consulting, Inc. were interviewed by the Board of Trustees.

Selection of Investment Consultant

Following the interviews, a motion was made by Mr. Bobins, seconded by Mr. O'Brill, to retain Mercer Investment Consulting, Inc. The motion passed by the following vote:

Ayes: Ms. Anderson, Mr. Bobins, Mr. Dickson, Dr. Lehne, Ms. Nolan, Mr. O'Brill, Dr. Pilditch, Ms. Reilly, Mr. Saffold—9.

Nays: Ms. Knazze, Mr. Silver, Mr. Ward—3.

ADJOURNMENT

On a motion by Ms. Anderson, seconded by Mr. O'Brill, and by unanimous vote, the meeting was adjourned at 4:12 p.m.

Respectfully submitted,



Maria J. Rodriguez
Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Regular Meeting - Official Report
Tuesday, November 16, 1999

A regular meeting of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Tuesday, November 16, 1999.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 9:38 a.m.

REPORT OF THE RECORDING SECRETARY

**Reports of the Canvassing Board and
Board of Education to the Board of Trustees**

The Recording Secretary presented the following communications from the Canvassing Board, the official body charged with examining petitions and counting ballots in trustee elections. The Recording Secretary also presented a copy of the Board of Education Report #99-1027-C02 as received by Gery J. Chico, President of the Board of Education, reporting Mr. Gene R. Saffold's reappointment to the Board of Trustees. The Recording Secretary recommended the acceptance of these reports.

The Certification Of Candidates For The Teacher-Trustee Election On

Friday, October 22, 1999

The Canvassing Board reported the expiration of the terms of Shirley J. Anderson and Nathaniel Dickson, trustees of the Public School Teachers' Pension and Retirement Fund of Chicago. On October 4, 1999, petitions for candidates for trustees of the Fund were examined in accordance with the provisions of Article 8, Section 9 of the Rules of the Board of Trustees. Each petition was signed by no less than two hundred contributors, was filed by the deadline of October 1, 1999, for the election on October 22, 1999, and was executed for no more than one candidate.

Therefore, the Chairman and Secretary of this Board certified to the Recording Secretary of the Board of Trustees that the following persons are entitled to be candidates for the office of trustee of the Public School Teachers' Pension and Retirement Fund of Chicago for the terms indicated. They also reported that the names of candidates entitled to be placed on the ballot shall be rotated so that each name shall appear in each position, as far as possible, on an equal number of ballots.

CANDIDATES FOR THE OFFICE OF TEACHER-TRUSTEE FOR 3-YEAR TERMS

SHIRLEY J. ANDERSON
Teacher/Counselor, Linne School

ROSE M. CARTWRIGHT
Curriculum Coordinator, Earhart Options for Knowledge School

MARIA J. RODRIGUEZ
Teacher/City Wide Facilitator, Woods Math & Science Academy

A REPORT BY THE CANVASSING BOARD
October 22, 1999

TRUSTEES ELECTED FOR THREE-YEAR TERMS

Shirley J. Anderson
Maria J. Rodriguez

Votes Cast

SHIRLEY J. ANDERSON	11,954
ROSE M. CARTWRIGHT	6,357
MARIA J. RODRIGUEZ	10,652

Ballots Canvassed

Valid Ballots	15,359
Spoiled & Unused Ballots	9,670
Total Ballots	25,029

**The Certification Of Candidates
And Declaration Of Election Of Pensioner-Trustees
Effective November 1999**

The Canvassing Board reported the expiration of the terms of Arthur Lehne, Carole R. Nolan and James F. Ward, trustees of the Public School Teachers' Pension and Retirement Fund of Chicago. On October 4, 1999, petitions for candidates for trustees of the Fund were examined in accordance with the provisions of Article 8, Section 9 of the Rules of the Board of Trustees. Each petition was signed by no less than one hundred pensioners, was filed by the deadline of October 1, 1999, and was executed for no more than one candidate.

Therefore, the Chairman and Secretary of this Board certified to the Recording Secretary of the Board of Trustees that the following persons are entitled to be candidates for the office of trustee of the Public School Teachers' Pension and Retirement Fund of Chicago for the terms indicated.

The Canvassing Board hereby approved and declared the following candidates elected in accordance with Article 17-139 which provides that "if the nominations do not exceed the number of candidates to be elected, the Canvassing Board shall declare the nominated candidates elected."

**CANDIDATES FOR THE OFFICE OF PENSIONER-TRUSTEE
ELECTED TO 2-YEAR TERMS**

Carole R. Nolan
Edward A. O'Farrell
James F. Ward

Reappointment to the Board of Trustees

99-1027-C02

Board of Education

CITY OF CHICAGO

128 SOUTH CLARK STREET - 6TH FLOOR
CHICAGO, ILLINOIS 60603

TELEPHONE (773) 553-1600

FAX (773) 553-1601

OFFICE OF THE BOARD

GERY J. CHICO
PRESIDENTAVIS LaVELLE
VICE PRESIDENT

MEMBERS

NORMAN R. BOBINS
DR. TARIO BUTT
MICHAEL N. MAYO
CLARE M. MURAKA
GENE R. SAFFOLDJEAN M. FRANCIZYK
CHIEF OF STAFF TO THE BOARDSHARON M. REVELLO
SECRETARYESTELA G. BELTRAN
ASSISTANT SECRETARY

October 27, 1999

**COMMUNICATION: REAPPOINTMENT OF MEMBER TO SERVE ON
THE PUBLIC SCHOOL TEACHERS' PENSION
AND RETIREMENT FUND OF CHICAGO**

**TO THE MEMBERS OF THE BOARD OF EDUCATION
OF THE CITY OF CHICAGO:**

I hereby reappoint **Gene R. Saffold** to serve as a Trustee on the Public School Teachers' Pension and Retirement Fund of Chicago, with said term commencing **November 1999**, and expiring **November 2001**.

Respectfully submitted,

Gery J. Chico
President

On a motion by Dr. Pilditch, seconded by Mr. Bobins, and by unanimous vote, the reports of the Canvassing Board and Board of Education were accepted. (*Ms. Knazze and Mr. Silver were not present at the time the vote was taken.*)

OATHS OF OFFICE

In accordance with the requirements of Sections 17-138 and 17-139 of the Illinois Pension Code, Ms. Shirley J. Anderson, Ms. Carole R. Nolan, Mr. Edward A. O'Farrell, Ms. Maria J. Rodriguez and Mr. James F. Ward subscribed to the following constitutional oath of office.

"I do solemnly swear that I will support the Constitution of the United States and the Constitution of the State of Illinois, and that I will faithfully discharge the duties of the office of trustee of the Public School Teachers' Pension and Retirement Fund of Chicago, according to the best of my ability."

The signed oaths were filed with the documents for this meeting.

ROLL CALL

Members present: Ms. Anderson, Mr. Bobins, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Silver, Mr. Ward—11.

Members absent: Mr. Saffold—1.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), Mr. Joseph Burns and Ms. Gwedolyn Reeves of Jacobs, Burns, Orlove, Stanton and Hernandez (*Legal Counsel*), Mr. Brad Blalock and Ms. Stephanie Grieser of Mercer Investment Consulting, Inc. (*Investment Consultant*), Mr. Sandor Goldstein of Goldstein and Associates (*Consulting Actuary*), Mr. Auntone Kelly of The Segal Company (*Insurance Consultant*), and various observers and staff members.

ORGANIZATION OF THE BOARD

A motion was made by Mr. O'Brill, seconded by Mr. Ward, and unanimously passed, to elect the following slate of officers.

Officers:

President:	Mary Sharon Reilly
Vice President:	Patricia Knazze
Financial Secretary:	Jack Silver
Recording Secretary:	Maria J. Rodriguez

A motion was then made by Ms. Knazze, seconded by Mr. Bobins, and unanimously passed, to elect the following committee chairpersons.

Committee Chairpersons:

Committee on Investments:	Shirley J. Anderson
Committee on Pension Law and Rules:	John O'Brill
Committee on Claims and Service Credits:	Walter Pilditch
Committee on Finance:	Jack Silver

APPROVAL OF MINUTES

On a motion by Ms. Anderson, seconded by Dr. Pilditch, and by unanimous vote, the minutes of the meetings on September 9, September 21, October 1 and October 25, 1999 were approved and ordered printed.

REPORT OF THE INVESTMENT CONSULTANT

Mr. Brad Blalock and Ms. Stephanie Grieser of Mercer Investment Consulting Inc. reviewed the third quarter investment performance evaluation for the periods ended September 30, 1999. They addressed questions raised by members of the Board of Trustees.

Investment Consulting Service Agreement

Mercer Investment Consulting Inc. presented the Trustees with a proposed service agreement which detailed the scope of their proposed advisory services to the Fund.

Following review, a motion was made by Mr. Bobins, seconded by Mr. Silver, and unanimously passed by the following roll call vote, to adopt the Mercer Investment Consulting Inc. service agreement, for a 2-year term at a cost of \$300,000 per year, subject to final legal and Trustee review.

Ayes: Ms. Anderson, Mr. Bobins, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Silver, Mr. Ward—11.

Nays: None.

REPORT OF THE ACTUARY

Mr. Sandor Goldstein of Goldstein and Associates presented a report on testing of the Fund membership for compliance with the benefit limitations of Section 415 of the Internal Revenue Code. He first provided a summary of the Section 415 benefit limitations. He then discussed the testing that he had performed on the individual members of the Fund based on August 31, 1998 membership data to determine if there were any individuals whose pension may be in excess of the Section 415 limits.

Mr. Goldstein indicated that based on his testing, no retirement benefits paid by the Fund in 1999 were expected to be in excess of the limitations of Section 415 of the Internal Revenue

Code. The actuary recommended that similar testing be performed on June 30, 1999 membership data to compare retirement benefits expected to be paid in the year 2000 with the Section 415 limits for 2000.

Actuary Authorized to Test Fund Membership Data

A motion was made by Dr. Pilditch, seconded by Mr. O'Brill, and unanimously passed by the following roll call vote, to authorize the actuary to perform a test of Fund membership data for compliance with Section 415 Limitations on the June 30, 1999 membership data at a cost not to exceed \$3,000.00.

Ayes: Ms. Anderson, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Silver, Mr. Ward—10.

Nays: None.

(Mr. Bobins was not present at the time the vote was taken.)

REPORT OF THE ATTORNEY

Approval of Disability Pension of Leonard Newman

The Trustees considered Leonard Newman's request for a disability pension. Following review and discussion, a motion was made by Mr. Ward, seconded by Mr. O'Brill, and unanimously passed, to grant Mr. Newman a disability pension.

Request for Disability Pension of Cynthia Lyle Deferred

The Trustees considered Cynthia Lyle's request for a disability pension. Following review and discussion, a motion was made by Mr. O'Brill, seconded by Dr. Pilditch, and unanimously passed, to defer a decision on Ms. Lyle's disability application to February 2000, pending additional documentation from physicians.

Legal Counsel Drafts Policies and Procedures for Fund Disability Applicants

Mr. Joseph Burns and Ms. Gwendolyn Reeves of Jacobs, Burns, Orlove, Stanton and Hernandez reported that they are in the process of drafting policies and procedures for disability applicants of the Fund.

Special Meeting Scheduled

On a motion by Mr. Silver, seconded by Mr. Ward, and by unanimous vote, a special meeting of the Board of Trustees was scheduled for January 11, 1999 at 3:30 p.m., for the purpose of reviewing new disability policies and procedures. *(Mr. Bobins was not present at the time the vote was taken.)*

REPORT OF THE PRESIDENT

2000 Board of Trustees' Meeting Schedule

The President noted Article 2, Section 1 of the Bylaws of the Board of Trustees states that "Regular meetings of the Board shall be held pursuant to the schedule set by the Trustees at the first meeting after the election of Trustees. The schedule may be amended by majority vote." Therefore, the President recommended the following schedule of regular meetings for 2000.

Tuesday, February 15, 2000
Tuesday, April 25, 2000
Friday, June 9, 2000
Tuesday, September 19, 2000
Tuesday, November 21, 2000

President Reilly moved her report to the omnibus.

REPORT OF THE INSURANCE CONSULTANT

Mr. Auntone Kelly of The Segal Company reported that some of our members were experiencing some customer service problems with the HMO's. Mr. Kelly recommended the Fund establish performance standards for the HMO's. He also recommended that at the time of the renewal of their contracts we attach a copy of the performance standards for review.

Mr. Kelly reported the Segal Company is still negotiating with Social Security separate contract arrangements to enroll retirees who never signed up for Medicare in Social Security. He will report further at the next regular Board meeting.

REPORT OF THE EXECUTIVE DIRECTOR

Retention of the Legislative Lobbyists

A motion was made by Mr. Silver, seconded by Ms. Knazze, to extend Mr. Henry Anselmo and Mr. Eugene Barnes' contract to a two year contract, with fee increases of 13% in the first year and 10% in the second year. The Trustees requested that the lobbyists also furnish written reports of their lobbyist activities at each regular trustee meeting in February, April, June, September and November. The motion passed by the following unanimous roll call:

Ayes: Ms. Anderson, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Silver, Mr. Ward—10.

Nays: None.

(Mr. Bobins was not present at the time the vote was taken.)

Approval of the Segal Proposal

A motion was made by Mr. Ward, seconded by Mr. Silver, to adopt the proposal regarding the annual services for the calendar year 2000 as indicated in their letter of February 1, 1999 subject to a maximum of \$30,000. The motion passed by the following unanimous roll call:

Ayes: Ms. Anderson, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Silver, Mr. Ward—10.

Nays: None.

(Mr. Bobins was not present at the time the vote was taken.)

REPORT OF COMMITTEE ON FINANCE

Reimbursement of the Contingent Account

The Committee on Finance reported that receipted bills, cancelled checks, bank statements and other supporting documents covering net expenditures of \$22,774.52 for the period from September 1 through October 31, 1999, inclusive were audited.

The Committee found that expenditures had been made properly and recommended this account be reimbursed.

Bills

The following bills were presented with the recommendation that they be approved.

Accurate Document Destruction, Inc.:			
9/16/99	Shredding of confidential data.....	5	42.45
Ameritech:			
9/23/99	Monthly telephone service, 7/8-10/6/99.....	2,226.62	
	Monthly cellular service, 8/11-10/10/99.....	<u>195.76</u>	2,422.38
Henry P. Anselmo:			
10/1/99	Legislative and government consulting, 9/99-10/99.....		6,666.68
Ardent Software, Inc.:			
9/16/99	Maintenance contract on Prime computer software, 9/99-10/99.....		48.00
Ariel Capital Management, Inc.:			
9/14/99	Portfolio management fee, 4/1-6/30/99.....		140,896.01
Automatic Data Processing:			
10/8/99	Payroll services, 8/18-9/17/99.....		913.35
Baird & Warner:			
10/1/99	Parking stall, 9/99-10/99.....		490.00
Bank of America:			
9/30/99	Portfolio management fee, 4/1-6/30/99.....		39,481.00
E. M. Barnes & Associates:			
10/1/99	Legislative & government consulting, 10/1-12/31/99.....		7,500.00

Bills (continued)

	Brinson Partners, Inc.- Equity Account:		
9/30/99	Portfolio management fee, 5/25-6/30/99		62,150.75
	Cahill Printing Co.:		
10/8/99	Office forms.....		7,177.77
	CDW Computer Centers, Inc.:		
10/8/99	Computer supplies.....		596.07
	Centrax Corporation :		
10/8/99	Tape copy of trustee meeting, 9/21/99		16.50
	Chicago Messenger Service Inc.:		
10/8/99	Delivery services		324.00
	Chicago Stationers Incorporated:		
10/8/99	Miscellaneous office supplies	1,039.29	
	Copier paper.....	1,129.30	
	Electronic calculators, recorder & headset	<u>261.95</u>	2,430.54
	Concentric Network Corp.:		
10/8/99	Internet installation & E-mail box charges.....		1,138.00
	CVSI, Inc.:		
9/16/99	Maintenance contract on Prime computer equip., 9/1-9/30/99.....		588.00
	Department of Housing & Urban Development:		
10/6/99	Recertification fees for HUD mortgage, FY 6/30/99		500.00
	Dimensional Fund Advisors Inc.:		
9/14/99	Portfolio management fee, 4/1-6/30/99		112,147.05
	Excel Container, Inc.:		
10/8/99	3,500 ballot box & reconfiguration fee		3,090.00
	Federal Envelope Company:		
9/16/99	105,000 pension check envelopes		2,698.50
	Fedex:		
10/8/99	Delivery services		64.75
	Fidelity Management Trust Co.:		
9/14/99	Portfolio management fee, 4/1-6/30/99		469,011.00
	Fifty-Five West Wacker Joint Venture:		
10/1/99	Rental fee, 9/99-10/99		50,415.56
	Goldstein & Associates :		
9/16/99	Actuarial services, 6/1-8/31/99		8,750.00
	Harris Investment:		
9/30/99	Portfolio management fee, 5/25-6/30/99		54,704.15
	Hinckley Spring Water Co.:		
9/16/99	Water purchases & equipment rental, 8/99.....		254.70
	Holland Capital Management:		
9/14/99	Portfolio management fee, 4/1-6/30/99		65,688.39
	Institute of Internal Auditors:		
9/23/99	Reference books for auditing department		170.50
	International Business Machines Corporation:		
9/23/99	Maintenance contract on AS400 equipment, 8/6-9/30/99	229.41	

Bills (continued)

	AS/400 client access workshop	1,455.00	
	AS/400 business recovery service, 5/1/99-4/30/04	<u>21,497.00</u>	23,181.41
	Iridian Asset Management LLC:		
9/30/99	Portfolio management fee, 4/1-6/30/99		187,792.43
	Iron Mountain:		
9/23/99	Computer system daily backup storage charges, 8/99-9/99		649.65
	Jacobs, Burns, Orlove, Stanton & Hernandez:		
9/23/99	Legal services, 8/99		8,647.85
	J. & W. Seligman & Co., Inc.:		
9/30/99	Portfolio management fee, 4/1-6/30/99		244,110.00
	J. P. Morgan Investment:		
9/30/99	Portfolio management fee, 4/1-6/30/99		388,946.10
	KPMG, LLP:		
9/16/99	Services rendered under the loan staff agreement		4,000.00
	Lanier Worldwide, Inc.:		
10/8/99	Service on copiers	1,350.61	
	Toner (4)	<u>315.75</u>	1,666.36
	Lappley & Associates, Ltd.:		
9/23/99	Consulting services		7,415.00
	LaSalle Investment Management:		
9/14/99	Portfolio management fee, 4/1-6/30/99		82,113.86
	Lincoln Capital Management Co.:		
9/30/99	Portfolio management fee, 4/1-6/30/99		151,294.00
	MCI:		
9/16/99	Monthly long distance telephone service, 8/99		1,368.20
	MCS, Inc.:		
10/8/99	Annual pension reciprocal processing		481.55
	MDL Capital Management, Inc.:		
9/14/99	Portfolio management fee, 4/1-6/30/99		9,871.06
	Mercer Investment Consulting, Inc.:		
9/30/99	Investment consulting fees, 6/99-8/99		69,501.00
	Micro Network Systems, Inc.:		
10/8/99	Kodak scanner	18,420.00	
	software & maintenance	<u>960.00</u>	19,380.00
	Midwest Mechanical:		
9/23/99	Maintenance agreement on computer room air cond equip., 9/99		131.00
	Miller Anderson & Sherrerd, LLP:		
9/30/99	Portfolio management fee, 4/1-6/30/99		144,586.00
	Morgan Stanley Asset Mgmt. Ltd.:		
9/30/99	Portfolio management fee, 4/1-6/30/99		419,345.96
	Morgan Stanley Dean Witter Invst. Mgmt.:		
9/30/99	Portfolio management fee, 4/1-6/30/99		115,896.00
	Alfred Mossner Company:		
9/2/99	Office forms		99.00

Bills (continued)

	New Amsterdam Partners:		
9/14/99	Portfolio management fee, 4/1-6/30/99		95,412.18
	Next Day Toner Supplies, Inc.:		
9/2/99	Office forms & supplies		242.70
	Northern Trust Quantitative Advisors, Inc.:		
9/30/99	Portfolio management fee, 4/1-6/30/99		158,936.19
	Oppenheimer Capital:		
9/30/99	Portfolio management fee, 4/1-6/30/99		96,709.13
	Pension Benefit Information:		
9/16/99	Death certificate service (6)		162.00
	Physicians, Disability Applicants:		
	<i>Examination of Lynn W Cissom:</i>		
9/16/99	U.S. Occupational Health, Inc.	75.00	
	<i>Examination of Cynthia Lyle:</i>		
9/16/99	Richard S. Abrams, M.D., S.C.	175.00	
10/8/99	John D. Utley, S.C.	<u>220.00</u>	395.00
	<i>Examination of Michael Nottoli:</i>		
10/8/99	Charles D Mullenix, M.D.	<u>110.00</u>	580.00
	Pitney Bowes:		
9/16/99	Rental of postage meter, 9/1-11/30/99	241.05	
	Tape rolls for mail machine	80.93	
	Service on copier	<u>130.00</u>	451.98
	Right Temporaries, Inc.:		
10/8/99	General office clerk, 8/15-9/19/99		4,873.60
	Schroders Capital Mgmt. Intl. Ltd.:		
9/28/99	Portfolio management fee, 4/1-6/30/99		131,961.03
	Scudder Kemper Investments, Inc.:		
10/14/99	Portfolio management fee, 4/1-6/30/99		404,432.00
	The Segal Company:		
9/23/99	Consulting services		3,218.75
	Smith Graham & Co.:		
9/30/99	Portfolio management fee, 4/1-6/30/99		32,212.00
	United States Postal Service:		
10/12/99	Postage	36,212.74	
	Meter mail	12,000.00	
	Business reply permit fee, 9/16/99-9/16/00	<u>400.00</u>	48,612.74
	Waddell & Reed Asset Mgmt. Co.:		
9/30/99	Portfolio management fee, 4/1-6/30/99		197,814.79
	Walker Printery, Inc.:		
9/16/99	45,000 statements		2,411.21
	Wellington Management Co., LLP:		
9/30/99	Portfolio management fee, 4/1-6/30/99		174,055.95
	William Blair & Co.:		
9/30/99	Portfolio management fee, 4/1-6/30/99		125,361.48

Bills (continued)

Woodford Gayed Mgmt., Inc.:		
9/14/99	Portfolio management fee, 4/1-6/30/99	43,923.53
Zevenbergen Capital Inc.:		
9/30/99	Portfolio management fee, 4/1-6/30/99	139,503.00
		<u>\$4,581,726.79</u>

Duplicate Warrants

The Committee on Finance reported that the following persons requested duplicate warrants in lieu of the following described checks which were lost or destroyed. Affidavits certifying these losses and in each case indemnifying the Fund against any liability, damage or expense which may result by reason of issuing such duplicate warrants were duly filed. Therefore, the Committee recommended that warrants issued to the persons named below in the amounts indicated be duly recorded in the minutes of this meeting.

Name	Amount	Number	Date	Purpose
Abrams, Birdie	\$ 2,124.26	498517	09/01/99	Pension payment
Armstrong, Oscar J.	1,910.98	498564	09/01/99	Pension payment
Bolton, Janie	893.79	874326	03/01/95	Pension payment
Bowen, Cecil L.	508.30	320305	09/03/99	Pension payment
Brown, Patricia A.	97.85	169005	04/23/99	Refund of excess contributions
Brown, Ruth J.	69.08	246829	12/15/94	Health insurance rebate
Brown, Ruth J.	601.80	259222	12/19/95	Health insurance rebate
Brown, Ruth J.	601.80	270430	12/11/96	Health insurance rebate
Brown, Ruth J.	1,458.00	282503	12/19/97	Health insurance rebate
Brown, Ruth J.	963.90	293027	12/18/98	Health insurance rebate
Bush, Edward M.	2,054.69	498761	09/01/99	Pension payment
Carlson, Lucille	1,781.92	515344	10/01/99	Pension payment
Davis, Angeline	10,185.80	320317	10/01/99	Pension payment
Diamond, Wendy	1,467.18	498966	09/01/99	Pension payment
Dimitroff, Lillian	793.67	501555	09/01/99	Pension payment
Ellin, Martin M.	4,387.99	515589	10/01/99	Pension payment
Fewkes, Margaret M.	651.22	484468	08/01/99	Pension payment
Franklin, Joyce H.	1,367.27	515674	10/01/99	Pension payment
Gaston, Fredericka H.	994.25	499152	09/01/99	Pension payment
Gilbert, Edna S.	1,348.17	320318	10/01/99	Pension payment
Gleeson, Mary Ann	2,296.90	499188	09/01/99	Pension payment
Greenfield, Harold	140.25	485130	08/01/99	Pension payment
Hazard, Thomas G., beneficiary of Irene F. O'Connor	2,336.71	167169	03/26/99	Death benefit
Perez, Virginia	1,225.97	484723	08/01/99	Pension payment
Pitts, Anne R.	9,060.37	170592	08/05/99	Refund of survivor's contributions
Prejean, Julian A.	988.08	500103	09/01/99	Pension payment
Questiaux, Lillian M.	937.35	469090	07/01/99	Pension payment
Rink, Mary T.	268.67	485376	08/01/99	Pension payment
Rosenblum, Tillie	198.92	484773	08/01/99	Pension payment

Sawyer, Ellen beneficiary of Mollie K. Keer	2,674.00	171096	09/16/99	Death benefit
Thornton, Pauline W.	617.78	257277	12/19/95	Health insurance rebate
Thornton, Pauline W.	422.80	268551	12/11/96	Health insurance rebate
Weisz, Beatrice L.	841.13	500617	09/01/99	Pension payment
Whittemore, Clarence D.	1,701.64	500633	09/01/99	Pension payment
Willes, Frank	321.66	501377	09/01/99	Pension payment
Zaltzman, Jeanette M.	696.13	484208	08/01/99	Pension payment

Mr. Silver moved the Report of the Committee on Finance to the omnibus.

REPORT OF COMMITTEE ON CLAIMS AND SERVICE CREDITS

Pensions

The Committee on Claims and Service Credits reported that applications for pensions were presented for persons, hereinafter listed, with the recommendation that they be approved and granted in the amounts and under the conditions set forth herewith.

In the case of each applicant for service and disability pensions, the employment of the teacher has terminated, the legally prescribed minimum years of teaching service were completed and requirements with respect to age, the Illinois Retirement Systems Reciprocal Act (if applicable), and the Illinois Pension Code were fulfilled.

In accordance with the provisions of the Illinois Pension Code, each applicant for disability retirement pension was declared by two physicians appointed by the Board to be suffering from a disability which wholly and presumably permanently incapacitates him/her for teaching.

Each applicant for a survivor's or reversionary pension furnished proper evidence of his/her right to receive such benefits.

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions</i>					
Adams, Paulette	30460	Home Hospital Services	35.400	7/1/99	\$42,396.24
Allen, Evelyn	30751	Higgins Academy	27.250	7/2/99	32,986.80
Allind, Joan	30456	Bogan High	36.300	7/2/99	37,995.24
Alvarez, Migdalia	30661	Kilmer	21.450	7/2/99	23,906.04
Anderson, Jewel	30483	Banneker	36.550	7/1/99	40,876.92
Andrews, Shirley	30438	King High School	14.000	6/16/99	12,852.96
Armstrong, Mary	30676	Reinberg	26.700	7/2/99	31,068.96
Aslanides, Anthony	30635	Region One	32.250	6/18/99	35,943.48
Bakalar, Paul	30585	Clinton	23.050	7/5/99	29,086.32
Banks, Geraldine	30505	Kinzie	30.450	7/1/99	55,885.80
Barnes, Katie D.	30731	Fenger Academy	32.400	8/6/99	38,649.00
Battiest, Carolyn M.	30707	Harper High	31.050	7/6/99	34,606.08
Bautista, Ruben	30511	Benito Juarez High	29.000	7/2/99	36,451.44

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions (continued)</i>					
Beasley, Bernadette C.	30664	South Shore Academy	32.900	9/16/99	28,986.12
Bejar, Edita M.	30806	Budlong	21.950	7/1/99	27,104.64
Bennett, Nancy	30709	Pickard	35.300	7/2/99	37,995.24
Bernardo, Louis	30740	Logandale	26.000	11/20/98	20,401.32
Berry, Lucille	30770	Johnson	28.950	7/2/99	33,686.16
Beverly, Lynda	30526	Farragut Career Academy	33.550	7/1/99	39,864.12
Bias, Ann M.	30443	Earhart	34.550	7/2/99	42,292.80
Black, Beatrice	30576	McDade Classical	34.700	7/2/99	39,669.24
Boeker, Marilyn	30424	Nightingale	35.050	7/1/99	37,851.00
Bortscheller, Ronald	30722	Curie High	35.550	7/1/99	39,670.32
Bottigliero, John	30538	Nixon	34.050	7/24/99	44,290.80
Bouie, Geraldine L.	30782	King High	34.400	7/23/99	47,982.84
Breitzer, Patricia Ann	30667	Hyde Park Academy	26.100	7/1/99	32,419.92
Brouk, Carol	30730	Saucedo	39.700	7/2/99	42,397.56
Brown, Betty	30759	Garvey	44.700	7/3/99	41,343.36
Brown, Sherman	30492	Fernwood	37.200	7/1/99	38,750.04
Browning, Clementine	30655	Wadsworth	34.500	7/1/99	33,966.00
Buford, Verdean	30816	Fermi	39.600	7/30/99	40,663.68
Bullocks, Betty	30776	Dewey Academy	34.950	7/2/99	39,670.32
Burgan, Antoinette M.	30620	Johns Career Academy	26.950	6/19/99	33,516.24
Butler, Lois	30808	Chicago Voc. Career Academy	37.750	7/2/99	46,392.84
Cage, Donna	30673	Hyde Park Academy	32.600	6/30/99	36,332.88
Cage, Lottie	30497	Morton Career Academy	38.050	7/1/99	42,235.20
Caldwell, Billie J.	30703	DuSable High	38.350	7/2/99	42,345.60
Callaway, Nellie J.	30436	Cuffe	27.500	7/1/99	32,848.80
Calvimontes, Lilia	30653	Inter-American	25.550	6/19/99	28,475.40
Cantrall, Judith	30454	Graham	41.750	7/1/99	40,353.96
Carlino, Peter	30631	Richards Academy	38.750	7/17/99	62,724.48
Carlson, Justine A.	30795	Gunsaulus	27.300	7/1/99	30,426.60
Caro-Rivera, Francisca	30754	Jungman	18.700	6/18/99	19,258.32
Casas, Delia	30628	Senn Academy	27.550	6/18/99	31,492.68
Cheers, Susan	30519	Stowe	35.050	7/2/99	42,960.84
Cherullo, Ernest A., Jr.	30435	Richards Career Academy	35.800	7/2/99	50,960.28
Christopher, Ronald J.	30781	Lane Tech High	34.300	8/14/99	42,243.60
Chrostowski, Mary Ann	30464	Casals	35.450	6/8/99	37,993.32
Cintron, Abigail	30499	Region 4-5	7.100	6/19/99	5,246.28
Clark, Valturia	30793	Shoop	32.750	7/1/99	38,840.64
Clifford, William	30807	Morgan Park	38.700	7/2/99	37,995.24
Cobb, Mary	30750	Altgeld	33.950	7/2/99	37,993.32
Cole, Bernard	30459	Region 1	30.250	7/2/99	43,451.64
Collins, Caroline	30530	Cuffe	39.450	7/2/99	43,779.84
Crosby, Vernell	30440	Barry	34.850	7/2/99	42,243.60
Cross, Laura	30727	Bond	13.250	6/25/99	13,535.64
Cummings, Claire	30543	Webster	34.950	7/3/99	40,506.36
Cunningham, Joan	30699	O.A. Thorp	34.700	7/2/99	42,244.20
Cwiernia, Loretta	30588	Faraday	34.600	7/2/99	42,573.60
Dailey, Gloria	30717	LaSalle Language Academy	30.700	7/2/99	34,306.32

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions (continued)</i>					
Dancy, Annie O.	30773	Dunbar Voc. High	37.300	8/7/99	49,605.96
Davis, Angeline	30764	Dunbar Voc. High	38.650	8/1/99	50,680.92
Diaz, Judith E.	30832	Hartigan	26.450	7/1/99	29,478.48
Dirksen, Geraldine A.	30811	Faraday	30.400	7/1/99	33,880.80
Disa, Michael	30687	Curie High	38.250	7/2/99	39,669.24
Dixon, Mary B.	30619	DuSable High	31.050	7/3/99	38,418.36
Dodds, Judy	30657	Gregory	35.650	7/20/99	37,993.32
Dowdell, Georgie	30571	Pierce	33.900	7/1/99	39,447.00
Doyle, Thomas J.	30734	Byrne	42.500	8/1/99	66,262.20
Dudovitz, Mayer	30504	Von Steuben High	37.050	6/18/99	38,567.52
Duffie, William	30698	Orr High	34.350	7/3/99	52,209.96
Dunn, Ann F.	30843	Portage Park	36.200	8/19/99	42,181.80
Durry, JoAnna	30658	Clemente High	36.000	7/2/99	42,396.36
Eder, James E.	30794	Young High	28.300	7/1/99	31,541.16
Ehrenberg, Joan	30654	Lane Tech High	34.450	7/2/99	42,346.56
Eklund, Mary E.	30467	Farragut High	27.850	6/30/99	34,635.60
Elder, Charles H., Jr.	30431	Carter	35.450	7/17/99	48,582.36
English, Thelma	30559	Songhai Learning Institute	39.500	7/3/99	42,244.56
Evans, Barbara	30677	Cardenas	33.000	7/2/99	38,399.76
Evers, Rebecca B.	30775	Curie High	22.000	9/29/99	16,551.96
Ewers, Katherine	30607	Burke	17.350	6/18/99	20,904.72
Falbo, Rose	30847	Ogden	40.500	8/24/99	37,994.28
Farris, Gloria	30560	Stagg	35.100	7/3/99	37,993.32
Faubl, Diane	30552	Herbert	34.950	7/1/99	42,179.88
Faulkner, Thelma	30660	Smith	39.800	7/2/99	43,940.64
Feldman, Rosann	30713	Lake View High	31.900	7/1/99	39,997.92
Felton, Myra J.	30582	Ravenswood	36.200	8/2/99	39,669.24
Fiedler, Karl	30487	Peabody	34.700	7/2/99	39,670.32
Fifer, James Jr.	30839	Near North High	32.400	6/19/99	40,003.32
Flagg, Myrtle	30573	Aldridge	34.350	7/2/99	40,986.84
Fleming, June	30500	Sexton	48.050	6/19/99	41,343.60
Font, Plutarco	30503	Kelvyn Park High	17.950	6/19/99	15,698.88
Fox, Richard Sr.	30715	Barton	34.700	7/3/99	42,897.36
Franklin, Wilbert	30498	South Shore High	34.250	6/18/99	39,670.08
Frazier, Lynette	30522	Hinton	34.050	7/3/99	46,601.76
Frijelich, Gayle	30548	Kenwood Academy	34.500	7/2/99	37,995.24
Frye, Kathleen A.	30696	Sullivan	26.850	5/8/99	30,573.00
Gaddi, Maria Theresita	30683	Marquette West	27.450	7/2/99	34,137.48
Gagliardi, Jean	30564	Whistler	38.300	7/2/99	42,272.04
Gailani, Razia	30804	Spalding High	25.000	7/1/99	30,932.64
Gaston, Albert Jr.	30534	Fulton	41.250	7/2/99	67,596.24
Gates, Lonzo Jr.	30742	Collins High	29.050	7/8/99	39,530.16
Goldberg, Anita	30532	Lincoln Park High	34.000	7/2/99	39,669.24
Golliet, Virginia	30429	Palmer	38.100	7/2/99	42,180.96
Goren, Verna	30473	Washington	19.200	6/19/99	13,383.36
Grabowski, Joseph S.	30442	Brown	35.500	7/1/99	37,996.44
Griffin, Julia Noel	30852	DuSable High	25.250	1/23/99	19,523.64
Guilbeaux, Autry	30686	Metcalfe	34.100	7/2/99	40,721.04

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions (continued)</i>					
Hall, Elaine	30447	Robinson	35.050	7/2/99	63,668.88
Halls, Josephine	30688	Brennemann	33.950	7/2/99	37,995.24
Harper, Rita	30831	Jahn	36.400	7/3/99	37,995.24
Harris, Helen	30626	Goudy	39.050	7/20/99	42,396.12
Harris, Karen L.	30659	Carver Area High	27.550	7/1/99	32,058.96
Harris, Leon C.	30745	Spry	37.350	7/2/99	40,343.28
Hart, Rosemary A.	30771	Schmid	35.200	8/1/99	42,338.52
Hawkins, Laurencella	30565	Reed	36.900	7/2/99	40,507.20
Hayes, Michael J.	30810	Bowen High	31.550	7/1/99	39,237.48
Hearn, Austrial N.	30829	Gage Park High	34.200	7/2/99	39,668.16
Hearn, Barbara J.	30817	Phillips High	34.650	7/28/99	44,193.24
Herrera, Delma	30598	Goudy	21.500	7/3/98	24,603.24
Hill, Tobia R.	30756	Gompers	20.300	7/8/99	22,741.08
Hilliard, Dorris H.	30783	Richards Academy	38.250	7/8/99	37,994.28
Hirsch, Arlene	30523	Lane Tech High	17.400	6/19/99	18,367.56
Holland, Iolene	30469	Dept. of Early Childhood	9.350	7/1/99	9,659.04
Holmes, Lillian A.	30480	Byrne	36.200	7/1/99	42,180.96
Holthaus, Norma J.	30788	Willard	5.200	2/10/96	1,383.48
Hopson, Radie	30752	Dever	23.500	7/1/99	26,190.72
Hoskins, Jewel	30546	O'Keefe	25.500	7/1/99	32,087.28
Houston, Edward N.	30463	Mason	34.150	7/2/99	37,994.04
Hudson, Nancy	30535	Jones Magnet	30.700	7/2/99	41,069.40
Hulme, Eileen M.	30823	McCormick	30.850	8/1/99	34,382.28
Hunter, Alma Jean	30652	Gage Park High	34.000	7/2/99	40,432.56
Hutchinson, Gloria W.	30638	Overton	33.550	8/14/99	44,559.60
Jackson, Alberta G.	30428	Ryder	32.650	3/16/99	38,045.52
Jackson, Charlene	30792	Gunsaulus	31.400	7/1/99	33,922.80
Jacques, Jean	30668	Dunbar Voc. High	28.850	7/2/99	35,469.60
Jacques, Ralph M., Sr.	30841	Altgeld	37.950	4/14/99	39,450.72
Janiak, Andrew	30670	Kennedy High	35.350	7/3/99	49,245.84
Jarvis, Rose Ann	30528	Jones Magnet High	32.150	7/3/99	42,346.80
Johnson, A'Lelia	30475	Fenger High	35.200	7/2/99	42,725.16
Johnson, Lula B.	30700	Substitute	10.050	9/1/90	2,430.72
Johnson, Lula M.	30784	Edwards	38.500	7/30/99	42,396.24
Jonas, Joel G.	30767	Curie High	34.550	7/23/99	41,247.24
Jordan, Lee	30797	Bass	35.250	7/2/99	42,900.48
Kantz, Sandra	30439	Boone	30.650	7/1/99	34,160.28
Kasper, Annette	30479	Medill	23.050	6/19/99	27,150.48
Kasprisin, Stephen J.	30449	Central Office	26.750	6/18/99	34,554.00
Kaufman, Sharon	30583	Pilsen Academy	35.700	7/2/99	42,897.36
Keating, Thomas J.	30710	Twain	43.300	7/17/99	64,784.28
Kelly, Della	30690	O'Keefe	34.000	7/2/99	37,993.32
Kerby, Richard	30704	Lane Tech High	36.000	7/2/99	37,994.52
Kilpatrick, Kathryn	30624	Price	33.950	6/19/99	37,994.88
Kolaras, Beverly	30484	DuBois	35.000	7/1/99	40,375.80
Koloves, Leona	30802	Moos	36.600	7/2/99	42,423.96
Kostrzewski, Jeanette	30488	Hubbard High	38.700	7/2/99	42,229.80

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions (continued)</i>					
Kozak, Eleanor A.	30744	Nightingale	29.300	7/1/99	32,531.88
Krumdick, Leslie K.	30663	Washington High	34.500	7/2/99	51,008.40
Kuna, Richard	30518	Foreman High	39.600	7/2/99	41,560.20
Lahori, Rama	30842	Young High	33.200	7/17/99	38,712.72
Larsen, Maureen	30609	Gage Park High	34.450	7/1/99	42,552.84
Levickas, Geraldine	30803	Schurz High	34.350	7/2/99	37,995.24
Linder, Ola B.	30580	Powell	37.950	7/2/99	39,514.56
Lindsey, Willie C.	30765	Substitute	29.850	3/1/99	12,999.48
Link, Marilyn	30453	Pulaski	34.300	6/19/99	37,995.24
Lippa, Mary	30521	Juarez High	24.700	6/19/99	30,328.20
Lizzio, Elizabeth	30437	Curie Metro High	36.350	7/8/99	39,670.32
Lockett, Dorothy M.	30834	Van Vliissingen	31.650	7/2/99	36,705.24
Lockhart, Mary Lee	30568	Ericson	35.650	7/2/99	37,995.24
Loftis, Frances N.	30574	Sherman	34.800	6/19/99	37,994.28
Lucious, Jesse	30618	Gillespie	41.000	7/1/99	39,670.32
Ludena, Pastora	30457	King High	20.350	6/18/99	21,149.04
Lypson, Herman	30553	Tilton	35.000	5/8/99	40,876.92
Mackel, Evelyn A.	30524	Green	15.800	6/18/99	18,838.56
Magas, Nicholas	30821	Bridge	40.800	8/10/99	39,670.32
Magee, Phyllis	30828	Hearst	34.150	7/1/99	37,946.40
Malum, Paul A.	30739	Schurz High	36.700	7/9/99	37,995.24
Mangan, Daniel J.	30547	Marshall High	35.100	7/2/99	42,624.12
Marcy, Marilyn	30566	Webster	41.200	7/3/99	42,306.36
Marshall, Robert	30762	Morton Career Academy	28.300	6/19/99	26,863.56
Martin, Dorothy Jean	30587	Hansberry	33.950	7/17/99	42,397.56
Martin, Irma	30591	Harper High	35.450	7/2/99	41,585.64
Matlock, Jeanne P.	30592	Joyner	43.250	7/17/99	42,375.60
Matuska, John	30738	Washington	36.200	7/8/99	37,995.24
McCarthy, Colette	30596	Haley Academy	30.150	7/2/99	35,941.56
McCarthy, Lawrence	30452	Dett	32.000	7/2/99	37,584.60
McCoy, George	30510	Young	34.950	7/2/99	41,422.08
McGetrick, Tom	30827	Simeon Career Academy	31.200	7/1/99	34,772.04
McGregor, Robert L.	30845	Hyde Park Academy	34.100	7/2/99	54,194.40
McManus, Russell	30470	Bowen High	15.400	7/1/99	16,516.68
McWhite, Myrna E.	30615	Gage Park High	33.850	7/2/99	38,517.24
Mehta, Madhavi	30584	Lincoln Park High	23.100	7/2/99	29,149.44
Mendenhall, Catherine	30682	Andersen	31.800	7/1/99	35,441.04
Miller, James F.	30830	Young High	37.200	7/2/99	42,337.80
Miller, Susan E.	30728	Ogden	20.400	7/2/99	22,735.80
Mir, Adis	30674	Hibbard	14.400	6/25/99	14,734.92
Mitchell, Clotiel R.	30758	Lafayette	8.350	6/28/99	3,814.80
Mitchell, Mildred	30681	Kershaw	35.800	7/2/99	37,995.24
Mitchell, Norman	30701	Harlan High	38.100	7/2/99	41,450.76
Mitchell, Paul	30672	Cather	35.900	7/2/99	41,343.84
Mongoven, Mary Ellen	30485	Peabody	34.500	7/2/99	63,850.08
Montgomery, Joan B.	30644	Delano	32.850	7/17/99	38,341.08
Moore, Lillie	30602	Robeson High	38.100	7/2/99	37,994.28
Moore, Rosemary	30646	Henderson	28.450	7/1/99	33,754.20

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions (continued)</i>					
Moran, Nancy	30726	Spalding	38.100	7/2/99	42,256.32
Morris, Frank D.	30789	Central Office	33.950	11/19/98	36,995.28
Morrison, Frances	30448	Fulton	34.900	7/1/99	37,994.28
Morrison, Johnnie C.	30581	Dumas CPC	38.800	7/2/99	40,383.60
Morrison, Sylvia M.	30586	City Wide	42.750	7/2/99	42,344.88
Nettles, Laura	30760	Mason	34.500	7/2/99	40,505.28
Neumayer, Russell R.	30621	Mather High	36.300	7/2/99	42,493.32
Newchurch, Gilbert D.	30815	Kelly High	38.550	8/3/99	41,343.84
Newsom, Garrison	30616	Van Vlissingen	39.750	7/2/99	39,658.32
Nicholson, Annette	30477	Melody	30.950	7/2/99	34,494.60
Nielsen, Judith	30671	Onahan	32.900	7/1/99	40,854.12
Nixon, Pauline	30578	Penn.	18.450	5/8/99	21,345.00
Nudelman, Stanley	30545	Wells Comm. Academy	34.600	7/2/99	47,603.40
Nunez, Luc Ellen	30679	Bradwell	38.000	7/2/99	42,409.20
O'Connell, Lawrence	30706	Curie High	14.000	6/10/99	7,011.84
Odem, Robin	36343	Newberry	24.100	7/2/99	31,262.28
O'Malley, Eileen B.	30685	Curie High	33.400	7/1/99	39,080.28
Parks, Lois J.	30617	Kohn	42.200	7/2/99	37,994.28
Parrott, Bennie J., Jr.	30608	Garvey	34.500	7/1/99	42,180.96
Patrick, Marva	30634	Phillips	35.400	6/11/99	36,829.92
Pauly, Carol	30691	Farnsworth	43.250	7/2/99	39,670.32
Payne, Charlene	30799	Gunsaulus Academy	25.150	7/1/99	31,239.60
Pedersen, Lorette	30445	Nobel	32.050	7/1/99	35,720.64
Peon, Dealina	30748	Senn Academy	27.400	7/1/99	34,008.36
Peskin, Evelene C.	30450	Clemente High	23.500	6/19/99	27,922.32
Peters, Diane	30514	DeDiego Academy	29.650	7/1/99	33,044.04
Pirtle, Martha	30650	Gage Park High	35.400	7/2/99	46,107.84
Pitts, Anne	30491	Tervell	37.050	7/2/99	46,770.96
Pritchett, June	30669	Kenwood Academy	37.950	8/1/99	39,586.44
Pogue, Martha A.	30778	Prosser Academy	35.550	7/24/99	50,781.36
Pucci, Catherine V.	30812	Mather High	34.650	8/4/99	37,995.24
Pusateri, Richard	30562	Bowen High	38.800	7/2/99	50,775.12
Ragonese, Anthony	30462	Gallistel	36.500	8/1/99	51,437.76
Rapp, Noreen	30725	Roosevelt High	34.150	7/2/99	37,995.24
Rayburn, Charles	30779	Austin Comm. Academy	28.150	7/2/99	34,138.08
Reed, Joan F.	30768	Howland	36.750	7/2/99	40,108.20
Ress, Constantine	30840	Mather High	34.350	8/3/99	43,094.28
Richard, Walter	30572	Mather High	30.450	7/2/99	38,357.88
Robinson, Douglas R.	30837	Chicago Voc. Career Academy	32.300	7/1/99	47,004.96
Roche, Jean	30729	Canty	34.900	7/2/99	42,244.56
Roehl, Emil L.	30714	Roosevelt High	23.050	7/1/99	27,953.16
Rose, James	30516	Faraday	33.900	6/12/99	40,259.40
Rousopoulos, John	30712	Lane Tech High	34.400	6/29/99	37,886.16
Rubinstein, Edith	30651	Young	46.750	7/2/99	42,177.60
Rucker, Charles C.	36846	Curie High	33.950	8/9/99	51,144.12
Rudis, Eugene	30433	Marshall High	36.100	7/1/99	37,995.24
Saldana, Dennis	30695	Lozano	24.900	6/8/99	27,710.52

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions (continued)</i>					
Sanders, Beverly	30632	Wadsworth	24.600	6/19/99	27,416.64
Samuels, Stephen M.	30542	Curie High	32.750	7/1/99	40,649.28
Sanders, Richard H., Jr.	30558	Morgan Park High	37.300	7/2/99	41,331.72
Sass, Roger	30533	Kelvyn Park High	38.350	7/2/99	42,397.56
Sassano, Joan	30404	City Wide	25.400	6/19/99	30,804.48
Schiour, Sharon	30735	Tilden High	34.400	7/2/99	41,256.96
Schofield, Margaret	30790	Hurley	19.000	6/19/99	21,175.44
Schwartzman, Carol	30692	Donoghue	26.900	7/2/99	29,980.08
Scott, Doris M.	30844	Medill	39.450	7/4/99	65,853.00
Seretis, Ann	30458	Lincoln Park High	36.500	7/2/99	37,994.28
Serna, Rodolfo	30601	Central Service Center	36.500	7/4/99	65,002.08
Seshadri, Barbara	30604	McCorkle	25.500	7/2/99	28,419.72
Severino, Shirley	30474	Christopher	25.300	7/2/99	30,682.56
Shain, Sheila	30763	Jahn	35.150	7/16/99	37,994.28
Sharma, Usha	30666	Ray	23.000	6/19/99	28,495.08
Shetler, Arleen J.	30675	Pulaski	36.700	7/3/99	42,083.76
Shimabukuro, Henry T.	30478	Durso	9.250	6/19/99	9,555.48
Shore, Marion G.	30737	McKay	41.000	7/17/99	48,015.96
Sibley, Betty J.	30835	Cuffe	33.850	7/3/99	63,238.80
Siedis, Thomas	30791	DuSable High	36.500	7/2/99	40,296.84
Simmons, Arquilla M.	30614	Van Vlissingen	34.700	7/2/99	40,029.00
Simopoulos, Magda	30648	Steinmetz High	39.400	7/3/99	41,345.04
Singh-Sayed, Bernice	30476	M. Sheridan	34.800	7/1/99	42,244.56
Skogsberg, Nancy	30461	Taylor	37.700	7/1/99	39,450.36
Smith, Alcan	30529	Wentworth	38.050	6/18/99	42,396.12
Smith, Catherine	30636	Solomon	42.300	7/2/99	61,857.36
Smith, Dorothy	30506	Spencer	31.050	7/2/99	29,947.92
Smith, Edna F.	30536	Cather	35.150	7/2/99	39,819.48
Smith, Green K.	30838	Crane High	38.800	8/14/99	54,904.08
Smith, Mary D.	30517	Taft High School	36.350	7/1/99	42,397.56
Spencer, Louise	30639	Corliss	25.300	7/3/99	29,439.84
Spengler, Kurt A.	30723	Farragut High	33.400	8/14/99	41,538.24
Stalzer, Patricia M.	30680	Kelly High	38.500	7/2/99	42,396.24
Stepo, Barbara R.	30733	Jackson	36.050	7/3/99	62,369.40
Stoller, Myron	30757	Lincoln Park High	34.300	7/17/99	37,994.28
Stork, John R.	30836	Curie High	27.300	7/1/99	30,425.88
Sullivan, Joseph J.	30809	Owen Scholastic Academy	32.750	7/1/99	41,064.36
Svendsen, Karen	30509	Steinmetz High	36.300	7/1/99	40,569.84
Switt, Stuart R.	30800	Fenger High	33.400	7/1/99	41,326.92
Sykes, Hermine	30785	Harte	24.250	7/15/99	27,025.92
Tanner, Robert	30493	Irving	5.150	7/2/99	4,399.44
Tart, Robert	30589	Stockton	28.400	7/2/99	31,650.96
Tate, James	30708	Reserve	37.150	7/1/99	41,442.12
Taylor, Adolphus	30527	Dunbar Voc. Career Academy	34.200	7/3/99	45,883.68
Taylor, Zebedee Jr.	30747	Foster Park	37.100	7/2/99	41,272.08
Thomas, Essie M.	30662	Wadsworth	36.950	7/2/99	38,445.84
Thometz, Marlene A.	30805	Frobel	29.450	7/1/99	35,818.20
Thompson, Charles	30822	Roosevelt High	27.500	7/2/99	32,961.00

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions (continued)</i>					
Turner, Homer L.	30761	South Shore Academy	38.350	7/1/99	37,993.56
Van Zile, Daniel	30814	Spry	27.300	7/1/99	31,413.48
Vance, Mary F.	30603	Hinton	30.250	1/29/98	30,705.36
Vernon, Alice	30600	Mireles	26.550	7/2/99	33,445.08
Villafuerte, Sharon	30612	Lawrence	34.250	7/2/99	39,669.24
Vrbancic, Diane	30579	Lincoln Park High	32.300	7/1/99	37,584.24
Walker-Ricks, Gloria D.	30531	Curie High	34.000	8/1/99	53,834.88
Waller, Margaret J.	30798	Kershaw	24.800	7/1/99	28,812.96
Walsh, Thomas	30593	Gage Park High	34.200	7/2/99	42,117.36
Warner, Nancy Jean	30720	Kelvyn Park High	10.200	7/19/99	2,500.80
Washington, Betty	30455	Ryder	38.050	6/16/99	39,669.00
Webb, David V.	30833	Manley	31.350	7/1/99	40,260.72
Webb, Fern	30642	Reavis	14.200	7/2/99	15,800.64
Weier, Charles	30645	Eberhart	34.600	7/2/99	37,994.52
Wemstrom, Charles M.	30575	Hyde Park Academy	28.400	7/1/99	32,046.12
Wendorff, Francine	30540	Fulton	35.300	7/3/99	37,993.32
West, John	30694	Clemente High	33.950	7/2/99	37,995.24
Whyte, John	30554	Roosevelt High	38.050	7/2/99	37,994.28
Wiley, Betty	30444	Brown	25.550	7/2/99	31,897.80
Wiley, Lucille	30665	Kozminski	36.300	6/19/99	37,993.32
Williams, Helen	30490	Smith	37.350	7/2/99	37,288.56
Williams, Jacqueline	30557	Morse	39.500	6/19/99	39,670.32
Williams, Laverne	30501	Kohn	31.300	7/2/99	38,878.68
Wimberly, Arthur J.	30466	Carver Area High	35.350	7/2/99	64,528.56
Winn, Roland H.	30777	Heffernan	38.300	7/23/99	39,669.24
Wolfe, Jean A.	30508	Wentworth	38.800	6/19/99	37,994.28
Wolfson, Judith	30594	Waters	34.000	6/19/99	39,974.40
Yates, James A.	30693	Harlan Comm. Academy	34.000	6/19/99	45,594.24
Yates, Lottie M.	30689	Kelly High	35.800	7/2/99	47,604.72
Young, Carol	30796	Amundsen High	33.050	7/1/99	36,835.20
Zagorski, James	30555	Kelly High	36.250	7/3/99	48,608.64
Zanatta, Clare	30520	Nobel	42.250	7/1/99	39,670.32
Zell, Robert	30724	Curie High	35.350	7/8/99	42,180.96

Disability Pensions

Crowe, Carl D.	D1258	Steinmetz High	27.100	7/20/99	\$29,821.44
Dye, Carol W.	D1257	Kennedy High	27.550	4/27/99	33,122.16
Gosenpud, Stuart A.	D1255	Mather High	29.000	3/26/99	30,171.48
McKeever, Sheila	D1256	Hendricks	27.800	7/20/99	30,982.20

Reciprocal Retirement Pensions

Blakey, Evonne F.	F4048	College Teacher	06.0000	6/1/99	\$9,880.08
Boeke, Robert M.	F4028	College Teacher	01.0500	6/1/99	1,871.04
Boghosian, Edward	F4058	Former Teacher	07.0500	6/18/99	8,944.56
Bonomo, Harry	F4078	Former Teacher	05.0000	7/1/99	2,888.04
Bowden, James E.	F4087	College Teacher	01.9000	6/1/99	2,503.08
Carley, Susan	F3911	Former Teacher	01.0000	6/15/99	1,125.00

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Reciprocal Retirement Pensions (continued)</i>					
Carter, Audrey R.	F4070	Region 4	17.8720	7/2/99	19,465.68
Chandran, Judith G.	F4103	Juarez High	25.3750	7/8/99	27,323.16
Cudzik, Ruth E.	F4060	Henson	28.7770	6/19/99	31,501.20
Dombrow, Richard W.	F4076	Former Teacher	03.2000	6/5/99	2,818.08
Evans, Minnie Joe	F4022	Foster Park	30.7319	7/1/99	30,597.60
Fennelly, Marjorie	F4050	Former Teacher	10.4250	6/15/99	10,143.60
Fitzgerald, Mary C.	F4042	Former Teacher	09.3250	6/4/99	9,418.32
Framarin, Armand	F4038	Julian High	27.5610	7/1/99	33,307.08
Geidel, Nancy L.	F4041	Clark	37.0000	7/1/99	41,152.68
Gerace, Brigid D.	F4024	Franklin	34.1940	7/2/99	39,773.88
Gianoli, John P.	F4051	Former Teacher	06.3000	6/8/99	11,058.96
Guichard, Christine E.	F4023	Wadsworth	14.0750	6/5/99	17,442.48
Hamilton, Edgar J.	F3187	Former Teacher	15.9250	8/10/99	11,150.28
Heinen, Leona Z.	F4085	Former Teacher	06.2000	6/15/99	6,948.96
Herschander, Marlene	F4047	Lovett	25.3330	6/19/99	23,511.60
Hodges, Esther L.	F4019	Bond	26.5670	4/24/99	27,204.60
Houck, Russell L.	F3819	Richards Academy	32.4500	7/2/99	25,019.76
Jackson, Joyce	F4054	Audubon	38.1500	7/2/99	40,374.48
Jafee, Dena	F4074	Senn High	12.9583	7/2/99	9,178.80
Jakaitis, Judith Ann	F4025	Bell	34.8778	7/1/99	39,507.48
Johnson, Winston	F3930	Former Teacher	11.6890	7/1/99	14,951.88
Kaplan, Ronald J.	F4036	Former Teacher	02.9000	7/1/99	4,631.40
Kauth, Mary A.	F4046	Richards Academy	22.0690	6/19/99	24,376.68
Kohn, Frederick M.	F4007	Former Teacher	02.4500	6/18/99	3,285.84
Kooperman, Alan	F4093	Former Teacher	03.0000	6/16/99	4,829.52
Kosiba, Margaret L.	F4049	Former Teacher	04.0000	6/9/99	6,651.72
Kotsakis, Alexandra	F4055	Former Teacher	02.4500	6/12/99	3,019.44
Koulogeorge, Marilyn F.	F4069	Irving Park	37.9500	7/3/99	35,447.76
Krushing, Dorothy F.	F4031	Former Teacher	01.0000	6/16/99	928.44
Kuchvalek, Nancy	F4062	Hanson Park	33.1250	7/3/99	36,417.48
Larkner, Barbara Jo	F3809	Former Teacher	01.2000	9/6/99	633.00
Leman, Margaret M.	F4081	Former Teacher	02.0000	6/12/99	2,971.92
Lenczycki, Ruth A.	F4061	Morgan Park High	35.3056	7/2/99	38,408.52
Lenkowski, Donald J.	F3859	Former Teacher	08.5850	8/1/99	4,629.48
Liss, Ruth E.	F4009	Alcott	21.6000	3/27/99	13,205.76
Long, James W.	F3630	Former Teacher	06.8500	9/29/99	3,763.44
Long, Lois A.	F4032	Former Teacher	08.9250	6/12/99	13,762.08
Muirhead, John W.	F4079	Former Teacher	01.0000	6/11/99	1,234.08
Nahrwold, Lori	F4100	Wells Academy	38.1750	6/19/99	37,441.68
Nechles, Fabian	F4091	Former Teacher	03.1750	7/1/99	3,560.40
Nesti, Mary Alice	F3822	Lincoln Park High	37.8610	7/2/99	40,317.36
Nordquist, Sylvia A.	F3905	Former Teacher	01.0000	6/8/99	1,095.72
Novak, Frank	F4012	Former Teacher	01.8500	6/15/99	2,160.00
Otto, Alan G.	F4082	Former Teacher	01.3500	6/12/99	2,026.32
Pitluk, Marvin J.	F3818	Central Office	26.3317	6/22/99	24,094.20
Reynolds, Catherine	F4096	Cullen	25.5820	6/19/99	26,581.32
Rice, Edna W.	F3824	Armstrong	32.1806	8/1/99	14,415.72
Roth, Patricia	F3886	Former Teacher	03.9000	6/8/99	5,501.16

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Reciprocal Retirement Pensions (continued)</i>					
Russell, Ellen S.	F3188	Former Teacher	21.6500	8/7/99	17,869.08
Samsky, Elaine C.	F3851	Chase	30.3647	7/10/99	30,082.20
Sauer, Howard	F4030	Former Teacher	02.0000	6/9/99	2,835.60
Schiff, Renee	F3879	McCutcheon	34.1250	7/1/99	36,919.56
Schnarr, Mary J.	F4056	Former Teacher	06.2000	6/15/99	7,256.88
Schwartz, Lois	F4075	Hendricks	34.5117	7/2/99	38,504.52
Serlin, Nathan	F3963	Phillips	32.4393	7/1/99	37,814.88
Siegle, Caryl L.	F4002	College Teacher	02.9500	9/1/98	324.00
Smart, Joan T.	F3830	Curtis	22.0306	7/8/99	20,329.20
Smith, Priscilla	F3896	Former Teacher	07.0000	6/15/99	11,066.40
Sohn, Henry B.	F3828	Former Teacher	01.0000	6/11/99	1,147.20
Stoper, Susan L.	F4073	Central Office	30.0444	7/1/99	26,821.68
Swift, Louise P.	F4052	Howland	24.0937	6/19/99	22,200.60
Thomas, Adrienne M.	F4080	Former Teacher	02.6000	8/29/99	2,308.68
Thompson, Cynthia J.	F4099	Chicago Voc. Career Academy	34.4333	7/2/99	37,277.40
Tong, Harry W.	F4001	College Teacher	01.0000	4/1/99	330.48
Urchenko, Helen	F4027	District 1	34.3056	7/2/99	42,724.32
Weinstein, Elaine	F3866	Former Teacher	04.7000	6/19/99	7,955.28
Weitzenfeld, Stanley C.	F4015	Former Teacher	04.0000	6/10/99	8,960.40
Willy, Sharon Lee	F4014	Former Teacher	03.1500	6/9/99	4,595.28
Yonan, Barbara R.	F4068	Bontemps	22.6810	7/2/99	15,014.16

Survivors' Pensions

Bell, Ruth D.	SV438		14.900	7/3/99	\$6,339.96
<i>(Spouse of Horace Bell, deceased teacher)</i>					
Bowen, Amerah	SV443		16.200	10/1/99	2,400.00
<i>(Spouse of Janice D. Bowen, deceased pensioner)</i>					
Billinger, Denise	SV439		18.450	6/8/99	7,785.36
<i>(Spouse of Michael Billinger, deceased teacher)</i>					
Brown, Johnnie	SC316		40.800	7/1/99	20,444.16
<i>(Spouse of Virginia Brown, deceased pensioner)</i>					
Cooper, Cecilia M.	SC317		38.000	8/1/99	20,098.92
<i>(Spouse of Allen R. Cooper, deceased pensioner)</i>					
Czyzyk, Maria M.	SC315		24.500	4/1/99	9,625.32
<i>(Spouse of Wolodymyr Czyzyk, deceased pensioner)</i>					
Gerlik, Mary McNamara	SC320		38.350	8/1/99	32,449.80
<i>(Spouse of Raymond R. Gerlik, deceased pensioner)</i>					
Goodman, Menahim M.	SC309		21.750	2/1/99	8,370.72
<i>(Spouse of Helen L. Goodman, deceased pensioner)</i>					
Humphrey, Bonnie J.	SV436		22.900	7/27/99	9,927.12
<i>(Spouse of Joseph Humphrey, deceased teacher)</i>					
Jackson, Ruth L.	SC313		36.700	7/1/99	19,185.96
<i>(Spouse of Melvin S. Jackson, deceased pensioner)</i>					
Julien, Virginia W.	SC319		35.450	7/1/99	15,086.28
<i>(Spouse of Archie M. Julien, deceased pensioner)</i>					
Kiss, Steve	SC327		30.100	8/1/99	14,618.76
<i>(Spouse of Sarah G. Kiss, deceased pensioner)</i>					
Leon, Jose M.	SC330		15.850	8/1/99	5,185.32
<i>(Spouse of Marcelene A. Leon, deceased pensioner)</i>					

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Survivors' Pensions (continued)</i>					
Loess, Celia E.	SC318		28.450	7/1/99	5,792.76
<i>(Spouse of Roland J. Loess, deceased pensioner)</i>					
Martin, Robert W.	SV440		24.850	5/25/99	10,569.72
<i>(Spouse of Velma S. Martin, deceased teacher)</i>					
Milota, Ronald D.	SC331		04.000	8/1/99	1,089.48
<i>(Spouse of June M. Milota, deceased pensioner)</i>					
Moore, Constance E.	SC298		11.350	4/1/99	4,800.00
<i>(Spouse of Vincent J. Moore, Sr., deceased pensioner)</i>					
Moore, James E.	SC328		34.650	8/1/99	18,020.64
<i>(Spouse of Barbara D. Moore, deceased pensioner)</i>					
Naffziger, Mary L.	SC332		09.000	8/1/99	4,129.92
<i>(Spouse of Eldon E. Naffziger, deceased pensioner)</i>					
O'Brien, Ruth E.	SV437		22.650	8/5/99	9,933.60
<i>(Spouse of James E. O'Brien, deceased teacher)</i>					
Scholl, Edward B.	SC329		24.650	4/1/99	4,155.36
<i>(Spouse of Sabelle B. Scholl, deceased pensioner)</i>					
Silva, Ana Marguez.	SC314		30.950	7/1/99	11,671.56
<i>(Spouse of Benjamin Silva, deceased pensioner)</i>					
Slaton, Rhonda	SV434		03.950	7/12/98	3,665.04
<i>(Spouse of Frank Slaton, deceased teacher)</i>					
Turnbull, Elizabeth M.	SC324		41.450	8/1/99	10,563.24
<i>(Spouse of Arthur N. Turnbull, deceased pensioner)</i>					
Turner, Ruth E.	SC325		31.650	9/1/99	13,781.92
<i>(Spouse of Raymond C. Turner, deceased pensioner)</i>					
Weinberg, David	SC326		15.850	8/1/99	4,800.00
<i>(Spouse of Shirlee K. Weinberg, deceased pensioner)</i>					
Weintraub, Evelyn	SC321		10.000	5/1/99	1,739.28
<i>(Spouse of Maurice Weintraub, deceased pensioner)</i>					
Whitford, Eric Paul	SV441		26.800	4/15/94	10,837.20
<i>(Minor child of Ruth A. Johnson, deceased teacher)</i>					
Womack, Bobbie P.	SC323		04.000	6/1/99	2,224.92
<i>(Spouse of Rudolph V. Womack, deceased pensioner)</i>					
Young, William B.	SC322		24.000	7/1/99	7,891.56
<i>(Spouse of Geraldine E. Young, deceased pensioner)</i>					

Reversionary Pension

McBride, Martha Elizabeth....	R0127		28.000	7/1/99	\$3,000.00
<i>(Reversionary beneficiary of Martha H. McBride, deceased pensioner)</i>					

Summary of Pensions Granted

Type of Pension	At This Meeting	Total Approved This Fiscal Year
Optional service retirement pensions	331	368
Reciprocal service retirement pensions	76	92
Disability retirement pensions	4	15
Survivors' pensions	30	73
Reversionary pensions	1	2

Cancellation of Pensions

The Committee on Claims and Service Credits reported that pursuant to the law, the pensions of the following persons were cancelled upon the date of attainment of legal age or return to service. The Committee recommended that the cancellations shown below be confirmed and reported in the proceedings of this meeting.

Name	Reason	Type of Pension	Rate of Pension	Date Cancelled
Callaway, Charita	Legal Age	Survivor	\$358.21	09/01/99
Conlon, Donovan	Legal Age	Survivor	0.00	09/01/99
Mostafa, Ahmed	Legal Age	Survivor	0.00	10/01/99
Orr, Eloise E.	Legal Age	Survivor	0.00	09/01/99
Walker, Aysia	Legal Age	Survivor	752.18	10/01/99

Revision in Rate of Pensions

The Committee on Claims and Service Credits reported that changes in salary credits after pensions were granted necessitated the following revisions. The Committee recommended that (1) these revisions be approved, (2) the records of the Fund be changed accordingly, and (3) adjustments be authorized for pension payment made prior to this date, as applicable.

Evers, Rebecca B.....	Increase the annual rate of pension from \$16,551.96 to \$17,118.24.
Wiley, Betty	Increase the annual rate of pension from \$31,897.80 to \$32,029.92.

Death Benefits

The Committee on Claims and Service Credits reported that documents pertaining to claims for death benefits were examined and verified, and recommended approval thereof.

In support of these claims, the Committee reported that death benefits were for persons whose dates of death were certified and whose heirs, beneficiaries, administrators or executors furnished proper evidence to receive such payments.

Single Payment Benefit on Death of Teachers:

Bokios, Nicky	<i>(Steven Bokios, Theodore Bokios, Helena Bokios, co-beneficiaries)</i>	\$ 10,000.00
Campbell, Flossie	<i>(Winderlyn Woodard, Winston Woodard, III, co-beneficiaries)</i>	10,000.00
Demeter, Gerald C.	<i>(Alicia Demeter, beneficiary)</i>	10,000.00
Dusek, Barbara A.	<i>(Jerald Minol, independent administrator)</i>	10,000.00
Geddes, Lemar	<i>(Calvin Geddes, Eva Geddes, co-affiants)</i>	1,502.70
Johnson, Ruth Ann	<i>(Theona M. Bailey, guardian of Eric Paul Whitford, minor beneficiary)</i>	10,000.00
Jones, Anthony	<i>(Christine Jones, affiant)</i>	10,000.00
Ruppert, Kenneth	<i>(Brenda Ruppert, beneficiary)</i>	10,000.00
Woodyatt, Daniel R.	<i>(L. Kim McDannel, beneficiary)</i>	10,000.00
		\$ 81,502.70

Single Payment Benefit on Death of Pensioners:

Adams, Norman M.	(Alice Evans McWilliams, beneficiary)	\$5,000.00
Allen, Rose B.	(David B. Allen, William S. Allen, beneficiaries)	5,000.00
Arvin, Loretta	(Lucille Strange, beneficiary)	5,000.00
Barton, William E.	(Gloria L. Barton, Hugo H. Barton, beneficiaries)	5,000.00
Bass, Serena B.	(Gail I. Bass, Clifford I. Bass, beneficiaries)	5,000.00
Beltz, Norman E.	(Robert E. Beltz, Susan E. Beltz, beneficiaries)	5,000.00
Bickner, Arno A.	(Arno A. Bickner trust, Bruce P. Bickner, successor trustee)	5,000.00
Bioff, Melvin	(Patricia Moeckler, beneficiary)	5,000.00
Bojda, Frank A.	(Janet L. Bojda, Rachel Bojda, Ellen M. Bojda, beneficiaries)	5,000.00
Clark, Grace M.	(Jane Peck, beneficiary)	5,000.00
Cleary, Helen H.	(Joseph P. Cleary, Jr., Kathleen Cleary Blanchfield, Maureen F. Cleary Donovan, beneficiaries)	5,000.00
Cole, Hazelene R.	(Gary Bernard Cole, beneficiary)	3,333.34
Coleman, Shirley R.	(Arquita C. Trott, Andrea C. Sargent, Arnetta C. Newman, beneficiaries)	5,000.00
Collins, Michael	(Beverly W. Tabern, beneficiary)	5,000.00
Crosby, Kathleen A.	(Rita S. Conley, beneficiary)	5,000.00
Cullerton, Lucile C.	(Terrence M. Cullerton, James A. Cullerton, Helen O'Connell, Patricia Cullerton O'Hallen, beneficiaries)	5,000.00
D'Alba, Esther B.	(Louis D'Alba, beneficiary)	5,000.00
Depczynski, Edward	(Joan Depczynski, beneficiary)	5,000.00
DeVry, Kathryn B.	(Joan DeVry Nichols, beneficiary)	5,000.00
Donnell, Albert L.	(Yolanda Donnell, beneficiary)	5,000.00
Dunne, Agatha	(The Catholic Extension of the U.S.A., The Diocese of St. Petersburg, for the Benefit of Prince of Peace Catholic Church, beneficiary)	5,000.00
Ellerbe, James T.	(Jovita Casem M. Ellerbe, beneficiary)	5,000.00
Ellis, Ruth	(Joy Ellis, beneficiary)	5,000.00
Evans, Charles A.	(Judith E. Hendricks, beneficiary)	5,000.00
Fitzpatrick, Regina	(Mary G. Olsen, beneficiary)	5,000.00
Foster, John E.	(Jacquelyn L. Foster, Kenneth Foster, Frances Foster, beneficiaries)	5,000.00
Fowler, Julia W.	(Annette M. Dattulo, beneficiary)	5,000.00
Frame, Keith S.	(Mary P. Frame, beneficiary)	5,000.00
Gardner, James Lester	(Marilyn Faith Gardner, beneficiary)	5,000.00
Gilkey, Grady	(Mary Ann Gilkey, beneficiary)	5,000.00
Goodyear, Patricia G.	(Werner Goodyear, beneficiary)	5,000.00
Gravander, Myrtle T.	(Dennis J. Ryan, beneficiary)	5,000.00
Green, Carolyn T.	(Margaret B. Green, Margaret A. Green, beneficiaries)	5,000.00
Greenberg, Evelyn	(Seymour Greenberg, David Greenberg, Sheldon L. Greenberg, beneficiaries)	5,000.00
Hanson, James B.	(Shirley Hanson, beneficiary)	5,000.00
Hawkins, Lilhan S.	(Angela Michelle Freeman, beneficiary)	1,666.66
Hayes, Bernadine	(Bernadette Hayes, beneficiary)	5,000.00
Hayes, Mack E.	(Melanie C. Hayes, Michelle A. Hayes, Barbara A. Hayes, beneficiaries)	6,000.00
Hopperstad, Carl J.	(Erik C. Hopperstad, Naomi L. Hopperstad, beneficiaries)	5,000.00
Izzo, Margaret D.	(Margaret D. Izzo trust)	5,000.00
Jepson, Edward C.	(Melinda Caitlin Morrissey, beneficiary)	5,000.00

Single Payment Benefit on Death of Pensioners: (continued)

Johnson, Eddie P.	(Louis G. Johnson, beneficiary)	5,000.00
Jones, Barbara M.	(Booker T. Jones, beneficiary)	5,000.00
Jones, Carmella B.	(Chester C. Jones, Pamela Stevens, Christopher Jones, beneficiaries)	5,000.00
Julien, Archie M.	(Virginia W. Julien, beneficiary)	2,500.00
Keer, Mollie K.	(Ellen Sawyer, Frances K. Block, beneficiaries)	5,000.00
Kiss, Sarah G.	(Steve Kiss, beneficiary)	5,000.00
Kreibich, Carol A.	(Robert C. Kreibich, Diane J. Kreibich, beneficiaries)	5,000.00
LaPalermo, Elizabeth G.	(Ned F. LaPalermo, beneficiary)	5,000.00
Leon, Marcelene A.	(Derrick T. Eggleston, Jose M. Leon, Phillip R. Eggleston, beneficiaries)	5,000.00
Longfield, Sara J.	(Dennis B. Longfield, beneficiary)	5,000.00
Martin, Wessie M.	(Elizabeth J. West, Angela D. Jones, Rev. Edgar B. Johnson, beneficiaries)	5,000.00
McKay, Isaac L.	(Cassandra L. McKay, Susie M. McKay, beneficiaries)	5,000.00
Milota, June M.	(Ronald D. Milota, beneficiary)	5,000.00
Moore, Barbara D.	(Joyce L. Franklin, Linda D. Keys, Marcia J. Taylor, John S. Bailey, Jr., beneficiaries)	5,000.00
Moudry, Virginia	(Renee Moudry, beneficiary)	5,000.00
Naffziger, Eldon E.	(Mary L. Naffziger, beneficiary)	5,000.00
O'Connell, Alice Mary	(Mary Alice Walter, beneficiary)	5,000.00
Pahl, Marie	(Charles W. Pahl, beneficiary)	5,000.00
Peters, Arthur	(Arthur K. Peters, Wesley W. Peters, beneficiaries)	5,000.00
Reed, Edward R.	(Edward C. Reed, Mary B. Reed, beneficiaries)	5,000.00
Roche, Irene M.	(Irene M. Roche trust, Joan R. Taylor, successor trustee)	5,000.00
Rudner, Anna B.	(David A. Rudner, Robert A. Rudner, beneficiaries)	5,000.00
Rynerson, James	(Mary N. Rynerson, beneficiary)	5,000.00
Saipe, Florence	(Bruce A. Saipe, beneficiary)	5,000.00
Schaffer, Lydia	(Nancy Sue Goranin, beneficiary)	5,000.00
Scholl, Sadelle B.	(Edward B. Scholl, beneficiary)	5,000.00
Scott, Dorothy R.	(Josephine Micheff, beneficiary)	5,000.00
Seeman, Emma K.	(Nadrian Charles Seeman, beneficiary)	5,000.00
Shea, Antoine M.	(Edward Raica, Barbara Raica, beneficiaries)	5,000.00
Silverstein, Bertha A.	(Felix M. Silverstein, beneficiary)	5,000.00
Still, Fred S.	(Flora T. Still, beneficiary)	5,000.00
Steinkuller, Lillian H.	(Rex P. Steinkuller, beneficiary)	5,000.00
Stewart, Agnes	(Henry K. Stewart, Jr., beneficiary)	5,000.00
Taylor, Donald F.	(Donald F. Taylor estate, St. Paul Trust Co., independent administrator)	6,000.00
Tolbert, Rudolph J.	(Paul D. Tolbert, Maria J. Tolbert, Geruldine Tolbert, beneficiaries)	5,000.00
Topping, Frieda L.	(Betty Beach, beneficiary)	5,000.00
Turnbull, Arthur N.	(Elizabeth M. Turnbull, beneficiary)	5,000.00
Turner, Raymond C.	(Ruth E. Turner, beneficiary)	5,000.00
Twomey, Joseph T.	(Anne Twomey Ellis, Julia Twomey, beneficiaries)	5,000.00
Vanderpoel, Ruth M.	(Shirley J. Hughes, beneficiary)	5,000.00
Vesley, Helen J.	(George F. Vesley, beneficiary)	5,000.00
Weinberg, Shirlee K.	(David Weinberg, beneficiary)	5,000.00
White, Lena M.	(Grace Jean Hall, beneficiary)	5,000.00
Wigger, Wilfred H.	(Nancy Gannon, beneficiary)	5,000.00
Zimmer, Marian B.	(Virginia F. Maurer, beneficiary)	5,000.00

 \$424,500.00

Refunds of Contributions on Death of Pensioners:

Cole, Hazelene R.	(Gary Bernard Cole, beneficiary)	\$ 10,629.93
		\$ 10,629.93

Refunds of Contributions on Death of Teachers:

Bokios, Nicky	(Steven Bokios, Theodore Bokios, Helena Bokios, co-beneficiaries)	\$ 54,206.52
Campbell, Flossie	(Winderlyn Woodard, Winston Woodard, III, co-beneficiaries)	55,834.77
Demeter, Gerald C.	(Alicia Demeter, beneficiary)	67,802.52
Dusek, Barbara A.	(Jerald Minol, independent administrator)	62,579.29
Geddes, Lemar	(Calvin Geddes, Eva Geddes, co-affiants)	1,921.18
Johnson, Ruth Ann	(Theona M. Bailey, guardian of Eric Paul Whitford, minor beneficiary)	43,820.86
Jones, Anthony	(Christine Jones, affiant)	13,041.88
Reynolds, Jeffery E.	(Michael B. Reynolds, independent administrator)	61,570.57
Ruppert, Kenneth	(Brenda Ruppert, beneficiary)	62,620.01
Satzinger, Patzy	(Michelle Satzinger, Paul M. Satzinger, Paul Satzinger, co-beneficiaries)	8,362.34
Woodyatt, Daniel R.	(L. Kim McDannel, beneficiary)	16,420.32
		\$448,180.26

Grand Total of All Death Benefits: \$964,812.89

Refunds

The Committee on Claims and Service Credits reported that documents pertaining to claims for refunds, listed herewith, were examined and verified, and recommended approval thereof.

In support of these claims, the Committee reported that (1) the refunds of separation from service were for persons no longer employed as members of the teaching force, (2) refunds of contributions for survivor's pensions were for members with no eligible survivors at the time of retirement, (3) refunds were for excess contributions, and (4) refunds were for creditable service withdrawn.

Refunds a/c Resignation of Regularly Employed Members and Separation from Service of Substitute and Temporarily Employed Teachers:

Allen, LaSharn	\$ 210.56	Bradley, David L., III	3,612.80
Almanza, Martha M.	20,228.81	Brooks, Rose	43.35
Alonso, Pedro R.	59,542.75	Charlotten, Enriqueta	12,303.78
Alsassa, Abdelillah	25,470.88	Chopra, Anil A.	12,050.04
Amari, Linda A.	64.00	Colomb, Amy	397.05
Andermann, Robyn	2,575.23	Courtney, Alvin	68.69
Anonyuo, Chigozie	262.81	Cox, Rebecca E.	622.60
Baldrige, Mark	3,936.06	Craig, Dwight D.	2,369.86
Ballew, Hattie	18,229.48	Curtis, Emily	244.58
Barad, Julie L.	11,614.14	Danzy, Curtis Jr.	18,462.12
Barrera, Maribel	21,420.10	Davis, Elizabeth	2,322.36
Blacher, John	99.26	Davis, Jeanette Little	474.00
Black, Babette C.	49.63	Dickson, Jana	960.00
Blasini, Sandra L.	29,225.81	Dickson, Jana	1,629.79
Blumenthal, Bette Z.	92.67	Dreessen, Angela	1,240.56

DuBreuze, Curdy-Uriel	17,666.24	Pol, Ana Maria.....	26,011.24
Finkl, Amanda M.....	2,653.46	Randhawa, Avtar Singh.....	6,177.80
Folie, Roosevelt.....	5,130.64	Richardson, Keleen.....	2,815.38
Forsyth, Andrea E.....	2,514.10	Rivera, Gilberto.....	6,517.72
Franklin, Rashone.....	2,939.16	Rodriguez, Maximino.....	12,443.43
Garmon, Kenneth.....	56,364.52	Rosario, Maria L.....	8,943.44
Green, Barbara J.....	17,325.23	Ruiz, Nilda.....	16,863.58
Hinkamp, Gretchen.....	710.10	Ruiz, Raul.....	19,919.10
Hodges, Onteal A.....	5,807.47	Sajna, Lynne.....	14,859.45
Hughes, Walter J.....	1,059.82	Samorajski, Tami.....	18,071.32
Jackson, Dora L.....	1,239.87	Schideman, Lesen.....	6,886.70
Johns, Carranza.....	1,845.40	Soglin, Lois.....	408.72
Jones, Renee C.....	7,426.92	Spillane, Susan.....	5,730.52
Kelly, John J.....	734.43	Stockstell, Regan.....	1,929.03
Knight, Ollie Mae.....	2,472.75	Swenson, Kimberly.....	2,445.43
Lino-Rivera, Maria.....	12,317.02	Taylor, Charmyne V.....	10,689.34
Lusk, Colleen.....	1,960.00	Tellado, Ruben I.....	12,627.89
Lysakowski, Barbara.....	20,833.61	Trotter, Joe L.....	7,420.61
Madden, Vecia C.....	1,137.96	Turner, Barbara.....	47,733.63
Mank, Vali L.....	4,440.07	Turner, May.....	2,194.79
Manning, Jennifer.....	7,399.44	Varisce, Dorothy.....	4,891.83
McCutchen, Thomas.....	1,446.64	Virk, Bhupinder.....	8,941.44
McGee, LaVerne.....	12,462.54	Vizuete, John S.....	4,160.25
McIntosh, Deloris.....	921.45	Wallace, Vernita.....	3,179.82
Michelon, Amy.....	10,228.15	Washington, Chiquita V.....	19,122.53
Miller, Juanita.....	9,684.80	Weber, Claire M.....	3,008.08
Moore, Zandra J.....	56.20	Whitman, Isaac.....	1,462.62
Moreno, Lisa.....	15,645.03	Williams, Benecia.....	31,531.01
Mullins, Jennifer.....	888.41	Wilson, Phyllis.....	2,552.39
Murray, Karen M.....	633.39	Wilson, Phyllis I.....	8,879.17
Newsom, Melvina.....	410.80	Woolfolk, Kimberly.....	5,487.13
Peliwo, Cheryl LaVon.....	20,394.93	Zabel, Janet R.....	14,736.67
Pendleton, Marcus.....	5,668.57		\$862,550.68
Perkins, Countiss.....	14,032.25		
Petersen, Jodi L.....	7,633.48		

Refunds of Contributions for Survivors' Pensions for Members With No Eligible Survivors at the Time of Retirement:

Adams, Marva M.....	\$ 9,226.71	Diggs, Willie F.....	3,116.51
Battiest, Carolyn M.....	7,928.76	Dixon, Evelyn M.....	8,259.56
Beasley, Bernadette C.....	8,761.24	Douglas, Arlene P.....	8,475.16
Beck, Sherman G.....	7,358.24	Dunn, Ann F.....	8,988.34
Bleeker, Barry.....	8,518.67	Falbo, Rose.....	8,225.76
Brooks, Jacquelyn M.....	8,023.11	Feldman, Rosann.....	8,208.07
Brooks, Wannetta S.....	9,750.51	Felton, Myra J.....	8,573.37
Brown, Patricia A.....	7,850.94	Fennelly, Marjorie.....	799.06
Buckley, Gloria.....	2,879.09	Frye, Kathleen A.....	7,909.64
Buford, Verdean.....	8,641.16	Gill, Earlene.....	8,116.75
Calvimontes, Lilia.....	7,559.17	Hampton, Ernestine.....	8,945.08
Carey, Jeanne M.....	10,856.11	Hart, Rosemary A.....	9,038.34
Dahlin, Curtis J.....	12,192.76	Hearn, Austrial N.....	8,519.73
Dancy, Annie O.....	9,362.39	Hermann, Arthur.....	8,313.75
Davis, Angelina.....	9,522.51	Holthaus, Norma J.....	753.73

Hudson, Nancy	7,092.16	Rothfuchs, Anne T.	10,109.57
Hunter, Alma Jean	8,372.86	Scott, Doris Mitchell	11,508.80
Jacko, Alta	3,740.56	Scott, Willie E.	9,742.48
Jacques, Ralph M., Sr.	10,195.16	Sheehy, Joan	8,747.94
Johnson, Lula B.	1,142.67	Shore, Marion G.	9,335.72
Juska, Elizabeth R.	8,968.50	Sibley, Betty J.	10,623.27
Katz, Roberta	6,020.93	Simmons, Jocelyn F.	9,075.66
King, Nan L.	9,614.15	Smart, Joan T.	5,447.27
Lahori, Rama	11,112.85	Smith, Barbara E.	8,166.76
LaVille, Tamara	8,733.25	Smith, Murline	9,009.21
Lenkowski, Donald J.	2,854.70	Stewart, Arnold	7,977.12
Lippa, Mary	5,923.18	Stork, John R.	8,247.76
Maiter, Iris M.	8,053.89	Stubbs, Oliver L.	9,243.82
Martin, Dorothy Jean	8,889.01	Taylor, Leola	11,134.46
Matuska, John	9,737.07	Thomas, Sammie L.	10,285.78
Maximo, Esther H.	557.99	Thompson, Cynthia J.	8,674.25
McGlothlin, Frederick	9,362.05	Thoms, Betty J.	8,308.09
McWhite, Myrna E.	8,600.57	Turner, Elaine M.	8,409.54
Montgomery, Joan B.	8,617.82	Vance, Mary F.	7,570.47
Morrison, Sylvia M.	9,099.72	Vaughns, Larcena	8,533.19
Nesti, Mary Alice	8,732.30	Veitmanis, Elga A.	8,755.75
Nunez, Lue Ellen	9,077.70	Vergara, George A.	7,887.72
Pauza, Laurayne E.	3,704.16	Webb, David V.	9,321.01
Perry, Hazel P.	8,098.60	Williams, Jacqueline H.	8,204.58
Pucci, Catherine V.	8,240.38	Wilson, LeLa P.	7,533.51
Riback, Barry H.	8,389.85		<hr/>
Robinson, Robin	7,911.18		\$657,371.21

Refunds of Excess Contributions:

Andreasik, Nancy	58.89	Maiter, Iris M.	530.82
Bencsics, Leslie F.	690.27	Marshall, Shirley	311.50
Board of Education	2,053.32	Matlock, Jeanne P.	450.45
Browning, Clementine C.	496.44	Moore-Smith, Mae R.	18.96
Buford, Verdean	529.41	Morrison, Sylvia M.	551.25
Carey, Jeanne M.	907.54	Necheles, Fabian	304.76
Carlino, Peter	835.93	Newchurch, Gilbert D.	540.41
Davis, Angeline	551.25	Olsen, Mary A.	496.65
Dinwiddie, Christine	473.00	Rothfuchs, Anne T.	661.50
Doyle, Thomas J.	852.75	Scott, Doris Mitchell	780.79
Giddings, Roberta	8.89	Shore, Marion G.	674.47
Harris, Helen	551.25	Simmons, Jocelyn F.	560.46
Harris, Helen	26.25	Smeriglio, Elizabeth S.	778.42
Herschander, Marlene	145.00	Smith, Green K.	744.34
Hickerson, Bonnie J.	19.87	Smith, Murline	553.20
Hillard, Dorris H.	496.65	Stock, Rochelle	37.92
Johnson, Lula	551.25	Turner, Elaine M.	282.45
Johnson, Willie C., Jr.	316.03	Winn, Roland H.	518.28
Keating, Thomas J.	885.92	Wright, Lewis E.	870.40
Leonard, Eva M.	82.64	Wright-Miller, Mildred	75.84
Levin, Arthur	169.91		<hr/>
Magas, Nicholas	518.43		\$20,913.76

Refunds a/c Creditable Service Withdrawn:

Carey, Jeanne M.	\$ 557.40	Nunez, Lue Ellen	1,236.25
Cossman Herbstman, Judith A. ...	519.93	Rothfuchs, Anne	590.91
Dinwiddie, Christine H.	2,992.67	Smeriglio, Elizabeth S.	<u>2,202.04</u>
LaRusso-Pickard, Constance E.	212.80		\$ 4,282.80
Morrison, Sylvia	1,109.78		
		Grand Total of All Refunds.....	\$1,550,257.43

Outside Time

The Committee on Claims and Service Credits reported that affidavits, or other evidence attesting to or certifying service in the public schools of the several states or in schools operated by or under the auspices of the United States outside of the City of Chicago were presented for the persons hereinafter listed.

The Committee recommended that the service described be approved for pension credit provided that the last five years of the member's service shall have been rendered in a position covered by this Fund, the State Universities Retirement System or the Teachers' Retirement System of the State of Illinois; a maximum credit of ten years shall be reduced by credit for such service validated by the State of Illinois and three-fifths of the term of service for which an annuity is granted shall be in the public schools of the City.

Name	School	Service	Years
Bahner, Stanley I.	DuSable High.....	Teaching	01.000
Butler, Era J.	Bowen High	Teaching	01.600
Eichelberger, Brenda D.	Hyde Park Academy	Teaching	02.600
Foster, Javerlyn V.	Julian High	Teaching	00.800
Lasky, Edward D.	Kelvyn Park High	Teaching	01.000
Ludwig, Mary Ann	McKee	Teaching	02.000
Rowan, Joseph	Englewood Academy	Teaching	01.000
Schlesinger, Lori	Roosevelt High	Teaching	05.000
Summers, Sharon	City-wide Comm. Dis.	Teaching	01.000
Thomas, Willie E.	West Pullman	Teaching	04.000
Womack, Lottie S.	Brown	Teaching	03.000
Zavitkovsky, Paul	Boone	Teaching	04.000

Dr. Pilditch moved the Report of the Committee on Claims & Service Credits to the omnibus.

REPORT OF COMMITTEE ON PENSION LAW AND RULES**2000 Legislative Proposals**

1. Provide that all earnings under a member's employment agreement be pensionable.
2. Provide that the automatic annual increase be extended to annuitants upon retirement rather than waiting until the age of 61.
3. Provide that optional service may be purchased for any official leave granted by the employer and any absence due to pregnancy of a maximum of three years.

4. Provide that the State of Illinois have greater responsibility in funding the Chicago Teachers' pension fund.
5. Provide for an ad hoc increase for pensioners such that certain monthly pensions would increase by \$.25 times the number of full years of service times the number of full years on pension.
6. Provide for an increase in the rate of automatic annual increase to 4% from 3%.
7. Provide that the number of years used in the calculation of average salary for pension purposes be changed from 4 years to 3 years.
8. Provide for a reduction in the number of years of service required for early retirement without discount from 34 years to 30 years.
9. Provide for a "5+5" early retirement incentive program for the upcoming year.
10. Provide for additional benefits to those members who retired under the "5+5" early retirement incentive program enacted in 1993 under Public Act 88-85.
11. Provide for changes in survivor's pensions that began prior to December 31, 1986 to the 50% minimum.
12. Provide for an increase of \$15,000,000 for medical insurance rebates to pensioners for an annual limit of \$40,000,000.
13. Provide that pensions shall not be suspended if a member is a full-time employee working outside the Chicago Public School system.
14. Provide that upon death of a pensioner his estate be paid a refund of certain employee contributions that exceed pension payments received by the pensioner.
15. Provide a minimum pension of \$16,000 annually for teachers retiring with a minimum of 20 years of creditable service in the pension fund. Also provides for 3% automatic annual increase each year.
16. Provide that unused sick days at termination of service be increased to a maximum of 315 days for use in computing service time for pension purposes.
17. Provide for elimination of the 2.2 upgrade cost to those teachers with 30 or more years of creditable service.

Mr. O'Brill moved the Report of the Committee on Pension Law & Rules to the omnibus as amended.

REPORT OF COMMITTEE ON INVESTMENTS

Purchase of Securities

The Committee on Investments reported that securities described herein have been purchased for investment by the Fund's investment managers. The Committee recommended that the listed securities be recorded in the proceedings for this meeting.

PURCHASE OF STOCKS
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
16,300	#REORG BANKBOSTON CO	08-02-99	MERRILL LYNCH PIERCE	0.06	978.00	47.26	770,302.14	0.027
25,000	#REORG WALT DISNEY CO	08-02-99	CORRESPONDENT SERVIC	0.06	1,500.00	27.81	695,250.00	0.007
27,000	#REORG WALT DISNEY CO	08-04-99	CORRESPONDENT SERVIC	0.06	1,620.00	26.62	718,807.50	0.007
16,300	BELL ATLC CORP COM	08-31-99	WILLIAMS CAPITAL GRO	0.06	978.00	61.96	1,009,998.53	0.024
21,300	FHLMC VTG COM	09-17-99	FIRST BOSTON CORPORA	0.06	1,278.00	52.07	1,109,039.88	0.011
22,000	KROGER CO COM	08-31-99	CORRESPONDENT SERVIC	0.06	1,320.00	23.31	512,820.00	0.000
90,000	KROGER CO COM	09-20-99	MORGAN STANLEY & CO	0.05	4,500.00	26.05	2,344,500.00	0.000
14,000	MCI WORLDCOM INC COM	08-10-99	DONALDSON LUFKIN & J	0.00	0.00	75.82	1,061,529.00	0.000
13,500	MCI WORLDCOM INC COM	09-24-99	MERRILL LYNCH PIERCE	0.00	0.00	76.00	1,026,000.00	0.000
30,000	TENET HEALTHCARE CORP	09-16-99	HERZOG, HEINE, GEDWL	0.05	1,500.00	16.83	504,939.00	0.000
3,100	TIME WARNER INC COM	09-16-99	LEHMAN BROTHERS INC	0.06	186.00	60.81	188,511.00	0.002
22,000	WASTE MGMT INC DEL CO	08-04-99	WILLIAMS CAPITAL GRO	0.06	1,320.00	23.44	515,570.00	0.000
300,500							10,457,267.05	

WADDELL & REED

11,000	SCHLUMBERGER LTD COM	09-20-99	GARDNER RECH & CO.	0.05	550.00	63.01	693,096.80	0.011
5,000	SCHLUMBERGER LTD COM	09-21-99	SMITH BARNEY INC	0.06	300.00	63.06	315,300.00	0.011
10,500	AMER HOME PROD CORP C	08-06-99	MERRILL LYNCH PIERCE	0.06	630.00	44.51	467,387.55	0.020
12,100	AMER HOME PROD CORP C	08-13-99	CORRESPONDENT SERVIC	0.05	605.00	41.20	498,555.09	0.022
24,600	AMER HOME PROD CORP C	09-09-99	GOLDMAN SACHS & COMP	0.05	1,230.00	39.03	960,017.46	0.023
5,300	AMER ON-LINE COM	08-05-99	LEHMAN BROTHERS INC	0.05	265.00	80.05	424,265.00	0.000

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
42,900	BAKER HUGHES INC COM	09-23-99	LEWCO SECURITIES	0.05	2,145.00	28.82	1,236,253.59	0.015
51,500	BAKER HUGHES INC COM	09-24-99	LEHMAN BROTHERS INC	0.05	2,575.00	28.52	1,468,599.75	0.016
12,800	CARDINAL HLTH INC	08-02-99	SMITH BARNEY INC	0.05	640.00	69.67	891,833.60	0.001
5,600	CARDINAL HLTH INC	08-03-99	SMITH BARNEY INC	0.05	330.00	69.96	461,749.86	0.001
6,700	CARDINAL HLTH INC	08-12-99	MONTGOMERY SECURITIE	0.05	335.00	64.43	431,671.62	0.001
2,300	CARDINAL HLTH INC	08-13-99	MONTGOMERY SECURITIE	0.05	115.00	64.11	147,447.02	0.001
1,600	CARDINAL HLTH INC	08-16-99	MONTGOMERY SECURITIE	0.05	80.00	64.15	102,647.68	0.001
7,200	CARDINAL HLTH INC	09-16-99	BLAIR, WILLIAM & CO	0.05	360.00	58.44	420,762.96	0.001
9,300	CARDINAL HLTH INC	09-16-99	BERNSTEIN, SANFORD C	0.05	465.00	57.16	531,601.95	0.001
75,300	COMCAST CORP CL A SPL	09-24-99	SMITH BARNEY INC	0.00	0.00	33.79	2,544,379.47	0.002
32,100	COMCAST CORP CL A SPL	09-28-99	BEAR, STEARNS, SECUR	0.00	0.00	33.50	1,075,350.00	0.002
6,400	DEERE & CO COM	08-09-99	CORRESPONDENT SERVIC	0.05	320.00	39.45	252,487.68	0.022
2,200	DEERE & CO COM	08-10-99	CORRESPONDENT SERVIC	0.05	110.00	38.45	84,595.50	0.022
15,800	DELL COMPUTER CORP CO	08-03-99	INSTINET	0.04	632.00	39.78	628,593.52	0.000
12,500	FOREST LAB INC COM	09-24-99	WEEDEN AND & CO	0.05	625.00	42.81	535,143.75	0.000
7,000	FOREST LAB INC COM	09-27-99	WEEDEN AND & CO	0.05	350.00	43.05	301,350.00	0.000
5,700	FOREST LAB INC COM	09-28-99	WEEDEN AND & CO	0.05	285.00	43.27	246,655.53	0.000
6,300	FOREST LAB INC COM	09-30-99	BAIRD, ROBERT W & CO	0.06	378.00	41.98	264,482.19	0.000
6,300	FOREST LAB INC COM	09-30-99	BAIRD, ROBERT W & CO	0.06	378.00	41.98	264,482.19	0.000
58,900	GOLDMAN SACHS GROUP I	09-24-99	LEHMAN BROTHERS INC	0.06	3,534.00	62.01	3,652,553.92	0.007
25,700	LOCKHEED MARTIN CORP	08-11-99	SMITH BARNEY INC	0.05	1,285.00	35.99	924,978.98	0.024
21,000	MCKESSON HBOC INC CO	09-23-99	PRUDENTIAL SECURITIE	0.05	1,050.00	31.08	652,707.30	0.007

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
66,100	MCKESSON HBOC INC COM	09-24-99	PRUDENTIAL SECURITIE	0.05	3,305.00	30.03	1,984,883.85	0.007
146,700	MONSANTO CO COM	09-24-99	MERRILL LYNCH PIERCE	0.06	8,802.00	34.75	5,098,279.77	0.003
27,900	ORACLE CORP COM	09-15-99	GOLDMAN SACHS & COMP	0.00	0.00	41.83	1,167,093.27	0.000
12,300	ORACLE CORP COM	09-16-99	GOLDMAN SACHS & COMP	0.00	0.00	41.97	516,250.68	0.000
18,400	ORACLE CORP COM	09-17-99	GOLDMAN SACHS & COMP	0.00	0.00	43.48	800,041.20	0.000
3,400	ORACLE CORP COM	09-20-99	GOLDMAN SACHS & COMP	0.00	0.00	43.54	148,041.78	0.000
3,700	ORACLE CORP COM	09-22-99	INSTINET	0.04	148.00	44.25	163,729.81	0.000
3,700	ORACLE CORP COM	09-23-99	INSTINET	0.04	148.00	45.32	167,685.48	0.000
50,400	PEPSICO INC COM	08-31-99	BEAR, STEARNS, SECUR	0.05	2,520.00	34.17	1,722,374.64	0.015
37,800	PEPSICO INC COM	09-01-99	BEAR, STEARNS, SECUR	0.05	1,890.00	33.96	1,283,824.08	0.015
7,600	RAMBUS INC DEL COM	08-19-99	J.P. MORGAN SECURITI	0.00	0.00	84.25	640,269.60	0.000
5,900	RAMBUS INC DEL COM	08-20-99	J.P. MORGAN SECURITI	0.00	0.00	86.18	508,432.50	0.000
5,900	RAMBUS INC DEL COM	09-01-99	J.P. MORGAN SECURITI	0.00	0.00	94.74	558,991.37	0.000
7,000	RAMBUS INC DEL COM	09-02-99	J.P. MORGAN SECURITI	0.00	0.00	85.71	599,937.10	0.000
15,900	RAMBUS INC DEL COM	09-24-99	INSTINET	0.04	636.00	76.35	1,214,012.70	0.000
16,000	RAYTHEON CO CL A COM	09-20-99	GARDNER RECH & CO,	0.05	800.00	48.71	779,326.40	0.016
14,400	SCHERING-PLOUGH CORP	09-29-99	ROBINSON HUMPHREY/AM	0.05	720.00	42.62	613,702.08	0.011
11,000	USX - MARATHON GROUP	09-07-99	LEWCO SECURITIES	0.06	660.00	31.56	347,160.00	0.026
5,600	USX - MARATHON GROUP	09-08-99	ABN AMRO SECURITIES	0.06	336.00	31.99	179,164.16	0.026
10,000	USX - MARATHON GROUP	09-13-99	CORRESPONDENT SERVIC	0.06	600.00	32.05	320,533.00	0.026
13,700	USX - MARATHON GROUP	09-14-99	CORRESPONDENT SERVIC	0.06	822.00	32.06	439,180.90	0.026
26,500	USX - MARATHON GROUP	09-15-99	CORRESPONDENT SERVIC	0.06	1,590.00	31.93	846,150.30	0.026

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
10,200	USX - MARATHON GROUP	09-16-99	CORRESPONDENT SERVIC	0.06	612.00	32.03	326,745.78	0.026
4,200	USX - MARATHON GROUP	09-17-99	CORRESPONDENT SERVIC	0.06	252.00	31.99	134,341.62	0.026
10,400	USX - MARATHON GROUP	09-20-99	CORRESPONDENT SERVIC	0.06	624.00	31.99	332,650.24	0.026
7,700	WARNER LAMBERT CO CO	08-12-99	MERRILL LYNCH PIERCE	0.05	385.00	62.90	484,330.00	0.012
8,100	WARNER LAMBERT CO CO	08-19-99	BERNSTEIN, SANFORD C	0.05	405.00	64.05	518,805.00	0.012
							42,374,887.27	
1,035,100								

BRINSON PRNTS EQUITY

25,600	CENT & S W CORP COM	08-11-99	PAIN WEBBER INC	0.06	1,536.00	22.06	564,736.00	0.078
2,800	CENT & S W CORP COM	08-12-99	PAIN WEBBER INC	0.05	140.00	21.70	60,748.24	0.080
800	CENT & S W CORP COM	08-16-99	PAIN WEBBER INC	0.05	40.00	21.54	17,234.00	0.080
1,000	CENT & S W CORP COM	08-17-99	PAIN WEBBER INC	0.05	50.00	21.43	21,425.00	0.081
3,600	CENT & S W CORP COM	08-18-99	PAIN WEBBER INC	0.06	216.00	21.56	77,609.88	0.080
2,400	CENT & S W CORP COM	08-23-99	PAIN WEBBER INC	0.06	144.00	22.06	52,942.32	0.078
500	CENT & S W CORP COM	08-26-99	PAIN WEBBER INC	0.05	25.00	22.94	11,470.40	0.075
2,000	CENT & S W CORP COM	08-30-99	PAIN WEBBER INC	0.06	120.00	23.19	46,370.00	0.075
4,800	CENT & S W CORP COM	08-31-99	GOLDMAN SACHS & COMP	0.05	240.00	22.80	109,416.96	0.076
21,500	CENT & S W CORP COM	09-01-99	GOLDMAN SACHS & COMP	0.05	1,075.00	22.79	490,034.45	0.076
4,400	CENT & S W CORP COM	09-02-99	GOLDMAN SACHS & COMP	0.05	220.00	22.43	98,670.00	0.077
3,800	CENT & S W CORP COM	09-08-99	GOLDMAN SACHS & COMP	0.05	190.00	22.29	84,711.50	0.078
800	CENT & S W CORP COM	09-10-99	GOLDMAN SACHS & COMP	0.05	40.00	22.30	17,840.00	0.078

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,400	CENT & S W CORP COM	09-14-99	GOLDMAN SACHS & COMP	0.05	120.00	22.30	53,520.00	0.078
2,800	CENT & S W CORP COM	09-16-99	GOLDMAN SACHS & COMP	0.05	140.00	22.02	61,668.60	0.079
2,500	CENT & S W CORP COM	09-23-99	GOLDMAN SACHS & COMP	0.05	125.00	21.75	54,375.25	0.079
5,100	CENT & S W CORP COM	09-24-99	GOLDMAN SACHS & COMP	0.05	255.00	21.55	109,905.00	0.080
4,700	COMPAQ COMPUTER CORP	08-10-99	LEWCO SECURITIES	0.05	235.00	22.34	104,991.89	0.004
5,600	COMPAQ COMPUTER CORP	08-11-99	LEWCO SECURITIES	0.05	280.00	22.55	126,283.36	0.004
7,900	COMPAQ COMPUTER CORP	08-12-99	LEWCO SECURITIES	0.05	395.00	23.38	184,714.64	0.004
12,800	COMPAQ COMPUTER CORP	08-13-99	LEWCO SECURITIES	0.06	768.00	23.22	297,227.52	0.004
2,700	COMPAQ COMPUTER CORP	08-16-99	LEWCO SECURITIES	0.05	135.00	23.37	63,101.43	0.004
33,500	COMPAQ COMPUTER CORP	08-19-99	CITATION GROUP	0.05	1,675.00	23.80	797,300.00	0.004
8,500	COMPAQ COMPUTER CORP	09-02-99	ISI GROUP INC.	0.05	425.00	23.00	195,517.85	0.004
9,900	COMPAQ COMPUTER CORP	09-03-99	SCHWAB, CHARLES	0.05	495.00	23.42	231,862.95	0.004
6,300	COMPAQ COMPUTER CORP	09-07-99	SCHWAB, CHARLES	0.05	315.00	23.13	145,739.79	0.004
35,600	COMPAQ COMPUTER CORP	09-15-99	CITATION GROUP	0.05	1,780.00	23.75	845,624.60	0.004
3,900	COMPUWARE CORP COM	08-26-99	DONALDSON LUFKIN & J	0.00	0.00	31.05	121,101.24	0.000
4,200	COMPUWARE CORP COM	08-27-99	DONALDSON LUFKIN & J	0.00	0.00	30.63	128,625.00	0.000
1,200	COMPUWARE CORP COM	08-30-99	DONALDSON LUFKIN & J	0.00	0.00	30.50	36,600.00	0.000
8,400	COMPUWARE CORP COM	08-31-99	DONALDSON LUFKIN & J	0.00	0.00	30.25	254,067.24	0.000
8,000	COMPUWARE CORP COM	09-01-99	DONALDSON LUFKIN & J	0.00	0.00	30.29	242,320.80	0.000
6,300	COMPUWARE CORP COM	09-02-99	GOLDMAN SACHS & COMP	0.00	0.00	29.51	185,941.98	0.000
5,100	COMPUWARE CORP COM	09-03-99	GOLDMAN SACHS & COMP	0.00	0.00	29.62	151,055.88	0.000
4,800	COMPUWARE CORP COM	09-07-99	GOLDMAN SACHS & COMP	0.00	0.00	29.49	141,533.28	0.000

BRINSON PRNTS EQUITY

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,100	COMPUWARE CORP COM	09-09-99	GOLDMAN SACHS & COMP	0.00	0.00	29.85	62,685.00	0.000
2,100	COMPUWARE CORP COM	09-10-99	DONALDSON LUFKIN & J	0.00	0.00	30.50	64,050.00	0.000
500	COMPUWARE CORP COM	09-10-99	INVESTMENT TECHNOLOG	0.02	10.00	30.55	15,275.65	0.000
3,200	COMPUWARE CORP COM	09-13-99	DONALDSON LUFKIN & J	0.00	0.00	30.77	98,453.44	0.000
500	COMPUWARE CORP COM	09-15-99	DONALDSON LUFKIN & J	0.00	0.00	32.77	16,382.80	0.000
4,300	COMPUWARE CORP COM	09-16-99	DONALDSON LUFKIN & J	0.00	0.00	31.22	134,263.63	0.000
2,700	COMPUWARE CORP COM	09-17-99	DONALDSON LUFKIN & J	0.00	0.00	32.03	86,469.66	0.000
200	DOMINION RES INC VA C	08-02-99	MERRILL LYNCH PIERCE	0.05	10.00	44.67	8,933.16	0.057
400	DOMINION RES INC VA C	08-26-99	MERRILL LYNCH PIERCE	0.05	20.00	46.99	18,795.00	0.054
800	DOMINION RES INC VA C	08-27-99	FRANK RUSSELL SEC/BR	0.05	40.00	46.91	37,527.12	0.055
5,100	DOMINION RES INC VA C	08-30-99	INVESTMENT TECHNOLOG	0.03	153.00	46.49	237,100.02	0.055
800	DOMINION RES INC VA C	08-31-99	WEEDEN AND & CO	0.06	48.00	46.31	37,048.00	0.055
5,200	DOMINION RES INC VA C	09-01-99	WEEDEN AND & CO	0.05	260.00	46.18	240,132.88	0.055
2,000	DOMINION RES INC VA C	09-02-99	WEEDEN AND & CO		100.00	45.51	91,027.20	0.056
1,600	DOMINION RES INC VA C	09-03-99	WEEDEN AND & CO		80.00	46.25	73,995.84	0.055
1,200	DOMINION RES INC VA C	09-08-99	WEEDEN AND & CO		60.00	45.34	54,412.08	0.056
900	DOMINION RES INC VA C	09-09-99	JEFFERIES & COMPANY		45.00	45.30	40,768.56	0.056
1,000	DOMINION RES INC VA C	09-13-99	INVESTMENT TECHNOLOG		20.00	46.08	46,082.50	0.055
1,800	DOMINION RES INC VA C	09-14-99	PRUDENTIAL SECURITIE		90.00	46.36	83,452.50	0.055
4,500	DOMINION RES INC VA C	09-16-99	SMITH BARNEY INC		225.00	46.04	207,171.90	0.056
4,500	DOMINION RES INC VA C	09-20-99	SMITH BARNEY INC		225.00	46.54	209,450.70	0.055
7,500	DOMINION RES INC VA C	09-21-99	SMITH BARNEY INC		375.00	46.05	345,375.00	0.056

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
4,700	DOMINION RES INC VA C	09-22-99	PRUDENTIAL SECURITIE		235.00	46.05	216,452.86	0.056
3,200	EMERSON ELEC CO COM	09-02-99	GOLDMAN SACHS & COMP		160.00	63.04	201,740.80	0.022
1,000	EMERSON ELEC CO COM	09-03-99	GOLDMAN SACHS & COMP		50.00	64.68	64,675.00	0.022
2,100	EMERSON ELEC CO COM	09-07-99	GOLDMAN SACHS & COMP		105.00	64.55	135,553.11	0.022
1,400	EMERSON ELEC CO COM	09-08-99	GOLDMAN SACHS & COMP		70.00	64.65	90,509.58	0.022
1,600	EMERSON ELEC CO COM	09-09-99	GOLDMAN SACHS & COMP		80.00	64.62	103,388.48	0.022
900	EMERSON ELEC CO COM	09-10-99	INSTINET		9.00	64.70	58,227.75	0.022
1,600	EMERSON ELEC CO COM	09-10-99	GOLDMAN SACHS & COMP		80.00	64.67	103,476.96	0.022
1,000	EMERSON ELEC CO COM	09-13-99	GOLDMAN SACHS & COMP		50.00	64.62	64,623.40	0.022
2,500	EMERSON ELEC CO COM	09-14-99	DONALDSON LUFKIN & J		125.00	65.00	162,509.75	0.021
1,200	EMERSON ELEC CO COM	09-15-99	DONALDSON LUFKIN & J		60.00	65.52	78,618.24	0.021
2,000	EMERSON ELEC CO COM	09-16-99	DONALDSON LUFKIN & J		100.00	65.14	130,277.20	0.021
1,400	EMERSON ELEC CO COM	09-20-99	DONALDSON LUFKIN & J		70.00	65.00	91,001.12	0.021
1,800	EMERSON ELEC CO COM	09-21-99	GOLDMAN SACHS & COMP		90.00	64.66	116,382.06	0.022
2,800	EMERSON ELEC CO COM	09-21-99	INVESTMENT TECHNOLOG		56.00	64.69	181,127.80	0.022
1,600	EMERSON ELEC CO COM	09-22-99	INVESTMENT TECHNOLOG		32.00	64.10	102,566.24	0.022
13,400	EMERSON ELEC CO COM	09-22-99	DONALDSON LUFKIN & J		670.00	63.71	853,664.42	0.022
400	EMERSON ELEC CO COM	09-22-99	GOLDMAN SACHS & COMP		20.00	64.53	25,811.72	0.022
1,600	FDX CORP COM STK	09-02-99	INSTINET		16.00	44.07	70,516.00	0.000
9,600	FDX CORP COM STK	09-02-99	INTERSTATE/JOHNSON L		480.00	43.52	417,771.84	0.000
1,000	FDX CORP COM STK	09-03-99	INVESTMENT TECHNOLOG		20.00	45.02	45,022.90	0.000
5,100	FDX CORP COM STK	09-03-99	LEHMAN BROTHERS INC		255.00	45.26	230,826.51	0.000

BRINSON PRNTS EQUITY

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,000	FDX CORP COM STK	09-07-99	LEHMAN BROTHERS INC		50.00	45.26	45,260.10	0.000
3,000	FDX CORP COM STK	09-08-99	INSTINET		30.00	44.89	134,655.00	0.000
1,800	FDX CORP COM STK	09-08-99	LEHMAN BROTHERS INC		90.00	46.60	83,888.82	0.000
3,200	FDX CORP COM STK	09-09-99	LEHMAN BROTHERS INC		160.00	46.47	148,693.76	0.000
3,100	FDX CORP COM STK	09-10-99	LEHMAN BROTHERS INC		155.00	46.45	143,983.22	0.000
5,700	FDX CORP COM STK	09-13-99	LEWCO SECURITIES		285.00	45.24	257,892.51	0.000
19,200	FDX CORP COM STK	09-16-99	CITATION GROUP		960.00	38.27	734,705.28	0.000
14,800	ILL TOOL WKS INC COM	09-13-99	BERNSTEIN, SANFORD C		740.00	73.17	1,082,975.20	0.009
5,800	ILL TOOL WKS INC COM	09-14-99	BERNSTEIN, SANFORD C		290.00	72.18	418,663.14	0.009
5,600	ILL TOOL WKS INC COM	09-15-99	BERNSTEIN, SANFORD C		280.00	71.40	399,859.04	0.010
4,800	ILL TOOL WKS INC COM	09-16-99	BERNSTEIN, SANFORD C		240.00	69.95	335,766.72	0.010
8,700	ILL TOOL WKS INC COM	09-21-99	CITATION GROUP		435.00	74.55	648,573.69	0.009
7,600	ILL TOOL WKS INC COM	09-23-99	CITATION GROUP		380.00	74.30	564,676.96	0.009
200	ILL TOOL WKS INC COM	09-28-99	CITATION GROUP		10.00	72.36	14,471.96	0.009
9,300	LILLY ELI & CO COM	08-26-99	J.P. MORGAN SECURITI		465.00	76.26	709,205.91	0.013
16,000	LILLY ELI & CO COM	09-01-99	CITATION GROUP		800.00	75.22	1,203,579.20	0.013
10,300	MATTEL INC COM	08-26-99	LEWCO SECURITIES		618.00	22.11	227,688.71	0.016
6,900	MATTEL INC COM	08-27-99	LEWCO SECURITIES		414.00	22.09	152,425.83	0.016
1,800	MATTEL INC COM	08-30-99	LEWCO SECURITIES		90.00	21.78	39,200.04	0.016
2,100	MATTEL INC COM	08-31-99	INSTINET		21.00	21.64	45,433.50	0.016
5,700	MATTEL INC COM	08-31-99	LEWCO SECURITIES		285.00	21.45	122,288.94	0.016
6,000	MATTEL INC COM	09-01-99	LEWCO SECURITIES		360.00	21.44	128,623.80	0.016

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
12,600	MATTEL INC COM	09-15-99	CITATION GROUP		630.00	23.28	293,322.96	0.015
10,700	MATTEL INC COM	09-16-99	CITATION GROUP		535.00	23.05	246,615.74	0.015
18,800	MATTEL INC COM	09-17-99	CITATION GROUP		940.00	23.40	439,861.72	0.015
32,800	NORFOLK SOUTHN CORP C	08-12-99	CAPITAL INSTITUTIONA		1,640.00	27.71	908,766.64	0.028
11,800	NORFOLK SOUTHN CORP C	08-13-99	GOLDMAN SACHS & COMP		590.00	27.74	327,302.50	0.028
6,600	U S WEST INC NEW COM	09-23-99	BEAR, STEARNS, SECUR		330.00	55.36	365,383.92	0.038
3,900	U S WEST INC NEW COM	09-23-99	JEFFERIES & COMPANY		78.00	55.68	217,137.57	0.038
1,500	U S WEST INC NEW COM	09-24-99	BEAR, STEARNS, SECUR		75.00	54.35	81,518.70	0.039
4,900	U S WEST INC NEW COM	09-27-99	BEAR, STEARNS, SECUR		245.00	54.77	268,367.12	0.039
2,100	U S WEST INC NEW COM	09-28-99	BERNSTEIN, SANFORD C		105.00	54.19	113,805.09	0.039
2,100	U S WEST INC NEW COM	09-29-99	BERNSTEIN, SANFORD C		105.00	55.63	116,815.86	0.038
3,800	U S WEST INC NEW COM	09-30-99	INVESTMENT TECHNOLOG		76.00	55.83	212,163.50	0.038
6,600	U S WEST INC NEW COM	09-30-99	WEEDEN AND & CO		330.00	56.23	371,120.64	0.038
631,800							23,544,576.72	

HARRIS INVT MGT

8,125	CDN PAC LTD NEW COM	08-05-99	DONALDSON LUFKIN & J		487.50	24.62	199,998.50	0.015
44,800	CDN PAC LTD NEW COM	08-06-99	INVESTMENT TECHNOLOG		896.00	24.86	1,113,898.24	0.015
8,875	CDN PAC LTD NEW COM	08-09-99	MERRILL LYNCH PIERCE		532.50	24.99	221,816.43	0.015
3,200	CDN PAC LTD NEW COM	08-09-99	INVESTMENT TECHNOLOG		64.00	25.05	80,164.16	0.015
10,000	#REORG MOBIL CORP COM	08-05-99	GARDNER RECH & CO.		600.00	104.62	1,046,225.00	0.021

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
4,800	APPLIED MATERIALS INC	08-05-99	INSTINET		240.00	71.86	344,940.00	0.000
3,500	AT & T CORP COM STK	08-05-99	GARDNER RECH & CO.		210.00	50.25	175,866.25	0.017
4,700	CHAMPION INTL CORP CO	08-05-99	BRIDGE TRADING COMPA		282.00	59.95	281,757.48	0.006
18,100	CHAMPION INTL CORP CO	08-06-99	BRIDGE TRADING COMPA		1,086.00	59.75	1,081,558.26	0.006
17,100	CHAMPION INTL CORP CO	08-06-99	INVESTMENT TECHNOLOG		342.00	60.08	1,027,410.75	0.006
6,300	CHAMPION INTL CORP CO	08-09-99	BRIDGE TRADING COMPA		378.00	58.82	370,591.20	0.006
2,900	CHAMPION INTL CORP CO	08-11-99	BRIDGE TRADING COMPA		174.00	60.56	175,622.26	0.006
4,200	CHAMPION INTL CORP CO	08-12-99	BRIDGE TRADING COMPA		252.00	61.56	258,552.00	0.006
3,700	CHAMPION INTL CORP CO	08-13-99	BRIDGE TRADING COMPA		222.00	61.53	227,677.28	0.006
1,000	CHAMPION INTL CORP CO	08-16-99	BRIDGE TRADING COMPA		60.00	61.51	61,507.90	0.006
4,000	CIGNA CORP COM	08-05-99	GARDNER RECH & CO.		240.00	84.87	339,490.00	0.014
14,800	CNF TRANSN INC COM ST	09-15-99	MORGAN STANLEY & CO		888.00	43.41	642,494.64	0.009
3,500	CNF TRANSN INC COM ST	09-16-99	INVESTMENT TECHNOLOG		70.00	42.33	148,163.75	0.009
15,800	CNF TRANSN INC COM ST	09-16-99	MORGAN STANLEY & CO		948.00	42.55	672,259.98	0.009
8,900	CNF TRANSN INC COM ST	09-17-99	MORGAN STANLEY & CO		534.00	42.60	379,152.46	0.009
2,500	CNF TRANSN INC COM ST	09-21-99	MORGAN STANLEY & CO		150.00	42.37	105,931.25	0.009
12,100	CNF TRANSN INC COM ST	09-23-99	MORGAN STANLEY & CO		726.00	39.89	482,676.26	0.010
10,000	DEAN FOODS CO COM	09-03-99	CANTOR FITZGERALD &		600.00	41.00	409,975.00	0.021
25,000	DEAN FOODS CO COM	09-07-99	CANTOR FITZGERALD &		1,500.00	40.72	1,018,070.00	0.021
35,000	FMC CORP COM (NEW)	09-08-99	MESIROW FINANCIAL IN		2,100.00	58.06	2,032,100.00	0.000
49,200	GOODRICH B F CO COM	09-09-99	INVESTMENT TECHNOLOG		984.00	39.25	1,931,026.20	0.028
22,800	GOODRICH B F CO COM	09-10-99	INVESTMENT TECHNOLOG		456.00	39.27	895,449.48	0.028

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
9,500	GRACE W R & CO DEL NE	08-05-99	INVESTMENT TECHNOLOG		190.00	18.80	178,612.35	0.000
1,100	GRACE W R & CO DEL NE	08-05-99	CAPITAL INSTITUTIONA		66.00	18.93	20,820.25	0.000
2,200	GRACE W R & CO DEL NE	08-06-99	INVESTMENT TECHNOLOG		44.00	18.80	41,362.86	0.000
11,000	GRACE W R & CO DEL NE	08-06-99	CAPITAL INSTITUTIONA		660.00	19.01	209,119.90	0.000
6,700	GRACE W R & CO DEL NE	08-09-99	WEEDEN AND & CO		402.00	19.19	128,539.50	0.000
1,100	GRACE W R & CO DEL NE	08-10-99	INVESTMENT TECHNOLOG		22.00	18.96	20,853.25	0.000
5,600	GRACE W R & CO DEL NE	08-11-99	WEEDEN AND & CO		336.00	19.14	107,193.52	0.000
700	GRACE W R & CO DEL NE	08-11-99	INVESTMENT TECHNOLOG		14.00	19.05	13,335.91	0.000
22,800	GRACE W R & CO DEL NE	08-12-99	WEEDEN AND & CO		1,368.00	20.24	461,581.44	0.000
5,500	GRACE W R & CO DEL NE	08-12-99	INVESTMENT TECHNOLOG		110.00	20.46	112,507.45	0.000
10,600	GRACE W R & CO DEL NE	08-16-99	WEEDEN AND & CO		636.00	20.31	215,267.98	0.000
27,000	HEWLETT-PACKARD CO CO	09-08-99	CAPITAL INSTITUTIONA		1,620.00	109.80	2,964,683.70	0.005
53,000	JONES APPAREL GROUP I	09-08-99	CITATION GROUP		3,180.00	28.59	1,515,052.70	0.000
20,000	LEHMAN BROS HLDGS INC	09-08-99	CAPITAL INSTITUTIONA		1,200.00	57.53	1,150,550.00	0.006
54,000	MIDAMERICAN ENERGY HL	09-02-99	FIRST BOSTON CORPORA		3,240.00	28.19	1,521,990.00	0.000
9,500	MIDAMERICAN ENERGY HL	09-03-99	FIRST BOSTON CORPORA		570.00	28.81	273,695.00	0.000
4,100	MIDAMERICAN ENERGY HL	09-07-99	FIRST BOSTON CORPORA		246.00	28.84	118,227.60	0.000
13,500	MIDAMERICAN ENERGY HL	09-08-99	FIRST BOSTON CORPORA		810.00	29.06	392,257.35	0.000
12,900	MIDAMERICAN ENERGY HL	09-10-99	INSTINET		516.00	30.18	389,337.48	0.000
43,700	MODIS PROFESSIONAL SV	09-07-99	CORRESPONDENT SERVIC		2,622.00	15.15	662,168.62	0.000
42,300	MODIS PROFESSIONAL SV	09-08-99	CORRESPONDENT SERVIC		2,538.00	15.41	651,775.32	0.000
4,000	MORGAN STANLEY DEAN W	08-05-99	GARDNER RECH & CO.		240.00	87.56	350,240.00	0.018

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PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
31,400	PAINE WEBBER GROUP IN	08-06-99	BERNSTEIN, SANFORD C		1,884.00	38.90	1,221,551.06	0.011
3,700	PAINE WEBBER GROUP IN	08-06-99	INVESTMENT TECHNOLOG		74.00	38.86	143,785.70	0.011
5,700	PAINE WEBBER GROUP IN	08-09-99	WEEDEN AND & CO		342.00	39.44	224,779.50	0.011
500	PAINE WEBBER GROUP IN	08-09-99	INVESTMENT TECHNOLOG		10.00	39.29	19,646.95	0.011
8,000	PAINE WEBBER GROUP IN	08-10-99	BERNSTEIN, SANFORD C		480.00	38.18	305,446.40	0.011
5,700	PAINE WEBBER GROUP IN	08-11-99	BERNSTEIN, SANFORD C		342.00	38.92	221,840.58	0.011
13,700	REYNOLDS & REYNOLDS C	08-05-99	INVESTMENT TECHNOLOG		274.00	21.91	300,172.48	0.020
1,000	REYNOLDS & REYNOLDS C	08-06-99	CAPITAL INSTITUTIONA		60.00	22.06	22,060.00	0.019
21,400	REYNOLDS & REYNOLDS C	08-09-99	CAPITAL INSTITUTIONA		1,284.00	22.31	477,434.00	0.019
8,900	REYNOLDS & REYNOLDS C	08-10-99	CAPITAL INSTITUTIONA		534.00	21.87	194,622.53	0.020
56,000	REYNOLDS & REYNOLDS C	09-03-99	DEUTSCHE BANK SECURI		3,360.00	22.51	1,260,369.60	0.019
6,800	SPRINT CORP COM	08-05-99	GARDNER RECH & CO.		408.00	50.25	341,683.00	0.009
26,800	TEXACO INC COM	08-05-99	BEAR, STEARNS, SECUR		1,608.00	63.78	1,709,384.40	0.028
14,400	TEXACO INC COM	08-06-99	BEAR, STEARNS, SECUR		864.00	63.31	911,698.56	0.028
8,400	TEXACO INC COM	08-09-99	BEAR, STEARNS, SECUR		504.00	63.93	536,976.72	0.028
5,400	TEXACO INC COM	08-10-99	BEAR, STEARNS, SECUR		324.00	64.36	347,566.68	0.027
18,000	WELLPOINT HLTH NETWO	09-08-99	CITATION GROUP		1,080.00	73.96	1,331,217.00	0.000
941,500							36,793,782.07	

NEW AMSTERDAM

16,000	CISCO SYS INC COM	08-26-99	DONALDSON LUFKIN & J		0.00	69.78	1,116,404.80	0.000
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NEW AMSTERDAM

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
19,900	CISCO SYS INC COM	09-24-99	BEAR, STEARNS, SECUR		0.00	68.35	1,360,226.69	0.000
4,800	GEN MILLS INC COM	08-25-99	WARBURG DILLON READ		240.00	84.48	405,500.16	0.013
1,500	GEN MILLS INC COM	08-26-99	WARBURG DILLON READ		75.00	84.89	127,335.45	0.012
1,600	GEN MILLS INC COM	08-27-99	WARBURG DILLON READ		80.00	85.86	137,380.00	0.012
15,100	GEN MILLS INC COM	08-30-99	WARBURG DILLON READ		755.00	85.38	1,289,281.79	0.012
15,100	GEN MILLS INC COM	09-16-99	LEWCO SECURITIES		755.00	83.79	1,265,204.84	0.013
15,800	SEALED AIR CORP NEW C	08-18-99	FACTSET DATA SYSTEMS		790.00	60.10	949,529.44	0.000
5,800	SEALED AIR CORP NEW C	08-19-99	FACTSET DATA SYSTEMS		290.00	60.04	348,236.06	0.000
9,900	SEALED AIR CORP NEW C	08-30-99	HOENIG & CO.		495.00	59.63	590,370.66	0.000
105,500							7,589,469.89	

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2,700	AMAZON COM INC COM	08-03-99	PRUDENTIAL SECURITIE		0.00	92.30	249,201.09	0.000
500	AMAZON COM INC COM	08-06-99	PRUDENTIAL SECURITIE		0.00	90.36	45,180.85	0.000
1,000	AMAZON COM INC COM	08-10-99	BEAR, STEARNS, SECUR		0.00	86.17	86,172.50	0.000
6,400	AVON PROD INC COM	08-24-99	CORRESPONDENT SERVIC		320.00	45.29	289,830.40	0.015
2,600	AVON PROD INC COM	08-30-99	CORRESPONDENT SERVIC		130.00	44.49	115,667.50	0.016
2,300	AVON PROD INC COM	08-31-99	CORRESPONDENT SERVIC		115.00	43.83	100,813.60	0.016
800	AVON PROD INC COM	09-07-99	MORGAN STANLEY & CO		48.00	41.06	32,848.00	0.017
2,800	CMGI INC ISIN #US1257	08-24-99	FURMAN SELZ MAGER DI		0.00	84.28	235,995.20	0.000
1,600	COMCAST CORP CL A SPL	09-29-99	DONALDSON LUFKIN & J		0.00	36.04	57,665.92	0.002

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,000	GLOBAL TELESYSTEMS GR	08-31-99	MORGAN STANLEY & CO		0.00	32.92	65,837.60	0.000
2,400	GO2NET INC COM	08-11-99	BEAR, STEARNS, SECUR		0.00	60.13	144,300.00	0.000
300	GO2NET INC COM	08-12-99	FURMAN SELZ MAGER DI		0.00	59.97	17,991.96	0.000
2,000	GO2NET INC COM	08-13-99	INSTINET		100.00	64.68	129,355.60	0.000
800	GO2NET INC COM	08-19-99	INSTINET		40.00	66.09	52,870.00	0.000
1,500	GO2NET INC COM	08-24-99	FURMAN SELZ MAGER DI		0.00	69.66	104,488.95	0.000
800	GO2NET INC COM	08-25-99	BEAR, STEARNS, SECUR		0.00	68.14	54,512.48	0.000
1,700	GO2NET INC COM	08-26-99	BEAR, STEARNS, SECUR		0.00	69.60	118,317.11	0.000
1,200	GO2NET INC COM	09-29-99	PRUDENTIAL SECURITIE		0.00	65.02	78,024.96	0.000
3,000	IMMUNEX CORP NEW COM	08-11-99	SMITH BARNEY INC		0.00	110.06	330,186.30	0.000
4,300	IMMUNEX CORP NEW COM	09-15-99	MORGAN STANLEY & CO		0.00	48.37	207,972.08	0.000
900	JUNIPER NETWORKS INC	08-19-99	ROBERTSON STEPHENS &		0.00	207.38	186,637.50	0.000
900	JUNIPER NETWORKS INC	09-15-99	INSTINET		45.00	186.82	168,137.10	0.000
3,200	MEDIMMUNE INC COM	09-08-99	PRUDENTIAL SECURITIE		0.00	111.26	356,024.96	0.000
4,400	MEDIMMUNE INC COM	09-17-99	MORGAN STANLEY & CO		0.00	107.89	474,701.92	0.000
700	MEDIMMUNE INC COM	09-22-99	PIPER JAFFRAY INC		0.00	103.74	72,620.80	0.000
2,100	NTL INC COM	08-17-99	DONALDSON LUFKIN & J		0.00	98.68	207,226.74	0.000
1,000	NTL INC COM	08-18-99	SMITH BARNEY INC		0.00	99.75	99,750.00	0.000
2,800	VOICESTREAM WIRELESS	08-26-99	PRUDENTIAL SECURITIE		0.00	42.84	119,948.92	0.000
2,700	WESTN WIRELESS CORP C	09-16-99	DONALDSON LUFKIN & J		0.00	48.34	130,520.43	0.000
59,400							4,332,800.47	

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
500	AVALONBAY CMNTYS INC	08-04-99	GREEN STREET ADVISOR		25.00	33.86	16,931.25	0.061
4,300	BSTN PPTYS INC COM ST	08-04-99	GREEN STREET ADVISOR		215.00	34.05	146,415.00	0.052
8,900	CBL & ASSOC PPTYS INC	08-05-99	GREEN STREET ADVISOR		445.00	24.74	220,163.75	0.078
2,200	CBL & ASSOC PPTYS INC	08-12-99	GREEN STREET ADVISOR		110.00	24.80	54,560.00	0.078
2,400	DEVELOPERS DIVERSIFIE	08-04-99	GREEN STREET ADVISOR		120.00	14.93	35,820.00	0.093
3,600	DUKE-WEEKS RLTY CORP	08-04-99	GREEN STREET ADVISOR		180.00	21.55	77,580.00	0.072
10,000	DUKE-WEEKS RLTY CORP	09-29-99	ALEX, BROWN & SONS,		500.00	19.16	191,632.00	0.081
14,000	DUKE-WEEKS RLTY CORP	09-30-99	GOLDMAN SACHS & COMP		700.00	19.28	269,850.00	0.080
5,300	EQTY RESDNTL PPTYS TR	08-04-99	GREEN STREET ADVISOR		265.00	40.99	217,233.75	0.074
-1,400	GEN GROWTH PPTYS INC	07-22-99	GREEN STREET ADVISOR		-70.00	33.23	-46,522.00	0.061
7,400	HOST MARRIOTT CORP CO	08-04-99	GREEN STREET ADVISOR		370.00	10.30	76,220.00	0.081
1,400	JDN RLTY CORP COM	08-04-99	GREEN STREET ADVISOR		70.00	20.93	29,295.00	0.075
2,000	JDN RLTY CORP COM	08-26-99	MORGAN STANLEY & CO		100.00	20.30	40,600.00	0.077
2,900	JDN RLTY CORP COM	08-31-99	MERRILL LYNCH PIERCE		174.00	20.12	58,355.25	0.078
1,800	JDN RLTY CORP COM	09-09-99	JEFFERIES & COMPANY		90.00	20.34	36,613.08	0.077
1,100	JDN RLTY CORP COM	09-10-99	EDWARDS. A.G.		55.00	20.30	22,330.00	0.077
5,300	KILROY RLTY CORP COM	08-30-99	MORGAN STANLEY & CO		265.00	22.28	118,102.55	0.075
2,200	KILROY RLTY CORP COM	09-02-99	PRUDENTIAL SECURITIE		110.00	22.55	49,610.00	0.074
4,600	KILROY RLTY CORP COM	09-03-99	DONALDSON LUFKIN & J		230.00	22.93	105,455.00	0.073
400	KILROY RLTY CORP COM	09-08-99	DONALDSON LUFKIN & J		20.00	22.93	9,170.00	0.073
2,100	KILROY RLTY CORP COM	09-30-99	PRUDENTIAL SECURITIE		105.00	20.29	42,603.75	0.082

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
900	KIMCO RLTY CORP COM	08-04-99	GREEN STREET ADVISOR		45.00	37.05	33,345.00	0.071
1,100	MACERICH CO	08-04-99	GREEN STREET ADVISOR		55.00	23.99	26,392.52	0.085
1,000	MACK CALI RLTY CORP C	08-30-99	GREEN STREET ADVISOR		50.00	27.74	27,737.50	0.083
1,200	MACK CALI RLTY CORP C	09-08-99	J.P. MORGAN SECURITI		60.00	27.68	33,210.00	0.083
2,000	PS BUSINESS PKS INC C	09-23-99	JEFFERIES & COMPANY		100.00	23.14	46,272.20	0.043
6,400	PS BUSINESS PKS INC C	09-24-99	JEFFERIES & COMPANY		320.00	23.10	147,851.52	0.043
7,400	PUB STORAGE INC COM	08-04-99	GREEN STREET ADVISOR		370.00	25.55	189,057.42	0.034
2,600	RECKSON ASSOCS RLTY C	08-04-99	GREEN STREET ADVISOR		130.00	22.36	58,142.50	0.066
5,500	RECKSON ASSOCS RLTY C	09-02-99	GREEN STREET ADVISOR		275.00	20.61	113,368.75	0.072
2,700	SIMON PPTY GROUP INC	08-20-99	LEGG MASON WOOD WALK		135.00	25.74	69,496.38	0.078
2,700	STARWOOD HOTELS & RES	08-04-99	GREEN STREET ADVISOR		135.00	26.24	70,841.25	0.022
5,000	STARWOOD HOTELS & RES	08-20-99	LEGG MASON WOOD WALK		250.00	26.65	133,225.00	0.022
1,000	STARWOOD HOTELS & RES	08-24-99	LEGG MASON WOOD WALK		50.00	26.13	26,128.10	0.022
1,100	STARWOOD HOTELS & RES	08-26-99	J.P. MORGAN SECURITI		55.00	25.97	28,563.15	0.023
5,300	STARWOOD HOTELS & RES	09-07-99	GREEN STREET ADVISOR		265.00	24.58	130,255.45	0.024
4,000	STARWOOD HOTELS & RES	09-29-99	LEGG MASON WOOD WALK		200.00	22.43	89,700.00	0.026
1,900	STARWOOD HOTELS & RES	09-30-99	LEGG MASON WOOD WALK		95.00	22.55	42,845.00	0.025
1,700	STORAGE USA INC COM	08-04-99	GREEN STREET ADVISOR		85.00	29.99	50,978.75	0.089
8,400	VORNADO RLTY TR COM	08-04-99	GREEN STREET ADVISOR		420.00	34.33	288,332.52	0.055
							3,377,761.39	
142,900								

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
6,600	ALLIED WASTE INDS INC	09-17-99	CHAPMAN CO.		330.00	12.62	83,264.94	0.000
4,400	CONAGRA INC COM	09-17-99	CHICAGO CORPORATION		220.00	24.91	109,596.52	0.032
2,800	DELTA AIR LINES INC C	09-17-99	US CLEARING INSTITUT		140.00	48.87	136,843.56	0.002
4,000	FIRST UN CORP COM ISI	08-13-99	US CLEARING INSTITUT		200.00	41.97	167,878.40	0.044
3,700	GILLETTE CO COM	09-17-99	FC FINANCIAL		185.00	41.79	154,622.63	0.014
20,000	HEALTHSOUTH CORP COM	09-08-99	US CLEARING INSTITUT	1,000.00		8.12	162,428.00	0.000
3,700	LOUISIANA-PACIFIC COR	09-10-99	US CLEARING INSTITUT		185.00	18.15	67,172.39	0.030
10,400	MCKESSON HBOC INC COM	08-05-99	US CLEARING INSTITUT		520.00	32.00	332,764.64	0.007
3,600	MCKESSON HBOC INC COM	08-17-99	GARDNER RECH & CO.		180.00	30.29	109,035.36	0.007
5,700	RITE AID CORP COM	08-13-99	US CLEARING INSTITUT		285.00	19.05	108,585.00	0.024
22,000	RITE AID CORP COM	09-23-99	FC FINANCIAL	1,100.00		11.89	261,553.60	0.038
6,600	SAKS INC COM	09-17-99	CHICAGO CORPORATION		330.00	16.30	107,580.00	0.000
300	SERVICE CORP INTL COM	08-13-99	US CLEARING INSTITUT		15.00	14.36	4,308.75	0.025
6,800	SERVICE CORP INTL COM	09-17-99	CHAPMAN CO.		340.00	13.19	89,673.64	0.027
2,400	SUN MICROSYSTEMS INC	08-31-99	US CLEARING INSTITUT		120.00	77.38	185,712.00	0.000
500	TYSON FOODS INC CL A	09-17-99	US CLEARING INSTITUT		25.00	16.17	8,084.00	0.009
-2,700	US BANCORP DEL INC CO	07-01-99	ESI SECURITIES CO.	-135.00		33.04	-89,201.25	0.023
2,000	US BANCORP DEL INC CO	08-17-99	US CLEARING INSTITUT		100.00	32.80	65,600.00	0.023
6,200	WASTE MGMT INC DEL CO	08-19-99	GARDNER RECH & CO.		310.00	22.73	140,951.42	0.000
4,900	WASTE MGMT INC DEL CO	08-26-99	US CLEARING INSTITUT		245.00	22.90	112,187.95	0.000
113,900							2,318,641.55	

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
500	BROOKFIELD PPTYS CORP	08-05-99	NEWCREST CAPITAL COR		25.00	11.84	5,918.10	0.020
500	BROOKFIELD PPTYS CORP	08-06-99	NEWCREST CAPITAL COR		25.00	11.87	5,933.75	0.020
600	BROOKFIELD PPTYS CORP	08-09-99	NEWCREST CAPITAL COR		30.00	11.75	7,050.00	0.020
700	BROOKFIELD PPTYS CORP	08-10-99	NEWCREST CAPITAL COR		35.00	11.67	8,168.58	0.020
2,600	BROOKFIELD PPTYS CORP	09-08-99	NEWCREST CAPITAL COR		130.00	11.81	30,706.00	0.020
800	TRIZEC HAHN CORP SUB	08-02-99	DB CLEARING SERVICES		40.00	18.52	14,814.48	0.018
9,100	#REORG BERKSHIRE RLTY	08-31-99	PAINE WEBBER INC		455.00	11.62	105,768.39	0.086
300	#REORG VISTANA INC CO	08-03-99	MERRILL LYNCH PIERCE		0.00	16.63	4,987.50	0.000
1,000	#REORG VISTANA INC CO	08-04-99	MERRILL LYNCH PIERCE		0.00	16.25	16,250.00	0.000
600	#REORG VISTANA INC CO	08-05-99	MERRILL LYNCH PIERCE		0.00	16.25	9,750.00	0.000
300	#REORG VISTANA INC CO	08-06-99	MERRILL LYNCH PIERCE		0.00	16.25	4,875.00	0.000
300	#REORG VISTANA INC CO	08-09-99	MERRILL LYNCH PIERCE		0.00	15.94	4,781.25	0.000
400	#REORG VISTANA INC CO	08-10-99	MERRILL LYNCH PIERCE		0.00	15.63	6,250.00	0.000
100	#REORG VISTANA INC CO	08-13-99	MERRILL LYNCH PIERCE		0.00	16.00	1,600.00	0.000
900	#REORG VISTANA INC CO	08-16-99	MERRILL LYNCH PIERCE		0.00	16.25	14,625.00	0.000
300	#REORG VISTANA INC CO	08-17-99	MERRILL LYNCH PIERCE		0.00	16.25	4,875.00	0.000
1,600	#REORG VISTANA INC CO	08-18-99	MERRILL LYNCH PIERCE		0.00	16.25	26,000.00	0.000
900	#REORG VISTANA INC CO	08-23-99	MERRILL LYNCH PIERCE		0.00	16.50	14,850.00	0.000
300	#REORG VISTANA INC CO	08-24-99	MERRILL LYNCH PIERCE		0.00	16.44	4,931.25	0.000
600	#REORG VISTANA INC CO	08-27-99	MERRILL LYNCH PIERCE		0.00	16.00	9,600.00	0.000
900	#REORG VISTANA INC CO	08-30-99	MERRILL LYNCH PIERCE		0.00	15.19	13,668.75	0.000
700	#REORG VISTANA INC CO	09-23-99	MERRILL LYNCH PIERCE		0.00	14.88	10,412.50	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
500	#REORG VISTANA INC CO	09-24-99	MERRILL LYNCH PIERCE		0.00	14.63	7,312.50	0.000
600	#REORG VISTANA INC CO	09-27-99	MERRILL LYNCH PIERCE		0.00	14.50	8,700.00	0.000
300	#REORG VISTANA INC CO	09-29-99	MERRILL LYNCH PIERCE		0.00	14.63	4,387.50	0.000
400	ARCHSTONE CMNTYS TR S	08-04-99	DB CLEARING SERVICES		20.00	21.08	8,433.32	0.073
400	ARCHSTONE CMNTYS TR S	08-05-99	DB CLEARING SERVICES		20.00	21.18	8,470.00	0.072
400	ARCHSTONE CMNTYS TR S	08-06-99	DB CLEARING SERVICES		20.00	21.18	8,470.00	0.072
500	ARCHSTONE CMNTYS TR S	08-09-99	GREEN STREET ADVISOR		25.00	21.05	10,525.00	0.073
500	ARCHSTONE CMNTYS TR S	08-10-99	PRUDENTIAL SECURITIE		20.00	21.04	10,520.00	0.073
300	ARCHSTONE CMNTYS TR S	08-18-99	SMITH BARNEY INC		15.00	20.80	6,240.00	0.074
500	ARCHSTONE CMNTYS TR S	08-19-99	SMITH BARNEY INC		25.00	20.80	10,400.00	0.074
400	ARCHSTONE CMNTYS TR S	08-20-99	SMITH BARNEY INC		20.00	20.80	8,320.00	0.074
400	ARCHSTONE CMNTYS TR S	09-24-99	ROBINSON HUMPHREY/AM		16.00	19.98	7,991.00	0.077
300	ARCHSTONE CMNTYS TR S	09-27-99	ROBINSON HUMPHREY/AM		12.00	19.79	5,937.00	0.077
100	ARDEN RLTY GROUP INC	08-05-99	DB CLEARING SERVICES		5.00	22.80	2,280.00	0.078
100	ARDEN RLTY GROUP INC	08-06-99	DB CLEARING SERVICES		5.00	22.80	2,280.00	0.078
600	ARDEN RLTY GROUP INC	08-09-99	GREEN STREET ADVISOR		30.00	22.80	13,680.00	0.078
700	ARDEN RLTY GROUP INC	09-09-99	EDWARDS, A.G.		35.00	22.80	15,960.00	0.078
200	ARDEN RLTY GROUP INC	09-24-99	ROBINSON HUMPHREY/AM		8.00	21.29	4,258.00	0.083
600	AVALONBAY CMNTYS INC	08-02-99	DB CLEARING SERVICES		30.00	33.93	20,355.00	0.061
600	AVALONBAY CMNTYS INC	08-03-99	DB CLEARING SERVICES		30.00	33.93	20,355.00	0.061
600	AVALONBAY CMNTYS INC	08-04-99	SMITH BARNEY INC		30.00	33.80	20,280.00	0.061
400	BSTN PPTYS INC COM ST	08-05-99	GOLDMAN SACHS & COMP		20.00	33.55	13,420.00	0.053

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
500	BSTN PPTYS INC COM ST	08-10-99	PRUDENTIAL SECURITIE		20.00	32.79	16,395.00	0.054
1,200	BSTN PPTYS INC COM ST	09-27-99	LEGG MASON WOOD WALK		60.00	30.83	36,997.56	0.058
100	BSTN PPTYS INC COM ST	09-28-99	MERRILL LYNCH PIERCE		5.00	30.43	3,042.50	0.059
600	BSTN PPTYS INC COM ST	09-29-99	BROADCORT CAPITAL CO		30.00	30.31	18,187.50	0.059
300	CARRAMERICA RLTY CORP	08-04-99	DB CLEARING SERVICES		15.00	23.55	7,065.00	0.078
500	CARRAMERICA RLTY CORP	08-05-99	DB CLEARING SERVICES		25.00	23.55	11,775.00	0.078
500	CARRAMERICA RLTY CORP	08-06-99	DB CLEARING SERVICES		25.00	23.30	11,650.00	0.079
500	CARRAMERICA RLTY CORP	08-11-99	PAINE WEBBER INC		25.00	23.30	11,650.00	0.079
600	CARRAMERICA RLTY CORP	08-12-99	SMITH BARNEY INC		30.00	23.24	13,942.50	0.079
600	CARRAMERICA RLTY CORP	08-17-99	SMITH BARNEY INC		30.00	23.30	13,980.00	0.079
2,200	CARRAMERICA RLTY CORP	08-17-99	A.B.WATLEY, INC.		110.00	23.30	51,260.00	0.079
3,300	CHATEAU CMNTYS INC CO	08-09-99	GREEN STREET ADVISOR		165.00	27.80	91,740.00	0.069
5,000	CHATEAU CMNTYS INC CO	08-10-99	GREEN STREET ADVISOR		250.00	27.76	138,794.00	0.069
500	CRESCENT REAL ESTATE	08-05-99	DB CLEARING SERVICES		25.00	20.05	10,025.00	0.109
500	CRESCENT REAL ESTATE	08-06-99	DB CLEARING SERVICES		25.00	19.93	9,962.50	0.110
1,200	CRESCENT REAL ESTATE	08-09-99	MERRILL LYNCH PIERCE		60.00	19.91	23,891.28	0.110
500	CRESCENT REAL ESTATE	09-21-99	SMITH BARNEY INC		25.00	18.30	9,150.00	0.120
3,400	DUKE-WEEKS RLTY CORP	09-09-99	ROBERTSON STEPHENS &		170.00	21.02	71,463.92	0.074
8,100	DUKE-WEEKS RLTY CORP	09-14-99	DB CLEARING SERVICES		405.00	20.30	164,430.00	0.076
1,100	DUKE-WEEKS RLTY CORP	09-16-99	LEHMAN BROTHERS INC		55.00	20.30	22,330.00	0.076
700	DUKE-WEEKS RLTY CORP	09-17-99	DONALDSON LUFKIN & J		35.00	20.18	14,122.50	0.077
700	DUKE-WEEKS RLTY CORP	09-17-99	DB CLEARING SERVICES		35.00	20.05	14,035.00	0.077

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
700	DUKE-WEEKS RLTY CORP	09-21-99	LEGG MASON WOOD WALK		35.00	19.68	13,772.50	0.079
200	DUKE-WEEKS RLTY CORP	09-23-99	GREEN STREET ADVISOR		10.00	19.43	3,885.00	0.080
400	DUKE-WEEKS RLTY CORP	09-24-99	ROBINSON HUMPHREY/AM		16.00	19.17	7,666.00	0.081
2,700	DUKE-WEEKS RLTY CORP	09-27-99	DB CLEARING SERVICES		135.00	18.46	49,848.75	0.084
600	DUKE-WEEKS RLTY CORP	09-27-99	ROBINSON HUMPHREY/AM		24.00	18.79	11,274.00	0.083
7,100	DUKE-WEEKS RLTY CORP	09-28-99	J.P. MORGAN SECURITI		355.00	18.66	132,468.96	0.083
3,200	DUKE-WEEKS RLTY CORP	09-29-99	J.P. MORGAN SECURITI		160.00	19.05	60,960.00	0.081
1,100	EQTY RESDNTL PPTYS TR	08-02-99	SMITH BARNEY INC		55.00	40.99	45,086.25	0.074
1,000	EQTY RESDNTL PPTYS TR	08-03-99	GOLDMAN SACHS & COMP		50.00	40.99	40,987.50	0.074
1,600	EQTY RESDNTL PPTYS TR	08-04-99	GOLDMAN SACHS & COMP		80.00	41.04	65,671.84	0.074
1,100	EQTY RESDNTL PPTYS TR	08-05-99	GOLDMAN SACHS & COMP		55.00	40.99	45,086.25	0.074
10,300	EQTY RESDNTL PPTYS TR	08-16-99	LEHMAN BROTHERS INC		515.00	43.30	445,990.00	0.070
3,300	EQTY RESDNTL PPTYS TR	08-17-99	LEHMAN BROTHERS INC		165.00	43.30	142,873.83	0.070
600	FED RLTY INVT TR SH B	08-26-99	RAYMOND JAMES		30.00	21.55	12,930.00	0.083
100	FED RLTY INVT TR SH B	08-30-99	J.P. MORGAN SECURITI		5.00	21.68	2,167.50	0.083
300	FED RLTY INVT TR SH B	08-31-99	ROBINSON HUMPHREY/AM		15.00	21.68	6,502.50	0.083
3,300	FED RLTY INVT TR SH B	09-08-99	EDWARDS. A.G.		165.00	22.45	74,085.00	0.080
300	FED RLTY INVT TR SH B	09-15-99	DONALDSON LUFKIN & J		15.00	21.37	6,409.59	0.084
500	FED RLTY INVT TR SH B	09-16-99	DONALDSON LUFKIN & J		25.00	21.30	10,650.00	0.084
100	FED RLTY INVT TR SH B	09-17-99	DONALDSON LUFKIN & J		5.00	21.18	2,117.50	0.085
500	FED RLTY INVT TR SH B	09-20-99	DONALDSON LUFKIN & J		25.00	21.18	10,587.50	0.085
800	FED RLTY INVT TR SH B	09-21-99	LEGG MASON WOOD WALK		40.00	20.97	16,773.36	0.085

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,800	GABLES RESDNTL TR SH	09-30-99	CORRESPONDENT SERVIC		140.00	22.96	64,300.88	0.092
11,800	HIGHWOODS PPTYS INC C	08-02-99	LEHMAN BROTHERS INC		590.00	23.28	274,748.84	0.095
2,400	HIGHWOODS PPTYS INC C	08-03-99	LEHMAN BROTHERS INC		120.00	22.70	54,472.32	0.097
500	HIGHWOODS PPTYS INC C	08-06-99	DB CLEARING SERVICES		25.00	22.30	11,150.00	0.099
700	HIGHWOODS PPTYS INC C	08-10-99	GREEN STREET ADVISOR		35.00	22.30	15,610.00	0.099
500	MACK CALI RLTY CORP C	08-04-99	DB CLEARING SERVICES		25.00	27.30	13,650.00	0.084
700	MACK CALI RLTY CORP C	09-23-99	FIRST BOSTON CORPORA		35.00	26.30	18,410.00	0.088
1,200	MACK CALI RLTY CORP C	09-24-99	LEHMAN BROTHERS INC		60.00	26.18	31,410.00	0.088
900	MACK CALI RLTY CORP C	09-24-99	FIRST BOSTON CORPORA		45.00	26.25	23,623.29	0.088
2,000	MACK CALI RLTY CORP C	09-27-99	LEHMAN BROTHERS INC		100.00	26.10	52,201.40	0.088
600	MACK CALI RLTY CORP C	09-28-99	LEHMAN BROTHERS INC		30.00	25.99	15,592.50	0.089
700	MACK CALI RLTY CORP C	09-29-99	CORRESPONDENT SERVIC		35.00	26.00	18,200.77	0.089
1,200	MANUFACTURED HOME C	08-31-99	ROBINSON HUMPHREY/AM		60.00	23.63	28,353.72	0.065
4,100	MANUFACTURED HOME C	09-30-99	JEFFERIES & COMPANY		205.00	23.05	94,505.00	0.067
3,400	MEDITRUST PAIRED CTF	08-03-99	PRUDENTIAL SECURITIE		136.00	9.98	33,921.46	0.184
16,200	MEDITRUST PAIRED CTF	08-04-99	DB CLEARING SERVICES		810.00	9.82	159,139.08	0.187
2,000	MEDITRUST PAIRED CTF	08-05-99	MERRILL LYNCH PIERCE		100.00	9.55	19,100.00	0.192
500	MEDITRUST PAIRED CTF	08-06-99	MERRILL LYNCH PIERCE		25.00	9.55	4,775.00	0.192
900	MEDITRUST PAIRED CTF	08-09-99	MERRILL LYNCH PIERCE		45.00	9.55	8,595.00	0.192
1,100	MEDITRUST PAIRED CTF	08-10-99	MERRILL LYNCH PIERCE		55.00	9.43	10,367.50	0.195
2,700	MEDITRUST PAIRED CTF	08-24-99	OPPENHEIMER & CO. IN		135.00	8.90	24,022.44	0.206
1,500	MEDITRUST PAIRED CTF	08-26-99	GERARD KLAIDER MATTI		75.00	9.11	13,668.75	0.201

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,000	MEDITRUST PAIRED CTF	08-27-99	SPEAR LEEDS AND KELL		150.00	9.11	27,337.50	0.201
3,400	MEDITRUST PAIRED CTF	09-01-99	SUTRO & COMPANY		170.00	8.80	29,920.00	0.209
1,400	MEDITRUST PAIRED CTF	09-20-99	SUTRO & COMPANY		70.00	8.68	12,145.00	0.212
2,400	MEDITRUST PAIRED CTF	09-21-99	LEGG MASON WOOD WALK		120.00	8.55	20,520.00	0.215
300	PAN PAC RETAIL PPTYS	09-17-99	LEHMAN BROTHERS INC		15.00	18.42	5,526.39	0.086
800	PAN PAC RETAIL PPTYS	09-20-99	PRUDENTIAL SECURITIE		40.00	18.55	14,840.00	0.086
800	PAN PAC RETAIL PPTYS	09-21-99	PRUDENTIAL SECURITIE		40.00	18.55	14,840.00	0.086
900	PAN PAC RETAIL PPTYS	09-30-99	CORRESPONDENT SERVIC		45.00	17.06	15,354.00	0.093
600	PROLOGIS TR SH BEN IN	08-02-99	DB CLEARING SERVICES		30.00	19.43	11,655.00	0.068
1,600	PROLOGIS TR SH BEN IN	08-03-99	DB CLEARING SERVICES		80.00	19.39	31,022.88	0.069
3,300	PROLOGIS TR SH BEN IN	08-04-99	MERRILL LYNCH PIERCE		165.00	19.39	63,973.14	0.069
900	PROLOGIS TR SH BEN IN	08-06-99	CANTOR FITZGERALD &		45.00	19.29	17,363.25	0.069
700	PROLOGIS TR SH BEN IN	08-23-99	SMITH BARNEY INC		35.00	19.43	13,597.50	0.068
800	PROLOGIS TR SH BEN IN	09-09-99	PRUDENTIAL SECURITIE		40.00	19.30	15,440.00	0.069
1,600	PROLOGIS TR SH BEN IN	09-09-99	OPPENHEIMER & CO. IN		80.00	18.80	30,080.00	0.071
3,800	PROLOGIS TR SH BEN IN	09-10-99	PRUDENTIAL SECURITIE		190.00	19.05	72,390.00	0.070
600	PROLOGIS TR SH BEN IN	09-14-99	PRUDENTIAL SECURITIE		30.00	18.80	11,280.00	0.071
800	PROLOGIS TR SH BEN IN	09-15-99	FIRST BOSTON CORPORA		40.00	18.47	14,778.96	0.072
2,600	PROLOGIS TR SH BEN IN	09-16-99	PRUDENTIAL SECURITIE		130.00	18.93	49,205.00	0.070
3,500	PROLOGIS TR SH BEN IN	09-16-99	GOLDMAN SACHS & COMP		175.00	18.91	66,171.00	0.070
600	PROLOGIS TR SH BEN IN	09-20-99	PRUDENTIAL SECURITIE		30.00	18.80	11,280.00	0.071
400	PROLOGIS TR SH BEN IN	09-21-99	LEGG MASON WOOD WALK		20.00	18.68	7,470.00	0.071

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
300	PROLOGIS TR SH BEN IN	09-24-99	ROBINSON HUMPHREY/AM		15.00	18.43	5,527.50	0.072
300	PROLOGIS TR SH BEN IN	09-27-99	ROBINSON HUMPHREY/AM		12.00	18.42	5,524.50	0.072
400	PROLOGIS TR SH BEN IN	09-29-99	FURMAN SELZ MAGER DI		20.00	18.05	7,220.00	0.074
500	PROLOGIS TR SH BEN IN	09-30-99	FURMAN SELZ MAGER DI		25.00	18.30	9,150.00	0.073
500	PS BUSINESS PKS INC C	08-31-99	PAINE WEBBER INC		25.00	22.05	11,025.00	0.045
800	PUB STORAGE INC COM	08-02-99	SMITH BARNEY INC		40.00	25.24	20,190.00	0.034
400	PUB STORAGE INC COM	08-06-99	DB CLEARING SERVICES		20.00	25.24	10,095.00	0.034
200	PUB STORAGE INC COM	09-23-99	ROBINSON HUMPHREY/AM		8.00	25.04	5,008.00	0.035
1,600	REGENCY RLTY CORP CO	08-04-99	BLAIR, WILLIAM & CO		80.00	20.56	32,903.04	0.089
6,800	REGENCY RLTY CORP CO	09-08-99	DONALDSON LUFKIN & J	340.00		20.36	138,452.76	0.090
1,900	REGENCY RLTY CORP CO	09-10-99	JEFFERIES & COMPANY		95.00	20.05	38,095.00	0.091
1,000	ROUSE CO COM	08-18-99	SMITH BARNEY INC		50.00	23.42	23,421.70	0.051
500	ROUSE CO COM	08-26-99	DONALDSON LUFKIN & J		25.00	23.30	11,650.00	0.051
500	ROUSE CO COM	08-27-99	DONALDSON LUFKIN & J		25.00	23.43	11,712.50	0.051
300	ROUSE CO COM	08-30-99	DB CLEARING SERVICES		15.00	22.93	6,877.50	0.052
500	ROUSE CO COM	08-30-99	DONALDSON LUFKIN & J		25.00	23.05	11,525.00	0.052
3,400	ROUSE CO COM	08-31-99	DB CLEARING SERVICES	170.00		22.99	78,169.74	0.052
700	ROUSE CO COM	09-02-99	DB CLEARING SERVICES		35.00	23.05	16,135.00	0.052
100	ROUSE CO COM	09-07-99	WEEDEN AND & CO		5.00	23.30	2,330.00	0.051
1,600	ROUSE CO COM	09-08-99	FIRST BOSTON CORPORA		80.00	23.29	37,258.40	0.051
1,200	ROUSE CO COM	09-09-99	FIRST BOSTON CORPORA		60.00	23.05	27,660.00	0.052
800	ROUSE CO COM	09-09-99	EDWARDS, A. G.		40.00	22.99	18,390.00	0.052

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,100	ROUSE CO COM	09-10-99	EDWARDS. A.G.		105.00	23.05	48,405.00	0.052
300	ROUSE CO COM	09-13-99	DONALDSON LUFKIN & J		15.00	22.93	6,877.50	0.052
500	ROUSE CO COM	09-15-99	DONALDSON LUFKIN & J		25.00	22.93	11,462.50	0.052
500	ROUSE CO COM	09-20-99	DONALDSON LUFKIN & J		25.00	22.80	11,400.00	0.052
400	ROUSE CO COM	09-21-99	LEGG MASON WOOD WALK		20.00	22.62	9,048.20	0.053
300	SIMON PPTY GROUP INC	08-05-99	PRUDENTIAL SECURITIE		12.00	25.79	7,737.00	0.078
600	SIMON PPTY GROUP INC	08-06-99	PRUDENTIAL SECURITIE		30.00	25.74	15,442.50	0.078
600	SIMON PPTY GROUP INC	08-09-99	GREEN STREET ADVISOR		30.00	25.63	15,375.00	0.078
900	SIMON PPTY GROUP INC	08-10-99	PRUDENTIAL SECURITIE		36.00	25.44	22,896.00	0.079
2,500	SIMON PPTY GROUP INC	08-11-99	BEAR, STEARNS, SECUR		125.00	25.16	62,893.50	0.080
600	SIMON PPTY GROUP INC	08-12-99	BEAR, STEARNS, SECUR		30.00	25.05	15,030.00	0.080
1,100	SIMON PPTY GROUP INC	08-16-99	SMITH BARNEY INC		55.00	25.25	27,773.13	0.080
1,000	SIMON PPTY GROUP INC	08-17-99	SMITH BARNEY INC		50.00	25.05	25,050.00	0.080
1,400	SIMON PPTY GROUP INC	08-18-99	SMITH BARNEY INC		70.00	25.17	35,232.82	0.080
900	SIMON PPTY GROUP INC	09-10-99	ROBINSON HUMPHREY/AM		45.00	25.05	22,545.00	0.080
300	SIMON PPTY GROUP INC	09-14-99	DONALDSON LUFKIN & J		15.00	24.93	7,477.50	0.081
600	SIMON PPTY GROUP INC	09-15-99	DONALDSON LUFKIN & J		30.00	24.80	14,880.00	0.081
600	SIMON PPTY GROUP INC	09-15-99	DONALDSON LUFKIN & J		30.00	24.55	14,730.00	0.082
800	SIMON PPTY GROUP INC	09-16-99	GREEN STREET ADVISOR		40.00	24.41	19,530.40	0.082
200	SIMON PPTY GROUP INC	09-17-99	GREEN STREET ADVISOR		10.00	24.20	4,840.24	0.083
1,000	SIMON PPTY GROUP INC	09-20-99	DONALDSON LUFKIN & J		50.00	24.06	24,057.00	0.083
600	SIMON PPTY GROUP INC	09-21-99	LEGG MASON WOOD WALK		30.00	24.15	14,489.52	0.083

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
300	SIMON PPTY GROUP INC	09-27-99	ROBINSON HUMPHREY/AM		12.00	23.54	7,062.00	0.085
900	SIMON PPTY GROUP INC	09-30-99	J.P. MORGAN SECURITI		45.00	22.68	20,407.50	0.089
500	SMITH CHARLES E RESDN	08-06-99	DB CLEARING SERVICES		25.00	33.43	16,712.50	0.065
300	SMITH CHARLES E RESDN	08-09-99	GREEN STREET ADVISOR		15.00	33.30	9,990.00	0.066
800	STARWOOD HOTELS & RES	08-04-99	PRUDENTIAL SECURITIE		32.00	26.29	21,032.00	0.022
1,000	STARWOOD HOTELS & RES	08-04-99	MONTGOMERY SECURITIE		50.00	25.43	25,425.00	0.023
500	STARWOOD HOTELS & RES	08-04-99	JEFFERIES & COMPANY		20.00	25.67	12,832.50	0.023
300	STARWOOD HOTELS & RES	08-05-99	MONTGOMERY SECURITIE		15.00	25.30	7,590.00	0.023
2,500	STARWOOD HOTELS & RES	08-06-99	MONTGOMERY SECURITIE		125.00	25.36	63,393.75	0.023
3,200	STARWOOD HOTELS & RES	08-09-99	MONTGOMERY SECURITIE		160.00	24.39	78,052.16	0.024
2,900	STARWOOD HOTELS & RES	08-10-99	OPPENHEIMER & CO. IN		145.00	23.73	68,816.13	0.025
600	STARWOOD HOTELS & RES	08-27-99	CORRESPONDENT SERVIC		30.00	25.05	15,030.00	0.023
900	STARWOOD HOTELS & RES	08-30-99	MONTGOMERY SECURITIE		45.00	24.20	21,776.22	0.024
2,400	STARWOOD HOTELS & RES	08-31-99	MONTGOMERY SECURITIE		120.00	23.93	57,439.68	0.025
1,300	STARWOOD HOTELS & RES	09-01-99	MONTGOMERY SECURITIE		65.00	24.05	31,265.00	0.024
2,000	STARWOOD HOTELS & RES	09-02-99	MONTGOMERY SECURITIE		100.00	23.70	47,393.20	0.025
100	STARWOOD HOTELS & RES	09-07-99	MONTGOMERY SECURITIE		5.00	24.05	2,405.00	0.024
1,400	STARWOOD HOTELS & RES	09-08-99	BROADCORT CAPITAL CO		70.00	23.98	33,570.04	0.025
800	STARWOOD HOTELS & RES	09-10-99	DB CLEARING SERVICES		40.00	23.55	18,840.00	0.025
800	STARWOOD HOTELS & RES	09-13-99	FURMAN SELZ MAGER DJ		40.00	23.05	18,440.00	0.026
1,900	STARWOOD HOTELS & RES	09-14-99	FIRST BOSTON CORPORA		95.00	22.09	41,962.83	0.027

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
800	STARWOOD HOTELS & RES	09-14-99	FURMAN SELZ MAGER DI		40.00	22.69	18,152.00	0.026
700	STARWOOD HOTELS & RES	09-21-99	LEGG MASON WOOD WALK		35.00	22.80	15,960.00	0.026
500	VORNADO RLTY TR COM	08-04-99	GOLDMAN SACHS & COMP		25.00	34.05	17,025.00	0.056
500	VORNADO RLTY TR COM	08-12-99	PRUDENTIAL SECURITIE		20.00	33.54	16,770.00	0.057
800	VORNADO RLTY TR COM	08-16-99	PRUDENTIAL SECURITIE		32.00	32.92	26,332.00	0.058
2,200	VORNADO RLTY TR COM	08-17-99	SMITH BARNEY INC		110.00	33.16	72,955.74	0.057
400	VORNADO RLTY TR COM	09-24-99	ROBINSON HUMPHREY/AM		16.00	32.17	12,866.00	0.059
272,400							5,829,070.23	

WILLIAM BLAIR

500	APPLIED PWR INC CL A	08-02-99	ROBERTSON STEPHENS &		30.00	28.31	14,155.00	0.002
4,700	APPLIED PWR INC CL A	08-03-99	ROBERTSON STEPHENS &		282.00	28.31	133,057.00	0.002
6,000	APPLIED PWR INC CL A	08-25-99	PIPER JAFFRAY INC		360.00	30.34	182,054.40	0.001
2,900	APPLIED PWR INC CL A	08-26-99	PIPER JAFFRAY INC		174.00	31.32	90,815.24	0.001
11,500	BED BATH BEYOND INC C	08-18-99	FIRST BOSTON CORPORA		0.00	30.17	346,940.05	0.000
4,900	BED BATH BEYOND INC C	08-19-99	FIRST BOSTON CORPORA		0.00	29.87	146,349.28	0.000
25,300	BED BATH BEYOND INC C	09-20-99	PAIN WEBBER INC		0.00	28.68	725,687.49	0.000
26,400	BMC SOFTWARE INC COM	08-02-99	SOUNDVIEW FINANCIAL		0.00	54.32	1,434,084.96	0.000
5,300	NORTHN TR CORP COM	08-13-99	GOLDMAN SACHS & COMP		0.00	85.33	452,245.82	0.006
41,700	OFFICE DEPOT INC COM	08-27-99	MORGAN STANLEY & CO		2,502.00	13.96	581,944.35	0.000

WILLIAM BLAIR

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
5,800	WILLIAMS SONOMA INC C	08-03-99	THOMAS WEISEL PARTNE		348.00	36.90	213,999.12	0.000
135,000							4,321,332.71	
IRIDIAN ASSET MGT								
400	#REORG EQUITABLE COS	08-02-99	FIRST BOSTON CORPORA		20.00	64.57	25,828.16	0.003
300	#REORG EQUITABLE COS	08-03-99	FIRST BOSTON CORPORA		15.00	62.23	18,670.47	0.003
300	#REORG EQUITABLE COS	08-04-99	FIRST BOSTON CORPORA		15.00	61.27	18,379.77	0.003
1,000	#REORG EQUITABLE COS	08-11-99	CITATION GROUP		50.00	58.58	58,576.50	0.003
1,400	#REORG EQUITABLE COS	08-25-99	CITATION GROUP		70.00	62.26	87,167.78	0.003
1,000	#REORG EQUITABLE COS	08-26-99	DONALDSON LUFKIN & J		50.00	64.21	64,209.50	0.003
100	#REORG EQUITABLE COS	08-26-99	LEHMAN BROTHERS INC		5.00	63.93	6,392.50	0.003
2,000	#REORG MELLON BANK CO	08-03-99	BEAR, STEARNS, SECUR		100.00	33.82	67,635.40	0.023
2,400	#REORG MELLON BANK CO	08-06-99	CITATION GROUP		120.00	33.15	79,559.04	0.024
2,300	#REORG MELLON BANK CO	08-09-99	CITATION GROUP		115.00	33.52	77,102.67	0.023
1,500	#REORG MELLON BANK CO	09-27-99	ALLEN & COMPANY, INC		75.00	33.02	49,535.85	0.024
4,700	#REORG SNYDER COMM RE	08-11-99	CITATION GROUP		235.00	17.11	80,428.75	0.000
2,400	#REORG SNYDER COMM RE	08-12-99	CITATION GROUP		120.00	17.91	42,978.24	0.000
2,600	AT&T CORP COM LIBERTY	09-27-99	WESTMINSTER RESEARCH		130.00	35.77	92,991.34	0.000
800	AXA FINL INC COM	09-17-99	BEAR, STEARNS, SECUR		40.00	57.98	46,382.72	0.001
9,000	BANKBOSTON CORP COM S	09-27-99	CITATION GROUP		450.00	43.14	388,260.90	0.029
700	BAUSCH & LOMB INC COM	08-04-99	GOLDMAN SACHS & COMP		35.00	69.02	48,314.84	0.015

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
700	BAUSCH & LOMB INC COM	08-11-99	GOLDMAN SACHS & COMP		35.00	67.62	47,335.96	0.015
1,300	BAUSCH & LOMB INC COM	08-12-99	GOLDMAN SACHS & COMP		65.00	68.08	88,499.71	0.015
1,200	BAUSCH & LOMB INC COM	08-27-99	GOLDMAN SACHS & COMP		60.00	68.14	81,768.12	0.015
1,300	BAUSCH & LOMB INC COM	08-30-99	GOLDMAN SACHS & COMP		65.00	66.84	86,886.02	0.015
900	BAUSCH & LOMB INC COM	09-01-99	SMITH BARNEY INC		45.00	65.77	59,192.55	0.015
900	BAUSCH & LOMB INC COM	09-08-99	WESTMINSTER RESEARCH		45.00	67.01	60,306.39	0.015
4,100	BECTON DICKINSON & CO	08-05-99	PRUDENTIAL SECURITIE		205.00	26.26	107,668.87	0.014
3,600	BECTON DICKINSON & CO	08-06-99	CITATION GROUP		180.00	26.30	94,690.44	0.014
4,000	BECTON DICKINSON & CO	08-09-99	CITATION GROUP		200.00	26.68	106,707.20	0.013
600	BECTON DICKINSON & CO	08-19-99	MERRILL LYNCH PIERCE		30.00	25.82	15,493.92	0.014
2,200	BECTON DICKINSON & CO	08-20-99	CITATION GROUP		110.00	26.98	59,366.56	0.013
5,800	BECTON DICKINSON & CO	09-30-99	MORGAN STANLEY & CO		290.00	27.85	161,534.64	0.013
6,400	CABLETRON SYS INC COM	09-14-99	BEAR, STEARNS, SECUR		320.00	19.32	123,663.36	0.000
8,900	CABLETRON SYS INC COM	09-15-99	BEAR, STEARNS, SECUR		445.00	19.43	172,901.19	0.000
1,300	CABLETRON SYS INC COM	09-17-99	WESTMINSTER RESEARCH		65.00	19.36	25,161.50	0.000
5,400	CABLETRON SYS INC COM	09-17-99	WEXFORD CLEARING SER		270.00	19.35	104,494.86	0.000
6,000	CABLETRON SYS INC COM	09-20-99	STREICHER J.		300.00	19.02	114,143.40	0.000
2,500	CABLETRON SYS INC COM	09-21-99	ALLEN & COMPANY, INC		125.00	17.36	43,402.75	0.000
6,200	CABLETRON SYS INC COM	09-21-99	STREICHER J.		310.00	17.38	107,739.26	0.000
8,200	CABLETRON SYS INC COM	09-22-99	ALLEN & COMPANY, INC		410.00	17.35	142,262.62	0.000
2,400	CABLEVISION SYS CORP	08-02-99	DONALDSON LUFKIN & J		120.00	68.69	164,848.56	0.000
700	CABLEVISION SYS CORP	08-03-99	DONALDSON LUFKIN & J		35.00	67.79	47,456.01	0.000

IRIDIAN ASSET MGT

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
500	CABLEVISION SYS CORP	08-12-99	DONALDSON LUFKIN & J		25.00	68.90	34,450.00	0.000
700	CABLEVISION SYS CORP	08-18-99	DONALDSON LUFKIN & J		35.00	72.62	50,834.56	0.000
300	CABLEVISION SYS CORP	08-19-99	DONALDSON LUFKIN & J		15.00	72.04	21,610.50	0.000
200	CABLEVISION SYS CORP	08-20-99	DONALDSON LUFKIN & J		10.00	72.54	14,508.88	0.000
400	CABLEVISION SYS CORP	08-23-99	DONALDSON LUFKIN & J		20.00	74.82	29,926.92	0.000
600	CABLEVISION SYS CORP	08-24-99	WESTMINSTER RESEARCH		30.00	74.65	44,790.96	0.000
800	CABLEVISION SYS CORP	08-25-99	WESTMINSTER RESEARCH		40.00	73.72	58,973.60	0.000
400	CABLEVISION SYS CORP	08-26-99	WESTMINSTER RESEARCH		20.00	73.40	29,358.12	0.000
700	CABLEVISION SYS CORP	08-27-99	WESTMINSTER RESEARCH		35.00	72.43	50,704.43	0.000
400	CABLEVISION SYS CORP	08-27-99	WESTMINSTER RESEARCH		20.00	73.46	29,383.72	0.000
700	CABLEVISION SYS CORP	08-30-99	WESTMINSTER RESEARCH		35.00	71.17	49,817.25	0.000
4,500	CIGNA CORP COM	08-02-99	PAINE WEBBER GOVERN		225.00	88.92	400,154.40	0.013
1,600	COMDISCO INC COM	08-03-99	CITATION GROUP		80.00	22.11	35,368.48	0.004
2,400	COMDISCO INC COM	08-04-99	CITATION GROUP		120.00	21.83	52,380.96	0.004
1,300	COMDISCO INC COM	08-05-99	CITATION GROUP		65.00	19.54	25,406.94	0.005
2,800	COMDISCO INC COM	08-11-99	FIRST ALBANY CORPORA		140.00	18.71	52,401.44	0.005
2,300	COMDISCO INC COM	08-25-99	WESTMINSTER RESEARCH		115.00	21.77	50,069.16	0.000
600	COMDISCO INC COM	08-26-99	WESTMINSTER RESEARCH		30.00	22.47	13,483.56	0.004
1,100	COMDISCO INC COM	08-27-99	WESTMINSTER RESEARCH		55.00	22.02	24,217.82	0.004
300	CONVERGYS CORP COM	08-05-99	FIRST BOSTON CORPORA		15.00	20.02	6,006.15	0.000
100	CONVERGYS CORP COM	08-06-99	CITATION GROUP		5.00	20.51	2,050.50	0.000
500	CONVERGYS CORP COM	08-11-99	ALLEN & COMPANY, INC		25.00	21.81	10,904.80	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
800	CONVERGYS CORP COM	08-12-99	FIRST BOSTON CORPORA		40.00	21.80	17,436.80	0.000
500	CONVERGYS CORP COM	08-13-99	FIRST BOSTON CORPORA		25.00	22.25	11,124.20	0.000
500	CONVERGYS CORP COM	08-16-99	FIRST BOSTON CORPORA		25.00	22.08	11,041.90	0.000
1,100	CONVERGYS CORP COM	08-18-99	FIRST BOSTON CORPORA		55.00	21.91	24,098.03	0.000
900	CONVERGYS CORP COM	08-24-99	DONALDSON LUFKIN & J		45.00	20.23	18,202.50	0.000
300	CONVERGYS CORP COM	08-25-99	MORGAN STANLEY & CO		15.00	20.18	6,054.45	0.000
700	CONVERGYS CORP COM	09-03-99	FIRST BOSTON CORPORA		35.00	21.03	14,719.53	0.000
400	CONVERGYS CORP COM	09-07-99	MONTGOMERY SECURITIE		20.00	20.00	8,000.92	0.000
2,100	DUN & BRADSTREET CORP	08-02-99	GOLDMAN SACHS & COMP		105.00	31.91	67,020.87	0.023
600	DUN & BRADSTREET CORP	08-18-99	FIRST ALBANY CORPORA		30.00	30.65	18,390.96	0.024
3,200	DUN & BRADSTREET CORP	08-27-99	GOLDMAN SACHS & COMP		160.00	24.85	79,532.16	0.029
1,500	DUN & BRADSTREET CORP	08-30-99	GOLDMAN SACHS & COMP		75.00	24.21	36,315.90	0.030
1,000	DUN & BRADSTREET CORP	09-02-99	GOLDMAN SACHS & COMP		50.00	26.68	26,683.20	0.027
1,000	DUN & BRADSTREET CORP	09-07-99	FIRST BOSTON CORPORA		50.00	28.55	28,553.70	0.025
1,900	DUN & BRADSTREET CORP	09-08-99	CITATION GROUP		95.00	28.66	54,450.77	0.025
5,500	DUN & BRADSTREET CORP	09-16-99	BEAR, STEARNS, SECUR		275.00	29.10	160,057.70	0.025
1,700	EQUIFAX INC COM	08-05-99	HAMBRECHT & QUEST		85.00	33.49	56,933.51	0.011
800	EQUIFAX INC COM	08-06-99	DONALDSON LUFKIN & J		40.00	32.79	26,235.04	0.011
7,600	EQUIFAX INC COM	08-23-99	CITATION GROUP		380.00	28.96	220,099.80	0.012
1,000	EQUIFAX INC COM	08-24-99	WESTMINSTER RESEARCH		50.00	30.00	30,004.40	0.012
800	EQUIFAX INC COM	08-25-99	WESTMINSTER RESEARCH		40.00	30.30	24,240.00	0.012
2,600	EQUIFAX INC COM	09-03-99	DONALDSON LUFKIN & J		130.00	30.20	78,515.32	0.012

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,300	EQUIFAX INC COM	09-07-99	MORGAN STANLEY & CO		65.00	30.36	39,471.25	0.012
1,700	EQUIFAX INC COM	09-08-99	MORGAN STANLEY & CO		85.00	30.68	52,154.30	0.012
1,900	EQUIFAX INC COM	09-14-99	MORGAN STANLEY & CO		95.00	28.00	53,202.47	0.013
1,200	EQUIFAX INC COM	09-15-99	MORGAN STANLEY & CO		60.00	28.33	34,001.16	0.013
600	FINOVA GROUP INC COM	08-02-99	MONTGOMERY SECURITIE		30.00	44.75	26,848.74	0.016
1,100	FINOVA GROUP INC COM	08-06-99	WESTMINSTER RESEARCH		55.00	42.48	46,724.04	0.016
4,600	FINOVA GROUP INC COM	08-11-99	STREICHER J.		230.00	41.67	191,671.42	0.017
1,300	FINOVA GROUP INC COM	08-12-99	STREICHER J.		65.00	41.80	54,336.36	0.017
500	FINOVA GROUP INC COM	09-17-99	FIRST ALBANY CORPORA		25.00	36.13	18,066.05	0.019
900	FINOVA GROUP INC COM	09-20-99	FIRST ALBANY CORPORA		45.00	35.87	32,282.82	0.020
1,500	FINOVA GROUP INC COM	09-21-99	FIRST ALBANY CORPORA		75.00	35.94	53,907.45	0.020
200	FINOVA GROUP INC COM	09-22-99	FIRST ALBANY CORPORA		10.00	35.53	7,105.62	0.020
900	FINOVA GROUP INC COM	09-23-99	FIRST ALBANY CORPORA		45.00	35.52	31,969.71	0.020
600	FINOVA GROUP INC COM	09-24-99	FIRST ALBANY CORPORA		30.00	34.75	20,852.22	0.020
1,200	FINOVA GROUP INC COM	09-27-99	FIRST ALBANY CORPORA		60.00	35.78	42,935.04	0.020
500	GALILEO INTL INC COM	08-05-99	CITATION GROUP		25.00	47.31	23,656.45	0.007
1,500	GALILEO INTL INC COM	08-06-99	FIRST BOSTON CORPORA		75.00	47.19	70,780.05	0.007
1,000	GALILEO INTL INC COM	08-11-99	LEHMAN BROTHERS INC		50.00	42.71	42,705.60	0.008
400	GALILEO INTL INC COM	08-12-99	LEHMAN BROTHERS INC		20.00	42.16	16,865.92	0.008
700	GALILEO INTL INC COM	08-27-99	MORGAN STANLEY & CO		35.00	46.94	32,859.19	0.007
2,500	GALILEO INTL INC COM	09-14-99	ALLEN & COMPANY, INC		125.00	37.59	93,973.50	0.009
2,400	GENZYME CORP COM	09-24-99	BEAR, STEARNS, SECUR		0.00	48.90	117,360.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,500	GENZYME CORP COM	09-27-99	BEAR, STEARNS, SECUR		0.00	49.99	124,972.75	0.000
1,900	GENZYME CORP COM	09-29-99	BEAR, STEARNS, SECUR		0.00	46.61	88,553.30	0.000
600	GTE CORP COM	08-18-99	DONALDSON LUFKIN & J		30.00	75.05	45,030.00	0.025
800	HARRIS CORP COM	08-11-99	INVESTMENT TECHNOLOG		40.00	29.47	23,577.52	0.006
800	HARRIS CORP COM	08-11-99	ALLEN & COMPANY, INC		40.00	29.31	23,448.08	0.006
1,100	HARRIS CORP COM	08-12-99	ALLEN & COMPANY, INC		55.00	29.66	32,620.94	0.006
1,300	HARRIS CORP COM	08-31-99	HAMBRECHT & QUEST		65.00	26.55	34,509.41	0.007
1,700	HARRIS CORP COM	09-01-99	HAMBRECHT & QUEST		85.00	26.70	45,385.58	0.007
1,000	HARRIS CORP COM	09-02-99	MERRILL LYNCH PIERCE		50.00	26.52	26,521.90	0.007
900	HARRIS CORP COM	09-03-99	MERRILL LYNCH PIERCE		45.00	27.01	24,307.83	0.007
1,500	HARRIS CORP COM	09-07-99	CITATION GROUP		75.00	26.69	40,034.40	0.007
1,300	HARRIS CORP COM	09-08-99	CITATION GROUP		65.00	26.66	34,657.22	0.007
3,300	HARRIS CORP COM	09-24-99	BEAR, STEARNS, SECUR		165.00	27.39	90,370.50	0.007
1,800	HARRIS CORP COM	09-27-99	CITATION GROUP		90.00	28.04	50,467.32	0.007
2,600	HARRIS CORP COM	09-28-99	GOLDMAN SACHS & COMP		130.00	28.73	74,706.84	0.006
2,100	HARRIS CORP COM	09-29-99	CITATION GROUP		105.00	27.96	58,716.42	0.007
1,700	HARRIS CORP COM	09-30-99	GOLDMAN SACHS & COMP		85.00	27.70	47,083.71	0.007
1,300	HSEHD INTL INC COM	09-09-99	DONALDSON LUFKIN & J		65.00	39.47	51,316.72	0.017
31,800	L-3 COMMUNICATIONS HL	09-27-99	CITATION GROUP		1,590.00	38.01	1,208,670.30	0.000
2,500	LORAL SPACE & COMMUNI	08-18-99	STREICHER J.		125.00	18.38	45,961.25	0.000
600	NCR CORP COM	08-31-99	DONALDSON LUFKIN & J		30.00	43.24	25,946.28	0.000
600	NCR CORP COM	09-01-99	DONALDSON LUFKIN & J		30.00	44.20	26,521.26	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,400	NCR CORP COM	09-07-99	BEAR, STEARNS, SECUR		70.00	43.25	60,550.14	0.000
1,000	NCR CORP COM	09-08-99	BEAR, STEARNS, SECUR		50.00	43.00	43,004.60	0.000
1,700	NCR CORP COM	09-09-99	FIRST BOSTON CORPORA		85.00	41.05	69,778.54	0.000
1,000	NCR CORP COM	09-10-99	CITATION GROUP		50.00	42.05	42,049.00	0.000
900	NCR CORP COM	09-29-99	WESTMINSTER RESEARCH		45.00	31.00	27,903.42	0.000
2,500	NCR CORP COM	09-30-99	BEAR, STEARNS, SECUR		125.00	32.52	81,308.50	0.000
900	RALSTON-RALSTON PURIN	08-02-99	SMITH BARNEY INC		45.00	30.00	27,004.14	0.013
900	RALSTON-RALSTON PURIN	08-03-99	SMITH BARNEY INC		45.00	30.12	27,105.39	0.013
700	RALSTON-RALSTON PURIN	08-04-99	SMITH BARNEY INC		35.00	29.85	20,894.37	0.013
3,600	RITE AID CORP COM	09-28-99	BEAR, STEARNS, SECUR		180.00	13.85	49,843.80	0.033
6,900	RITE AID CORP COM	09-29-99	CITATION GROUP		345.00	13.85	95,596.05	0.033
5,800	SILICON GRAPHICS INC	08-11-99	DONALDSON LUFKIN & J		290.00	12.05	69,897.54	0.000
6,100	SILICON GRAPHICS INC	08-12-99	DONALDSON LUFKIN & J		305.00	11.97	72,993.21	0.000
3,800	ST JUDE MED INC COM	09-10-99	GOLDMAN SACHS & COMP		190.00	31.43	119,415.00	0.000
1,300	ST JUDE MED INC COM	09-14-99	GOLDMAN SACHS & COMP		65.00	34.06	44,279.56	0.000
3,700	STORAGE TECH CORP COM	08-11-99	CITATION GROUP		185.00	20.21	74,785.51	0.000
2,400	STORAGE TECH CORP COM	09-08-99	CITATION GROUP		120.00	21.76	52,231.92	0.000
2,800	TRAVELERS PPTY CAS CO	09-30-99	ALLEN & COMPANY, INC		140.00	29.33	82,133.52	0.017
1,700	UNUMPROVIDENT CORP CO	08-02-99	CITATION GROUP		85.00	51.96	88,334.21	0.011
1,600	UNUMPROVIDENT CORP CO	08-09-99	MERRILL LYNCH PIERCE		80.00	38.91	62,248.80	0.015
1,000	UNUMPROVIDENT CORP CO	08-10-99	CITATION GROUP		50.00	37.99	37,994.30	0.015
2,400	UNUMPROVIDENT CORP CO	08-18-99	CITATION GROUP		120.00	36.75	88,192.08	0.016

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,100	UNUMPROVIDENT CORP CO	08-23-99	CITATION GROUP		105.00	35.98	75,555.27	0.016
4,400	UNUMPROVIDENT CORP CO	08-25-99	CITATION GROUP		220.00	36.84	162,099.96	0.016
1,500	UNUMPROVIDENT CORP CO	09-01-99	LEHMAN BROTHERS INC		75.00	36.77	55,157.25	0.016
1,000	UNUMPROVIDENT CORP CO	09-02-99	MERRILL LYNCH PIERCE		50.00	36.00	36,000.00	0.016
400	UNUMPROVIDENT CORP CO	09-03-99	MERRILL LYNCH PIERCE		20.00	37.05	14,820.00	0.015
700	UNUMPROVIDENT CORP CO	09-07-99	DONALDSON LUFKIN & J		35.00	36.34	25,436.60	0.016
1,500	UNUMPROVIDENT CORP CO	09-08-99	DONALDSON LUFKIN & J		75.00	36.29	54,437.25	0.016
2,700	UNUMPROVIDENT CORP CO	09-17-99	BEAR, STEARNS, SECUR		135.00	34.28	92,552.49	0.017
400	UNUMPROVIDENT CORP CO	09-20-99	BEAR, STEARNS, SECUR		20.00	33.96	13,582.12	0.017
1,200	WHIRLPOOL CORP COM	09-09-99	FIRST BOSTON CORPORA		60.00	69.99	83,984.52	0.019
1,800	WHIRLPOOL CORP COM	09-10-99	GOLDMAN SACHS & COMP		90.00	67.47	121,445.82	0.020
200	WHIRLPOOL CORP COM	09-10-99	CITATION GROUP		10.00	70.05	14,010.00	0.019
331,400							10,786,186.90	

FIDELITY MGMT

12,150	##NORTHN TR CORP COM	08-24-99	BEAR, STEARNS, SECUR		0.00	89.54	1,087,943.81	0.006
13,300	#REORG EXXON CORP COM	08-10-99	BAIRD, ROBERT W & CO		665.00	81.08	1,078,344.05	0.021
2,886	#REORG STAPLES INC CO	09-09-99	GOLDMAN SACHS & COMP		0.00	18.87	54,462.28	0.000
34,700	#REORG STAPLES INC CO	09-09-99	GOLDMAN SACHS & COMP		0.00	19.33	670,889.80	0.000
3,900	#REORG WALT DISNEY CO	08-17-99	DB CLEARING SERVICES		195.00	28.46	110,979.57	0.007
18,638	#REORG WALT DISNEY CO	08-18-99	DB CLEARING SERVICES		931.90	28.81	536,880.64	0.007

FIDELITY MGMT

PURCHASE OF STOCKS (continued)
 August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
14,900	ABBOTT LAB COM	09-20-99	RAYMOND JAMES		745.00	43.80	652,620.00	0.015
25,959	BEST BUY INC COM STK	09-03-99	DONALDSON LUFKIN & J		1,297.95	60.56	1,572,126.36	0.000
10,900	CARDINAL HLTH INC	09-13-99	CITATION GROUP		545.00	62.99	686,563.75	0.001
29,654	CITIGROUP INC COM	09-16-99	MONTGOMERY SECURITIE		1,482.70	43.24	1,282,164.83	0.012
8,000	CLOROX CO COM	08-12-99	GOLDMAN SACHS & COMP		400.00	85.78	686,276.00	0.009
7,700	CONEXANT SYS INC COM	09-15-99	FIRST BOSTON CORPORA		0.00	75.02	577,619.35	0.000
38,620	DELL COMPUTER CORP CO	08-18-99	MORGAN STANLEY & CO		0.00	44.81	1,730,658.75	0.000
200	DYNEGY INC COM STK	08-02-99	ERNST AND COMPANY		6.00	24.03	4,805.08	0.002
100	DYNEGY INC COM STK	08-02-99	INVESTMENT TECHNOLOG		2.00	24.02	2,401.80	0.002
200	DYNEGY INC COM STK	08-03-99	ERNST AND COMPANY		6.00	24.02	4,803.62	0.002
400	DYNEGY INC COM STK	08-04-99	ERNST AND COMPANY		12.00	24.03	9,612.00	0.002
500	DYNEGY INC COM STK	08-05-99	ERNST AND COMPANY		15.00	23.88	11,939.95	0.002
700	DYNEGY INC COM STK	08-06-99	ABN AMRO SECURITIES		35.00	24.03	16,817.50	0.002
100	DYNEGY INC COM STK	08-09-99	INVESTMENT TECHNOLOG		2.00	23.94	2,394.13	0.002
300	DYNEGY INC COM STK	08-09-99	ABN AMRO SECURITIES		15.00	23.99	7,196.25	0.002
200	DYNEGY INC COM STK	08-10-99	ABN AMRO SECURITIES		10.00	23.36	4,672.50	0.002
100	DYNEGY INC COM STK	08-11-99	ABN AMRO SECURITIES		5.00	23.43	2,342.50	0.002
100	DYNEGY INC COM STK	08-12-99	ABN AMRO SECURITIES		5.00	23.43	2,342.50	0.002
900	DYNEGY INC COM STK	08-13-99	ABN AMRO SECURITIES		45.00	23.55	21,195.00	0.002
17,600	DYNEGY INC COM STK	08-13-99	INVESTMENT TECHNOLOG		352.00	23.52	413,952.00	0.002
4,200	EBAY INC COM	08-19-99	DB CLEARING SERVICES		0.00	122.38	513,975.00	0.000
20,300	EMC CORP MASS COM	09-16-99	BAIRD, ROBERT W & CO		1,015.00	67.88	1,377,903.10	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
19,700	EMC CORP MASS COM	09-20-99	BAIRD, ROBERT W & CO		985.00	72.87	1,435,566.58	0.000
2,500	FNMA COM STK	08-02-99	DB CLEARING SERVICES		125.00	69.06	172,639.75	0.015
400	FNMA COM STK	08-03-99	SOUNDVIEW FINANCIAL		20.00	68.09	27,235.00	0.015
10,100	FNMA COM STK	08-05-99	WEEDEN AND & CO		404.00	65.30	659,539.09	0.016
2,800	GATEWAY INC COM	08-02-99	MONTGOMERY SECURITIE		140.00	77.19	216,139.00	0.000
11,000	GATEWAY INC COM	08-03-99	MONTGOMERY SECURITIE		550.00	76.77	844,489.80	0.000
600	GEMSTAR INTL GROUP LT	08-19-99	LEHMAN BROTHERS INC		0.00	58.00	34,797.66	0.000
8,400	GEMSTAR INTL GROUP LT	08-20-99	LEHMAN BROTHERS INC		0.00	60.30	506,533.44	0.000
10,100	GEN DYNAMICS CORP COM	09-16-99	CITATION GROUP		505.00	61.70	623,144.75	0.015
11,200	HERSHEY FOODS CORP CO	09-13-99	MORGAN STANLEY & CO		560.00	52.93	592,828.32	0.019
8,000	HEWLETT-PACKARD CO CO	08-19-99	FIRST BOSTON CORPORA		400.00	101.86	814,892.00	0.006
17,000	HOME DEPOT INC COM	09-13-99	FIRST UNION CAPITAL		850.00	67.83	1,153,030.10	0.002
294	HOME DEPOT INC COM	09-14-99	FIRST UNION CAPITAL		14.70	68.21	20,052.27	0.002
1,800	HUMAN GENOME SCIENCE	08-02-99	MERRILL LYNCH PIERCE		0.00	53.76	96,764.40	0.000
2,200	HUMAN GENOME SCIENCE	08-03-99	MERRILL LYNCH PIERCE		0.00	54.57	120,064.12	0.000
900	HUMAN GENOME SCIENCE	08-04-99	MERRILL LYNCH PIERCE		0.00	55.46	49,909.86	0.000
200	ILLINOVA CORP COM	08-11-99	COWEN AND COMPANY		10.00	31.93	6,385.00	0.038
100	IMMUNEX CORP NEW COM	08-23-99	INSTINET		2.00	129.02	12,902.00	0.000
4,100	IMMUNEX CORP NEW COM	08-23-99	SMITH BARNEY INC		0.00	132.38	542,773.99	0.000
11,950	INTEL CORP CAP	08-13-99	B TRADE SERVICES		119.50	78.66	939,969.08	0.001
5,690	INTEL CORP CAP	08-13-99	DONALDSON LUFKIN & J		0.00	79.13	450,221.25	0.001
8,400	INTL BUSINESS MACH CO	08-02-99	CITATION GROUP		420.00	124.94	1,049,470.80	0.003

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
13,500	INTL BUSINESS MACH CO	08-19-99	BAIRD, ROBERT W & CO		675.00	123.65	1,669,293.90	0.003
5,200	INTL BUSINESS MACH CO	09-13-99	CITATION GROUP		260.00	133.57	694,550.48	0.003
27,400	KROGER CO COM	09-16-99	BERNSTEIN, SANFORD C		1,370.00	25.55	700,070.00	0.000
400	LOWES COS INC COM	09-16-99	GOLDMAN SACHS & COMP		20.00	47.24	18,894.12	0.002
3,500	LOWES COS INC COM	09-17-99	FIRST ALBANY CORPORA		175.00	47.79	167,278.65	0.002
18,400	LOWES COS INC COM	09-20-99	FIRST ALBANY CORPORA		920.00	47.73	878,250.40	0.002
3,400	LUCENT TECHNOLOGIES I	08-19-99	BEAR, STEARNS, SECUR		40.80	63.50	215,883.68	0.001
4,700	LUCENT TECHNOLOGIES I	08-20-99	BEAR, STEARNS, SECUR		56.40	64.32	302,325.15	0.001
8,251	LUCENT TECHNOLOGIES I	08-24-99	BEAR, STEARNS, SECUR		99.01	65.07	536,929.70	0.001
23,900	MASCO CORP COM	09-02-99	SMITH BARNEY INC		1,195.00	30.44	727,484.93	0.015
1,300	MICROSOFT CORP COM	09-03-99	DONALDSON LUFKIN & J		0.00	95.03	123,540.69	0.000
5,300	MICROSOFT CORP COM	09-03-99	INSTINET		106.00	94.94	503,172.99	0.000
2,808	MICROSOFT CORP COM	09-03-99	GOLDMAN SACHS & COMP		0.00	93.75	263,250.00	0.000
3,600	MICROSOFT CORP COM	09-03-99	MERRILL LYNCH PIERCE		0.00	95.41	343,462.68	0.000
2,600	MICROSOFT CORP COM	09-03-99	DONALDSON LUFKIN & J		0.00	94.85	246,602.20	0.000
2,300	MICROSOFT CORP COM	09-03-99	DONALDSON LUFKIN & J		0.00	95.00	218,500.00	0.000
7,480	MICROSOFT CORP COM	09-16-99	TROSTER SINGER CORP		0.00	93.94	702,652.50	0.000
12,208	MINN MNG & MFG CO CO	08-11-99	INTERSTATE/JOHNSON L		610.40	96.69	1,180,352.45	0.023
1,300	NETWORK APPLIANCE INC	08-12-99	DONALDSON LUFKIN & J		0.00	54.30	70,591.82	0.000
3,400	NETWORK APPLIANCE INC	08-13-99	DONALDSON LUFKIN & J		0.00	55.74	189,523.14	0.000
900	NETWORK APPLIANCE INC	08-16-99	DONALDSON LUFKIN & J		0.00	56.67	51,006.78	0.000
800	NETWORK APPLIANCE INC	08-17-99	DONALDSON LUFKIN & J		0.00	54.80	43,840.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
200	NETWORK APPLIANCE INC	08-17-99	BEAR, STEARNS, SECUR		0.00	54.00	10,800.00	0.000
200	NETWORK APPLIANCE INC	08-17-99	DONALDSON LUFKIN & J		0.00	56.38	11,275.00	0.000
1,500	NETWORK APPLIANCE INC	08-18-99	DONALDSON LUFKIN & J		0.00	56.01	84,017.85	0.000
300	NETWORK APPLIANCE INC	08-19-99	DONALDSON LUFKIN & J		0.00	58.23	17,467.50	0.000
800	NETWORK APPLIANCE INC	08-19-99	DONALDSON LUFKIN & J		0.00	57.84	46,275.04	0.000
300	NETWORK APPLIANCE INC	08-20-99	DONALDSON LUFKIN & J		0.00	57.88	17,362.50	0.000
73	NETWORK APPLIANCE INC	08-23-99	DONALDSON LUFKIN & J		0.00	59.29	4,327.99	0.000
14,220	PFIZER INC COM	08-23-99	CITATION GROUP		711.00	38.05	541,071.00	0.009
6,600	PROCTER & GAMBLE CO C	09-16-99	DB CLEARING SERVICES		330.00	98.77	651,901.14	0.012
4,200	RAMBUS INC DEL COM	08-12-99	MERRILL LYNCH PIERCE		0.00	88.81	373,012.50	0.000
8,500	SHARED MED SYS CORP C	08-16-99	INVESTMENT TECHNOLOG		102.00	61.96	526,688.05	0.013
200	SIEBEL SYS INC COM	09-07-99	DONALDSON LUFKIN & J		0.00	76.00	15,200.00	0.000
300	SIEBEL SYS INC COM	09-07-99	INSTINET		6.00	74.77	22,430.82	0.000
400	SIEBEL SYS INC COM	09-08-99	MORGAN STANLEY & CO		0.00	71.92	28,766.56	0.000
800	SIEBEL SYS INC COM	09-08-99	DONALDSON LUFKIN & J		0.00	73.18	58,542.96	0.000
200	SIEBEL SYS INC COM	09-08-99	INVESTMENT TECHNOLOG		4.00	71.93	14,385.26	0.000
100	SIEBEL SYS INC COM	09-08-99	B TRADE SERVICES		1.00	72.11	7,210.66	0.000
600	SIEBEL SYS INC COM	09-08-99	MORGAN STANLEY & CO		0.00	73.00	43,800.00	0.000
700	SIEBEL SYS INC COM	09-08-99	INVESTMENT TECHNOLOG		14.00	72.68	50,873.41	0.000
900	SIEBEL SYS INC COM	09-09-99	DONALDSON LUFKIN & J		0.00	71.44	64,293.75	0.000
3,200	SIEBEL SYS INC COM	09-10-99	GOLDMAN SACHS & COMP		0.00	76.38	244,400.00	0.000
21,927	SPRINT CORP COM	09-10-99	J.P. MORGAN SECURITI		1,096.35	47.19	1,034,697.85	0.010

FIDELITY MGMT

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
15,140	ST STR CORP COM	08-24-99	INTERSTATE/JOHNSON L		757.00	71.48	1,082,142.10	0.008
7,000	TOSCO CORP COM NEW	08-10-99	PAINE WEBBER INC		350.00	28.88	202,146.70	0.009
500	TOSCO CORP COM NEW	08-12-99	CITATION GROUP		25.00	28.80	14,400.00	0.009
100	VERITAS SOFTWARE CORP	08-02-99	INSTINET		2.00	54.71	5,470.75	0.000
100	VERITAS SOFTWARE CORP	08-02-99	INVESTMENT TECHNOLOG		2.00	55.11	5,511.38	0.000
100	VERITAS SOFTWARE CORP	08-02-99	INVESTMENT TECHNOLOG		2.00	54.99	5,498.88	0.000
200	VERITAS SOFTWARE CORP	08-02-99	MONTGOMERY SECURITIE		0.00	54.78	10,956.94	0.000
300	VERITAS SOFTWARE CORP	08-02-99	INSTINET		6.00	54.72	16,416.45	0.000
300	VERITAS SOFTWARE CORP	08-02-99	INVESTMENT TECHNOLOG		6.00	55.55	16,665.39	0.000
100	VERITAS SOFTWARE CORP	08-03-99	MONTGOMERY SECURITIE		0.00	54.75	5,475.00	0.000
1,700	VERITAS SOFTWARE CORP	08-03-99	MERRILL LYNCH PIERCE		0.00	54.45	92,559.73	0.000
500	VERITAS SOFTWARE CORP	08-04-99	MERRILL LYNCH PIERCE		0.00	53.55	26,772.90	0.000
500	VERITAS SOFTWARE CORP	08-05-99	FIRST BOSTON CORPORA		0.00	52.83	26,415.55	0.000
5,500	VERITAS SOFTWARE CORP	08-05-99	MERRILL LYNCH PIERCE		0.00	54.50	299,750.00	0.000
500	VERITAS SOFTWARE CORP	08-19-99	FIRST BOSTON CORPORA		0.00	53.87	26,937.40	0.000
7,800	VERITAS SOFTWARE CORP	08-19-99	MORGAN STANLEY & CO		0.00	53.25	415,350.00	0.000
400	VERITAS SOFTWARE CORP	08-19-99	MORGAN STANLEY & CO		0.00	53.88	21,550.00	0.000
500	VERITAS SOFTWARE CORP	08-19-99	MERRILL LYNCH PIERCE		0.00	53.04	26,521.15	0.000
400	VERITAS SOFTWARE CORP	08-19-99	INVESTMENT TECHNOLOG		8.00	53.80	21,520.52	0.000
							39,531,547.32	
665,148								

HOLLAND CAP MGMT

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,650	AES CORP COM	08-30-99	LEHMAN BROTHERS INC		164.25	61.67	225,083.46	0.000
5,150	CLOROX CO COM	08-30-99	CORRESPONDENT SERVIC		231.75	45.55	234,582.50	0.017
1,300	COSTCO WHSL CORP NEW	08-27-99	LEHMAN BROTHERS INC		0.00	77.13	100,262.50	0.000
1,750	COSTCO WHSL CORP NEW	08-30-99	GOLDMAN SACHS & COMP		0.00	77.38	135,406.25	0.000
10,500	FED SIGNAL CORP COM	08-30-99	CORRESPONDENT SERVIC		472.50	21.01	220,650.15	0.035
6,000	MCI WORLDCOM INC CO	08-20-99	GOLDMAN SACHS & COMP		0.00	73.81	442,875.00	0.000
12,800	WHITMAN CORP NEW CO	08-30-99	DONALDSON LUFKIN & J		576.00	16.86	215,745.28	0.002
900	WHITMAN CORP NEW CO	09-01-99	DONALDSON LUFKIN & J		40.50	16.80	15,115.50	0.002
42,050							1,589,720.64	

ARIEL CAPITAL MGMT

5,000	BOB EVANS FARMS INC C	08-04-99	PRUDENTIAL SECURITIE		0.00	19.66	98,305.00	0.018
4,000	GEN BINDING CORP COM	09-01-99	SHERWOOD SECURITIES		0.00	15.00	60,000.00	0.016
1,600	GEN BINDING CORP COM	09-30-99	WEEDEN AND & CO		0.00	20.30	32,472.96	0.011
7,500	GRACO INC COM	08-30-99	BLAIR, WILLIAM & CO		450.00	33.66	252,437.25	0.016
5,000	GRACO INC COM	09-22-99	CORRESPONDENT SERVIC		250.00	33.93	169,625.00	0.016
3,800	GRACO INC COM	09-24-99	JACKSON PARTNERS AND		228.00	33.22	126,220.80	0.016
100	GREY ADVERTISING INC	08-02-99	WEEDEN AND & CO		0.00	334.61	33,460.96	0.011
100	GREY ADVERTISING INC	08-09-99	WEEDEN AND & CO		0.00	342.62	34,262.00	0.011
100	GREY ADVERTISING INC	09-16-99	WEEDEN AND & CO		0.00	362.05	36,204.70	0.011
100	GREY ADVERTISING INC	09-23-99	WEEDEN AND & CO		0.00	364.83	36,483.43	0.010

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
100	GREY ADVERTISING INC	09-30-99	WEEDEN AND & CO		0.00	365.07	36,507.00	0.010
7,700	HASBRO INC COM	09-21-99	WILLIAMS CAPITAL GRO		462.00	22.30	171,691.52	0.010
5,000	HCC INS HLDGS INC COM	09-03-99	PAINE WEBBER INC		300.00	14.77	73,863.50	0.013
7,000	HCC INS HLDGS INC COM	09-07-99	CHICAGO CORPORATION		350.00	15.05	105,331.10	0.013
6,200	HCC INS HLDGS INC COM	09-08-99	ERNST AND COMPANY		310.00	15.58	96,579.26	0.012
4,500	HCC INS HLDGS INC COM	09-10-99	PAINE WEBBER INC		225.00	16.42	73,900.35	0.012
8,200	HCC INS HLDGS INC COM	09-13-99	FC FINANCIAL		410.00	16.76	137,394.28	0.011
7,500	HCC INS HLDGS INC COM	09-14-99	CORRESPONDENT SERVIC		375.00	16.94	127,023.75	0.011
6,200	HCC INS HLDGS INC COM	09-15-99	FC FINANCIAL		310.00	17.27	107,077.72	0.011
4,800	HCC INS HLDGS INC COM	09-17-99	LYNCH JONES & RYAN		240.00	17.05	81,840.00	0.011
3,500	HCC INS HLDGS INC COM	09-21-99	INSTINET		210.00	16.50	57,741.25	0.012
8,500	HCC INS HLDGS INC COM	09-21-99	ERNST AND COMPANY		425.00	16.33	138,762.50	0.012
11,300	HCC INS HLDGS INC COM	09-23-99	CORRESPONDENT SERVIC		565.00	16.30	184,190.00	0.012
10,000	HCC INS HLDGS INC COM	09-27-99	CORRESPONDENT SERVIC		500.00	16.78	167,760.00	0.011
4,500	HCC INS HLDGS INC COM	09-28-99	PAINE WEBBER INC		225.00	16.86	75,850.65	0.011
8,900	HCC INS HLDGS INC COM	09-29-99	CORRESPONDENT SERVIC		445.00	16.79	149,406.08	0.011
9,200	HCC INS HLDGS INC COM	09-30-99	CORRESPONDENT SERVIC		460.00	16.79	154,432.12	0.011
6,800	HORACE MANN EDUCATOR	08-02-99	CHICAGO CORPORATION		340.00	28.92	196,639.68	0.014
12,800	HORACE MANN EDUCATOR	08-30-99	CORRESPONDENT SERVIC		640.00	30.30	387,840.00	0.013
2,500	HORACE MANN EDUCATOR	08-30-99	RAYMOND JAMES		125.00	30.30	75,750.00	0.013

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
9,600	HORACE MANN EDUCATOR	09-13-99	CORRESPONDENT SERVIC		576.00	31.00	297,557.76	0.013
17,000	HORACE MANN EDUCATOR	09-14-99	CORRESPONDENT SERVIC		850.00	30.10	511,781.60	0.013
10,000	HORACE MANN EDUCATOR	09-17-99	ABN AMRO SECURITIES		600.00	30.18	301,781.00	0.013
5,000	HORACE MANN EDUCATOR	09-20-99	CORRESPONDENT SERVIC		300.00	29.81	149,050.00	0.014
5,000	HORACE MANN EDUCATOR	09-23-99	CORRESPONDENT SERVIC		300.00	28.69	143,425.00	0.014
8,000	HORACE MANN EDUCATOR	09-24-99	JACKSON PARTNERS AND		400.00	26.07	208,552.80	0.016
5,300	HORACE MANN EDUCATOR	09-27-99	CORRESPONDENT SERVIC		318.00	27.92	147,957.98	0.015
2,200	HORACE MANN EDUCATOR	09-28-99	CORRESPONDENT SERVIC		132.00	27.05	59,502.52	0.015
6,500	HORACE MANN EDUCATOR	09-29-99	CORRESPONDENT SERVIC		390.00	26.03	169,217.10	0.016
51,200	HUSSMANN INTL INC COM	08-05-99	BLAIR, WILLIAM & CO		2,560.00	16.68	853,760.00	0.004
8,800	HUSSMANN INTL INC COM	08-16-99	ABN AMRO SECURITIES		440.00	18.08	159,095.20	0.004
5,600	HUSSMANN INTL INC COM	08-17-99	ABN AMRO SECURITIES		280.00	17.70	99,109.36	0.004
8,000	HUSSMANN INTL INC COM	08-25-99	GARDNER RECH & CO.		480.00	17.00	135,980.00	0.004
13,600	HUSSMANN INTL INC COM	09-01-99	BLAIR, WILLIAM & CO		680.00	16.93	230,180.00	0.004
11,700	HUSSMANN INTL INC COM	09-03-99	ABN AMRO SECURITIES		585.00	17.05	199,485.00	0.004
15,000	HUSSMANN INTL INC COM	09-13-99	CORRESPONDENT SERVIC		750.00	16.96	254,344.50	0.004
4,800	HUSSMANN INTL INC COM	09-23-99	CORRESPONDENT SERVIC		240.00	16.99	81,540.00	0.004
7,900	HUSSMANN INTL INC COM	09-29-99	CANTOR FITZGERALD &		474.00	17.00	134,280.25	0.004
3,700	INTL GAME TECH COM	09-30-99	PRYOR, MCCLENDON, CO		222.00	17.37	64,278.25	0.006
1,000	LEE ENTERPRISES INC C	09-17-99	ABN AMRO SECURITIES		60.00	27.91	27,913.10	0.022

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
9,000	LEE ENTERPRISES INC C	09-29-99	CORRESPONDENT SERVIC		540.00	27.69	249,246.00	0.023
8,400	LEE ENTERPRISES INC C	09-30-99	CORRESPONDENT SERVIC		420.00	27.81	233,634.24	0.023
4,000	LONGS DRUG STORES COR	08-24-99	ABN AMRO SECURITIES		200.00	31.05	124,200.00	0.018
2,000	LONGS DRUG STORES COR	09-20-99	FIRST BOSTON CORPORA		100.00	29.47	58,937.40	0.019
10,000	LONGS DRUG STORES COR	09-21-99	GARDNER RECH & CO.		500.00	29.19	291,860.00	0.019
3,200	LONGS DRUG STORES COR	09-27-99	CORRESPONDENT SERVIC		192.00	30.31	96,992.00	0.018
7,600	MBIA INC COM	08-10-99	CHICAGO CORPORATION		456.00	52.97	402,581.12	0.015
2,000	MBIA INC COM	08-11-99	GOLDMAN SACHS & COMP		120.00	52.56	105,120.00	0.015
1,500	MBIA INC COM	08-11-99	LYNCH JONES & RYAN		90.00	52.56	78,840.00	0.015
4,300	MBIA INC COM	08-13-99	CHICAGO CORPORATION		215.00	52.40	225,312.26	0.015
2,400	MBIA INC COM	08-20-99	LYNCH JONES & RYAN		144.00	52.69	126,448.08	0.015
7,000	MBIA INC COM	09-22-99	CORRESPONDENT SERVIC		420.00	49.96	349,717.20	0.016
1,700	ROUSE CO COM	08-10-99	CHICAGO CORPORATION		102.00	23.31	39,627.00	0.051
2,100	ROUSE CO COM	08-11-99	CHICAGO CORPORATION		126.00	23.50	49,344.75	0.051
100	ROUSE CO COM	08-30-99	PRYOR, MCCLENDON, CO		6.00	22.75	2,274.75	0.052
5,800	ROUSE CO COM	08-31-99	FC FINANCIAL		348.00	22.86	132,585.68	0.052
4,000	WESLEY JESSEN VISIONC	08-19-99	INSTINET		240.00	30.95	123,802.00	0.000
5,000	WESLEY JESSEN VISIONC	08-26-99	INSTINET		300.00	30.90	154,503.50	0.000
7,500	WESLEY JESSEN VISIONC	09-02-99	FIRST UNION CAPITAL		0.00	30.63	229,687.50	0.000
1,200	WESLEY JESSEN VISIONC	09-13-99	FIRST UNION CAPITAL		0.00	32.13	38,550.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,300	WESLEY JESSEN VISIONC	09-16-99	WEEDEN AND & CO		0.00	30.80	40,035.97	0.000
17,100	WHITMAN CORP NEW COM	09-30-99	GARDNER RECH & CO.		855.00	14.54	248,589.54	0.002
469,600							11,109,733.27	

J & W SELIGMAN

2,900	#REORG INFOUSA INC CL	08-03-99	HAMBRECHT & QUEST		0.00	8.00	23,200.00	0.000
5,100	#REORG INFOUSA INC CL	08-04-99	HAMBRECHT & QUEST		0.00	7.63	38,887.50	0.000
500	#REORG INFOUSA INC CL	08-05-99	HAMBRECHT & QUEST		0.00	7.38	3,687.50	0.000
500	#REORG INFOUSA INC CL	08-09-99	HAMBRECHT & QUEST		0.00	7.63	3,812.50	0.000
1,100	#REORG INFOUSA INC CL	08-12-99	HAMBRECHT & QUEST		0.00	7.50	8,250.00	0.000
2,900	#REORG INFOUSA INC CL	08-13-99	HAMBRECHT & QUEST		0.00	7.54	21,858.75	0.000
1,100	#REORG INFOUSA INC CL	09-22-99	HAMBRECHT & QUEST		0.00	7.00	7,700.00	0.000
600	#REORG INFOUSA INC CL	09-23-99	INSTINET	24.00		6.98	4,186.50	0.000
1,800	#REORG INFOUSA INC CL	09-30-99	HAMBRECHT & QUEST		0.00	6.74	12,133.98	0.000
5,000	#REORG INFOUSA INC NE	08-02-99	HAMBRECHT & QUEST		0.00	7.95	39,735.00	0.000
4,000	#REORG INFOUSA INC NE	08-03-99	HAMBRECHT & QUEST		0.00	7.89	31,571.60	0.000
6,400	#REORG INFOUSA INC NE	08-04-99	HAMBRECHT & QUEST		0.00	7.88	50,400.00	0.000
500	#REORG INFOUSA INC NE	08-09-99	HAMBRECHT & QUEST		0.00	7.50	3,750.00	0.000
5,700	#REORG INFOUSA INC NE	08-10-99	HAMBRECHT & QUEST		0.00	7.50	42,750.00	0.000
2,300	#REORG INFOUSA INC NE	08-11-99	HAMBRECHT & QUEST		0.00	7.50	17,250.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,700	#REORG INFOUSA INC NE	08-13-99	HAMBRECHT & QUEST		0.00	7.25	12,325.00	0.000
2,900	#REORG INFOUSA INC NE	09-08-99	HERZOG, HEINE, GEDWL		0.00	5.09	14,752.59	0.000
1,100	#REORG INFOUSA INC NE	09-09-99	HERZOG, HEINE, GEDWL		0.00	5.34	5,878.18	0.000
1,000	#REORG INFOUSA INC NE	09-10-99	HERZOG, HEINE, GEDWL		0.00	5.69	5,687.50	0.000
3,000	#REORG INFOUSA INC NE	09-13-99	INSTINET		120.00	5.54	16,620.00	0.000
1,800	#REORG INFOUSA INC NE	09-13-99	HERZOG, HEINE, GEDWL		0.00	5.61	10,089.90	0.000
1,600	#REORG INFOUSA INC NE	09-15-99	SCHWAB, CHARLES		0.00	6.04	9,657.12	0.000
1,700	#REORG INFOUSA INC NE	09-17-99	SCHWAB, CHARLES		0.00	6.25	10,625.00	0.000
1,500	#REORG INFOUSA INC NE	09-21-99	INSTINET		60.00	6.30	9,449.40	0.000
6,300	#REORG INFOUSA INC NE	09-22-99	HAMBRECHT & QUEST		0.00	6.88	43,312.50	0.000
3,500	#REORG INFOUSA INC NE	09-23-99	INSTINET		140.00	6.98	24,421.25	0.000
2,300	#REORG INFOUSA INC NE	09-28-99	HAMBRECHT & QUEST		0.00	6.00	13,800.00	0.000
1,700	ADVENT SOFTWARE INC C	08-05-99	HAMBRECHT & QUEST		0.00	61.88	105,187.50	0.000
200	ADVENT SOFTWARE INC C	08-10-99	INSTINET		8.00	63.61	12,722.28	0.000
500	ADVENT SOFTWARE INC C	08-11-99	SMITH BARNEY INC		0.00	64.38	32,187.50	0.000
500	ADVENT SOFTWARE INC C	08-12-99	SMITH BARNEY INC		0.00	68.44	34,218.75	0.000
280	ADVENT SOFTWARE INC C	08-19-99	SMITH BARNEY INC		0.00	45.00	12,600.00	0.000
580	ADVENT SOFTWARE INC C	08-20-99	SMITH BARNEY INC		0.00	47.50	27,550.00	0.000
1,800	ADVENT SOFTWARE INC C	09-03-99	INSTINET		72.00	45.97	82,747.98	0.000
6,572	ADVENT SOFTWARE INC C	09-07-99	INSTINET		262.88	45.63	299,906.65	0.000
5,300	AFFILIATED COMPUTER S	09-30-99	DONALDSON LUFKIN & J		265.00	41.05	217,565.00	0.000
5,900	AFFILIATED MANAGERS G	09-13-99	AUTRANET INC		295.00	26.11	154,063.75	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
7,200	AFFILIATED MANAGERS G	09-21-99	WEEDEN AND & CO		432.00	25.53	183,807.36	0.000
900	AFFILIATED MANAGERS G	09-22-99	WEEDEN AND & CO		54.00	26.12	23,510.25	0.000
8,900	AFFILIATED MANAGERS G	09-30-99	WEEDEN AND & CO		534.00	26.53	236,075.17	0.000
800	ALPHARMA INC CL A	09-08-99	COWEN AND COMPANY		40.00	33.81	27,050.72	0.005
1,100	ALPHARMA INC CL A	09-09-99	COWEN AND COMPANY		55.00	34.54	37,998.84	0.005
5,600	ALPHARMA INC CL A	09-10-99	COWEN AND COMPANY		280.00	36.02	201,698.00	0.004
2,000	ALPHARMA INC CL A	09-14-99	COWEN AND COMPANY		100.00	36.18	72,350.00	0.004
2,800	ALPHARMA INC CL A	09-15-99	COWEN AND COMPANY		140.00	36.08	101,010.00	0.004
4,200	ALPHARMA INC CL A	09-20-99	COWEN AND COMPANY		210.00	34.52	144,996.60	0.005
800	ALPHARMA INC CL A	09-21-99	COWEN AND COMPANY		48.00	34.45	27,562.32	0.005
2,900	ANADIGICS INC COM	08-05-99	PRUDENTIAL SECURITIE		0.00	28.60	82,932.46	0.000
1,800	ANADIGICS INC COM	08-06-99	INSTINET		72.00	29.71	53,473.32	0.000
1,900	ANADIGICS INC COM	08-09-99	ROBERTSON STEPHENS &		0.00	27.75	52,725.00	0.000
2,700	ANADIGICS INC COM	08-13-99	INSTINET		108.00	30.36	81,958.50	0.000
1,000	ANADIGICS INC COM	08-16-99	INSTINET		40.00	32.08	32,084.90	0.000
1,700	ANADIGICS INC COM	08-17-99	ADAMS HARKNESS & HIL		0.00	32.38	55,037.50	0.000
7,000	APEX INC COM ISIN US0	08-16-99	MONTGOMERY SECURITIE		0.00	29.30	205,128.70	0.000
4,600	APEX INC COM ISIN US0	09-08-99	COWEN AND COMPANY		0.00	32.85	151,096.66	0.000
3,600	APEX INC COM ISIN US0	09-08-99	INSTINET		144.00	33.53	120,719.88	0.000
6,900	APEX INC COM ISIN US0	09-09-99	MONTGOMERY SECURITIE		0.00	34.10	235,305.18	0.000
3,200	APEX INC COM ISIN US0	09-09-99	COWEN AND COMPANY		0.00	34.14	109,257.28	0.000
5,500	APEX INC COM ISIN US0	09-10-99	MONTGOMERY SECURITIE		0.00	30.40	167,175.80	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,900	APEX INC COM ISIN US0	09-10-99	INSTINET		116.00	28.74	83,337.59	0.000
5,200	APEX INC COM ISIN US0	09-14-99	MONTGOMERY SECURITIE		0.00	23.27	121,008.16	0.000
3,300	APEX INC COM ISIN US0	09-20-99	MONTGOMERY SECURITIE		0.00	23.02	75,976.56	0.000
12,700	ASPECT DEV INC COM	09-10-99	DB CLEARING SERVICES		0.00	21.04	267,229.59	0.000
600	ASPECT DEV INC COM	09-10-99	INSTINET		24.00	20.88	12,528.90	0.000
7,200	ASPECT DEV INC COM	09-13-99	DB CLEARING SERVICES		0.00	22.28	160,411.68	0.000
3,500	ASPECT DEV INC COM	09-13-99	INSTINET		140.00	21.95	76,817.30	0.000
11,700	ASPECT DEV INC COM	09-14-99	DB CLEARING SERVICES		0.00	21.85	255,645.00	0.000
3,100	ASPECT DEV INC COM	09-16-99	ROBERTSON STEPHENS &		0.00	21.38	66,262.50	0.000
6,400	ASPECT DEV INC COM	09-17-99	ROBERTSON STEPHENS &		0.00	24.15	154,533.12	0.000
3,500	ASPECT DEV INC COM	09-20-99	ROBERTSON STEPHENS &		0.00	24.51	85,787.45	0.000
3,100	ASPECT DEV INC COM	09-21-99	INSTINET		124.00	23.98	74,341.72	0.000
900	ASPECT DEV INC COM	09-22-99	INSTINET		36.00	24.35	21,917.25	0.000
4,400	ASPECT DEV INC COM	09-23-99	ROBERTSON STEPHENS &		0.00	26.18	115,183.64	0.000
4,400	ASPECT DEV INC COM	09-24-99	INSTINET		176.00	25.29	111,279.96	0.000
6,300	ASPECT DEV INC COM	09-30-99	ROBERTSON STEPHENS &		0.00	25.14	158,389.56	0.000
3,100	C-CUBE MICROSYSTEMS I	09-08-99	MERRILL LYNCH PIERCE		0.00	31.91	98,918.21	0.000
3,300	C-CUBE MICROSYSTEMS I	09-09-99	MERRILL LYNCH PIERCE		0.00	33.56	110,747.34	0.000
3,900	C-CUBE MICROSYSTEMS I	09-10-99	MERRILL LYNCH PIERCE		0.00	33.94	132,362.88	0.000
200	C-CUBE MICROSYSTEMS I	09-10-99	INSTINET		8.00	33.87	6,774.30	0.000
1,700	C-CUBE MICROSYSTEMS I	09-13-99	MERRILL LYNCH PIERCE		0.00	33.73	57,346.44	0.000
400	C-CUBE MICROSYSTEMS I	09-13-99	INSTINET		16.00	33.51	13,404.72	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,900	C-CUBE MICROSYSTEMS I	09-14-99	MERRILL LYNCH PIERCE		0.00	34.98	136,424.73	0.000
6,800	C-CUBE MICROSYSTEMS I	09-15-99	WARBURG DILLON READ		0.00	35.71	242,851.80	0.000
2,700	C-CUBE MICROSYSTEMS I	09-16-99	LEHMAN BROTHERS INC		0.00	37.00	99,900.00	0.000
8,600	C-CUBE MICROSYSTEMS I	09-17-99	LEHMAN BROTHERS INC		0.00	40.07	344,564.16	0.000
3,200	CAREINSITE INC COM IS	08-13-99	WARBURG DILLON READ		0.00	30.96	99,067.20	0.000
2,100	CAREINSITE INC COM IS	08-16-99	WARBURG DILLON READ		0.00	32.19	67,590.39	0.000
1,000	CAREINSITE INC COM IS	08-17-99	WARBURG DILLON READ		0.00	38.03	38,031.20	0.000
100	CAREINSITE INC COM IS	08-18-99	WARBURG DILLON READ		0.00	45.13	4,512.50	0.000
500	CAREINSITE INC COM IS	08-23-99	WARBURG DILLON READ		0.00	42.50	21,250.00	0.000
100	CAREINSITE INC COM IS	08-25-99	MERRILL LYNCH PIERCE		0.00	42.00	4,200.00	0.000
500	CAREINSITE INC COM IS	08-26-99	MERRILL LYNCH PIERCE		0.00	45.81	22,906.25	0.000
200	CAREINSITE INC COM IS	08-27-99	MERRILL LYNCH PIERCE		0.00	48.31	9,662.50	0.000
3,200	CAREINSITE INC COM IS	09-30-99	INSTINET		128.00	45.84	146,674.24	0.000
1,000	CAREY INTL INC COM	08-20-99	MONTGOMERY SECURITIE		0.00	21.00	21,000.00	0.000
600	CAREY INTL INC COM	08-30-99	INSTINET		24.00	22.84	13,701.90	0.000
7,400	CAREY INTL INC COM	09-30-99	MONTGOMERY SECURITIE		0.00	24.89	184,167.50	0.000
9,800	CORPORATE EXECUTIVE B	09-30-99	GOLDMAN SACHS & COMP		0.00	40.18	393,731.66	0.000
4,400	CORRECTIONAL PPTYS TR	09-21-99	MERRILL LYNCH PIERCE		220.00	14.05	61,820.00	0.103
5,700	CORRECTIONAL PPTYS TR	09-29-99	MERRILL LYNCH PIERCE		285.00	14.05	80,085.00	0.103
500	COSTAR GROUP INC COM	08-25-99	DONALDSON LUFKIN & J		0.00	27.25	13,625.00	0.000
300	COSTAR GROUP INC COM	08-26-99	DONALDSON LUFKIN & J		0.00	28.25	8,475.00	0.000
1,100	COSTAR GROUP INC COM	08-27-99	DONALDSON LUFKIN & J		0.00	28.13	30,937.50	0.000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
700	COSTAR GROUP INC COM	08-30-99	DONALDSON LUFKIN & J		0.00	28.43	19,901.42	0.000
300	COSTAR GROUP INC COM	08-31-99	DONALDSON LUFKIN & J		0.00	29.00	8,700.00	0.000
1,300	COSTAR GROUP INC COM	09-01-99	DONALDSON LUFKIN & J		0.00	30.06	39,081.25	0.000
200	COSTAR GROUP INC COM	09-02-99	DONALDSON LUFKIN & J		0.00	29.63	5,925.00	0.000
1,700	COSTAR GROUP INC COM	09-03-99	DONALDSON LUFKIN & J		0.00	29.63	50,362.50	0.000
3,800	COSTAR GROUP INC COM	09-08-99	DONALDSON LUFKIN & J		0.00	30.32	115,228.54	0.000
900	COSTAR GROUP INC COM	09-09-99	DONALDSON LUFKIN & J		0.00	30.69	27,618.75	0.000
500	COSTAR GROUP INC COM	09-10-99	DONALDSON LUFKIN & J		0.00	30.69	15,343.75	0.000
2,900	COSTAR GROUP INC COM	09-13-99	DONALDSON LUFKIN & J		0.00	29.71	86,154.07	0.000
4,600	COSTAR GROUP INC COM	09-15-99	DONALDSON LUFKIN & J		0.00	29.00	133,400.00	0.000
400	COSTAR GROUP INC COM	09-17-99	DONALDSON LUFKIN & J		0.00	28.50	11,400.00	0.000
3,400	COSTAR GROUP INC COM	09-20-99	DONALDSON LUFKIN & J		0.00	28.07	95,442.76	0.000
1,500	COSTAR GROUP INC COM	09-21-99	DONALDSON LUFKIN & J		0.00	27.13	40,687.50	0.000
1,600	COSTAR GROUP INC COM	09-22-99	DONALDSON LUFKIN & J		0.00	27.09	43,342.88	0.000
900	COSTAR GROUP INC COM	09-24-99	DONALDSON LUFKIN & J		0.00	23.22	20,896.92	0.000
100	COSTAR GROUP INC COM	09-27-99	DONALDSON LUFKIN & J		0.00	24.50	2,450.00	0.000
1,500	COSTAR GROUP INC COM	09-28-99	DONALDSON LUFKIN & J		0.00	23.33	34,999.95	0.000
1,300	COSTAR GROUP INC COM	09-29-99	DONALDSON LUFKIN & J		0.00	22.31	29,006.25	0.000
11,100	CROSS TIMBERS OIL CO	09-30-99	LEHMAN BROTHERS INC		555.00	13.31	147,760.98	0.003
4,300	CSG SYS INTL INC COM	09-23-99	SMITH BARNEY INC		0.00	22.80	98,026.67	0.000
1,800	CSG SYS INTL INC COM	09-23-99	INSTINET		72.00	22.28	40,096.62	0.000
8,000	CSG SYS INTL INC COM	09-24-99	SMITH BARNEY INC		0.00	23.86	190,875.20	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
6,300	CSG SYS INTL INC COM	09-24-99	INSTINET		252.00	23.76	149,704.38	0.00
5,200	CSG SYS INTL INC COM	09-27-99	INSTINET		208.00	24.48	127,311.08	0.00
24,800	CSG SYS INTL INC COM	09-28-99	INSTINET		992.00	24.58	609,603.84	0.00
8,600	CSG SYS INTL INC COM	09-29-99	INSTINET		344.00	25.37	218,171.68	0.00
24,100	CSG SYS INTL INC COM	09-30-99	LEHMAN BROTHERS INC		0.00	26.09	628,769.00	0.00
300	CSG SYS INTL INC COM	09-30-99	INSTINET		12.00	25.60	7,680.75	0.00
2,300	CUMULUS MEDIA INC CL	08-13-99	LEHMAN BROTHERS INC		0.00	26.03	59,871.99	0.00
1,800	CUMULUS MEDIA INC CL	08-16-99	LEHMAN BROTHERS INC		0.00	26.50	47,700.00	0.00
800	CUMULUS MEDIA INC CL	08-17-99	LEHMAN BROTHERS INC		0.00	27.00	21,600.00	0.00
2,900	CUMULUS MEDIA INC CL	08-23-99	LEHMAN BROTHERS INC		0.00	27.00	78,300.00	0.00
1,100	CUMULUS MEDIA INC CL	09-02-99	LEHMAN BROTHERS INC		0.00	27.00	29,700.00	0.00
500	CUMULUS MEDIA INC CL	09-22-99	MORGAN STANLEY & CO		0.00	28.88	14,437.50	0.00
1,100	CUMULUS MEDIA INC CL	09-23-99	MORGAN STANLEY & CO		0.00	28.94	31,831.25	0.00
4,700	CUMULUS MEDIA INC CL	09-24-99	MORGAN STANLEY & CO		0.00	28.63	134,537.50	0.00
2,400	CUMULUS MEDIA INC CL	09-27-99	MORGAN STANLEY & CO		0.00	29.00	69,600.00	0.00
9,300	DEVRY INC DEL COM	08-05-99	FIRST UNION CAPITAL		465.00	20.74	192,858.75	0.00
4,500	DEVRY INC DEL COM	09-08-99	SMITH BARNEY INC		225.00	22.42	100,880.55	0.00
5,400	DEVRY INC DEL COM	09-09-99	SMITH BARNEY INC		270.00	22.43	121,101.48	0.00
1,800	DEVRY INC DEL COM	09-10-99	J.P. MORGAN SECURITI		90.00	22.12	39,813.84	0.00
3,300	DEVRY INC DEL COM	09-13-99	SMITH BARNEY INC		165.00	22.54	74,382.33	0.00
4,900	DEVRY INC DEL COM	09-14-99	SMITH BARNEY INC		245.00	22.30	109,270.00	0.00
800	DRUG EMPORIUM INC CO	09-08-99	OPPENHEIMER & CO. IN		0.00	6.56	5,250.00	0.00

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
700	DRUG EMPORIUM INC CO	09-13-99	INSTINET		28.00	6.60	4,621.75	0.000
800	DRUG EMPORIUM INC CO	09-14-99	OPPENHEIMER & CO. IN		0.00	6.50	5,200.00	0.000
1,800	DRUG EMPORIUM INC CO	09-16-99	OPPENHEIMER & CO. IN		0.00	6.25	11,250.00	0.000
1,700	DRUG EMPORIUM INC CO	09-17-99	INSTINET		68.00	5.91	10,041.39	0.000
1,200	DRUG EMPORIUM INC CO	09-23-99	RAYMOND JAMES		0.00	6.25	7,500.00	0.000
2,200	DRUG EMPORIUM INC CO	09-24-99	RAYMOND JAMES		0.00	6.29	13,843.50	0.000
800	DRUG EMPORIUM INC CO	09-27-99	RAYMOND JAMES		0.00	5.97	4,775.04	0.000
300	DRUG EMPORIUM INC CO	09-28-99	RAYMOND JAMES		0.00	5.88	1,762.50	0.000
800	DRUG EMPORIUM INC CO	09-29-99	RAYMOND JAMES		0.00	6.08	4,860.00	0.000
1,800	DRUG EMPORIUM INC CO	09-30-99	RAYMOND JAMES		0.00	6.69	12,037.50	0.000
11,300	DURA PHARMACEUTICALS	09-17-99	INSTINET		452.00	13.49	152,403.10	0.000
5,300	DURA PHARMACEUTICALS	09-20-99	INSTINET		212.00	13.43	71,162.04	0.000
4,600	DURA PHARMACEUTICALS	09-28-99	INSTINET		184.00	12.97	59,667.52	0.000
4,600	DURA PHARMACEUTICALS	09-29-99	OPPENHEIMER & CO. IN		0.00	13.17	60,590.74	0.000
800	DURA PHARMACEUTICALS	09-30-99	INSTINET		32.00	13.48	10,782.00	0.000
9,200	DURA PHARMACEUTICALS	09-30-99	OPPENHEIMER & CO. IN		0.00	13.93	128,167.96	0.000
10,500	ENGAGE TECHNOLOGIES I	08-13-99	GOLDMAN SACHS & COMP		0.00	31.58	331,622.55	0.000
8,300	ENGAGE TECHNOLOGIES I	08-16-99	GOLDMAN SACHS & COMP		0.00	34.54	286,663.74	0.000
14,600	ENGAGE TECHNOLOGIES I	08-17-99	GOLDMAN SACHS & COMP		0.00	33.70	491,993.72	0.000
6,600	ENGAGE TECHNOLOGIES I	08-18-99	GOLDMAN SACHS & COMP		0.00	32.13	212,040.84	0.000
5,900	ENGAGE TECHNOLOGIES I	08-19-99	GOLDMAN SACHS & COMP		0.00	32.22	190,093.28	0.000
1,800	ENGAGE TECHNOLOGIES I	08-23-99	GOLDMAN SACHS & COMP		0.00	30.19	54,340.20	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
300	ENGAGE TECHNOLOGIES I	08-30-99	KNIGHT SECURITIES L.		0.00	30.31	9,093.75	0.000
5,700	ENGAGE TECHNOLOGIES I	08-31-99	KNIGHT SECURITIES L.		0.00	29.55	168,429.87	0.000
2,000	ENGAGE TECHNOLOGIES I	09-01-99	KNIGHT SECURITIES L.		0.00	29.38	58,750.00	0.000
1,800	ENGAGE TECHNOLOGIES I	09-08-99	KNIGHT SECURITIES L.		0.00	29.58	53,240.58	0.000
1,600	ENGAGE TECHNOLOGIES I	09-09-99	INSTINET		64.00	39.08	62,525.60	0.000
2,900	ENGAGE TECHNOLOGIES I	09-17-99	KNIGHT SECURITIES L.		0.00	36.62	106,184.66	0.000
7,200	ENGAGE TECHNOLOGIES I	09-20-99	KNIGHT SECURITIES L.		0.00	38.13	274,500.00	0.000
900	ENGAGE TECHNOLOGIES I	09-21-99	INSTINET		36.00	36.59	32,932.17	0.000
4,500	ENGAGE TECHNOLOGIES I	09-23-99	KNIGHT SECURITIES L.		0.00	34.08	153,349.20	0.000
8,100	ENGAGE TECHNOLOGIES I	09-30-99	SCHWAB, CHARLES		0.00	36.83	298,343.25	0.000
6,400	EXAR CORP COM	09-10-99	DONALDSON LUFKIN & J		0.00	38.18	244,320.00	0.000
800	EXAR CORP COM	09-17-99	DONALDSON LUFKIN & J		0.00	36.75	29,400.00	0.000
1,700	EXAR CORP COM	09-20-99	DONALDSON LUFKIN & J		0.00	37.50	63,750.00	0.000
4,700	EXAR CORP COM	09-21-99	DONALDSON LUFKIN & J		0.00	34.66	162,897.77	0.000
800	EXAR CORP COM	09-28-99	DONALDSON LUFKIN & J		0.00	34.97	27,975.04	0.000
1,200	EXAR CORP COM	09-29-99	DONALDSON LUFKIN & J		0.00	35.08	42,099.96	0.000
2,600	EXAR CORP COM	09-30-99	DONALDSON LUFKIN & J		0.00	34.45	89,564.54	0.000
2,100	EXPEDITORS INTL WASH	08-03-99	LAZARD FRERES & CO.		0.00	31.14	65,388.75	0.003
400	EXPEDITORS INTL WASH	08-04-99	LAZARD FRERES & CO.		0.00	31.25	12,500.00	0.003
2,200	EXPEDITORS INTL WASH	08-13-99	MERRILL LYNCH PIERCE		0.00	33.00	72,600.00	0.003
2,400	EXPEDITORS INTL WASH	08-16-99	MERRILL LYNCH PIERCE		0.00	33.98	81,550.08	0.002
2,100	EXPEDITORS INTL WASH	08-18-99	MERRILL LYNCH PIERCE		0.00	34.00	71,400.00	0.002

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
600	EXPEDITORS INTL WASH	08-19-99	MERRILL LYNCH PIERCE		0.00	34.00	20,400.00	0.002
500	FORRESTER RESH INC CO	08-03-99	GOLDMAN SACHS & COMP		0.00	29.75	14,875.00	0.000
100	FORRESTER RESH INC CO	08-04-99	GOLDMAN SACHS & COMP		0.00	30.00	3,000.00	0.000
300	FORRESTER RESH INC CO	08-06-99	GOLDMAN SACHS & COMP		0.00	28.47	8,540.64	0.000
100	FORRESTER RESH INC CO	08-10-99	GOLDMAN SACHS & COMP		0.00	29.50	2,950.00	0.000
500	FORRESTER RESH INC CO	08-11-99	GOLDMAN SACHS & COMP		0.00	29.88	14,937.50	0.000
800	FORRESTER RESH INC CO	08-13-99	GOLDMAN SACHS & COMP		0.00	30.00	24,000.00	0.000
1,500	FORRESTER RESH INC CO	08-25-99	GOLDMAN SACHS & COMP		0.00	30.38	45,567.45	0.000
1,100	FORRESTER RESH INC CO	08-26-99	GOLDMAN SACHS & COMP		0.00	30.81	33,896.17	0.000
1,700	FORRESTER RESH INC CO	08-31-99	GOLDMAN SACHS & COMP		0.00	32.89	55,914.02	0.000
6,870	GARDEN COM INC COM ST	09-16-99	HAMBRECHT & QUEST		0.00	12.00	82,440.00	0.000
18,500	GEN SEMICONDUCTOR INC	09-08-99	WARBURG DILLON READ		1,110.00	10.66	197,184.10	0.000
37,000	GEN SEMICONDUCTOR INC	09-09-99	GOLDIS - PITTSBURG I		1,850.00	11.74	434,298.60	0.000
7,400	GEN SEMICONDUCTOR INC	09-13-99	LYNCH JONES & RYAN		370.00	11.70	86,543.00	0.000
3,900	GEN SEMICONDUCTOR INC	09-14-99	LYNCH JONES & RYAN		195.00	12.33	48,087.78	0.000
7,600	HANGER ORTHOPEDIC GRO	09-28-99	FIRST BOSTON CORPORA		380.00	13.80	104,880.00	0.000
17,600	HANGER ORTHOPEDIC GRO	09-29-99	FIRST BOSTON CORPORA		880.00	13.90	244,559.04	0.000
20,900	HANGER ORTHOPEDIC GRO	09-30-99	GARDNER RECH & CO.		1,045.00	14.00	292,554.02	0.000
1,400	HNC SOFTWARE INC COM	08-13-99	J.P. MORGAN SECURITI		0.00	34.25	47,950.00	0.000
1,400	HNC SOFTWARE INC COM	08-16-99	J.P. MORGAN SECURITI		0.00	34.50	48,300.00	0.000
1,000	HNC SOFTWARE INC COM	08-17-99	INSTINET		40.00	34.49	34,494.20	0.000
600	HNC SOFTWARE INC COM	08-17-99	J.P. MORGAN SECURITI		0.00	34.50	20,700.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
300	HNC SOFTWARE INC COM	08-18-99	J.P. MORGAN SECURITI		0.00	35.00	10,500.00	0.000
1,600	HNC SOFTWARE INC COM	08-20-99	J.P. MORGAN SECURITI		0.00	35.50	56,800.00	0.000
400	HNC SOFTWARE INC COM	08-23-99	SMITH BARNEY INC		0.00	36.75	14,700.00	0.000
900	HNC SOFTWARE INC COM	08-24-99	SMITH BARNEY INC		0.00	37.94	34,143.75	0.000
400	HNC SOFTWARE INC COM	08-25-99	SMITH BARNEY INC		0.00	36.63	14,650.00	0.000
200	HNC SOFTWARE INC COM	08-27-99	SMITH BARNEY INC		0.00	35.13	7,025.00	0.000
400	HNC SOFTWARE INC COM	08-27-99	KNIGHT SECURITIES L.		0.00	34.69	13,875.00	0.000
1,100	HNC SOFTWARE INC COM	08-30-99	INSTINET		44.00	34.55	38,002.25	0.000
600	HNC SOFTWARE INC COM	08-31-99	SMITH BARNEY INC		0.00	36.58	21,948.24	0.000
5,100	INSIGHT COMMUNICATION	08-05-99	MORGAN STANLEY & CO		0.00	28.76	146,695.89	0.000
2,200	INSIGHT COMMUNICATION	08-06-99	MORGAN STANLEY & CO		0.00	28.86	63,490.68	0.000
11,900	INSIGHT COMMUNICATION	08-09-99	MORGAN STANLEY & CO		0.00	28.90	343,889.77	0.000
11,700	INSIGHT COMMUNICATION	08-13-99	MORGAN STANLEY & CO		0.00	29.65	346,905.00	0.000
9,000	INSIGHT COMMUNICATION	08-16-99	MORGAN STANLEY & CO		0.00	28.52	256,643.10	0.000
3,400	INSIGHT COMMUNICATION	09-30-99	MORGAN STANLEY & CO		0.00	27.88	94,789.62	0.000
6,600	ISS GROUP INC OC-COM	08-03-99	GOLDMAN SACHS & COMP		0.00	22.05	145,547.16	0.000
19,100	ISS GROUP INC OC-COM	08-16-99	GOLDMAN SACHS & COMP		0.00	25.53	487,565.70	0.000
21,100	ISS GROUP INC OC-COM	09-30-99	DAIN RAUSCHER		0.00	27.94	589,441.16	0.000
25,200	ITT EDL SVCS INC COM	09-23-99	GOLDIS - PITTSBURG I		1,512.00	17.81	448,812.00	0.000
800	LEARNING TREE INTL IN	09-27-99	MERRILL LYNCH PIERCE		0.00	16.19	12,950.00	0.000
6,900	LEARNING TREE INTL IN	09-28-99	MERRILL LYNCH PIERCE		0.00	16.45	113,526.39	0.000
10,300	LEARNING TREE INTL IN	09-29-99	MERRILL LYNCH PIERCE		0.00	16.50	169,950.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
200	LEARNING TREE INTL IN	09-30-99	INSTINET		8.00	16.52	3,303.84	0.00
500	LEARNING TREE INTL IN	09-30-99	MERRILL LYNCH PIERCE		0.00	16.44	8,218.75	0.00
46,000	MEDSCAPE INC COM	09-27-99	DONALDSON LUFKIN & J		0.00	8.00	368,000.00	0.00
13,300	MEMBERWORKS INC COM	08-13-99	FURMAN SELZ MAGER DI		0.00	28.41	377,807.78	0.00
5,500	METRIS COS INC COM	08-05-99	LEHMAN BROTHERS INC		275.00	34.44	189,400.20	0.001
2,900	METRIS COS INC COM	08-13-99	LEHMAN BROTHERS INC		174.00	31.81	92,249.00	0.001
1,000	METRIS COS INC COM	08-16-99	LEHMAN BROTHERS INC		60.00	32.97	32,974.50	0.001
1,000	METRIS COS INC COM	08-17-99	LEHMAN BROTHERS INC		50.00	33.55	33,550.00	0.001
4,100	METRIS COS INC COM	08-19-99	LEHMAN BROTHERS INC		246.00	33.21	136,164.69	0.001
1,200	METRIS COS INC COM	08-20-99	LEHMAN BROTHERS INC		60.00	33.05	39,660.00	0.001
6,500	METRIS COS INC COM	08-25-99	LEHMAN BROTHERS INC		325.00	30.89	200,764.85	0.001
6,200	METRIS COS INC COM	09-17-99	LEHMAN BROTHERS INC		310.00	27.24	168,908.46	0.001
1,500	METRIS COS INC COM	09-20-99	LEHMAN BROTHERS INC		75.00	26.97	40,458.00	0.001
3,700	METRIS COS INC COM	09-21-99	LEHMAN BROTHERS INC		185.00	26.66	98,653.10	0.001
4,500	METRIS COS INC COM	09-28-99	LEHMAN BROTHERS INC		225.00	24.80	111,597.75	0.001
7,900	MODIS PROFESSIONAL SV	08-20-99	DONALDSON LUFKIN & J		474.00	15.94	125,886.50	0.000
11,600	MODIS PROFESSIONAL SV	08-23-99	DONALDSON LUFKIN & J		696.00	16.41	190,365.28	0.000
20,400	MODIS PROFESSIONAL SV	08-24-99	GOLDIS - PITTSBURG I		1,020.00	17.14	349,723.32	0.000
3,600	MODIS PROFESSIONAL SV	08-25-99	DONALDSON LUFKIN & J		180.00	16.51	59,445.72	0.000
21,100	MODIS PROFESSIONAL SV	08-30-99	DONALDSON LUFKIN & J		1,055.00	16.10	339,629.82	0.000
5,200	MODIS PROFESSIONAL SV	08-31-99	LYNCH JONES & RYAN		260.00	15.95	82,929.60	0.000
25,900	MODIS PROFESSIONAL SV	09-08-99	MERRILL LYNCH PIERCE		1,554.00	15.52	402,056.06	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
10,400	MODIS PROFESSIONAL SV	09-09-99	FIRST BOSTON CORPORA		520.00	15.52	161,393.44	0.000
13,000	MODIS PROFESSIONAL SV	09-13-99	MERRILL LYNCH PIERCE		780.00	15.65	203,505.90	0.000
12,200	MODIS PROFESSIONAL SV	09-14-99	FIRST BOSTON CORPORA		610.00	15.78	192,461.10	0.000
8,900	MODIS PROFESSIONAL SV	09-15-99	FIRST BOSTON CORPORA		534.00	15.81	140,709.00	0.000
7,300	MODIS PROFESSIONAL SV	09-20-99	FIRST BOSTON CORPORA		365.00	15.98	116,632.83	0.000
7,400	MP3 COM INC COM ISIN	08-13-99	INSTINET		296.00	34.98	258,820.18	0.000
5,600	MP3 COM INC COM ISIN	08-17-99	FIRST BOSTON CORPORA		0.00	37.66	210,878.64	0.000
8,900	NFO WORLDWIDE INC CO	08-03-99	BLAIR, WILLIAM & CO		445.00	14.68	130,607.50	0.000
3,300	NFO WORLDWIDE INC CO	08-04-99	BLAIR, WILLIAM & CO		165.00	14.79	48,817.56	0.000
14,400	NFO WORLDWIDE INC CO	08-05-99	BLAIR, WILLIAM & CO		720.00	14.80	213,120.00	0.000
20,300	NFO WORLDWIDE INC CO	09-30-99	CLEARY GULL AND REIL		1,015.00	12.79	259,736.47	0.000
11,500	NOVA CORP GA COM	08-04-99	WEEDEN AND & CO		690.00	27.76	319,208.95	0.000
13,100	NOVA CORP GA COM	08-16-99	SMITH BARNEY INC		655.00	27.92	365,771.65	0.000
33,500	NOVA CORP GA COM	09-08-99	FIRST UNION CAPITAL		1,675.00	25.93	868,487.50	0.000
21,100	NOVA CORP GA COM	09-30-99	LYNCH JONES & RYAN		1,055.00	24.97	526,898.65	0.000
25,900	OMNICARE INC COM	09-29-99	GOLDIS - PITTSBURG I		1,554.00	7.96	206,176.95	0.011
17,200	OMNICARE INC COM	09-30-99	GARDNER RECH & CO.		860.00	9.41	161,922.52	0.009
75	PFT RECOVERY GROUP IN	08-05-99	INSTINET		3.00	46.10	3,457.69	0.000
4,300	PFT RECOVERY GROUP IN	08-09-99	ROBERTSON STEPHENS &		0.00	46.85	201,455.00	0.000
1,825	PFT RECOVERY GROUP IN	08-10-99	ROBERTSON STEPHENS &		0.00	46.53	84,916.52	0.000
800	PFT RECOVERY GROUP IN	08-16-99	ROBERTSON STEPHENS &		0.00	48.00	38,400.00	0.000
4,400	PFT RECOVERY GROUP IN	09-08-99	PIPER JAFFRAY INC		0.00	38.31	168,575.00	0.000

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,600	PFT RECOVERY GROUP IN	09-22-99	INSTINET		64.00	42.06	67,291.04	0.000
2,600	PFT RECOVERY GROUP IN	09-23-99	MONTGOMERY SECURITIE		0.00	42.06	109,362.50	0.000
7,700	PFT RECOVERY GROUP IN	09-24-99	INSTINET		308.00	38.28	294,791.42	0.000
1,500	PHOTON DYNAMICS INC C	09-30-99	WARBURG DILLON READ		0.00	20.20	30,302.10	0.000
5,000	PRE PAID LEGAL SVCS I	08-05-99	WEEDEN AND & CO		250.00	29.80	149,007.00	0.000
500	PRE PAID LEGAL SVCS I	08-17-99	CLEARY GULL AND REIL		25.00	31.81	15,907.25	0.000
3,200	PRE PAID LEGAL SVCS I	08-20-99	CLEARY GULL AND REIL		160.00	31.54	100,929.92	0.000
1,400	PRE PAID LEGAL SVCS I	08-25-99	CLEARY GULL AND REIL		70.00	30.89	43,250.06	0.000
300	PRE PAID LEGAL SVCS I	08-30-99	CLEARY GULL AND REIL		15.00	31.80	9,540.00	0.000
13,300	PRE PAID LEGAL SVCS I	09-30-99	FIRST BOSTON CORPORA		665.00	38.44	511,314.51	0.000
21,400	PRIDE INTL INC COM	09-29-99	GARDNER RECH & CO		1,284.00	14.04	300,391.80	0.000
29,800	PRIDE INTL INC COM	09-30-99	GOLDMAN SACHS & COMP		1,490.00	14.07	419,223.42	0.000
1,000	PROFESSIONAL DETAILIN	09-23-99	INSTINET		40.00	25.85	25,849.10	0.000
11,900	PRTY HEALTHCARE CORP	08-03-99	MONTGOMERY SECURITIE		0.00	33.08	393,643.67	0.000
7,400	PRTY HEALTHCARE CORP	08-05-99	MONTGOMERY SECURITIE		0.00	34.29	253,747.48	0.000
1,700	PRTY HEALTHCARE CORP	08-06-99	INSTINET		68.00	34.94	59,390.86	0.000
4,200	PRTY HEALTHCARE CORP	08-13-99	INSTINET		168.00	25.76	108,181.08	0.000
2,700	PRTY HEALTHCARE CORP	09-17-99	FIRST UNION CAPITAL		0.00	28.75	77,625.00	0.000
3,100	PRTY HEALTHCARE CORP	09-20-99	FIRST UNION CAPITAL		0.00	30.81	95,511.62	0.000
6,000	PRTY HEALTHCARE CORP	09-21-99	FIRST UNION CAPITAL		0.00	30.88	185,250.00	0.000
3,200	PRTY HEALTHCARE CORP	09-22-99	INSTINET		128.00	29.79	95,325.12	0.000
1,200	RENT A CTR INC NEW CO	08-25-99	ROBINSON HUMPHREY/AM		0.00	21.13	25,350.00	0.000

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,200	RENT A CTR INC NEW CO	08-26-99	ROBINSON HUMPHREY/AM		0.00	21.38	25,650.00	0.000
1,200	RENT A CTR INC NEW CO	08-27-99	ROBINSON HUMPHREY/AM		0.00	21.38	25,650.00	0.000
2,700	RENT A CTR INC NEW CO	08-30-99	ROBINSON HUMPHREY/AM		0.00	21.50	58,050.00	0.000
1,300	RENT A CTR INC NEW CO	08-31-99	ROBINSON HUMPHREY/AM		0.00	21.50	27,950.00	0.000
1,300	RENT A CTR INC NEW CO	09-03-99	ROBINSON HUMPHREY/AM		0.00	22.97	29,859.44	0.000
2,400	RENT A CTR INC NEW CO	09-15-99	INSTINET		96.00	24.04	57,696.00	0.000
2,000	RENT A CTR INC NEW CO	09-17-99	INSTINET		80.00	22.29	44,580.00	0.000
4,600	RENT A CTR INC NEW CO	09-20-99	INSTINET		184.00	22.38	102,929.14	0.000
100	STRUCTURAL DYNAMICS R	08-13-99	INSTINET		4.00	16.48	1,647.55	0.000
1,600	STRUCTURAL DYNAMICS R	08-16-99	INSTINET		64.00	16.65	26,634.56	0.000
3,900	STRUCTURAL DYNAMICS R	08-17-99	MERRILL LYNCH PIERCE		0.00	17.19	67,031.25	0.000
800	STRUCTURAL DYNAMICS R	08-17-99	INSTINET		32.00	16.84	13,473.92	0.000
5,300	STRUCTURAL DYNAMICS R	08-18-99	MERRILL LYNCH PIERCE		0.00	17.52	92,860.24	0.000
1,700	STRUCTURAL DYNAMICS R	08-19-99	MERRILL LYNCH PIERCE		0.00	17.25	29,325.00	0.000
3,800	STRUCTURAL DYNAMICS R	08-20-99	MERRILL LYNCH PIERCE		0.00	16.90	64,238.24	0.000
18,600	SUNGARD DATA SYS INC	08-16-99	CLEARY GULL AND REIL		930.00	26.47	492,360.60	0.000
7,300	T-HQ INC COM NEW	09-23-99	HERZOG, HEINE, GEDWL		0.00	41.75	304,775.00	0.000
5,600	T-HQ INC COM NEW	09-24-99	MONTGOMERY SECURITIE		0.00	41.77	233,887.92	0.000
17,000	TEKELEC COM	09-10-99	DB CLEARING SERVICES		0.00	16.64	282,876.60	0.000
17,000	TEKELEC COM	09-13-99	DB CLEARING SERVICES		0.00	16.49	280,406.50	0.000
15,300	TEKELEC COM	09-14-99	DB CLEARING SERVICES		0.00	16.80	256,992.57	0.000

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
10,600	TEKELEC COM	09-20-99	INSTINET		424.00	15.38	162,991.96	0.000
4,400	TEKELEC COM	09-21-99	INSTINET		176.00	15.17	66,766.04	0.000
2,400	TEKELEC COM	09-22-99	INSTINET		96.00	15.25	36,595.44	0.000
3,200	TEKELEC COM	09-23-99	HAMBRECHT & QUEST		0.00	15.48	49,535.36	0.000
22,900	TOTAL RENAL CARE HLDG	08-13-99	MONTGOMERY SECURITIE		1,374.00	8.19	187,436.50	0.000
10,000	TOTAL RENAL CARE HLDG	08-16-99	MONTGOMERY SECURITIE		500.00	8.53	85,339.00	0.000
32,900	US FOODSERVICE COM ST	08-17-99	GOLDIS - PITTSBURG I		1,974.00	19.60	644,757.75	0.000
7,100	VERTICALNET INC OC-CO	08-17-99	HAMBRECHT & QUEST		0.00	81.18	576,348.89	0.000
100	VERTICALNET INC OC-CO	08-17-99	INSTINET		4.00	79.69	7,969.00	0.000
4,900	VERTICALNET INC OC-CO	09-08-99	ADAMS HARKNESS & HIL		0.00	34.72	170,147.60	0.000
1,400	VISIO CORP COM	08-05-99	PIPER JAFFRAY INC		0.00	30.70	42,980.00	0.000
500	VISIO CORP COM	08-06-99	INSTINET		20.00	31.04	15,520.00	0.000
1,400	VISIO CORP COM	08-09-99	INSTINET		56.00	32.04	44,856.00	0.000
3,900	VISIO CORP COM	08-10-99	INSTINET		156.00	31.81	124,075.77	0.000
8,000	VISIO CORP COM	08-16-99	INSTINET		320.00	30.51	244,058.40	0.000
4,700	VISIO CORP COM	09-08-99	PIPER JAFFRAY INC		0.00	30.80	144,748.25	0.000
2,900	VISIO CORP COM	09-09-99	PIPER JAFFRAY INC		0.00	32.16	93,271.25	0.000
9,100	VISIO CORP COM	09-10-99	PIPER JAFFRAY INC		0.00	33.72	306,889.31	0.000
2,100	VISIO CORP COM	09-13-99	PIPER JAFFRAY INC		0.00	34.38	72,187.50	0.000
							39,206,325.54	
1,740,102								

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
42,000	GLOBAL CROSSING LTD C	09-30-99	MERRILL LYNCH PIERCE		0.00	26.50	1,113,000.00	0.000
22,300	GLOBAL CROSSING LTD C	09-28-99	CANTOR FITZGERALD &		0.00	26.25	585,375.00	0.000
3,100	INCO LTD COM	08-12-99	GARDNER RECH & CO.		93.00	20.22	62,674.25	0.000
16,000	ADAPTEC INC COM	09-30-99	CANTOR FITZGERALD &		0.00	39.69	635,000.00	0.000
21,700	BED BATH BEYOND INC C	09-30-99	CANTOR FITZGERALD &		0.00	34.94	758,143.75	0.000
46,000	CONOCO INC CL B COM S	08-12-99	GUZMAN & COMPANY	1,840.00		28.04	1,289,840.00	0.027
11,000	CONOCO INC CL B COM S	08-24-99	M RAMSEY KING SECURI	330.00		27.69	304,580.10	0.027
10,900	GEN DYNAMICS CORP COM	08-12-99	DONALDSON LUFKIN & J	327.00		61.78	673,402.00	0.015
20,000	LEXMARK INTL GROUP IN	08-12-99	GUZMAN & COMPANY	800.00		66.98	1,339,550.00	0.000
2,400	SOLETRON CORP COM	08-12-99	GARDNER RECH & CO.		72.00	70.28	168,672.00	0.000
14,900	TIME WARNER INC COM	09-30-99	MERRILL LYNCH PIERCE		447.00	60.78	905,622.00	0.002
3,700	UNISYS CORP COM	08-12-99	GARDNER RECH & CO.		111.00	39.66	146,723.50	0.000
214,000							7,982,582.60	

PUBLIC SCHOOL TEACHERS/ SCUDDE

66,200	CABLE & WIRE OPTUS NP	08-13-99	SALOMON SMITH BARNEY		785.04	2.17	143,519.84	0.000
24,000	CABLE & WIRE OPTUS NP	08-16-99	CITIBANK MELBOURNE		296.00	2.25	54,104.86	0.000
40,500	CABLE & WIRE OPTUS NP	08-16-99	SALOMON SMITH BARNEY		494.71	2.23	90,441.60	0.000
140,100	CABLE & WIRE OPTUS NP	08-17-99	CITIBANK MELBOURNE		1,769.98	2.31	323,585.50	0.000
2,900	CABLE & WIRE OPTUS NP	08-17-99	MACQUARIE EQUITIES L		36.49	2.30	6,671.51	0.000
7,200	CABLE & WIRE OPTUS NP	08-17-99	CITIBANK MELBOURNE		90.83	2.31	16,597.22	0.000

PUBLIC SCHOOL TEACHERS/ SCUDDE PURCHASE OF STOCKS (continued)
 August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
119,800	CABLE & WIRE OPTUS NP	08-18-99	CITIBANK MELBOURNE		1,556.59	2.38	284,565.09	0.000
4,800	CABLE & WIRE OPTUS NP	08-18-99	ORD MINNETT SYDNEY		62.46	2.38	11,406.67	0.000
6,000	CABLE & WIRE OPTUS NP	08-18-99	JAMES CAPEL AUSTRALI		77.91	2.37	14,231.75	0.000
9,600	CABLE & WIRE OPTUS NP	08-19-99	MERRILL LYNCH EQ AUS		125.98	2.40	23,030.88	0.000
131,100	CABLE & WIRE OPTUS NP	08-19-99	CITIBANK MELBOURNE		1,720.41	2.40	314,515.43	0.000
32,000	CABLE & WIRE OPTUS NP	08-30-99	CITIBANK MELBOURNE		389.75	2.23	71,243.57	0.000
48,600	CABLE & WIRE OPTUS NP	08-31-99	MERRILL LYNCH EQ AUS		582.33	2.19	106,459.02	0.000
95,900	CABLE & WIRE OPTUS NP	09-01-99	MERRILL LYNCH MELBOU		1,139.36	2.17	208,295.68	0.000
284,400	CABLE & WIRE OPTUS NP	09-02-99	MERRILL LYNCH MELBOU		3,391.86	2.18	620,093.91	0.000
3,541	AXA EUR9.15	08-13-99	MERRILL LYNCH(MLPFS		1,064.44	120.54	426,839.38	0.000
10,559	CREDIT LYONNAIS ORD N	09-13-99	GOLDMAN SACHS & CO N		807.74	30.68	323,906.71	0.000
15,713	CREDIT LYONNAIS ORD N	09-14-99	GOLDMAN SACHS & CO N		1,199.08	30.60	480,828.75	0.000
15,036	CREDIT LYONNAIS ORD N	09-15-99	GOLDMAN SACHS & CO N		1,140.64	30.42	457,395.89	0.000
4,910	CREDIT LYONNAIS ORD N	09-16-99	GOLDMAN SACHS & CO N		365.00	29.81	146,364.96	0.000
2,565	CREDIT LYONNAIS ORD N	09-16-99	BEAR STEARNS NEW YOR		190.74	29.82	76,486.13	0.000
4,701	CREDIT LYONNAIS ORD N	09-17-99	BEAR STEARNS NEW YOR		348.18	29.70	139,617.87	0.000
8,691	CREDIT LYONNAIS ORD N	09-20-99	BEAR STEARNS NEW YOR		634.73	29.29	254,526.47	0.000
10,385	CREDIT LYONNAIS ORD N	09-21-99	BEAR STEARNS NEW YOR		748.76	28.91	300,253.91	0.000
11,848	CREDIT LYONNAIS ORD N	09-22-99	BEAR STEARNS NEW YOR		840.87	28.46	337,188.49	0.000
897	LAFARGE FR25 (BR)	08-02-99	JP MORGAN NEW YORK D		241.89	108.13	96,995.89	0.000
2,629	LAFARGE FR25 (BR)	08-03-99	JP MORGAN NEW YORK D		734.00	111.96	294,334.87	0.000
1,529	LAFARGE FR25 (BR)	08-04-99	JP MORGAN NEW YORK D		420.06	110.17	168,442.45	0.000

PUBLIC SCHOOL TEACHERS/ SCUDDE PURCHASE OF STOCKS (continued)
 August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,012	LAFARGE FR25 (BR)	08-27-99	DONALDSON LUFKIN AND		794.78	105.81	318,703.75	0.000
1,808	LAFARGE FR25 (BR)	08-30-99	DONALDSON LUFKIN AND		487.33	108.09	195,420.10	0.000
1,998	LAFARGE FR25 (BR)	08-31-99	DONALDSON LUFKIN AND		531.21	106.61	213,016.36	0.000
1,224	LAFARGE FR25 (BR)	09-01-99	DONALDSON LUFKIN AND		327.91	107.43	131,490.81	0.000
3,209	SUEZ LYONN EAUX EUR10	09-14-99	DONALDSON LUFKIN AND		1,307.13	163.34	524,159.95	0.000
2,490	SUEZ LYONN EAUX EUR10	09-15-99	DONALDSON LUFKIN AND		1,016.47	163.70	407,604.80	0.000
7,133	SUEZ LYONN EAUX EUR10	09-17-99	JP MORGAN NEW YORK D		2,938.74	165.21	1,178,433.24	0.000
5,718	SUEZ LYONN EAUX EUR10	09-20-99	JP MORGAN NEW YORK D		2,361.00	165.58	946,760.50	0.000
3,355	SUEZ LYONN EAUX EUR10	09-21-99	JP MORGAN NEW YORK D		1,390.07	166.15	557,419.57	0.000
30,553	COMMERZBANK AG ORD N	09-13-99	COMMERZBANK CAPITAL		2,827.13	37.11	1,133,675.57	0.000
343	COMMERZBANK AG ORD N	09-14-99	INSTINET - NEW YORK		25.22	36.84	12,637.43	0.000
17,152	COMMERZBANK AG ORD N	09-14-99	GOLDMAN SACHS & CO N		1,593.48	37.25	638,984.18	0.000
11,435	COMMERZBANK AG ORD N	09-14-99	COMMERZBANK CAPITAL		1,061.75	37.23	425,759.78	0.000
8,400	COMMERZBANK AG ORD N	09-15-99	GOLDMAN SACHS & CO N		764.19	36.48	306,440.71	0.000
32,000	ASSICUR GENERALI IFL2	08-13-99	SCHRODER SECS LTD NE		2,624.40	32.89	1,052,387.65	0.000
29,000	ASAHI GLASS CO Y50	08-31-99	INSTINET PACIFIC LTD		278.07	6.40	185,658.63	0.000
12,000	ASAHI GLASS CO Y50	09-01-99	INSTINET PACIFIC LTD		116.92	6.51	78,068.02	0.000
18,000	ASAHI GLASS CO Y50	09-02-99	INSTINET PACIFIC LTD		178.68	6.63	119,296.17	0.000
26,000	ASAHI GLASS CO Y50	09-03-99	INSTINET PACIFIC LTD		260.30	6.68	173,794.93	0.000
34,000	ASAHI GLASS CO Y50	09-06-99	INSTINET PACIFIC LTD		333.08	6.54	222,382.00	0.000
25,000	ASAHI GLASS CO Y50	09-07-99	MORGAN STANLEY NEW Y		247.08	6.60	164,962.07	0.000
17,000	ASAHI GLASS CO Y50	09-07-99	NOMURA SECURITIES NE		167.55	6.58	111,867.43	0.000

PUBLIC SCHOOL TEACHERS/ SCUDDE PURCHASE OF STOCKS (continued)
 August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
5,000	ASAHI GLASS CO Y50	09-07-99	GOLDMAN SACHS & CO N		85.81	6.59	32,953.84	0.000
62,000	ASAHI GLASS CO Y50	09-08-99	GOLDMAN SACHS & CO N		225.38	6.52	404,188.88	0.000
55,000	ASAHI GLASS CO Y50	09-09-99	MORGAN STANLEY NEW Y		534.12	6.48	356,615.18	0.000
9,000	ASAHI GLASS CO Y50	09-09-99	GOLDMAN SACHS & CO N		87.37	6.48	58,338.14	0.000
11,000	ASAHI GLASS CO Y50	09-14-99	GOLDMAN SACHS & CO N		108.35	6.58	72,341.71	0.000
39,000	ASAHI GLASS CO Y50	09-14-99	MORGAN STANLEY NEW Y		385.13	6.59	257,143.82	0.000
10,000	ASAHI GLASS CO Y50	09-16-99	GOLDMAN SACHS & CO N		98.54	6.58	65,798.62	0.000
8,000	ASAHI GLASS CO Y50	09-17-99	GOLDMAN SACHS & CO N		78.97	6.59	52,729.02	0.000
5,000	ASAHI GLASS CO Y50	09-20-99	MORGAN STANLEY NEW Y		49.40	6.60	32,981.99	0.000
7,000	ASAHI GLASS CO Y50	09-20-99	GOLDMAN SACHS & CO N		69.34	6.61	46,300.15	0.000
10,000	ASAHI GLASS CO Y50	09-21-99	GOLDMAN SACHS & CO N		98.50	6.58	65,763.01	0.000
12,000	ASAHI GLASS CO Y50	09-22-99	GOLDMAN SACHS & CO N		119.40	6.64	79,722.98	0.000
22,000	ASAHI GLASS CO Y50	09-24-99	GOLDMAN SACHS & CO N		216.91	6.58	144,827.55	0.000
39,000	ASAHI GLASS CO Y50	09-27-99	SBC WARBURG ASIA LTD		386.85	6.62	258,289.07	0.000
7,000	ASAHI GLASS CO Y50	09-29-99	INSTINET - NEW YORK		67.74	6.46	45,227.94	0.000
6,000	ASAHI GLASS CO Y50	09-30-99	INSTINET - NEW YORK		61.75	6.87	41,231.74	0.000
33,000	NISSAN MOTOR CO Y50	08-02-99	MERRILL LYNCH INTER		125.94	5.70	187,983.69	0.000
10,000	NISSAN MOTOR CO Y50	08-03-99	MERRILL LYNCH INTER		84.93	5.67	56,706.32	0.000
21,000	NISSAN MOTOR CO Y50	08-05-99	NOMURA SECURITIES NE		177.59	5.65	118,568.96	0.000
3,000	NISSAN MOTOR CO Y50	08-06-99	NOMURA SECURITIES NE		25.29	5.63	16,882.96	0.000
24,000	NISSAN MOTOR CO Y50	08-10-99	SCHRODER SECS LTD NE		202.74	5.64	135,361.29	0.000
12,000	NISSAN MOTOR CO Y50	08-10-99	NOMURA SECURITIES NE		101.28	5.64	67,620.74	0.000

PUBLIC SCHOOL TEACHERS/ SCUDDE PURCHASE OF STOCKS (continued)
 August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
48,000	NISSAN MOTOR CO Y50	08-11-99	SCHRODER WERTHEIM LE		209.44	5.75	275,835.59	0.000
48,000	NISSAN MOTOR CO Y50	08-11-99	NOMURA SECURITIES NE		0.00	5.71	273,950.61	0.000
20,000	NISSAN MOTOR CO Y50	08-13-99	NOMURA SECURITIES NE		174.25	5.82	116,341.89	0.000
12,000	NISSAN MOTOR CO Y50	08-16-99	NOMURA SECURITIES NE		104.87	5.83	70,018.58	0.000
27,000	NISSAN MOTOR CO Y50	08-17-99	NOMURA SECURITIES NE		234.87	5.81	156,813.93	0.000
8,000	NISSAN MOTOR CO Y50	08-18-99	NOMURA SECURITIES NE		69.46	5.80	46,376.98	0.000
29	NTT MOBILE COMMUNI NP	08-30-99	SBC WARBURG ASIA LTD		703.83	16,204.41	469,927.83	0.000
46	NTT MOBILE COMMUNI NP	08-31-99	WARBURG DILLON READ		1,137.25	16,506.68	759,307.14	0.000
22,000	SUMITOMO ELECT IND Y5	08-31-99	DEUTSCHE BANK SECURI		449.91	13.65	300,392.31	0.000
13,000	SUMITOMO ELECT IND Y5	09-01-99	DEUTSCHE BANK SECURI		276.72	14.21	184,758.70	0.000
7,000	SUMITOMO ELECT IND Y5	09-02-99	DEUTSCHE BANK SECURI		149.02	14.21	99,494.18	0.000
11,000	SUMITOMO ELECT IND Y5	09-03-99	DEUTSCHE BANK SECURI		235.55	14.30	157,271.28	0.000
16,000	SUMITOMO ELECT IND Y5	09-06-99	DEUTSCHE BANK SECURI		346.90	14.48	231,610.78	0.000
21,000	SUMITOMO ELECT IND Y5	09-07-99	DEUTSCHE BANK SECURI		445.57	14.17	297,491.92	0.000
8,000	SUMITOMO ELECT IND Y5	09-08-99	DEUTSCHE BANK SECURI		166.53	13.90	111,185.04	0.000
2,000	SUMITOMO ELECT IND Y5	09-09-99	DEUTSCHE BANK SECURI		41.91	13.99	27,984.23	0.000
5,000	SUMITOMO ELECT IND Y5	09-10-99	DEUTSCHE BANK SECURI		110.18	14.71	73,566.41	0.000
2,000	TERUMO CORP Y50	08-24-99	SBC WARBURG ASIA LTD		85.65	28.59	57,186.51	0.000
3,000	TERUMO CORP Y50	08-24-99	INSTINET PACIFIC LTD		126.70	28.20	84,592.45	0.000
4,000	TERUMO CORP Y50	08-25-99	INSTINET PACIFIC LTD		174.63	29.15	116,595.46	0.000
6,000	TERUMO CORP Y50	08-26-99	INSTINET PACIFIC LTD		262.10	29.17	174,994.22	0.000
2,000	TERUMO CORP Y50	08-26-99	DAIWA SECURITIES NEW		87.08	29.07	58,139.09	0.000

PUBLIC SCHOOL TEACHERS/ SCUDE PURCHASE OF STOCKS (continued)
 August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
4,000	TERUMO CORP Y50	08-27-99	INSTINET PACIFIC LTD		179.55	29.97	119,881.73	0.000
5,000	TERUMO CORP Y50	08-30-99	BARING SECURITIES IN		228.58	30.52	152,613.22	0.000
4,000	TERUMO CORP Y50	08-30-99	MERRILL LYNCH INTER		182.86	30.52	122,090.57	0.000
7,000	TERUMO CORP Y50	08-31-99	NOMURA SECURITIES NE		322.51	30.76	215,325.55	0.000
4,000	TERUMO CORP Y50	08-31-99	MERRILL LYNCH INTER		180.85	30.19	120,748.80	0.000
2,000	TERUMO CORP Y50	08-31-99	MORGAN STANLEY NEW Y		92.33	30.82	61,644.88	0.000
3,000	TERUMO CORP Y50	09-01-99	MERRILL LYNCH INTER		141.20	31.42	94,272.50	0.000
1,000	TERUMO CORP Y50	09-02-99	BROCKHOUSE & COOPER		46.18	30.83	30,830.70	0.000
3,000	TERUMO CORP Y50	09-02-99	MERRILL LYNCH INTER		138.07	30.73	92,185.28	0.000
2,000	TERUMO CORP Y50	09-03-99	MERRILL LYNCH INTER		91.59	30.58	61,152.66	0.000
2,000	TERUMO CORP Y50	09-06-99	MERRILL LYNCH INTER		90.86	30.33	60,661.99	0.000
2,000	TERUMO CORP Y50	09-07-99	MERRILL LYNCH INTER		89.96	30.03	60,067.44	0.000
2,000	TERUMO CORP Y50	09-08-99	MERRILL LYNCH INTER		89.24	29.79	59,584.24	0.000
3,000	TOKYO ELECTRON Y50	09-30-99	DRESDNER KLEINWORT B		380.16	84.61	253,819.30	0.000
18,160	ROYAL DUTCH PETROL NL	09-14-99	BEAR STEARNS NEW YOR		2,290.01	63.18	1,147,295.32	0.000
10,951	STMICROELECTRONICS E	09-16-99	CSFB (EUROPE) LIMITE		0.00	74.92	820,456.96	0.000
28,480	BRITISH AEROSPACE ORD	09-29-99	CITIBANK N.A. LONDON		1,121.91	6.60	187,980.07	0.000
16,785	BRITISH AEROSPACE ORD	09-30-99	CITIBANK N.A. LONDON		660.50	6.60	110,745.07	0.000
85,799	RENTOKIL INITIAL ORD	08-13-99	CSFB (EUROPE) LIMITE		2,021.70	3.95	338,692.24	0.000
73,451	RENTOKIL INITIAL ORD	08-16-99	CSFB EQUITIES LONDON		1,764.90	4.03	295,672.65	0.000
3,673	RENTOKIL INITIAL ORD	08-17-99	CSFB EQUITIES LONDON		88.06	4.02	14,752.02	0.000
17,124	RENTOKIL INITIAL ORD	08-18-99	CSFB EQUITIES LONDON		386.27	3.78	64,709.48	0.000

PUBLIC SCHOOL TEACHERS/ SCUDDE PURCHASE OF STOCKS (continued)
 August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,669	RENTOKIL INITIAL ORD	08-19-99	CSFB EQUITIES LONDON		83.07	3.79	13,919.47	0.000
1,590	RENTOKIL INITIAL ORD	08-20-99	CSFB EQUITIES LONDON		36.22	3.82	6,066.08	0.000
24,403	RENTOKIL INITIAL ORD	08-24-99	CSFB EQUITIES LONDON		573.66	3.94	96,106.03	0.000
99,463	RENTOKIL INITIAL ORD	08-25-99	CITIBANK N.A. LONDON		2,432.74	4.10	407,742.40	0.000
48,805	RENTOKIL INITIAL ORD	08-26-99	CITIBANK N.A. LONDON		1,194.28	4.10	200,112.75	0.000
10,455	RENTOKIL INITIAL ORD	08-27-99	CITIBANK N.A. LONDON		253.39	4.06	42,429.65	0.000
97,610	RENTOKIL INITIAL ORD	08-31-99	CITIBANK N.A. LONDON		2,323.28	3.99	389,407.04	0.000
146,970	RENTOKIL INITIAL ORD	09-01-99	CITIBANK N.A. LONDON		3,547.00	4.05	594,584.25	0.000
12,917	RENTOKIL INITIAL ORD	09-02-99	CITIBANK N.A. LONDON		317.81	4.12	53,168.93	0.000
12,525	RENTOKIL INITIAL ORD	09-03-99	CITIBANK N.A. LONDON		311.88	4.17	52,217.39	0.000
10,328	SAINSBURY J ORD GBPO.	08-02-99	CSFB EQUITIES LONDON		374.45	6.07	62,728.93	0.000
3,272	SAINSBURY J ORD GBPO.	08-02-99	INSTINET U.K LIMITED		118.98	6.08	19,882.65	0.000
1,377	SAINSBURY J ORD GBPO.	08-03-99	INSTINET U.K LIMITED		50.03	6.09	8,387.54	0.000
6,356	SAINSBURY J ORD GBPO.	08-03-99	MERRILL LYNCH INTERN		233.28	6.14	39,046.11	0.000
15,851	SAINSBURY J ORD GBPO.	08-04-99	CITIBANK N.A. LONDON		585.23	6.18	98,032.54	0.000
15,880	SAINSBURY J ORD GBPO.	08-10-99	CITIBANK N.A. LONDON		587.28	6.20	98,381.49	0.000
10,928	SAINSBURY J ORD GBPO.	08-12-99	CITIBANK N.A. LONDON		401.53	6.15	67,243.37	0.000
4,617	SAINSBURY J ORD GBPO.	08-12-99	CITIBANK N.A. LONDON		169.20	6.14	28,342.49	0.000
24,654	SAINSBURY J ORD GBPO.	09-06-99	CAZENOVE & CO		1,060.20	7.21	177,694.26	0.000
2,942,102							28,572,956.72	

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
13,550	WESTPAC BKG CORP NPV	08-03-99	CSFB EQUITIES LONDON		435.48	6.46	87,525.17	0.000
41,450	WESTPAC BKG CORP NPV	08-06-99	CSFB EQUITIES LONDON		1,346.78	6.53	270,692.49	0.000
26,200	WESTPAC BKG CORP NPV	08-13-99	CSFB EQUITIES LONDON		829.95	6.37	166,809.35	0.000
34,000	WESTPAC BKG CORP NPV	08-20-99	CSFB EQUITIES LONDON		1,080.07	6.38	217,084.91	0.000
17,800	WESTPAC BKG CORP NPV	08-25-99	CSFB EQUITIES LONDON		562.50	6.35	113,053.49	0.000
16,100	WESTPAC BKG CORP NPV	09-17-99	HSBC INVESTMENT BANK		480.72	6.00	96,620.47	0.000
4,450	WESTPAC BKG CORP NPV	09-20-99	HSBC INVESTMENT BANK		134.15	6.06	26,955.58	0.000
2,200	WOOLWORTHS LTD NPV	08-03-99	ORD MINNETT TJ THOMP		39.27	3.59	7,893.97	0.000
8,700	WOOLWORTHS LTD NPV	08-06-99	ORD MINNETT TJ THOMP		156.79	3.62	31,503.41	0.000
11,050	WOOLWORTHS LTD NPV	08-09-99	ORD MINNETT TJ THOMP		198.67	3.61	39,927.38	0.000
14,950	WOOLWORTHS LTD NPV	08-10-99	ORD MINNETT TJ THOMP		268.52	3.61	53,952.73	0.000
16,350	WOOLWORTHS LTD NPV	08-12-99	ORD MINNETT TJ THOMP		290.45	3.57	58,377.23	0.000
33,650	WOOLWORTHS LTD NPV	08-18-99	ORD MINNETT TJ THOMP		599.19	3.58	120,431.02	0.000
12,750	WOOLWORTHS LTD NPV	08-20-99	ORD MINNETT TJ THOMP		223.58	3.52	44,924.78	0.000
7,750	WOOLWORTHS LTD NPV	08-24-99	ORD MINNETT TJ THOMP		135.62	3.52	27,245.07	0.000
34,300	WOOLWORTHS LTD NPV	08-31-99	ORD MINNETT TJ THOMP		595.28	3.49	119,642.96	0.000
12,450	WOOLWORTHS LTD NPV	09-03-99	ORD MINNETT TJ THOMP		220.64	3.56	44,342.16	0.000
50,100	WOOLWORTHS LTD NPV	09-15-99	ORD MINNETT TJ THOMP		881.07	3.53	177,089.40	0.000
42,300	WOOLWORTHS LTD NPV	09-17-99	ORD MINNETT TJ THOMP		735.34	3.49	147,800.56	0.000
50,500	WOOLWORTHS LTD NPV	09-21-99	ORD MINNETT TJ THOMP		871.87	3.47	175,233.11	0.000
22,950	WOOLWORTHS LTD NPV	09-23-99	ORD MINNETT TJ THOMP		401.11	3.51	80,616.03	0.000
54,950	WOOLWORTHS LTD NPV	09-24-99	ORD MINNETT TJ THOMP		949.21	3.47	190,776.47	0.000

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
58,050	WOOLWORTHS LTD NPV	09-30-99	SBC WARBURG & CO LTD		1,312.71	3.50	203,267.32	0.000
1,200	BCT TELUS COMMUNICATI	08-03-99	CANADIAN IMPERIAL BK		77.33	21.55	25,855.73	0.000
800	BCT TELUS COMMUNICATI	08-04-99	CANADIAN IMPERIAL BK		51.43	21.49	17,194.39	0.000
700	BCT TELUS COMMUNICATI	08-05-99	CANADIAN IMPERIAL BK		44.38	21.20	14,839.27	0.000
800	BCT TELUS COMMUNICATI	08-06-99	CANADIAN IMPERIAL BK		50.03	20.91	16,726.38	0.000
394	BCT TELUS COMMUNICATI	08-10-99	CIBC WOOD GUNDY PLC		24.23	20.56	8,102.35	0.000
1,100	DANISCO A/S DKK20	08-04-99	SKANDINAVISKA ENSKIL		146.55	44.54	48,997.79	0.000
2,000	DANISCO A/S DKK20	08-06-99	SKANDINAVISKA ENSKIL		266.45	44.54	89,083.49	0.000
2,900	DANISCO A/S DKK20	08-10-99	SKANDINAVISKA ENSKIL		381.53	43.99	127,558.05	0.000
1,100	DANISCO A/S DKK20	08-20-99	SKANDINAVISKA ENSKIL		139.10	42.28	46,506.60	0.000
1,300	DANISCO A/S DKK20	08-25-99	SKANDINAVISKA ENSKIL		162.74	41.85	54,407.83	0.000
500	DANISCO A/S DKK20	08-27-99	SKANDINAVISKA ENSKIL		61.49	41.12	20,558.99	0.000
300	DANISCO A/S DKK20	09-03-99	SKANDINAVISKA ENSKIL		38.00	42.35	12,705.05	0.000
2,300	NOVO-NORDISK AS DKK10	08-04-99	SKANDINAVISKA ENSKIL		742.07	107.87	248,098.26	0.000
500	NOVO-NORDISK AS DKK10	08-06-99	SKANDINAVISKA ENSKIL		161.58	108.05	54,022.92	0.000
100	NOVO-NORDISK AS DKK10	08-11-99	SKANDINAVISKA ENSKIL		32.88	109.92	10,992.18	0.000
1,200	DANONE FRF10	09-30-99	DEUTSCHE BANK LONDON		726.58	242.80	291,357.54	0.000
3,500	HONG KONG ELECTRIC HK	08-02-99	ROBERT FLEMING & CO		70.36	3.18	11,116.40	0.000
20,500	HONG KONG ELECTRIC HK	08-03-99	ROBERT FLEMING & CO		412.30	3.18	65,213.55	0.000
4,000	HONG KONG ELECTRIC HK	08-05-99	ROBERT FLEMING & CO		80.62	3.18	12,731.10	0.000
5,500	HONG KONG ELECTRIC HK	08-06-99	ROBERT FLEMING & CO		110.09	3.16	17,392.59	0.000
13,000	HONG KONG ELECTRIC HK	08-10-99	ROBERT FLEMING & CO		259.50	3.16	41,032.52	0.000

PUBLIC SCH TEACHERS/MSAM

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
5,000	HONG KONG ELECTRIC HK	08-11-99	ROBERT FLEMING & CO		99.86	3.16	15,783.83	0.000
10,000	HONG KONG ELECTRIC HK	08-12-99	ROBERT FLEMING & CO		200.37	3.17	31,672.21	0.000
15,000	HONG KONG ELECTRIC HK	08-13-99	CAZENOVE & CO		300.54	3.17	47,545.32	0.000
15,000	HONG KONG ELECTRIC HK	08-17-99	CAZENOVE & CO		299.89	3.16	47,441.28	0.000
12,500	HONG KONG ELECTRIC HK	08-18-99	CAZENOVE & CO		250.43	3.17	39,605.20	0.000
6,500	HONG KONG ELECTRIC HK	08-19-99	CAZENOVE & CO		131.96	3.21	20,863.35	0.000
8,500	HONG KONG ELECTRIC HK	08-20-99	CAZENOVE & CO		172.65	3.21	27,305.12	0.000
6,500	HONG KONG ELECTRIC HK	08-23-99	CAZENOVE & CO		132.24	3.21	20,894.60	0.000
13,500	HONG KONG ELECTRIC HK	08-24-99	CAZENOVE & CO		274.04	3.21	43,341.16	0.000
30,000	HONG KONG ELECTRIC HK	08-26-99	CAZENOVE & CO		608.54	3.21	96,281.03	0.000
27,500	HONG KONG ELECTRIC HK	09-02-99	CAZENOVE & CO		557.46	3.21	88,177.17	0.000
36,000	HONG KONG ELECTRIC HK	09-09-99	CAZENOVE & CO		732.57	3.22	115,894.56	0.000
10,500	HONG KONG ELECTRIC HK	09-10-99	CAZENOVE & CO		214.16	3.22	33,857.77	0.000
15,500	HONG KONG ELECTRIC HK	09-14-99	CAZENOVE & CO		313.60	3.20	49,613.50	0.000
11,000	HONG KONG ELECTRIC HK	09-15-99	CAZENOVE & CO		220.86	3.17	34,923.75	0.000
9,500	HONG KONG ELECTRIC HK	09-17-99	CAZENOVE & CO		189.72	3.16	30,007.46	0.000
9,500	HONG KONG ELECTRIC HK	09-20-99	CAZENOVE & CO		188.95	3.15	29,882.75	0.000
9,500	HONG KONG ELECTRIC HK	09-21-99	CAZENOVE & CO		189.98	3.16	30,059.96	0.000
4,000	DAIICHI PHARM CO JPY5	08-02-99	HSBC INVESTMENT BANK		6.70	16.76	67,021.73	0.000
4,000	DAIICHI PHARM CO JPY5	08-03-99	HSBC INVESTMENT BANK		6.65	16.63	66,503.69	0.000
5,000	DAIICHI PHARM CO JPY5	08-04-99	HSBC INVESTMENT BANK		8.23	16.47	82,332.07	0.000
8,000	DAIICHI PHARM CO JPY5	08-05-99	HSBC INVESTMENT BANK		13.28	16.59	132,747.60	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,000	DAIICHI PHARM CO JPY5	08-06-99	HSBC INVESTMENT BANK		3.30	16.49	32,988.75	0.000
9,000	HITACHI JPY50	09-09-99	GOLDMAN SACHS INTL L		180.90	10.07	90,628.99	0.000
11,000	HITACHI JPY50	09-10-99	GOLDMAN SACHS INTL L		224.53	10.23	112,493.68	0.000
10,000	HITACHI JPY50	09-13-99	GOLDMAN SACHS INTL L		217.54	10.90	108,990.66	0.000
2,000	HITACHI JPY50	09-14-99	GOLDMAN SACHS INTL L		44.65	11.19	22,371.44	0.000
2,000	PIONEER ELEC JPY50	08-05-99	SCHRODER SECS LTD LO		71.44	17.89	35,787.84	0.000
2,000	PIONEER ELEC JPY50	08-06-99	SCHRODER SECS LTD LO		71.09	17.81	35,615.49	0.000
1,000	PIONEER ELEC JPY50	08-09-99	SCHRODER SECS LTD LO		35.58	17.83	17,827.33	0.000
1,000	PIONEER ELEC JPY50	08-10-99	SCHRODER SECS LTD LO		35.22	17.65	17,645.78	0.000
1,000	PIONEER ELEC JPY50	08-13-99	SCHRODER SECS LTD LO		35.34	17.71	17,705.13	0.000
3,000	PIONEER ELEC JPY50	08-19-99	SCHRODER SECS LTD LO		108.35	18.09	54,282.97	0.000
7,000	PIONEER ELEC JPY50	08-20-99	SCHRODER SECS LTD LO		240.09	17.18	120,285.16	0.000
3,000	PIONEER ELEC JPY50	08-23-99	SCHRODER SECS LTD LO		105.64	17.64	52,926.79	0.000
3,000	PIONEER ELEC JPY50	08-24-99	SCHRODER SECS LTD LO		107.47	17.95	53,841.57	0.000
2,000	PIONEER ELEC JPY50	08-25-99	SCHRODER SECS LTD LO		71.23	17.84	35,689.41	0.000
1,000	PIONEER ELEC JPY50	08-26-99	SCHRODER SECS LTD LO		35.42	17.74	17,742.35	0.000
1,000	PIONEER ELEC JPY50	08-27-99	SCHRODER SECS LTD LO		35.14	17.61	17,605.77	0.000
3,000	PIONEER ELEC JPY50	08-31-99	SCHRODER SECS LTD LO		105.25	17.58	52,726.57	0.000
2,000	PIONEER ELEC JPY50	09-01-99	SCHRODER SECS LTD LO		71.38	17.88	35,764.82	0.000
2,000	PIONEER ELEC JPY50	09-02-99	SCHRODER SECS LTD LO		69.82	17.49	34,981.33	0.000
3,000	PIONEER ELEC JPY50	09-03-99	SCHRODER SECS LTD LO		102.82	17.17	51,510.80	0.000
3,000	PIONEER ELEC JPY50	09-07-99	SCHRODER SECS LTD LO		105.11	17.55	52,656.76	0.000

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,000	PIONEER ELEC JPY50	09-08-99	SCHRODER SECS LTD LO		73.03	18.29	36,588.84	0.000
1,000	PIONEER ELEC JPY50	09-09-99	SCHRODER SECS LTD LO		36.90	18.49	18,487.84	0.000
3,000	PIONEER ELEC JPY50	09-10-99	SCHRODER SECS LTD LO		108.98	18.20	54,597.78	0.000
1,000	PIONEER ELEC JPY50	09-13-99	SCHRODER SECS LTD LO		36.70	18.39	18,390.50	0.000
3,000	PIONEER ELEC JPY50	09-14-99	SCHRODERS ASIA LIMIT		107.99	18.03	54,104.38	0.000
3,000	SHIONOGI & CO JPY50	08-03-99	SCHRODER SECS LTD LO		52.20	8.72	26,152.07	0.000
2,000	SHIONOGI & CO JPY50	08-04-99	SCHRODER SECS LTD LO		34.51	8.64	17,289.66	0.000
3,000	SHIONOGI & CO JPY50	08-05-99	SCHRODER SECS LTD LO		52.00	8.68	26,053.67	0.000
3,000	SHIONOGI & CO JPY50	08-06-99	SCHRODER SECS LTD LO		51.88	8.66	25,993.93	0.000
2,000	SHIONOGI & CO JPY50	08-09-99	SCHRODER SECS LTD LO		34.88	8.74	17,474.37	0.000
2,000	SHIONOGI & CO JPY50	08-10-99	SCHRODER SECS LTD LO		34.27	8.58	17,166.48	0.000
1,000	SHIONOGI & CO JPY50	08-11-99	SCHRODER SECS LTD LO		17.45	8.74	8,744.22	0.000
1,000	SHIONOGI & CO JPY50	08-17-99	SCHRODER SECS LTD LO		17.36	8.70	8,696.47	0.000
2,000	SHIONOGI & CO JPY50	08-18-99	SCHRODER SECS LTD LO		34.97	8.76	17,518.49	0.000
1,000	SHIONOGI & CO JPY50	08-19-99	SCHRODER SECS LTD LO		17.83	8.93	8,931.92	0.000
1,000	SHIONOGI & CO JPY50	08-23-99	SCHRODER SECS LTD LO		17.77	8.90	8,901.17	0.000
3,000	SHIONOGI & CO JPY50	08-24-99	SCHRODER SECS LTD LO		52.78	8.81	26,443.97	0.000
3,000	SHIONOGI & CO JPY50	08-25-99	SCHRODER SECS LTD LO		52.65	8.79	26,375.75	0.000
2,000	SHIONOGI & CO JPY50	08-26-99	SCHRODER SECS LTD LO		34.80	8.72	17,430.42	0.000
3,000	SHIONOGI & CO JPY50	08-27-99	SCHRODER SECS LTD LO		51.47	8.60	25,785.59	0.000
6,000	SHIONOGI & CO JPY50	08-31-99	SCHRODER SECS LTD LO		102.88	8.59	51,542.90	0.000
2,000	SHIONOGI & CO JPY50	09-01-99	SCHRODER SECS LTD LO		34.79	8.72	17,430.75	0.000

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,000	SHIONOGI & CO JPY50	09-02-99	SCHRODER SECS LTD LO		17.41	8.72	8,719.69	0.000
2,000	SHIONOGI & CO JPY50	09-03-99	SCHRODER SECS LTD LO		34.83	8.72	17,446.95	0.000
1,000	SHIONOGI & CO JPY50	09-06-99	SCHRODER SECS LTD LO		17.41	8.72	8,720.29	0.000
2,000	SHIONOGI & CO JPY50	09-07-99	SCHRODER SECS LTD LO		35.20	8.82	17,635.69	0.000
3,000	SHIONOGI & CO JPY50	09-08-99	SCHRODER SECS LTD LO		50.37	8.41	25,236.57	0.000
2,000	SHIONOGI & CO JPY50	09-09-99	SCHRODER SECS LTD LO		34.20	8.57	17,134.41	0.000
2,000	SHIONOGI & CO JPY50	09-10-99	SCHRODER SECS LTD LO		34.86	8.73	17,462.43	0.000
4,000	SHIONOGI & CO JPY50	09-13-99	SCHRODER SECS LTD LO		68.39	8.57	34,263.10	0.000
3,000	SHIONOGI & CO JPY50	09-14-99	SCHRODER SECS LTD LO		52.12	8.70	26,110.15	0.000
4,000	SHIONOGI & CO JPY50	09-16-99	SCHRODER SECS LTD LO		68.77	8.61	34,453.74	0.000
6,000	SHIONOGI & CO JPY50	09-17-99	SCHRODER SECS LTD LO		102.35	8.55	51,276.62	0.000
3,000	SHIONOGI & CO JPY50	09-20-99	SCHRODER SECS LTD LO		50.34	8.41	25,223.40	0.000
3,000	SHIONOGI & CO JPY50	09-21-99	SCHRODER SECS LTD LO		49.79	8.32	24,946.76	0.000
3,000	SHIONOGI & CO JPY50	09-22-99	SCHRODER SECS LTD LO		50.46	8.43	25,283.13	0.000
4,000	SHIONOGI & CO JPY50	09-24-99	SCHRODER SECS LTD LO		66.46	8.32	33,295.41	0.000
1,000	SHIONOGI & CO JPY50	09-27-99	SCHRODER SECS LTD LO		16.88	8.46	8,455.53	0.000
1,000	SHIONOGI & CO JPY50	09-28-99	SCHRODER SECS LTD LO		16.38	8.21	8,205.80	0.000
3,000	SHIONOGI & CO JPY50	09-30-99	SCHRODER SECS LTD LO		49.37	8.24	24,734.10	0.000
19,000	SUMITOMO M'NE&FIRE Y5	09-17-99	NOMURA BANK INTL PLC		244.11	6.44	122,297.22	0.000
7,000	SUMITOMO M'NE&FIRE Y5	09-20-99	NOMURA BANK INTL PLC		87.90	6.29	44,034.29	0.000
7,000	SUMITOMO M'NE&FIRE Y5	09-21-99	NOMURA BANK INTL PLC		88.42	6.33	44,302.67	0.000
8,000	SUMITOMO M'NE&FIRE Y5	09-22-99	NOMURA BANK INTL PLC		99.32	6.22	49,756.14	0.000

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
8,000	SUMITOMO M'NE&FIRE Y5	09-24-99	NOMURA BANK INTL PLC		95.77	6.00	47,979.10	0.000
5,000	SUMITOMO M'NE&FIRE Y5	09-27-99	NOMURA BANK INTL PLC		62.01	6.21	31,067.45	0.000
3,000	SUMITOMO M'NE&FIRE Y5	09-28-99	NOMURA BANK INTL PLC		37.86	6.32	18,968.38	0.000
4,000	SUMITOMO M'NE&FIRE Y5	09-29-99	NOMURA BANK INTL PLC		50.14	6.28	25,123.88	0.000
6,000	SUMITOMO M'NE&FIRE Y5	09-30-99	NOMURA BANK INTL PLC		75.79	6.33	37,973.59	0.000
6,000	TOPPAN PRINTING CO Y5	08-02-99	CAZENOVE & CO		143.67	12.00	71,978.88	0.000
5,000	TOPPAN PRINTING CO Y5	08-03-99	CAZENOVE & CO		121.27	12.15	60,754.05	0.000
8,000	TOPPAN PRINTING CO Y5	08-04-99	CAZENOVE & CO		194.55	12.18	97,471.56	0.000
5,000	TOPPAN PRINTING CO Y5	08-05-99	CAZENOVE & CO		120.69	12.09	60,466.40	0.000
4,000	TOPPAN PRINTING CO Y5	08-06-99	CAZENOVE & CO		94.74	11.87	47,467.04	0.000
6,000	TOPPAN PRINTING CO Y5	08-09-99	CAZENOVE & CO		141.10	11.78	70,694.51	0.000
2,000	TOPPAN PRINTING CO Y5	08-10-99	CAZENOVE & CO		46.26	11.59	23,173.10	0.000
2,000	TOPPAN PRINTING CO Y5	08-11-99	CAZENOVE & CO		46.85	11.74	23,472.95	0.000
2,000	TOPPAN PRINTING CO Y5	08-12-99	CAZENOVE & CO		46.98	11.77	23,540.74	0.000
3,000	TOPPAN PRINTING CO Y5	08-13-99	CAZENOVE & CO		70.29	11.74	35,219.09	0.000
4,000	TOPPAN PRINTING CO Y5	08-16-99	CAZENOVE & CO		93.75	11.74	46,971.72	0.000
5,000	TOPPAN PRINTING CO Y5	08-17-99	CAZENOVE & CO		120.93	12.12	60,581.97	0.000
5,000	TOPPAN PRINTING CO Y5	08-18-99	CAZENOVE & CO		125.30	12.56	62,775.60	0.000
4,000	TOPPAN PRINTING CO Y5	08-19-99	CAZENOVE & CO		102.43	12.83	51,317.09	0.000
4,000	TOPPAN PRINTING CO Y5	08-20-99	CAZENOVE & CO		103.11	12.91	51,657.68	0.000
3,000	TOPPAN PRINTING CO Y5	08-23-99	CAZENOVE & CO		75.79	12.66	37,971.63	0.000
2,000	TOPPAN PRINTING CO Y5	08-24-99	CAZENOVE & CO		50.15	12.56	25,124.79	0.000

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,000	TOPPAN PRINTING CO Y5	08-25-99	CAZENOVE & CO		50.76	12.72	25,433.64	0.000
3,000	TOPPAN PRINTING CO Y5	08-26-99	CAZENOVE & CO		77.50	12.94	38,828.31	0.000
2,000	TOPPAN PRINTING CO Y5	08-27-99	CAZENOVE & CO		50.25	12.59	25,175.04	0.000
6,000	TOPPAN PRINTING CO Y5	08-31-99	CAZENOVE & CO		151.93	12.69	76,118.74	0.000
3,000	TOPPAN PRINTING CO Y5	09-01-99	CAZENOVE & CO		76.79	12.82	38,471.32	0.000
6,761	ING GROEP NV CVA NLG1	08-04-99	INSTINET SERVICES LO		999.49	49.43	334,163.55	0.000
5,200	KON KPN NV NLG1	09-10-99	CSFB EQUITIES LONDON		624.42	48.15	250,394.14	0.000
9,800	KON KPN NV NLG1	09-14-99	CSFB EQUITIES LONDON		1,152.63	47.16	462,206.16	0.000
5,500	KON KPN NV NLG1	09-15-99	CSFB EQUITIES LONDON		628.00	45.79	251,830.06	0.000
3,200	KON KPN NV NLG1	09-16-99	LEHMAN BROTHERS INTE		356.78	44.71	143,066.90	0.000
5,400	KON KPN NV NLG1	09-17-99	LEHMAN BROTHERS INTE		604.37	44.88	242,351.82	0.000
10,500	KON KPN NV NLG1	09-24-99	LEHMAN BROTHERS INTE		1,168.97	44.64	468,758.13	0.000
4,200	KON KPN NV NLG1	09-28-99	LEHMAN BROTHERS INTE		472.61	45.12	189,517.13	0.000
400	CIMPOR CIMENTOS DE EU	08-02-99	HSBC INVESTMENT BANK		0.70	17.26	6,905.96	0.000
1,095	CIMPOR CIMENTOS DE EU	08-03-99	HSBC INVESTMENT BANK		1.88	17.18	18,814.21	0.000
1,803	CIMPOR CIMENTOS DE EU	08-05-99	HSBC INVESTMENT BANK		3.14	17.43	31,420.92	0.000
5,000	UTD O/S BANK SGD1 (AL	09-02-99	FOX PITT KELSTON LON		289.79	7.76	38,786.30	0.000
8,000	UTD O/S BANK SGD1 (AL	09-03-99	FOX PITT KELSTON LON		471.85	7.90	63,234.91	0.000
19,000	UTD O/S BANK SGD1 (AL	09-07-99	DEUTSCHE BANK LONDON		377.90	8.01	152,257.46	0.000
10,000	UTD O/S BANK SGD1 (AL	09-09-99	DEUTSCHE BANK LONDON		222.72	8.04	80,414.44	0.000
10,000	UTD O/S BANK SGD1 (AL	09-10-99	DEUTSCHE BANK LONDON		228.33	8.08	80,814.99	0.000
8,000	UTD O/S BANK SGD1 (AL	09-15-99	DEUTSCHE BANK LONDON		188.19	7.89	63,143.95	0.000

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PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
11,000	UTD O/S BANK SGD1 (AL	09-17-99	DEUTSCHE BANK LONDON		229.27	7.58	83,434.68	0.000
9,000	UTD O/S BANK SGD1 (AL	09-21-99	DEUTSCHE BANK LONDON		205.71	7.79	70,142.89	0.000
4,000	UTD O/S BANK SGD1 (AL	09-22-99	DEUTSCHE BANK LONDON		125.92	7.79	31,174.18	0.000
5,500	TELEFONICA SA EUR1	08-19-99	ROBERT FLEMING & CO		207.47	15.10	83,039.27	0.000
4,100	TELEFONICA SA EUR1	08-20-99	ROBERT FLEMING & CO		158.08	15.48	63,481.07	0.000
2,000	TELEFONICA SA EUR1	08-23-99	ROBERT FLEMING & CO		78.97	15.83	31,669.60	0.000
500	TELEFONICA SA EUR1	08-25-99	ROBERT FLEMING & CO		19.16	15.82	7,908.45	0.000
20	SCHINDLER-HLDG AG PTG	08-06-99	CSFB EQUITIES LONDON		88.18	1,551.52	31,030.43	0.000
75	SULZER AG CHF80(REGD)	08-06-99	CSFB EQUITIES LONDON		124.56	584.40	43,829.68	0.000
220	SULZER AG CHF80(REGD)	08-13-99	CSFB EQUITIES LONDON		376.61	572.32	125,911.27	0.000
175	SULZER AG CHF80(REGD)	08-20-99	CSFB EQUITIES LONDON		334.35	591.77	103,559.81	0.000
105	SULZER AG CHF80(REGD)	08-27-99	CSFB EQUITIES LONDON		180.48	579.87	60,885.93	0.000
1,150	UBS AG CHF20(REGD)	08-05-99	ROBERT FLEMING & CO		1,174.87	292.82	336,746.87	0.000
400	UBS AG CHF20(REGD)	08-20-99	CSFB EQUITIES LONDON		321.98	283.25	113,299.77	0.000
525	UBS AG CHF20(REGD)	08-27-99	ROBERT FLEMING & CO		505.98	277.36	145,615.85	0.000
945	UBS AG CHF20(REGD)	09-03-99	ROBERT FLEMING & CO		937.13	283.15	267,580.24	0.000
5,700	ALLIED DOMEQ ORD GBP	08-19-99	SBC WARBURG & CO LTD		332.11	8.67	49,407.99	0.000
4,200	ALLIED DOMEQ ORD GBP	08-20-99	SBC WARBURG & CO LTD		248.21	8.79	36,912.84	0.000
5,600	ALLIED DOMEQ ORD GBP	08-25-99	CAZENOVE & CO		349.16	8.96	50,173.46	0.000
9,690	ASTRAZENECA ORD GBP0.	08-23-99	LEHMAN BROTHERS INTL		2,738.65	40.59	393,358.20	0.000
3,700	ASTRAZENECA ORD GBP0.	08-24-99	LEHMAN BROTHERS INTE		1,044.88	40.55	150,041.71	0.000
4,350	ASTRAZENECA ORD GBP0.	08-25-99	LEHMAN BROTHERS INTE		1,226.72	40.50	176,166.16	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,350	ASTRAZENECA ORD GBPO.	08-26-99	LEHMAN BROTHERS INTE		377.15	40.09	54,123.44	0.000
11,250	ASTRAZENECA ORD GBPO.	08-27-99	LEHMAN BROTHERS INTE		3,138.76	40.07	450,836.58	0.000
20,560	ASTRAZENECA ORD GBPO.	08-31-99	LEHMAN BROTHERS INTE		5,622.84	39.28	807,682.81	0.000
2,750	ASTRAZENECA ORD GBPO.	09-02-99	INSTINET SERVICES LO		720.12	38.98	107,206.08	0.000
8,290	ASTRAZENECA ORD GBPO.	09-03-99	INSTINET SERVICES LO		2,196.41	39.51	327,530.13	0.000
2,750	ASTRAZENECA ORD GBPO.	09-07-99	INSTINET SERVICES LO		743.79	40.27	110,731.89	0.000
2,750	ASTRAZENECA ORD GBPO.	09-08-99	INSTINET SERVICES LO		732.00	39.63	108,974.07	0.000
3,560	ASTRAZENECA ORD GBPO.	09-09-99	GOLDMAN SACHS INTL L		989.67	39.92	142,110.49	0.000
1,300	ASTRAZENECA ORD GBPO.	09-10-99	GOLDMAN SACHS INTL L		360.83	39.83	51,774.22	0.000
1,090	ASTRAZENECA ORD GBPO.	09-13-99	GOLDMAN SACHS INTL L		298.99	39.35	42,893.27	0.000
1,300	ASTRAZENECA ORD GBPO.	09-14-99	GOLDMAN SACHS INTL L		354.45	39.12	50,859.24	0.000
560	ASTRAZENECA ORD GBPO.	09-15-99	GOLDMAN SACHS INTL L		150.86	38.60	21,614.20	0.000
5,100	BAA ORD GBP1	08-05-99	CSFB EQUITIES LONDON		346.35	10.10	51,528.45	0.000
6,400	BAA ORD GBP1	08-06-99	CSFB EQUITIES LONDON		436.84	10.16	65,008.69	0.000
10,700	BAA ORD GBP1	08-09-99	CSFB EQUITIES LONDON		733.10	10.20	109,141.27	0.000
4,600	BAA ORD GBP1	08-10-99	CSFB EQUITIES LONDON		310.93	10.06	46,257.06	0.000
6,400	BAA ORD GBP1	08-11-99	CSFB EQUITIES LONDON		442.05	10.28	65,786.23	0.000
12,100	BAA ORD GBP1	08-12-99	CSFB EQUITIES LONDON		848.36	10.44	126,309.64	0.000
5,900	BAA ORD GBP1	08-13-99	CSFB EQUITIES LONDON		415.69	10.48	61,859.67	0.000
10,000	BAA ORD GBP1	08-16-99	CSFB EQUITIES LONDON		703.92	10.48	104,792.00	0.000
13,900	BAA ORD GBP1	08-17-99	CSFB EQUITIES LONDON		968.21	10.37	144,160.34	0.000
4,800	BAA ORD GBP1	08-19-99	CSFB EQUITIES LONDON		331.88	10.29	49,377.15	0.000

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,800	BAA ORD GBP1	08-20-99	CSFB EQUITIES LONDON		195.46	10.38	29,054.90	0.000
5,400	BAA ORD GBP1	08-24-99	CSFB EQUITIES LONDON		374.82	10.33	55,774.87	0.000
4,000	BAA ORD GBP1	08-25-99	CSFB EQUITIES LONDON		276.61	10.29	41,144.29	0.000
28,800	BRITISH TELECOM ORD 2	09-17-99	GOLDMAN SACHS INTL L		3,099.14	15.46	445,145.00	0.000
1,400	BRITISH TELECOM ORD 2	09-20-99	GOLDMAN SACHS INTL L		151.65	15.52	21,725.57	0.000
6,100	BRITISH TELECOM ORD 2	09-21-99	GOLDMAN SACHS INTL L		655.49	15.43	94,104.42	0.000
2,700	CADBURY SCHWEPPE OR	09-15-99	ABN AMRO EQUITIES LT		125.76	6.92	18,673.76	0.000
4,000	CADBURY SCHWEPPE OR	09-16-99	ABN AMRO EQUITIES LT		189.37	7.04	28,146.54	0.000
4,800	CADBURY SCHWEPPE OR	09-17-99	ABN AMRO EQUITIES LT		229.28	7.11	34,136.39	0.000
14,000	CADBURY SCHWEPPE OR	09-20-99	ABN AMRO EQUITIES LT		668.55	7.11	99,524.16	0.000
30,200	CADBURY SCHWEPPE OR	09-21-99	ABN AMRO EQUITIES LT		1,435.32	7.08	213,738.74	0.000
55,100	CADBURY SCHWEPPE OR	09-22-99	ABN AMRO EQUITIES LT		2,563.63	6.93	381,808.67	0.000
16,200	CADBURY SCHWEPPE OR	09-23-99	ABN AMRO EQUITIES LT		752.22	6.91	111,988.89	0.000
10,800	CADBURY SCHWEPPE OR	09-24-99	ABN AMRO EQUITIES LT		498.78	6.87	74,237.35	0.000
4,300	CADBURY SCHWEPPE OR	09-27-99	ABN AMRO EQUITIES LT		203.21	7.03	30,210.93	0.000
6,200	CADBURY SCHWEPPE OR	09-28-99	ABN AMRO EQUITIES LT		293.04	7.03	43,588.01	0.000
17,800	CADBURY SCHWEPPE OR	09-29-99	ABN AMRO EQUITIES LT		836.86	7.00	124,594.39	0.000
9,600	CADBURY SCHWEPPE OR	09-30-99	HENDERSON CROSTHWAIT		450.90	7.00	67,190.28	0.000
6,800	GREAT UNIV STORES ORD	08-04-99	CAZENOVE & CO		501.61	10.60	72,104.15	0.000
4,500	GREAT UNIV STORES ORD	08-05-99	CAZENOVE & CO		327.00	10.44	46,984.95	0.000
6,700	GREAT UNIV STORES ORD	08-06-99	CAZENOVE & CO		483.95	10.38	69,560.82	0.000
7,900	GREAT UNIV STORES ORD	09-27-99	CSFB (EUROPE) LIMITE		418.76	7.89	62,316.65	0.000

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
8,000	GREAT UNIV STORES ORD	09-29-99	CSFB EQUITIES LONDON		418.89	7.79	62,336.84	0.000
5,300	GREAT UNIV STORES ORD	09-30-99	CSFB EQUITIES LONDON		269.46	7.56	40,078.05	0.000
18,300	NAT WEST ORD GBP1	08-05-99	ABN AMRO EQUITIES LT		2,321.23	18.89	345,703.16	0.000
15,200	NAT WEST ORD GBP1	08-06-99	ABN AMRO EQUITIES LT		1,938.26	18.99	288,646.41	0.000
20,300	NAT WEST ORD GBP1	08-09-99	ABN AMRO EQUITIES LT		2,551.72	18.72	380,034.18	0.000
13,500	NAT WEST ORD GBP1	08-10-99	ABN AMRO EQUITIES LT		1,331.25	17.96	242,503.53	0.000
14,300	NAT WEST ORD GBP1	08-11-99	ABN AMRO EQUITIES LT		1,758.41	18.31	261,867.45	0.000
14,300	NAT WEST ORD GBP1	08-12-99	ABN AMRO EQUITIES LT		1,791.20	18.65	266,749.86	0.000
6,000	NAT WEST ORD GBP1	08-13-99	ABN AMRO EQUITIES LT		766.29	19.01	114,085.47	0.000
5,400	NAT WEST ORD GBP1	08-16-99	ABN AMRO EQUITIES LT		708.25	19.53	105,438.94	0.000
2,700	NAT WEST ORD GBP1	08-17-99	ABN AMRO EQUITIES LT		350.16	19.30	52,098.17	0.000
1,400	NAT WEST ORD GBP1	08-18-99	ABN AMRO EQUITIES LT		183.92	19.53	27,338.44	0.000
1,900	NAT WEST ORD GBP1	08-19-99	ABN AMRO EQUITIES LT		257.22	19.42	36,893.09	0.000
1,100	NAT WEST ORD GBP1	08-20-99	ABN AMRO EQUITIES LT		145.96	19.71	21,682.14	0.000
14,400	SCOT & SOUTHERN EN OR	08-02-99	GOLDMAN SACHS EQUITY		948.06	9.45	136,134.75	0.000
2,700	SCOT & SOUTHERN EN OR	08-03-99	GOLDMAN SACHS INTL L		177.58	9.43	25,451.13	0.000
10,800	SCOT & SOUTHERN EN OR	08-04-99	GOLDMAN SACHS INTL L		709.71	9.43	101,895.69	0.000
20,000	SCOT & SOUTHERN EN OR	08-06-99	GOLDMAN SACHS INTL L		1,293.69	9.29	185,786.56	0.000
43,900	SCOT & SOUTHERN EN OR	08-09-99	GOLDMAN SACHS INTL L		2,439.09	9.31	408,548.88	0.000
14,200	SCOT & SOUTHERN EN OR	08-10-99	GOLDMAN SACHS INTL L		879.48	8.89	126,283.21	0.000
19,500	SCOT & SOUTHERN EN OR	08-11-99	GOLDMAN SACHS INTL L		1,221.11	8.99	175,359.71	0.000
2,600	SCOT & SOUTHERN EN OR	08-11-99	ABN AMRO EQUITIES LT		160.01	9.14	23,772.73	0.000

PUBLIC SCH TEACHERS/MSAM

PURCHASE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
39,900	SCOT & SOUTHERN EN OR	08-12-99	GOLDMAN SACHS INTL L		2,431.37	8.75	349,216.39	0.000
6,500	SCOT & SOUTHERN EN OR	08-13-99	GOLDMAN SACHS INTL L		414.81	9.16	59,531.87	0.000
15,800	SCOT & SOUTHERN EN OR	08-16-99	GOLDMAN SACHS INTL L		1,024.38	9.31	147,097.60	0.000
1,236	TATE & LYLE ORD GBPO.	08-03-99	HSBC INVT PLC LTD LO		42.69	6.81	8,412.74	0.000
2,657	TATE & LYLE ORD GBPO.	08-05-99	HSBC INVT PLC LTD LO		92.79	6.85	18,205.17	0.000
							<u>22,985,870.24</u>	
<u>2,143,961</u>								

PURCHASE OF BONDS
 August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
-500,000	WORLDCOM INC GA NT 6.95 DU 6.950		08-15-28	07-15-99	96.400	-482,410.00	A-	A3	08-11-98	7.750	CHASE SECURITIES
-500,000						-482,410.00					

LINCOLN CAPITAL

80,000	U.S. TREAS 6.375 NT DUE 09	6.375	09-30-01	09-30-99	101.300	81,106.25	AAA	AAA	09-30-96	6.250	GOLDMAN SACHS &
890,000	U.S. TREAS 6.5 NT DUE 10-1	6.500	10-15-06	08-12-99	100.900	898,757.60	AAA	AAA	10-15-96	6.550	SALOMON BROS INC
1,365,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	08-31-99	115.500	1,577,854.69	AAA	AAA	04-04-83	6.450	MERRILL LYNCH PI
140,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	09-30-99	115.500	161,831.25	AAA	AAA	04-04-83	6.450	GOLDMAN SACHS &
445,000	US TREAS 8.75 BD DUE 5-15-	8.750	05-15-20	08-31-99	125.500	558,544.53	AAA	AAA	05-15-90	6.820	MERRILL LYNCH PI
4,490,000	US TREAS NTS 5.625 DUE 05-	5.625	05-15-01	08-31-99	99.800	4,483,685.94	AAA	AAA	05-15-98	6.200	MERRILL LYNCH PI
10,380,000	US TREAS NTS 5.75 DUE 11-1	5.750	11-15-00	09-30-99	100.200	10,410,004.69	AAA	AAA	11-15-97	6.040	GOLDMAN SACHS &
795,000	US TREAS NTS 6.125 DUE 08-	6.125	08-15-07	09-14-99	99.600	792,267.19	AAA	AAA	08-15-97	6.550	GOLDMAN SACHS &
815,000	US TREAS NTS 7.5 DUE 02-15	7.500	02-15-05	08-24-99	107.000	872,177.34	AAA	AAA	02-15-95	6.490	LEHMAN BROTHERS
435,000	US TREAS NTS 7.5 DUE 02-15	7.500	02-15-05	09-08-99	106.700	464,532.42	AAA	AAA	02-15-95	6.490	GOLDMAN SACHS &
245,000	US TREAS NTS 7.5 DUE 02-15	7.500	02-15-05	09-14-99	106.600	261,192.97	AAA	AAA	02-15-95	6.490	CHASE SECURITIES
945,000	FHLB 5.875 DUE 09/17/01SB	5.875	09-17-01	08-26-99	99.800	943,450.20	NR	AAA	09-01-99	6.520	SMITH BARNEY INC
3,885,000	FNMA 6.375 DUE 06-15-2009	6.375	06-15-09	09-01-99	96.500	3,750,462.45	AAA	AAA	06-08-99	7.050	LEHMAN BROTHERS
4,660,000	FNMA 6.4 05-14-2009/05-14-	6.400	05-14-09	08-17-99	95.300	4,442,238.20	AAA	AAA	05-14-99	7.350	LEHMAN BROTHERS
4,660,000	FNMA 6.4 05-14-2009/05-14-	6.400	05-14-09	09-09-99	94.600	4,410,457.00	AAA	AAA	05-14-99	7.350	LEHMAN BROTHERS
1,895,000	FNMA MTN 5.82 07-19-2001	5.820	07-19-01	08-12-99	99.000	1,877,751.71	AAA	AAA	07-19-99	6.580	LEHMAN BROTHERS
750,000	PVTPL PRIN FINL GROUP AUS	0.000	08-15-09	08-18-99	99.600	747,667.50	NR	A1	08-25-99	7.760	GOLDMAN SACHS &

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PURCHASE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
600,000	ATT CORP 6.5 DUE 09-15-200	0.000	09-15-02	09-09-99	99,500	597,186.00	NR	A1	09-14-99	6.910	ABN AMRO SECURIT
1,000,000	PVTPL MONSANTO CO NT 144	5.750	12-01-05	06-21-99	94,100	941,230.00	A	A2	12-09-98	7.340	
-1,000,000	PVTPL MONSANTO CO NT 144	5.750	12-01-05	06-21-99	94,100	-941,230.00	A	A2	12-09-98	7.340	WARBURG DILLON R
1,000,000	TRANSAMERICA FIN CORP 7.2	7.250	08-15-02	08-05-99	99,900	999,450.00	A	A3	08-10-99	7.440	SALOMON BROS INC
800,000	UTD TECHNOLOGIES CORP DE	0.000	09-15-29	09-14-99	99,600	797,216.00	A+	A2	09-17-99	7.750	GOLDMAN SACHS &
800,000	UTD TECHNOLOGIES CORP N	0.000	09-15-06	09-14-99	99,600	797,216.00	A+	A2	09-17-99	7.420	GOLDMAN SACHS &
999,900	FHLMC GOLD GROUP C30720 7	7.000	09-01-29	09-13-99	95,800	958,654.13	AAA	AAA	09-01-99	7.714	SALOMON BROS INC
999,900	FHLMC GOLD GROUP C30837 7	7.000	09-01-29	09-13-99	95,800	958,654.13	AAA	AAA	09-01-99	7.725	SALOMON BROS INC
358,288	FHLMC GOLD GROUP C30932 7	7.000	09-01-29	09-13-99	95,800	343,508.62	AAA	AAA	09-01-99	7.714	SALOMON BROS INC
641,612	FHLMC GOLD GROUP C30932 7	7.000	09-01-29	09-13-99	95,800	615,145.51	AAA	AAA	09-01-99	7.714	SALOMON BROS INC
999,900	FHLMC GOLD GROUP C30932 7	7.000	09-01-29	09-13-99	95,800	958,654.13	AAA	AAA	09-01-99	7.714	SALOMON BROS INC
419,732	FHLMC GOLD GROUP C30966 7	7.000	09-01-29	09-13-99	95,800	402,418.06	AAA	AAA	09-01-99	7.714	SALOMON BROS INC
999,900	FHLMC GOLD GROUP C30966 7	7.000	09-01-29	09-13-99	95,800	958,654.13	AAA	AAA	09-01-99	7.714	SALOMON BROS INC
999,900	FHLMC GOLD GROUP C31224 7	7.000	09-01-29	09-13-99	95,800	958,654.13	AAA	AAA	09-01-99	7.714	SALOMON BROS INC
999,900	FHLMC GOLD GROUP C31340 7	7.000	09-01-29	09-13-99	95,800	958,654.13	AAA	AAA	09-01-99	7.724	SALOMON BROS INC
955,046	FHLMC GOLD POOL C00843 6.5	6.500	08-01-29	08-12-99	97,900	935,049.72	AAA	AAA	08-01-99	7.420	MERRILL LYNCH PI
45,054	FHLMC GOLD POOL C00843 6.5	6.500	08-01-29	08-12-99	97,900	44,110.68	AAA	AAA	08-01-99	7.420	MERRILL LYNCH PI
618,071	FHLMC GOLD POOL C27559 6.5	6.500	06-01-29	08-12-99	98,000	605,710.00	AAA	AAA	06-01-99	7.619	SALOMON BROS INC
322,397	FHLMC GOLD POOL C28143 6.5	6.500	06-01-29	08-12-99	97,900	315,948.66	AAA	AAA	06-01-99	7.619	SALOMON BROS INC
392,038	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98,000	384,197.47	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
398,362	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98,000	390,394.33	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
390,870	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97,900	383,052.36	AAA	AAA	06-01-99	7.420	SALOMON BROS INC

PURCHASE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
396,375	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	388,447.36	AAA AAA	06-01-99	7.420	SALOMON BROS INC
365,182	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	357,878.66	AAA AAA	06-01-99	7.420	SALOMON BROS INC
375,400	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	367,892.21	AAA AAA	06-01-99	7.420	SALOMON BROS INC
367,860	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	360,502.33	AAA AAA	06-01-99	7.420	SALOMON BROS INC
371,331	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	363,904.39	AAA AAA	06-01-99	7.420	SALOMON BROS INC
387,132	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	379,389.20	AAA AAA	06-01-99	7.420	SALOMON BROS INC
391,042	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	383,221.54	AAA AAA	06-01-99	7.420	SALOMON BROS INC
381,811	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	374,175.12	AAA AAA	06-01-99	7.420	SALOMON BROS INC
395,338	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	387,431.33	AAA AAA	06-01-99	7.420	SALOMON BROS INC
358,090	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	350,927.85	AAA AAA	06-01-99	7.420	SALOMON BROS INC
394,271	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	386,385.97	AAA AAA	06-01-99	7.420	SALOMON BROS INC
384,423	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	376,734.24	AAA AAA	06-01-99	7.420	SALOMON BROS INC
381,516	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	373,885.66	AAA AAA	06-01-99	7.420	SALOMON BROS INC
398,453	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	390,484.29	AAA AAA	06-01-99	7.420	SALOMON BROS INC
399,396	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	391,408.39	AAA AAA	06-01-99	7.420	SALOMON BROS INC
394,405	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	386,517.01	AAA AAA	06-01-99	7.420	SALOMON BROS INC
355,473	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	348,363.83	AAA AAA	06-01-99	7.420	SALOMON BROS INC
375,003	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	367,503.01	AAA AAA	06-01-99	7.420	SALOMON BROS INC
400,243	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	392,238.62	AAA AAA	06-01-99	7.420	SALOMON BROS INC
373,633	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	366,160.37	AAA AAA	06-01-99	7.420	SALOMON BROS INC
356,255	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	349,129.52	AAA AAA	06-01-99	7.420	SALOMON BROS INC
350,704	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	343,689.54	AAA AAA	06-01-99	7.420	SALOMON BROS INC

LINCOLN CAPITAL

PURCHASE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
386,036	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	378,315.49	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
378,729	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	371,154.43	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
399,315	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	391,329.18	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
363,554	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	356,282.75	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
378,386	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	370,818.04	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
392,197	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	384,352.95	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
380,299	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	372,692.64	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
396,486	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	388,555.90	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
389,852	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	382,054.92	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
369,373	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	361,985.78	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
395,460	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	387,550.63	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
400,243	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	392,238.62	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
360,574	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	353,362.78	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
385,801	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	378,084.70	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
382,995	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	375,334.89	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
353,556	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	346,485.32	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
400,243	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	392,238.62	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
377,098	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	369,555.59	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
393,317	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	385,451.12	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
371,791	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	364,355.19	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
352,710	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	97.900	345,656.07	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
388,622	FHLMC GOLD POOL C28217 6.5	6.500	06-01-29	08-12-99	98.000	380,849.19	AAA	AAA	06-01-99	7.420	SALOMON BROS INC

PURCHASE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
384,677	FHLMC GOLD POOL C28217	6.5	06-01-29	08-12-99	98.000	376,983.61	AAA AAA	06-01-99	7.420	SALOMON BROS INC
379,980	FHLMC GOLD POOL C28217	6.5	06-01-29	08-12-99	97.900	372,380.70	AAA AAA	06-01-99	7.420	SALOMON BROS INC
383,270	FHLMC GOLD POOL C28217	6.5	06-01-29	08-12-99	98.000	375,604.79	AAA AAA	06-01-99	7.420	SALOMON BROS INC
358,813	FHLMC GOLD POOL C28217	6.5	06-01-29	08-12-99	98.000	351,636.82	AAA AAA	06-01-99	7.420	SALOMON BROS INC
373,206	FHLMC GOLD POOL C28217	6.5	06-01-29	08-12-99	98.000	365,741.84	AAA AAA	06-01-99	7.420	SALOMON BROS INC
388,418	FHLMC GOLD POOL C28217	6.5	06-01-29	08-12-99	98.000	380,649.70	AAA AAA	06-01-99	7.420	SALOMON BROS INC
387,350	FHLMC GOLD POOL C28217	6.5	06-01-29	08-12-99	97.900	379,603.36	AAA AAA	06-01-99	7.420	SALOMON BROS INC
365,757	FHLMC GOLD POOL C28217	6.5	06-01-29	08-12-99	98.000	358,441.92	AAA AAA	06-01-99	7.420	SALOMON BROS INC
361,243	FHLMC GOLD POOL C28217	6.5	06-01-29	08-12-99	98.000	354,017.97	AAA AAA	06-01-99	7.420	SALOMON BROS INC
369,868	FHLMC GOLD POOL C28217	6.5	06-01-29	08-12-99	98.000	362,470.81	AAA AAA	06-01-99	7.420	SALOMON BROS INC
376,728	FHLMC GOLD POOL C28217	6.5	06-01-29	08-12-99	97.900	369,193.77	AAA AAA	06-01-99	7.420	SALOMON BROS INC
367,326	FHLMC GOLD POOL C28217	6.5	06-01-29	08-12-99	98.000	359,979.16	AAA AAA	06-01-99	7.420	SALOMON BROS INC
397,382	FHLMC GOLD POOL C28217	6.5	06-01-29	08-12-99	97.900	389,434.04	AAA AAA	06-01-99	7.420	SALOMON BROS INC
397,483	FHLMC GOLD POOL C28217	6.5	06-01-29	08-12-99	97.900	389,533.79	AAA AAA	06-01-99	7.420	SALOMON BROS INC
389,664	FHLMC GOLD POOL C28217	6.5	06-01-29	08-12-99	98.000	381,871.08	AAA AAA	06-01-99	7.420	SALOMON BROS INC
362,934	FHLMC GOLD POOL C28217	6.5	06-01-29	08-12-99	97.900	355,675.48	AAA AAA	06-01-99	7.420	SALOMON BROS INC
393,171	FHLMC GOLD POOL C28217	6.5	06-01-29	08-12-99	98.000	385,307.37	AAA AAA	06-01-99	7.420	SALOMON BROS INC
300,041	FHLMC GOLD POOL C29125	6.5	07-01-29	08-12-99	97.900	294,039.97	AAA AAA	07-01-99	7.420	SALOMON BROS INC
209,432	FHLMC GOLD POOL C29125	6.5	07-01-29	08-12-99	97.900	205,243.09	AAA AAA	07-01-99	7.420	SALOMON BROS INC
279,747	FHLMC GOLD POOL C29125	6.5	07-01-29	08-12-99	97.900	274,151.96	AAA AAA	07-01-99	7.420	SALOMON BROS INC
259,361	FHLMC GOLD POOL C29125	6.5	07-01-29	08-12-99	97.900	254,173.86	AAA AAA	07-01-99	7.420	SALOMON BROS INC
242,868	FHLMC GOLD POOL C29125	6.5	07-01-29	08-12-99	98.000	238,010.82	AAA AAA	07-01-99	7.420	SALOMON BROS INC

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
294,556	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	288,665.02	AAA AAA	07-01-99	7.420	SALOMON BROS INC
266,968	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	261,628.69	AAA AAA	07-01-99	7.420	SALOMON BROS INC
252,370	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	247,322.24	AAA AAA	07-01-99	7.420	SALOMON BROS INC
255,794	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	250,678.04	AAA AAA	07-01-99	7.420	SALOMON BROS INC
289,362	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	283,575.02	AAA AAA	07-01-99	7.420	SALOMON BROS INC
245,915	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	240,996.47	AAA AAA	07-01-99	7.420	SALOMON BROS INC
271,031	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	265,610.20	AAA AAA	07-01-99	7.420	SALOMON BROS INC
237,099	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	232,356.79	AAA AAA	07-01-99	7.420	SALOMON BROS INC
211,376	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	207,148.66	AAA AAA	07-01-99	7.420	SALOMON BROS INC
263,082	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	257,820.49	AAA AAA	07-01-99	7.420	SALOMON BROS INC
207,539	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	203,388.44	AAA AAA	07-01-99	7.420	SALOMON BROS INC
213,376	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	209,108.08	AAA AAA	07-01-99	7.420	SALOMON BROS INC
205,698	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	201,583.74	AAA AAA	07-01-99	7.420	SALOMON BROS INC
219,734	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	215,338.88	AAA AAA	07-01-99	7.420	SALOMON BROS INC
221,983	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	217,543.11	AAA AAA	07-01-99	7.420	SALOMON BROS INC
275,285	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	269,779.73	AAA AAA	07-01-99	7.420	SALOMON BROS INC
205,698	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	201,583.74	AAA AAA	07-01-99	7.420	SALOMON BROS INC
229,167	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	224,583.72	AAA AAA	07-01-99	7.420	SALOMON BROS INC
234,364	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	229,676.65	AAA AAA	07-01-99	7.420	SALOMON BROS INC
215,433	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	211,124.30	AAA AAA	07-01-99	7.420	SALOMON BROS INC
224,302	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	219,815.88	AAA AAA	07-01-99	7.420	SALOMON BROS INC
205,698	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	201,583.74	AAA AAA	07-01-99	7.420	SALOMON BROS INC

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
231,722	FHLMC GOLD POOL C29125 6.	6.500	07-01-29	08-12-99	98.000	227,087.59	AAA	AAA	07-01-99	7.420	SALOMON BROS INC
226,695	FHLMC GOLD POOL C29125 6.	6.500	07-01-29	08-12-99	98.000	222,161.12	AAA	AAA	07-01-99	7.420	SALOMON BROS INC
249,080	FHLMC GOLD POOL C29125 6.	6.500	07-01-29	08-12-99	97.900	244,098.64	AAA	AAA	07-01-99	7.420	SALOMON BROS INC
284,432	FHLMC GOLD POOL C29125 6.	6.500	07-01-29	08-12-99	98.000	278,743.54	AAA	AAA	07-01-99	7.420	SALOMON BROS INC
217,551	FHLMC GOLD POOL C29125 6.	6.500	07-01-29	08-12-99	97.900	213,200.25	AAA	AAA	07-01-99	7.420	SALOMON BROS INC
239,932	FHLMC GOLD POOL C29125 6.	6.500	07-01-29	08-12-99	98.000	235,132.88	AAA	AAA	07-01-99	7.420	SALOMON BROS INC
435,884	FHLMC GOLD POOL C29246 6.	6.500	08-01-29	08-12-99	97.900	426,757.63	AAA	AAA	07-01-99	7.617	MERRILL LYNCH PI
825,032	FHLMC GOLD POOL C29500 6.	6.500	08-01-29	08-12-99	97.900	807,757.89	AAA	AAA	08-01-99	7.598	MERRILL LYNCH PI
144,230	FHLMC GOLD POOL C30189 6.	6.500	08-01-29	08-12-99	97.900	141,210.18	AAA	AAA	08-01-99	7.420	MERRILL LYNCH PI
358,288	FHLMC GOLD POOL C30960 7	7.000	09-01-29	09-13-99	95.800	343,508.62	AAA	AAA	09-01-99	7.725	SALOMON BROS INC
999,900	FHLMC GOLD POOL C30960 7	7.000	09-01-29	09-13-99	95.800	958,654.13	AAA	AAA	09-01-99	7.725	SALOMON BROS INC
299,970	FHLMC GOLD POOL C30960 7	7.000	09-01-29	09-13-99	95.800	287,596.24	AAA	AAA	09-01-99	7.725	SALOMON BROS INC
999,900	FHLMC GOLD POOL C31009 7	7.000	09-01-29	09-13-99	95.800	958,654.13	AAA	AAA	09-01-99	7.715	SALOMON BROS INC
641,612	FHLMC GOLD POOL C31282 7	7.000	09-01-29	09-13-99	95.800	615,145.51	AAA	AAA	09-01-99	7.724	SALOMON BROS INC
580,168	FHLMC GOLD POOL C31284 7	7.000	09-01-29	09-13-99	95.800	556,236.07	AAA	AAA	09-01-99	7.714	SALOMON BROS INC
999,900	FHLMC GOLD POOL C31290 7	7.000	09-01-29	09-13-99	95.800	958,654.13	AAA	AAA	09-01-99	7.724	SALOMON BROS INC
-70,520,000	FHLMC GOLD TBA POOL #999	6.500	08-01-29	05-26-99	98.000	-69,109,600.00	AAA	AAA	01-01-40	0.000	SALOMON BROS INC
-22,545,000	FHLMC GOLD TBA POOL #999	6.500	08-01-29	05-26-99	97.900	-22,072,964.06	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PI
359,632	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	352,438.99	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
381,462	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	373,832.57	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
363,758	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	356,483.21	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
367,954	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	360,594.73	AAA	AAA	06-01-99	7.420	SALOMON BROS INC

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
394,159	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	386,275.41	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
353,359	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	346,291.70	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
365,686	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	358,372.65	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
382,514	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	374,863.62	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
381,246	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	373,620.89	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
375,716	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	368,201.29	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
364,246	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	356,961.18	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
367,533	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	360,182.12	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
393,325	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	385,458.96	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
369,303	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	361,916.47	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
392,306	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	384,460.10	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
391,440	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	383,611.46	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
386,236	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	378,510.83	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
371,002	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	363,581.56	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
392,396	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	384,547.89	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
387,195	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	379,451.16	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
391,342	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	383,514.89	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
358,028	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	350,867.54	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
394,159	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	386,275.41	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
383,924	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	376,245.83	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
380,168	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	372,564.48	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
388,408	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	380,640.24	AAA	AAA	06-01-99	7.420	SALOMON BROS INC

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS		ISSUE DATE	YIELD TO MATURITY	BROKER
							MOODY	S & P			
369,694	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	362,299.82	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
372,972	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	365,512.95	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
350,840	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	343,822.84	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
347,349	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	340,401.93	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
382,713	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	375,058.71	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
360,198	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	352,994.02	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
372,634	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	365,181.30	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
384,928	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	377,229.09	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
348,182	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	341,218.39	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
357,418	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	350,269.59	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
355,093	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	347,990.94	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
361,743	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	354,507.92	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
377,444	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	369,894.67	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
378,830	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	371,253.48	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
388,277	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	380,511.48	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
352,647	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	345,594.26	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
383,740	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	376,065.37	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
355,752	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	348,636.69	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
376,008	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98,000	368,488.08	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
390,349	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	382,542.36	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
390,459	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	382,649.66	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
345,373	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97,900	338,465.66	AAA	AAA	06-01-99	7.420	SALOMON BROS INC

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
366,139	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	358,816.48	AAA AAA	06-01-99	7.420	SALOMON BROS INC
393,245	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	385,379.95	AAA AAA	06-01-99	7.420	SALOMON BROS INC
379,935	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	372,336.23	AAA AAA	06-01-99	7.420	SALOMON BROS INC
374,518	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	367,027.83	AAA AAA	06-01-99	7.420	SALOMON BROS INC
389,328	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	381,541.55	AAA AAA	06-01-99	7.420	SALOMON BROS INC
385,098	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	377,395.89	AAA AAA	06-01-99	7.420	SALOMON BROS INC
374,205	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	366,720.56	AAA AAA	06-01-99	7.420	SALOMON BROS INC
371,365	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	363,937.60	AAA AAA	06-01-99	7.420	SALOMON BROS INC
387,338	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	379,591.63	AAA AAA	06-01-99	7.420	SALOMON BROS INC
378,578	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	371,006.69	AAA AAA	06-01-99	7.420	SALOMON BROS INC
350,070	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	343,068.81	AAA AAA	06-01-99	7.420	SALOMON BROS INC
377,173	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	369,629.35	AAA AAA	06-01-99	7.420	SALOMON BROS INC
386,078	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	378,356.71	AAA AAA	06-01-99	7.420	SALOMON BROS INC
389,449	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	381,659.58	AAA AAA	06-01-99	7.420	SALOMON BROS INC
362,267	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	355,021.98	AAA AAA	06-01-99	7.420	SALOMON BROS INC
394,159	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	386,275.41	AAA AAA	06-01-99	7.420	SALOMON BROS INC
500,000	FHLMC GROUP C25783 6.5 05-	6.500	05-01-29	08-12-99	97.900	489,530.83	AAA AAA	05-01-99	7.632	MERRILL LYNCH PI
314,807	FHLMC GROUP C27208 6.5 06-	6.500	06-01-29	08-12-99	97.900	308,511.23	AAA AAA	06-01-99	7.420	SALOMON BROS INC
343,347	FHLMC GROUP C27208 6.5 06-	6.500	06-01-29	08-12-99	97.900	336,480.54	AAA AAA	06-01-99	7.420	SALOMON BROS INC
251,637	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97.900	246,604.07	AAA AAA	06-01-99	7.420	SALOMON BROS INC
228,765	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97.900	224,189.60	AAA AAA	06-01-99	7.420	SALOMON BROS INC
269,973	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	264,573.10	AAA AAA	06-01-99	7.420	SALOMON BROS INC

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
239,386	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98,000	234,598.06	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
217,286	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97,900	212,940.42	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
255,006	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98,000	249,905.48	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
293,006	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97,900	287,145.57	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
223,959	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98,000	219,479.85	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
520,052	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97,900	509,650.82	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
219,444	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98,000	215,054.89	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
211,176	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98,000	206,952.05	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
304,023	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98,000	297,942.21	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
226,324	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97,900	221,797.17	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
278,517	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98,000	272,947.08	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
298,361	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97,900	292,393.69	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
209,251	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98,000	205,065.81	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
242,280	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98,000	237,434.25	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
231,288	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98,000	226,662.00	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
287,927	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98,000	282,168.59	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
215,191	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97,900	210,887.40	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
98,658	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98,000	96,684.97	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
262,169	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98,000	256,925.73	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
258,513	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98,000	253,342.46	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
213,155	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98,000	208,891.93	AAA	AAA	06-01-99	7.420	SALOMON BROS INC
274,144	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97,900	268,661.58	AAA	AAA	06-01-99	7.420	SALOMON BROS INC

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
236,592	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	231,860.38	AAA AAA	06-01-99	7.420	SALOMON BROS INC
265,985	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97.900	260,665.05	AAA AAA	06-01-99	7.420	SALOMON BROS INC
460,046	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	450,844.77	AAA AAA	06-01-99	7.420	SALOMON BROS INC
248,398	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	243,430.43	AAA AAA	06-01-99	7.420	SALOMON BROS INC
218,780	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97.900	214,404.36	AAA AAA	06-01-99	7.420	SALOMON BROS INC
245,282	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	240,376.75	AAA AAA	06-01-99	7.420	SALOMON BROS INC
233,895	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	229,217.30	AAA AAA	06-01-99	7.420	SALOMON BROS INC
283,105	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97.900	277,443.23	AAA AAA	06-01-99	7.420	SALOMON BROS INC
221,667	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	217,233.72	AAA AAA	06-01-99	7.420	SALOMON BROS INC
207,378	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97.900	203,230.28	AAA AAA	06-01-99	7.420	SALOMON BROS INC
540,054	FHLMC GROUP C28233 6.5 06-	6.500	06-01-29	08-12-99	98.000	529,252.68	AAA AAA	06-01-99	7.420	SALOMON BROS INC
334,355	FHLMC GROUP C28233 6.5 06-	6.500	06-01-29	08-12-99	97.900	327,667.89	AAA AAA	06-01-99	7.420	SALOMON BROS INC
306,562	FHLMC GROUP C28233 6.5 06-	6.500	06-01-29	08-12-99	97.900	300,431.06	AAA AAA	06-01-99	7.420	SALOMON BROS INC
378,730	FHLMC GROUP C28289 6.5 07-	6.500	07-01-29	08-12-99	98.000	371,155.14	AAA AAA	06-01-99	7.420	SALOMON BROS INC
781,320	FHLMC GROUP C28736 6.5 07-	6.500	07-01-29	08-12-99	98.000	765,693.16	AAA AAA	07-01-99	7.420	SALOMON BROS INC
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.29	AAA AAA	07-01-99	7.420	MERRILL LYNCH PI
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.29	AAA AAA	07-01-99	7.420	MERRILL LYNCH PI
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.29	AAA AAA	07-01-99	7.420	MERRILL LYNCH PI
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.29	AAA AAA	07-01-99	7.420	MERRILL LYNCH PI
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.29	AAA AAA	07-01-99	7.420	MERRILL LYNCH PI
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.29	AAA AAA	07-01-99	7.420	MERRILL LYNCH PI
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.29	AAA AAA	07-01-99	7.420	MERRILL LYNCH PI

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.29	AAA	AAA	07-01-99	7.420	MERRILL LYNCH PI
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.29	AAA	AAA	07-01-99	7.420	MERRILL LYNCH PI
45,053	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	44,110.17	AAA	AAA	07-01-99	7.420	MERRILL LYNCH PI
902,851	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	883,947.59	AAA	AAA	07-01-99	7.420	MERRILL LYNCH PI
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.29	AAA	AAA	07-01-99	7.420	MERRILL LYNCH PI
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.29	AAA	AAA	07-01-99	7.420	MERRILL LYNCH PI
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.29	AAA	AAA	07-01-99	7.420	MERRILL LYNCH PI
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.29	AAA	AAA	07-01-99	7.420	MERRILL LYNCH PI
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.29	AAA	AAA	07-01-99	7.420	MERRILL LYNCH PI
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.29	AAA	AAA	07-01-99	7.420	MERRILL LYNCH PI
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.29	AAA	AAA	07-01-99	7.420	MERRILL LYNCH PI
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.29	AAA	AAA	07-01-99	7.420	MERRILL LYNCH PI
91,933	FHLMC GROUP C29179 6.5 07-	6.500	07-01-29	08-12-99	97.900	90,008.37	AAA	AAA	07-01-99	7.420	MERRILL LYNCH PI
97,249	FHLMC GROUP C29179 6.5 07-	6.500	07-01-29	08-12-99	97.900	95,212.63	AAA	AAA	07-01-99	7.420	MERRILL LYNCH PI
1,000,100	FHLMC GROUP C29179 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.13	AAA	AAA	07-01-99	7.420	MERRILL LYNCH PI
30,837	FHLMC GROUP C29179 6.5 07-	6.500	07-01-29	08-12-99	97.900	30,191.59	AAA	AAA	07-01-99	7.420	MERRILL LYNCH PI
382,028	FHLMC GROUP C29179 6.5 07-	6.500	07-01-29	08-12-99	97.900	374,387.37	AAA	AAA	07-01-99	7.420	SALOMON BROS INC
901,441	FHLMC GROUP C29179 6.5 07-	6.500	07-01-29	08-12-99	98.000	883,412.30	AAA	AAA	07-01-99	7.420	SALOMON BROS INC
1,000,100	FHLMC GROUP C29179 6.5 07-	6.500	07-01-29	08-12-99	97.900	979,160.13	AAA	AAA	07-01-99	7.420	MERRILL LYNCH PI
472,283	FHLMC POOL #C26474 6.5 05-	6.500	05-01-29	08-12-99	97.900	462,394.34	AAA	AAA	05-01-99	7.624	MERRILL LYNCH PI
725,000	FHLMC TBA GOLD POOL #999	6.500	10-01-14	09-30-99	98.200	712,085.94	AAA	AAA	01-01-40	0.000	GOLDMAN SACHS &
12,300,000	FHLMC TBA GOLD POOL #999	7.000	08-01-29	07-12-99	99.000	12,184,687.50	AAA	AAA	01-01-40	0.000	SALOMON BROS INC
-12,300,000	FHLMC TBA POOL #9999999 7	7.000	08-01-29	07-12-99	99.000	-12,184,687.50	AAA	AAA	01-01-40	0.000	SALOMON BROS INC

LINCOLN CAPITAL

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,450,000	FNMA 7.35 DUE 12-25-2009 B	7.350	12-25-09	08-13-99	100.500	1,458,156.25	AAA	AAA	08-01-99	0.000	
508,742	FNMA POOL #0323812 6 DUE 0	6.000	07-01-29	09-13-99	90.500	460,570.42	AAA	AAA	06-01-99	7.280	MERRILL LYNCH PI
906,823	FNMA POOL #0323824 0 DUE 1	8.000	05-01-29	09-13-99	100.300	910,223.55	AAA	AAA	06-01-99	7.798	GOLDMAN SACHS &
23,788	FNMA POOL #0323824 0 DUE 1	8.000	05-01-29	09-13-99	100.300	23,877.62	AAA	AAA	06-01-99	7.798	GOLDMAN SACHS &
25,447	FNMA POOL #212901 8.50000	8.500	07-01-18	09-13-99	103.200	26,274.29	AAA	AAA	04-01-93	7.700	MERRILL LYNCH PI
218,987	FNMA POOL #250621 8.5 DUE	8.500	05-01-26	09-13-99	103.200	226,104.02	AAA	AAA	04-01-96	7.870	MERRILL LYNCH PI
796,221	FNMA POOL #250628 8.5 GTD	8.500	06-01-26	09-13-99	103.200	822,098.24	AAA	AAA	05-01-96	7.880	MERRILL LYNCH PI
888,716	FNMA POOL #251978 8 DUE 07	8.000	07-01-28	09-13-99	100.300	892,048.19	AAA	AAA	07-01-98	7.803	GOLDMAN SACHS &
221,567	FNMA POOL #251978 8 DUE 07	8.000	07-01-28	09-13-99	100.300	222,397.76	AAA	AAA	07-01-98	7.803	GOLDMAN SACHS &
142,983	FNMA POOL #252211 6 DUE 01	6.000	01-01-29	08-12-99	93.300	133,532.57	AAA	AAA	12-01-98	7.280	GOLDMAN SACHS &
783,491	FNMA POOL #252802 8 DUE 09	8.000	09-01-29	09-13-99	100.300	786,429.19	AAA	AAA	08-01-99	7.910	GOLDMAN SACHS &
24,998	FNMA POOL #252838 6 DUE 08	6.000	08-01-29	09-13-99	90.500	22,631.17	AAA	AAA	08-01-99	7.280	MERRILL LYNCH PI
816,842	FNMA POOL #303113 8 DUE 01	8.000	01-01-25	09-13-99	100.300	819,904.97	AAA	AAA	12-01-94	7.778	GOLDMAN SACHS &
141,696	FNMA POOL #313243 8.5 GTD	8.500	12-01-26	09-13-99	103.200	146,301.31	AAA	AAA	12-01-96	7.880	MERRILL LYNCH PI
123,570	FNMA POOL #323425 6 DUE 12	6.000	12-01-28	09-08-99	92.600	114,437.26	AAA	AAA	11-01-98	7.280	GOLDMAN SACHS &
39,230	FNMA POOL #323579 6 DUE 01	6.000	01-01-29	09-08-99	92.600	36,330.61	AAA	AAA	01-01-99	7.590	GOLDMAN SACHS &
711,821	FNMA POOL #323678 8.5 DUE	8.500	10-01-28	09-13-99	103.200	734,954.79	AAA	AAA	04-01-99	8.030	MERRILL LYNCH PI
827,782	FNMA POOL #323678 8.5 DUE	8.500	10-01-28	09-13-99	103.200	854,685.12	AAA	AAA	04-01-99	8.030	MERRILL LYNCH PI
489,951	FNMA POOL #323678 8.5 DUE	8.500	10-01-28	09-13-99	103.200	505,874.57	AAA	AAA	04-01-99	8.030	MERRILL LYNCH PI
724,250	FNMA POOL #323678 8.5 DUE	8.500	10-01-28	09-13-99	103.200	747,787.62	AAA	AAA	04-01-99	8.030	MERRILL LYNCH PI
758,360	FNMA POOL #323678 8.5 DUE	8.500	10-01-28	09-13-99	103.200	783,006.83	AAA	AAA	04-01-99	8.030	MERRILL LYNCH PI
23,447	FNMA POOL #335137 8.5 DUE	8.500	01-01-26	09-13-99	103.200	24,209.16	AAA	AAA	01-01-96	7.880	MERRILL LYNCH PI

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
28,291	FNMA POOL #344789 8.5 DUE	8.500	04-01-26	09-13-99	103.200	29,210.40	AAA	AAA	04-01-96	7.789	MERRILL LYNCH PI
20,908	FNMA POOL #345404 8.5 DUE	8.500	08-01-26	09-13-99	103.200	21,587.99	AAA	AAA	08-01-96	7.880	MERRILL LYNCH PI
30,423	FNMA POOL #359675 8.5 DUE	8.500	08-01-26	09-13-99	103.200	31,411.90	AAA	AAA	09-01-96	7.880	MERRILL LYNCH PI
132,065	FNMA POOL #362309 8 DUE 10	8.000	10-01-26	09-13-99	100.300	132,559.98	AAA	AAA	10-01-96	7.860	GOLDMAN SACHS &
175,388	FNMA POOL #364454 8.5 DUE	8.500	11-01-26	09-13-99	103.200	181,088.20	AAA	AAA	11-01-96	7.789	MERRILL LYNCH PI
33,113	FNMA POOL #365678 8.5 DUE	8.500	01-01-27	09-13-99	103.200	34,189.32	AAA	AAA	01-01-97	7.789	MERRILL LYNCH PI
250,204	FNMA POOL #369074 8.5 DUE	8.500	04-01-27	09-13-99	103.200	258,335.62	AAA	AAA	04-01-97	7.940	MERRILL LYNCH PI
254,967	FNMA POOL #369597 8.5 DUE	8.500	01-01-27	09-13-99	103.200	263,253.35	AAA	AAA	01-01-97	7.791	MERRILL LYNCH PI
715,711	FNMA POOL #372506 8 DUE 02	8.000	02-01-27	09-13-99	100.300	718,395.03	AAA	AAA	02-01-97	7.789	GOLDMAN SACHS &
760,005	FNMA POOL #372599 8.5 DUE	8.500	02-01-27	09-13-99	103.200	784,705.37	AAA	AAA	02-01-97	7.930	MERRILL LYNCH PI
58,297	FNMA POOL #390313 8 DUE 06	8.000	06-01-27	09-13-99	100.300	58,515.25	AAA	AAA	06-01-97	7.790	GOLDMAN SACHS &
139,134	FNMA POOL #394919 8 DUE 08	8.000	08-01-27	09-13-99	100.300	139,655.79	AAA	AAA	08-01-97	7.797	GOLDMAN SACHS &
42,231	FNMA POOL #399397 8 DUE 09	8.000	09-01-27	09-13-99	100.300	42,389.26	AAA	AAA	09-01-97	7.910	GOLDMAN SACHS &
145,055	FNMA POOL #400144 8 DUE 10	8.000	10-01-27	09-13-99	100.300	145,599.18	AAA	AAA	09-01-97	7.790	GOLDMAN SACHS &
24,648	FNMA POOL #402794 8 DUE 11	8.000	11-01-27	09-13-99	100.300	24,740.85	AAA	AAA	11-01-97	7.796	GOLDMAN SACHS &
84,345	FNMA POOL #405008 8 DUE 11	8.000	11-01-27	09-13-99	100.300	84,660.80	AAA	AAA	11-01-97	7.910	GOLDMAN SACHS &
323,807	FNMA POOL #408199 8 DUE 12	8.000	12-01-27	09-13-99	100.300	325,021.70	AAA	AAA	12-01-97	7.790	GOLDMAN SACHS &
360,092	FNMA POOL #409452 8 DUE 10	8.000	10-01-26	09-13-99	100.300	361,442.43	AAA	AAA	01-01-98	7.741	GOLDMAN SACHS &
10,844	FNMA POOL #411586 8 DUE 01	8.000	01-01-28	09-13-99	100.300	10,884.42	AAA	AAA	01-01-98	7.799	GOLDMAN SACHS &
218,093	FNMA POOL #415855 8.5 DUE	8.500	01-01-28	09-13-99	103.200	225,181.34	AAA	AAA	02-01-98	8.020	MERRILL LYNCH PI
399,821	FNMA POOL #424085 8 DUE 04	8.000	04-01-28	09-13-99	100.300	401,320.61	AAA	AAA	04-01-98	7.800	GOLDMAN SACHS &
821,544	FNMA POOL #433667 6 DUE 10	6.000	10-01-28	09-13-99	90.500	743,754.20	AAA	AAA	10-01-98	7.280	MERRILL LYNCH PI

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
301,719	FNMA POOL #440740 6 DUE 12	6.000	12-01-28	08-12-99	93.300	281,777.53	AAA AAA	12-01-98	7.280	GOLDMAN SACHS &
281,938	FNMA POOL #440744 6 DUE 12	6.000	12-01-28	08-12-99	93.300	263,303.97	AAA AAA	12-01-98	7.280	GOLDMAN SACHS &
73,726	FNMA POOL #442131 6 DUE 10	6.000	10-01-28	09-08-99	92.600	68,277.46	AAA AAA	09-01-98	7.280	GOLDMAN SACHS &
76,233	FNMA POOL #442336 6 DUE 10	6.000	10-01-28	09-08-99	92.600	70,598.78	AAA AAA	10-01-98	7.280	GOLDMAN SACHS &
841,079	FNMA POOL #443199 6 DUE 10	6.000	10-01-28	09-13-99	90.500	761,439.47	AAA AAA	10-01-98	7.280	MERRILL LYNCH PI
624,533	FNMA POOL #443199 6 DUE 10	6.000	10-01-28	09-13-99	90.500	565,397.26	AAA AAA	10-01-98	7.280	MERRILL LYNCH PI
108,287	FNMA POOL #443604 6 DUE 10	6.000	10-01-28	09-08-99	92.600	100,283.63	AAA AAA	10-01-98	7.280	GOLDMAN SACHS &
74,939	FNMA POOL #443744 6 DUE 11	6.000	11-01-28	09-08-99	92.600	69,400.89	AAA AAA	11-01-98	7.599	GOLDMAN SACHS &
82,877	FNMA POOL #444119 6 DUE 12	6.000	12-01-28	08-12-99	93.300	77,399.24	AAA AAA	12-01-98	7.280	GOLDMAN SACHS &
137,563	FNMA POOL #445635 6 DUE 11	6.000	11-01-28	09-08-99	92.600	127,396.40	AAA AAA	10-01-98	7.280	GOLDMAN SACHS &
76,326	FNMA POOL #445791 6 DUE 11	6.000	11-01-28	09-08-99	92.600	70,685.27	AAA AAA	10-01-98	7.280	GOLDMAN SACHS &
66,354	FNMA POOL #446125 6 DUE 12	6.000	12-01-28	08-12-99	93.300	61,968.26	AAA AAA	12-01-98	7.280	GOLDMAN SACHS &
262,453	FNMA POOL #447860 6 DUE 01	6.000	01-01-29	09-08-99	92.600	243,056.21	AAA AAA	01-01-99	7.280	GOLDMAN SACHS &
99,542	FNMA POOL #449040 6 DUE 12	6.000	12-01-28	09-08-99	92.600	92,185.56	AAA AAA	12-01-98	7.280	GOLDMAN SACHS &
178,488	FNMA POOL #449182 6 DUE 12	6.000	12-01-28	08-12-99	93.300	166,690.95	AAA AAA	12-01-98	7.280	GOLDMAN SACHS &
339,056	FNMA POOL #449195 6 DUE 12	6.000	12-01-28	09-08-99	92.600	313,997.52	AAA AAA	12-01-98	7.280	GOLDMAN SACHS &
42,748	FNMA POOL #450880 6 DUE 12	6.000	12-01-28	08-12-99	93.300	39,922.55	AAA AAA	12-01-98	7.280	GOLDMAN SACHS &
54,901	FNMA POOL #452192 6 DUE 12	6.000	12-01-28	08-12-99	93.300	51,272.38	AAA AAA	12-01-98	7.280	GOLDMAN SACHS &
295,677	FNMA POOL #452481 6 DUE 11	6.000	11-01-28	09-08-99	92.600	273,824.35	AAA AAA	11-01-98	7.280	GOLDMAN SACHS &
48,107	FNMA POOL #453032 6 DUE 12	6.000	12-01-28	09-08-99	92.600	44,551.54	AAA AAA	12-01-98	7.280	GOLDMAN SACHS &
170,997	FNMA POOL #453478 6 DUE 11	6.000	11-01-28	09-08-99	92.600	158,359.02	AAA AAA	12-01-98	7.280	GOLDMAN SACHS &
166,711	FNMA POOL #453634 6 DUE 12	6.000	12-01-28	08-12-99	93.300	155,692.37	AAA AAA	12-01-98	7.280	GOLDMAN SACHS &

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
78,561	FNMA POOL #453712 6 DUE 12	6.000	12-01-28	09-08-99	92.600	72,754.45	AAA	AAA	01-01-99	7.280	GOLDMAN SACHS &
81,256	FNMA POOL #453719 6 DUE 12	6.000	12-01-28	09-13-99	90.500	73,562.23	AAA	AAA	01-01-99	7.565	MERRILL LYNCH PI
51,227	FNMA POOL #453863 6 DUE 12	6.000	12-01-28	08-12-99	93.300	47,840.89	AAA	AAA	12-01-98	7.280	GOLDMAN SACHS &
55,037	FNMA POOL #453968 6 DUE 12	6.000	12-01-28	08-12-99	93.300	51,399.57	AAA	AAA	12-01-98	7.280	GOLDMAN SACHS &
267,844	FNMA POOL #455619 6 DUE 12	6.000	12-01-28	08-12-99	93.300	250,141.21	AAA	AAA	12-01-98	7.280	GOLDMAN SACHS &
255,044	FNMA POOL #456133 6 DUE 12	6.000	12-01-28	08-12-99	93.300	238,187.18	AAA	AAA	12-01-98	7.280	GOLDMAN SACHS &
76,028	FNMA POOL #456862 6 DUE 03	6.000	03-01-29	09-08-99	92.600	70,409.24	AAA	AAA	02-01-99	7.581	GOLDMAN SACHS &
39,221	FNMA POOL #457436 6 DUE 12	6.000	12-01-28	09-08-99	92.600	36,322.25	AAA	AAA	12-01-98	7.280	GOLDMAN SACHS &
47,425	FNMA POOL #479104 6 DUE 01	6.000	01-01-29	09-08-99	92.600	43,919.97	AAA	AAA	01-01-99	7.590	GOLDMAN SACHS &
140,014	FNMA POOL #479547 6 DUE 08	6.000	08-01-29	08-12-99	94.100	131,831.93	AAA	AAA	08-01-99	7.562	LEHMAN BROTHERS
-644,480	FNMA POOL #479723 5.5 DUE	5.500	01-01-14	06-17-99	96.600	-622,728.71	AAA	AAA	01-01-99	7.280	SALOMON BROS INC
46,999	FNMA POOL #480842 6 DUE 01	6.000	01-01-29	09-08-99	92.600	43,525.17	AAA	AAA	01-01-99	7.599	GOLDMAN SACHS &
125,393	FNMA POOL #481553 6 DUE 01	6.000	01-01-29	09-13-99	90.500	113,519.84	AAA	AAA	01-01-99	7.280	MERRILL LYNCH PI
263,357	FNMA POOL #481623 6 DUE 01	6.000	01-01-29	09-08-99	92.600	243,893.41	AAA	AAA	01-01-99	7.280	GOLDMAN SACHS &
52,118	FNMA POOL #484490 6 DUE 04	6.000	04-01-29	09-08-99	92.600	48,266.20	AAA	AAA	04-01-99	7.280	GOLDMAN SACHS &
90,642	FNMA POOL #485298 6 DUE 02	6.000	02-01-29	09-13-99	90.500	82,059.34	AAA	AAA	02-01-99	7.565	MERRILL LYNCH PI
1,000,099	FNMA POOL #486467 6 DUE 02	6.000	02-01-29	08-12-99	94.100	941,655.96	AAA	AAA	02-01-99	7.611	LEHMAN BROTHERS
63,513	FNMA POOL #486582 6 DUE 02	6.000	02-01-29	09-08-99	92.600	58,819.35	AAA	AAA	02-01-99	7.594	GOLDMAN SACHS &
87,715	FNMA POOL #488707 6 DUE 03	6.000	03-01-29	09-13-99	90.500	79,409.25	AAA	AAA	03-01-99	7.565	MERRILL LYNCH PI
380,048	FNMA POOL #489146 6 DUE 07	6.000	07-01-29	08-12-99	94.100	357,839.11	AAA	AAA	07-01-99	7.280	LEHMAN BROTHERS
928,229	FNMA POOL #489146 6 DUE 07	6.000	07-01-29	08-12-99	94.100	873,985.84	AAA	AAA	07-01-99	7.280	LEHMAN BROTHERS
27,950	FNMA POOL #489825 6 DUE 06	6.000	06-01-29	08-12-99	94.100	26,316.83	AAA	AAA	06-01-99	7.579	LEHMAN BROTHERS

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77,566	FNMA POOL #489825 6 DUE 06	6.000	06-01-29	09-13-99	90,500	70,221.11	AAA AAA	06-01-99	7.579	MERRILL LYNCH PI
620,051	FNMA POOL #489995 6 DUE 07	6.000	07-01-29	08-12-99	94,100	583,816.77	AAA AAA	08-01-99	7.280	LEHMAN BROTHERS
43,920	FNMA POOL #490109 6 DUE 03	6.000	03-01-29	08-12-99	94,100	41,353.10	AAA AAA	03-01-99	7.565	LEHMAN BROTHERS
-474,586	FNMA POOL #496998 6 DUE 05	6.000	05-01-14	06-17-99	98,600	-468,060.35	AAA AAA	05-01-99	7.110	SALOMON BROS INC
246,580	FNMA POOL #498267 6 DUE 07	6.000	07-01-29	09-13-99	90,500	223,231.77	AAA AAA	07-01-99	7.550	MERRILL LYNCH PI
72,207	FNMA POOL #499296 6 DUE 08	6.000	08-01-29	08-12-99	94,000	67,897.14	AAA AAA	08-01-99	7.579	MERRILL LYNCH PI
61,341	FNMA POOL #500964 6 DUE 06	6.000	06-01-29	09-08-99	92,600	56,807.44	AAA AAA	06-01-99	7.599	GOLDMAN SACHS &
141,163	FNMA POOL #503227 6 DUE 08	6.000	08-01-29	08-12-99	94,000	132,737.33	AAA AAA	08-01-99	7.562	MERRILL LYNCH PI
96,731	FNMA POOL #504554 6 DUE 07	6.000	07-01-29	09-08-99	92,600	89,582.28	AAA AAA	06-01-99	7.280	GOLDMAN SACHS &
240,086	FNMA POOL #506017 8 DUE 07	8.000	07-01-29	09-13-99	100,300	240,986.82	AAA AAA	07-01-99	7.835	GOLDMAN SACHS &
454,526	FNMA POOL #506030 8 DUE 08	8.000	08-01-29	09-13-99	100,300	456,230.22	AAA AAA	07-01-99	7.821	GOLDMAN SACHS &
964,408	FNMA POOL #506156 8 DUE 09	8.000	09-01-29	09-13-99	100,300	968,024.53	AAA AAA	09-01-99	7.910	GOLDMAN SACHS &
52,888	FNMA POOL #506467 8 DUE 08	8.000	08-01-29	09-13-99	100,300	53,086.61	AAA AAA	08-01-99	7.834	GOLDMAN SACHS &
244,579	FNMA POOL #508832 6 DUE 08	6.000	08-01-29	09-13-99	90,500	221,420.53	AAA AAA	08-01-99	7.566	MERRILL LYNCH PI
858,937	FNMA POOL #509544 6 DUE 08	6.000	08-01-29	08-12-99	94,000	807,669.20	AAA AAA	08-01-99	7.280	MERRILL LYNCH PI
887,889	FNMA POOL #509544 6 DUE 08	6.000	08-01-29	08-12-99	94,000	834,893.13	AAA AAA	08-01-99	7.280	MERRILL LYNCH PI
159,270	FNMA POOL #509599 8 DUE 08	8.000	08-01-29	09-13-99	100,300	159,867.06	AAA AAA	08-01-99	7.740	GOLDMAN SACHS &
38,258	FNMA POOL #510997 8 DUE 08	8.000	08-01-29	09-13-99	100,300	38,401.66	AAA AAA	08-01-99	7.920	GOLDMAN SACHS &
50,847	FNMA POOL #514185 8 DUE 09	8.000	09-01-29	09-13-99	100,300	51,037.68	AAA AAA	09-01-99	7.835	GOLDMAN SACHS &
1,420,000	FNMA TBA POOL #9999999 5.5	5.500	08-01-14	07-30-99	93,700	1,331,250.00	AAA AAA	01-01-40	0.000	SALOMON BROS INC
1,420,000	FNMA TBA POOL #9999999 5.5	5.500	09-01-14	08-17-99	94,000	1,334,800.00	AAA AAA	01-01-40	0.000	SALOMON BROS INC
1,420,000	FNMA TBA POOL #9999999 5.5	5.500	10-01-14	09-16-99	94,100	1,337,462.50	AAA AAA	01-01-40	0.000	SALOMON BROS INC

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
3,140,000	FNMA TBA POOL #9999999 6 D	6.000	07-01-29	06-30-99	94,200	2,959,450.00	AAA AAA	10-01-99	0.000	LEHMAN BROTHERS
-3,140,000	FNMA TBA POOL #9999999 6 D	6.000	08-01-29	07-12-99	94,100	-2,956,506.25	AAA AAA	01-01-40	0.000	LEHMAN BROTHERS
-5,735,000	FNMA TBA POOL #9999999 6 D	6.000	08-01-29	07-12-99	94,000	-5,392,692.19	AAA AAA	01-01-40	0.000	MERRILL LYNCH PI
-1,960,000	FNMA TBA POOL #9999999 6 D	6.000	08-01-29	07-23-99	93,300	-1,830,456.25	AAA AAA	01-01-40	0.000	GOLDMAN SACHS &
3,775,000	FNMA TBA POOL #9999999 6 D	6.000	08-01-29	08-11-99	94,000	3,549,679.69	AAA AAA	01-01-40	0.000	MERRILL LYNCH PI
3,880,000	FNMA TBA POOL #9999999 6 D	6.000	10-01-29	09-30-99	93,300	3,621,737.50	AAA AAA	01-01-40	6.100	GOLDMAN SACHS &
11,060,000	FNMA TBA POOL #9999999 7 D	7.000	09-01-29	08-06-99	96,500	10,676,356.25	AAA AAA	01-01-40	0.000	MERRILL LYNCH PI
6,185,000	FNMA TBA POOL #9999999 7 D	7.000	09-01-29	08-06-99	96,800	5,991,718.75	AAA AAA	01-01-40	0.000	MERRILL LYNCH PI
17,245,000	FNMA TBA POOL #9999999 7 D	7.000	10-14-29	09-03-99	97,500	16,819,264.06	AAA AAA	01-01-40	0.000	MERRILL LYNCH PI
16,000,000	FNMA TBA POOL #9999999 7.5	7.500	09-01-29	08-11-99	98,100	15,705,000.00	AAA AAA	01-01-40	0.000	SALOMON BROS INC
16,000,000	FNMA TBA POOL #9999999 7.5	7.500	10-14-29	09-03-99	99,600	15,940,000.00	AAA AAA	01-01-40	0.000	SALOMON BROS INC
1,245,000	FNMA TBA POOL #9999999 8 D	8.000	10-14-29	09-20-99	102,000	1,269,900.00	AAA AAA	01-01-40	0.000	MERRILL LYNCH PI
-2,265,317	GNMA POOL #409592 SER 2029	6.500	02-15-29	07-01-99	95,500	-2,164,793.98	AAA AAA	02-01-99	7.609	SALOMON BROS INC
-72,619	GNMA POOL #418408 SER 2026	8.000	10-15-26	07-20-99	103,200	-74,968.05	AAA AAA	10-01-96	7.866	SALOMON BROS INC
72,620	GNMA POOL #423836 SER 2026	8.000	08-15-26	08-02-99	103,200	74,968.38	AAA AAA	08-01-96	7.780	SALOMON BROS INC
127,954	GNMA POOL #480670 SER 2029	6.000	02-15-29	09-17-99	91,600	117,278.19	AAA AAA	02-01-99	7.487	MERRILL LYNCH PI
199,887	GNMA POOL #484066 SER 2029	6.000	03-15-29	08-31-99	91,600	183,208.53	AAA AAA	03-01-99	7.500	MERRILL LYNCH GO
199,887	GNMA POOL #484066 SER 2029	6.000	03-15-29	09-17-99	91,600	183,208.54	AAA AAA	03-01-99	7.500	MERRILL LYNCH PI
158,589	GNMA POOL #497411 SER 2029	6.000	01-15-29	09-17-99	91,600	145,356.48	AAA AAA	01-01-99	7.500	MERRILL LYNCH PI
637,937	GNMA POOL #502155 SER 2029	6.000	04-15-29	09-17-99	91,600	584,709.01	AAA AAA	04-01-99	7.508	MERRILL LYNCH PI
641,491	GNMA POOL #506566 SER 2029	6.000	05-15-29	08-31-99	91,600	587,966.91	AAA AAA	05-01-99	7.500	MERRILL LYNCH GO
609,939	GNMA POOL #507810 SER 2029	6.000	04-15-29	08-31-99	91,600	559,047.30	AAA AAA	04-01-99	7.380	MERRILL LYNCH GO

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234,090	GNMA POOL #508030 SER 2029	6.000	05-15-29	08-31-99	91.600	214,558.43	AAA AAA	05-01-99	7.487	MERRILL LYNCH GO
1,955,000	GNMA TBA POOL #9999999 8 D	8.000	10-15-29	08-31-99	100.800	1,972,106.25	AAA AAA	01-01-40	0.000	MERRILL LYNCH PI
5,145,000	GNMA TBA POOL #9999999 SER	7.000	08-15-29	07-13-99	99.000	5,093,550.00	AAA AAA	01-01-40	0.000	MERRILL LYNCH PI
-5,145,000	GNMA TBA POOL #9999999 SER	7.000	08-15-29	07-13-99	99.000	-5,093,550.00	AAA AAA	01-01-40	0.000	MERRILL LYNCH PI
1,955,000	GNMA TBA POOL #9999999 SER	8.000	09-01-29	08-06-99	101.400	1,983,103.13	AAA AAA	01-01-40	0.000	MERRILL LYNCH PI
2,330,000	FORD CR AUTO OWNER TR 199	6.520	09-15-03	09-15-99	99.900	2,329,696.05	NR AAA	09-23-99	7.082	GOLDMAN SACHS &
2,330,000	FORD CR AUTO OWNER TR 199	6.520	09-15-03	09-15-99	99.900	2,329,696.05	NR AAA	09-23-99	7.082	GOLDMAN SACHS &
2,475,000	MBNA MASTER CR CARD TR II	6.400	01-18-05	08-26-99	99.900	2,473,034.63	AAA AAA	09-08-99	6.940	FIRST BOSTON COR
3,585,000	MBNA MASTER CR CARD TR II	7.000	02-15-12	09-14-99	99.600	3,573,437.94	NR AAA	09-23-99	7.320	GOLDMAN SACHS &
2,165,000	NEWCOURT EQUIP TR SECS SE	0.000	10-20-05	08-13-99	100.600	2,179,546.09	NR AAA	08-20-99	0.000	CREDIT SUISSE FI
1,670,000	SAXON AST SECS TR SER 1999	0.000	01-25-19	07-29-99	99.900	1,669,868.69	NR AAA	08-01-99	7.691	NATIONSBANC MON
1,330,000	SAXON AST SECS TR SER 1999	0.000	01-25-19	07-29-99	99.900	1,329,895.42	NR AAA	08-01-99	7.691	PRUDENTIAL SECUR
7,410,000	SEARS CR A/C MASTER TR II	6.349	02-16-07	09-16-99	99.400	7,366,327.68	AAA AAA	09-27-99	7.090	FIRST BOSTON COR
4,500,000	CMO CHASE MANHATTAN BK	7.134	07-15-07	08-13-99	99.900	4,498,582.50	AAA NR	08-01-99	0.000	FIRST UNION CAPI
2,360,000	CMO LB COML CONDUIT MTG	0.000	10-15-32	09-29-99	100.400	2,371,709.61	NR AAA	10-01-99	0.000	LEHMAN BROTHERS
5,580,000	PVTPL CMO MERISTAR COML	7.280	09-03-09	08-25-99	100.000	5,580,258.35	NR NR	08-30-99	0.000	LEHMAN BROTHERS
193,684,348						190,581,780.65				
BANK OF AMERICA										
500,000	US TREAS BD STRIPPED PRIN	0.000	11-15-04	08-27-99	73.300	366,545.00	AAA AAA	01-01-86	6.570	PRUDENTIAL SECUR
1,010,000	US TREAS NTS DTD 05/17/199	5.250	05-15-04	07-23-99	98.100	991,535.93	NR NR	05-15-99	6.370	MERRILL LYNCH PI

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
900,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	08-20-99	53,500	482,211.00	AAA	AAA	02-28-85	6.800	MERRILL LYNCH PI
1,000,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	08-31-99	53,300	533,030.00	AAA	AAA	02-28-85	6.800	GOLDMAN SACHS &
1,400,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	09-29-99	53,400	748,132.00	AAA	AAA	02-28-85	6.800	GOLDMAN SACHS &
2,250,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	09-30-99	53,900	1,212,975.00	AAA	AAA	02-28-85	6.800	SALOMON BROS INC
-134,842	FED HSG ADMIN 6.85 01-01-2	6.850	01-01-40	06-08-99	95,900	-129,410.56	NR	NR	01-01-40	0.000	SALOMON BROS INC
19,371	FHA PROJ #113-35102 SOUTHG	6.850	02-01-40	06-08-99	95,900	18,590.35	AAA	AAA	06-01-99	0.000	SALOMON BROS INC
24,329	FHA PROJ #113-35102 SOUTHG	6.850	02-01-40	06-08-99	95,900	23,349.44	AAA	AAA	06-01-99	0.000	SALOMON BROS INC
2,500,000	FHLMC DEB 5.5 05-15-2002	5.500	05-15-02	08-12-99	97,800	2,445,300.00	AAA	AAA	05-14-99	6.630	WARBURG DILLON R
500,000	FHLMC DEB 6.25 07-15-2004	6.250	07-15-04	08-31-99	98,500	492,610.00	AAA	AAA	07-12-99	6.850	SMITH BARNEY INC
750,000	AMERN STD INC 7.375 DUE 04	7.375	04-15-05	09-29-99	94,600	709,687.50	BB-	BA3	04-13-98	8.720	GOLDMAN SACHS &
600,000	CAP 1 BK MEDIUM TERM SR B	6.650	03-15-04	08-27-99	96,400	578,742.00	NR	NR	03-15-99	7.680	FIRST BOSTON COR
1,000,000	CAP 1 BK MEDIUM TERM SR B	6.650	03-15-04	09-21-99	96,700	967,350.00	NR	NR	03-15-99	7.680	FIRST BOSTON COR
700,000	CSC HLDGS INC SR NT SER B	8.125	07-15-09	09-28-99	101,700	712,033.00	BB+	BA2	07-13-99	8.260	BEAR, STEARNS, S
1,010,000	DAIMLER CHRYSLER N AMER	0.000	09-01-04	08-17-99	100,000	1,010,020.20	A+	A1	08-24-99	7.300	SALOMON BROS INC
1,500,000	GS ESCR CORP SR NT 7 DUE 0	7.000	08-01-03	09-28-99	95,100	1,427,445.00	NR	NR	08-06-98	7.140	BEAR, STEARNS, S
1,500,000	LENFEST COMMUNICATIONS	10.500	06-15-06	09-27-99	113,900	1,709,025.00	BB-	B2	06-27-96	7.300	LEHMAN BROTHERS
1,250,000	OWENS ILL INC 7.15 SR NT D	7.150	05-15-05	08-27-99	94,900	1,186,787.50	BB+	BA1	05-20-98	7.510	DLJ FIXED INCOME
1,000,000	SEAGRAM JOSEPH E & SONS I	6.625	12-15-05	09-22-99	95,600	956,270.00	BBB-	BAA3	12-16-98	7.620	WARBURG DILLON R
1,000,000	WESTN FINL SVGS SUB CAP D	8.500	07-01-03	08-30-99	91,000	910,000.00	BB-	B2	06-24-93	14.440	DLJ FIXED INCOME
750,000	WESTPOINT STEVENS INC SR	7.875	06-15-05	09-29-99	94,200	706,875.00	BB	BA3	06-09-98	10.090	BEAR, STEARNS, S
1,203,713	GNMA POOL #476829 SER 2034	6.650	01-15-34	09-08-99	93,700	1,128,252.31	AAA	AAA	01-01-99	7.830	FIRST BOSTON COR
1,400,000	GNMA POOL #477287 SER 2034	7.375	10-15-34	09-08-99	98,300	1,376,200.00	AAA	AAA	09-01-99	0.000	BEAR, STEARNS, S

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,221,000	PNC STUD LN TR 1 SER 1997-	6.446	01-25-02	09-29-99	99.800	1,219,092.19	AAA	AAA	06-25-97	6.840	FIRST BOSTON COR
24,853,571						21,782,647.86					

MILLER ANDERSON

970,000	QUE PROV CDA NT 7.5 DUE 09	7.500	09-15-29	09-16-99	99.500	965,605.90	A+	A2	09-15-99	7.720	MERRILL LYNCH PI
636,364	MFO MAS FDS ADVISORY MT	0.000		08-03-99	9.899	6,300,000.00	AAA	AAA	07-08-98	0.000	
102,935	MFO MAS FDS ADVISORY MT	0.000		08-05-99	9.869	1,015,972.17	AAA	AAA	07-08-98	0.000	
606,061	MFO MAS FDS ADVISORY MT	0.000		08-13-99	9.899	6,000,000.00	AAA	AAA	07-08-98	0.000	
106,743	MFO MAS FDS ADVISORY MT	0.000		09-02-99	9.849	1,051,421.97	AAA	AAA	07-08-98	0.000	
583,756	MFO MAS FDS ADVISORY MT	0.000		09-02-99	9.849	5,750,000.00	AAA	AAA	07-08-98	0.000	
150,000	PVTPL HUTCHINSON WHAMP	7.450	08-01-17	09-28-99	86.100	129,253.50	A	NR	08-01-97	8.010	DLJ FIXED INCOME
685,000	BANKBOSTON N A 6.375 MTN	6.375	04-15-08	09-29-99	94.100	645,180.95	A	A2	04-20-98	7.640	SALOMON BROS INC
1,620,000	CIT GROUP INC 7.125 DUE 10	0.000	10-15-04	09-29-99	99.900	1,619,805.60	A+	A1	10-06-99	7.370	SALOMON BROS INC
1,705,000	CITICORP MEDIUM TERM SUB	6.375	11-15-08	09-22-99	94.600	1,613,475.60	A+	A1	11-06-98	7.570	GOLDMAN SACHS &
100,000	CONOCO INC NT DTD 04/20/19	6.950	04-15-29	09-21-99	92.600	92,626.00	A-	A3	04-20-99	7.810	SALOMON BROS INC
180,000	FEDT DEPT STORES INC DEL S	6.900	04-01-29	08-04-99	89.400	160,975.80	BBB+	BAA1	03-24-99	8.130	SALOMON BROS INC
175,000	FEDT DEPT STORES INC DEL S	6.900	04-01-29	09-17-99	88.900	155,650.25	BBB+	BAA1	03-24-99	8.130	FIRST BOSTON COR
75,000	FEDT DEPT STORES INC DEL S	6.900	04-01-29	09-17-99	88.700	66,576.00	BBB+	BAA1	03-24-99	8.130	WARBURG DILLON R
1,285,000	FPL CAP CORP 7.625 DUE 09-	7.625	09-15-06	09-01-99	99.600	1,281,106.45	A+	A2	09-07-99	7.550	LEHMAN BROTHERS
1,380,000	GEN MTRS CORP 6.75 DUE 05-	6.750	05-01-28	09-28-99	90.800	1,254,061.20	A	A2	04-29-98	7.820	MERRILL LYNCH PI
655,000	KROGER CO SR NT 7.625 DUE	0.000	09-15-06	09-15-99	99.900	654,633.20	BBB-	NR	09-22-99	7.800	GOLDMAN SACHS &

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
400,000	LOWES COS INC 6.875 DEB DU	6.875	02-15-28	09-28-99	90.900	363,988.00	A A2	02-09-98	8.020	GOLDMAN SACHS &
320,000	LOWES COS INC DEB DTD 02/2	6.500	03-15-29	08-25-99	88.800	284,294.40	A A2	02-23-99	8.000	GOLDMAN SACHS &
1,625,000	LUCENT TECHNOLOGIES INC	6.450	03-15-29	09-08-99	89.200	1,450,913.75	A A2	03-15-99	7.530	BEAR, STEARNS, S
355,000	PNC FDG CORP SUB NT DTD 0	6.125	02-15-09	08-03-99	91.300	324,441.60	BBB+ A3	02-22-99	7.720	MERRILL LYNCH PI
200,000	PNC FDG CORP SUB NT DTD 0	6.125	02-15-09	09-29-99	91.200	182,578.00	BBB+ A3	02-22-99	7.720	MERRILL LYNCH PI
790,000	PROCTER GAMBLE CO 6.875 D	6.875	09-15-09	09-09-99	99.400	785,781.40	AA AA2	09-16-99	7.200	GOLDMAN SACHS &
125,000	PVTPL FARMERS EXCHANGE	7.050	07-15-28	09-23-99	87.300	109,166.25	A+ A2	07-10-98	8.080	LEHMAN BROTHERS
265,000	PVTPL ROHM & HAAS CO DEB	7.850	07-15-29	08-03-99	100.700	266,857.65	A- A3	07-06-99	7.810	GOLDMAN SACHS &
1,370,000	PVTPL U S W CAP FDG INC GT	0.000	08-15-01	08-20-99	99.800	1,368,273.80	A- BAA1	08-25-99	7.360	J.P. MORGAN SECU
170,000	TIME WARNER INC DEB DTD 1	6.625	05-15-29	09-28-99	87.500	148,884.30	BBB BAA3	11-23-98	8.020	WARBURG DILLON R
1,300,000	UTD TECHNOLOGIES CORP D	0.000	09-15-29	09-14-99	99.800	1,297,543.00	A+ A2	09-17-99	7.750	GOLDMAN SACHS &
315,000	UTD TECHNOLOGIES CORP D	7.500	09-15-29	09-30-99	100.800	317,693.25	A+ A2	09-17-99	7.750	GOLDMAN SACHS &
450,000	WA MUT INC NTS 7.5 DUE 08-	0.000	08-15-06	08-05-99	99.300	447,097.50	BBB+ A3	08-10-99	7.700	CHASE SECURITIES
3,200,000	MBNA MASTER CR CARD TR 1	7.000	02-15-12	09-14-99	99.600	3,189,679.62	NR AAA	09-23-99	7.320	GOLDMAN SACHS &
21,900,859						39,293,537.11				

WELLINGTON

1,000,000	QUE PROV CDA NT 7.5 DUE 09	7.500	09-15-29	09-16-99	99.500	995,470.00	A+ A2	09-15-99	7.720	B.A. SECURITIES
1,000,000	QUE PROV CDA NT 7.5 DUE 09	7.500	09-15-29	09-16-99	99.500	995,470.00	A+ A2	09-15-99	7.720	MERRILL LYNCH PI
1,000,000	QUE PROV CDA NT 7.5 DUE 09	7.500	09-15-29	09-16-99	99.500	995,470.00	A+ A2	09-15-99	7.720	WARBURG DILLON R
200	#REORG INTERSIL CORP UNIT	0.000	08-15-09	08-06-99	100,000.000	200,000.00	NR NR	08-13-99	0.000	FIRST BOSTON COR

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2,000,000	ACE INA HLDG INC ACE INA H	0.000	08-15-06	08-17-99	99.700	1,995,560.00	A-	A2	08-20-99	8.020	MERRILL LYNCH PI
70,000	ACKERLEY GROUP INC SR SU	9.000	01-15-09	09-24-99	96.000	67,200.00	B	B2	12-14-98	9.588	FIRST UNION CAPI
80,000	ACKERLEY GROUP INC SR SU	9.000	01-15-09	09-28-99	96.000	76,800.00	B	B2	12-14-98	9.588	SALOMON BROS INC
100,000	ACKERLEY GROUP INC SR SU	9.000	01-15-09	09-30-99	96.500	96,500.00	B	B2	12-14-98	9.588	SALOMON BROS INC
70,000	ATLAS AIR INC 10.75 SR NT	10.750	08-01-05	09-17-99	101.700	71,225.00	B-	B2	08-13-97	9.480	DB CLEARING SERV
11,484	CF WELLINGTON INTL BD FD	0.000		08-31-99	12.329	141,591.53	NR	NR		0.000	
12,026	CF WELLINGTON INTL BD FD	0.000		09-30-99	12.310	148,038.14	NR	NR		0.000	
3,740,000	FINOVA CAP CORP MEDIUM T	6.840	08-08-00	09-30-99	100.200	3,749,350.00	NR	BAA1	08-08-95	5.800	MORGAN STANLEY
200,000	MCLEODUSA INC 9.25 DUE	9.250	07-15-07	09-08-99	99.000	198,000.00	B+	B1	07-21-97	8.290	CHASE SECURITIES
95,000	PILLOWTEX CORP 9.00 SR SUB	9.000	12-15-07	08-31-99	87.700	83,362.50	CC	CA	12-18-97	26.000	B.A. SECURITIES
95,000	PILLOWTEX CORP 9.00 SR SUB	9.000	12-15-07	09-01-99	86.000	81,700.00	CC	CA	12-18-97	26.000	B.A. SECURITIES
60,000	PILLOWTEX CORP 9.00 SR SUB	9.000	12-15-07	09-07-99	74.700	44,850.00	CC	CA	12-18-97	26.000	FIRST UNION CAPI
115,000	PVTPL INSIGHT MIDWEST L P	9.750	10-01-09	09-28-99	100.000	115,000.00	B+	B1	10-01-99	9.545	DONALDSON LUFKI
1,150,000	PVTPL NORTHN BORDER PIPE	0.000	09-01-09	08-11-99	99.500	1,144,399.50	A-	A3	08-17-99	7.860	B.A. SECURITIES
913,312	FNMA POOL #251853 8 DUE 05	8.000	05-01-28	09-21-99	101.700	929,580.70	AAA	AAA	05-01-98	7.799	GOLDMAN SACHS &
929,784	FNMA POOL #251924 8 DUE 06	8.000	06-01-28	09-21-99	101.700	946,345.42	AAA	AAA	06-01-98	7.799	GOLDMAN SACHS &
4,907,665	FNMA POOL #252385 6 DUE 04	6.000	04-01-19	08-05-99	93.300	4,579,464.72	AAA	AAA	03-01-99	7.663	MONTGOMERY SEC
918,342	FNMA POOL #252802 8 DUE 09	8.000	09-01-29	09-21-99	101.700	934,700.00	AAA	AAA	08-01-99	7.910	GOLDMAN SACHS &
411,370	FNMA POOL #313877 6.5 DUE	6.500	12-01-27	07-26-99	95.700	393,757.87	AAA	AAA	11-01-97	7.648	NOMURA SECURITIE
82,381	FNMA POOL #369426 6.5 DUE	6.500	01-01-27	07-26-99	95.700	78,854.43	AAA	AAA	01-01-97	7.651	NOMURA SECURITIE
-366,684	FNMA POOL #376799 6.5 GTD	6.500	10-01-27	07-26-99	95.700	-350,985.01	AAA	AAA	10-01-97	7.410	NOMURA SECURITIE

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301,116	FNMA POOL #377540 6.5 DUE	6.500	04-01-27	07-26-99	95.700	288,224.46	AAA AAA	04-01-97	7.725	NOMURA SECURITIE
957,356	FNMA POOL #395659 8 DUE 08	8.000	08-01-27	09-21-99	101.700	974,408.55	AAA AAA	08-01-97	7.790	GOLDMAN SACHS &
-27,455	FNMA POOL #396514 6.5 DUE	6.500	09-01-27	07-26-99	95.700	-26,280.05	AAA AAA	09-01-97	7.648	NOMURA SECURITIE
-82,383	FNMA POOL #397751 6.5 DUE	6.500	10-01-27	07-26-99	95.700	-78,855.80	AAA AAA	10-01-97	7.648	NOMURA SECURITIE
-335,353	FNMA POOL #397997 6.5 GTD	6.500	11-01-27	07-26-99	95.700	-320,995.25	AAA AAA	11-01-97	7.410	NOMURA SECURITIE
-297,964	FNMA POOL #398136 6.5 DUE	6.500	12-01-27	07-26-99	95.700	-285,207.88	AAA AAA	12-01-97	7.410	NOMURA SECURITIE
24,752	FNMA POOL #400079 8 DUE 11	8.000	11-01-27	09-21-99	101.700	25,193.34	AAA AAA	11-01-97	7.796	GOLDMAN SACHS &
27,455	FNMA POOL #402830 6.5 DUE	6.500	12-01-27	07-26-99	95.700	26,279.40	AAA AAA	12-01-97	7.410	NOMURA SECURITIE
34,956	FNMA POOL #404439 8 DUE 11	8.000	11-01-27	09-21-99	101.700	35,578.70	AAA AAA	11-01-97	7.796	GOLDMAN SACHS &
287,416	FNMA POOL #404587 6.5 DUE	6.500	12-01-27	07-26-99	95.700	275,111.10	AAA AAA	12-01-97	7.410	NOMURA SECURITIE
-661,634	FNMA POOL #404883 6.5 GTD	6.500	11-01-27	07-26-99	95.700	-633,308.23	AAA AAA	11-01-97	7.651	NOMURA SECURITIE
661,634	FNMA POOL #408195 6.5 GTD	6.500	12-01-27	07-26-99	95.700	633,307.62	AAA AAA	12-01-97	7.410	NOMURA SECURITIE
39,512	FNMA POOL #408209 8 DUE 01	8.000	01-01-28	09-21-99	101.700	40,215.50	AAA AAA	01-01-98	7.797	GOLDMAN SACHS &
24,468	FNMA POOL #409231 8 DUE 01	8.000	01-01-28	09-21-99	101.700	24,903.51	AAA AAA	01-01-98	7.799	GOLDMAN SACHS &
24,303	FNMA POOL #412146 8 DUE 01	8.000	01-01-28	09-21-99	101.700	24,735.42	AAA AAA	01-01-98	7.796	GOLDMAN SACHS &
18,441	FNMA POOL #416825 8 DUE 02	8.000	02-01-28	09-21-99	101.700	18,769.95	AAA AAA	02-01-98	7.804	GOLDMAN SACHS &
35,360	FNMA POOL #433239 8 DUE 07	8.000	07-01-28	09-21-99	101.700	35,990.02	AAA AAA	07-01-98	7.805	GOLDMAN SACHS &
42,246	FNMA POOL #495001 8 DUE 05	8.000	05-01-29	09-21-99	101.700	42,998.72	AAA AAA	05-01-99	7.829	GOLDMAN SACHS &
43,400	FNMA POOL #505182 8 DUE 09	8.000	09-01-29	09-21-99	101.700	44,173.51	AAA AAA	09-01-99	7.910	GOLDMAN SACHS &
950,880	FNMA POOL #508598 8 DUE 08	8.000	08-01-29	09-21-99	101.700	967,817.40	AAA AAA	08-01-99	7.827	GOLDMAN SACHS &
43,387	FNMA POOL #517238 8 DUE 09	8.000	09-01-29	09-21-99	101.700	44,159.73	AAA AAA	09-01-99	7.835	GOLDMAN SACHS &

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636,650	GNMA POOL #433919 SER 2028	7.000	08-15-28	08-05-99	96.700	616,157.87	AAA AAA	08-01-98	7.670	SALOMON BROS INC
25,606	GNMA POOL #462822 SER 2013	6.500	07-15-13	08-26-99	98.300	25,176.31	AAA AAA	07-01-98	7.380	FIRST BOSTON COR
704,554	GNMA POOL #467288 SER 2028	7.000	10-15-28	08-05-99	96.700	681,876.64	AAA AAA	10-01-98	7.690	SALOMON BROS INC
687,701	GNMA POOL #470786 SER 2029	7.000	08-15-29	08-05-99	96.700	665,565.62	AAA AAA	08-01-99	7.674	SALOMON BROS INC
558,393	GNMA POOL #475835 SER 2013	6.500	06-15-13	08-26-99	98.300	549,014.15	AAA AAA	06-01-98	7.380	FIRST BOSTON COR
344,694	GNMA POOL #488313 SER 2028	7.000	12-15-28	08-05-99	96.700	333,599.11	AAA AAA	12-01-98	7.676	SALOMON BROS INC
363,250	GNMA POOL #488313 SER 2028	7.000	12-15-28	08-05-99	96.700	351,558.21	AAA AAA	12-01-98	7.676	SALOMON BROS INC
292,965	GNMA POOL #491740 SER 2028	7.000	11-15-28	08-05-99	96.700	283,535.65	AAA AAA	11-01-98	7.698	SALOMON BROS INC
706,935	GNMA POOL #493419 SER 2029	7.000	05-15-29	08-05-99	96.700	684,180.14	AAA AAA	05-01-99	7.680	
295,346	GNMA POOL #495675 SER 2029	7.000	08-15-29	08-05-99	96.700	285,839.55	AAA AAA	08-01-99	7.674	SALOMON BROS INC
312,199	GNMA POOL #495675 SER 2029	7.000	08-15-29	08-05-99	96.700	302,150.09	AAA AAA	08-01-99	7.674	SALOMON BROS INC
655,207	GNMA POOL #513780 SER 2029	7.000	07-15-29	08-05-99	96.700	634,117.45	AAA AAA	07-01-99	7.670	SALOMON BROS INC
26,290,273						26,281,695.31				

MDL CAPITAL MGMT

5,400,000	US TREAS NTS 5.5 DUE 12-31	5.500	12-31-00	09-07-99	99.800	5,394,093.75	AAA AAA	01-02-96	6.120	GARDNER RECH & C
1,000,000	US TREAS NTS DTD 00852 5.5	5.500	07-31-01	08-17-99	99.700	997,187.50	NR NR	07-31-99	6.190	GARDNER RECH & C
1,500,000	ATT CORP 6.5 DUE 09-15-200	0.000	09-15-02	09-09-99	99.500	1,492,965.00	NR A1	09-14-99	6.910	UTENDAHL CAPITAL
1,400,000	GNMA POOL #500137 SER 2029	0.000	09-15-29	08-18-99	100.100	1,401,750.00	AAA AAA	09-01-99	7.791	ABN AMRO SECURIT
9,300,000						9,285,996.25				

NTQA FIXED INCOME

PURCHASE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
1,500,000	PEOPLES REP CHINA EUROCL	7.300	12-15-08	08-02-99	95.600	1,434,075.00	BBB A3	12-15-98	7.930	SALOMON BROS INC
17,400,000	U.S. TREAS 6.375 NT DUE 09	6.375	09-30-01	09-30-99	101.300	17,634,492.14	AAA AAA	09-30-96	6.250	DEUTSCHE BANK GO
4,500,000	US TREAS BDS 7.25 DUE 05-1	7.250	05-15-16	09-30-99	108.100	4,865,625.00	AAA AAA	05-15-86	6.790	GOLDMAN SACHS &
3,900,000	US TREAS BDS BD 5.25 DUE 0	5.250	02-15-29	08-31-99	87.300	3,408,234.38	NR AAA	02-15-99	6.590	LEHMAN BROTHERS
15,600,000	US TREAS NTS DTD 00853 6 D	6.000	08-15-04	08-31-99	100.500	15,681,656.25	AAA AAA	08-15-99	6.390	GOLDMAN SACHS &
5,000,000	US TREAS NTS DTD 05/17/199	5.250	05-15-04	08-18-99	97.700	4,886,328.13	NR NR	05-15-99	6.370	GOLDMAN SACHS &
15,000,000	FHLMC 4.75 12-14-2001	4.750	12-14-01	08-06-99	96.900	14,540,400.00	AAA AAA	12-07-98	6.490	BEAR, STEARNS, S
2,500,000	INTL BK FOR RECON & DEV B	6.375	07-21-05	08-03-99	99.200	2,482,475.00	AAA AAA	07-21-95	6.850	MERRILL LYNCH PI
1,000,000	SANWA FIN ARUBA A E C GTD	8.350	07-15-09	08-03-99	98.600	986,300.00	BBB BAA1	07-23-99	8.170	MORGAN STANLEY
750,000	ACE INA HLDG INC ACE INA H	8.300	08-15-06	09-01-99	99.800	748,867.50	A- A2	08-20-99	8.020	MERRILL LYNCH PI
1,250,000	ACE INA HLDG INC ACE INA H	8.300	08-15-06	09-01-99	99.900	1,249,350.00	A- A2	08-20-99	8.020	RAYMOND JAMES
2,000,000	AON CAP A 8.205 DUE 01-01-	8.205	01-01-27	08-02-99	101.800	2,037,640.00	A A2	01-01-97	8.070	SALOMON BROS INC
2,000,000	ARISTAR INC SR NT 7.375 DU	7.375	09-01-04	09-29-99	100.300	2,007,920.00	A- A3	09-07-99	7.620	PRUDENTIAL SECUR
1,000,000	COMPUTER ASSOC INTL INC	6.500	04-15-08	08-31-99	90.800	908,060.00	BBB+ BAA1	04-24-98	8.340	BEAR, STEARNS, S
2,000,000	CONOCO INC NT 5.9 DUE 04-1	5.900	04-15-04	08-31-99	96.000	1,920,840.00	A- A3	04-20-99	7.240	FIRST BOSTON COR
1,000,000	CONS NAT GAS CO NT 7.25 DU	7.250	10-01-04	09-30-99	100.100	1,001,580.00	BBB+ A2	09-24-99	7.540	MERRILL LYNCH PI
2,000,000	HSTN INDS INC 9.375 DEB DU	9.375	06-01-01	09-30-99	104.000	2,081,060.00	BBB+ BAA1	06-01-91	7.370	SOUTHWEST SECURI
2,000,000	NIAGARA MOHAWK PWR COR	7.750	10-01-08	08-02-99	101.700	2,034,760.00	BBB- BAA3	06-30-98	7.820	SALOMON BROS INC
1,000,000	OCCIDENTAL PETE CORP 6.4 D	6.400	04-01-13	08-31-99	96.500	965,380.00	BBB BAA3	04-01-98	7.840	MORGAN STANLEY
2,000,000	SAFeway INC NT 7.00 DUE 09	7.000	09-15-02	09-29-99	100.000	2,001,180.00	BBB NR	09-13-99	7.330	B.A. SECURITIES
1,000,000	SUN MICROSYSTEMS INC SR	7.500	08-15-06	08-31-99	99.400	994,540.00	BBB+ BAA1	08-04-99	7.600	GOLDMAN SACHS &

NTQA FIXED INCOME

PURCHASE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,000,000	UN PAC RES GROUP INC 6.75	6.750	05-15-08	08-31-99	93.000	930,660.00	BBB-	BAA3	05-18-98	8.000	FIRST BOSTON COR
85,400,000						84,801,423.40					
CASH EQUIV CTPF											
69	MFB NORTHN INSTL FDS SHO	1.833		08-18-99	18.940	1,303.65	NR	NR	06-25-98	0.000	
2,242	MFB NORTHN INSTL FDS SHO	1.833		08-26-99	18.860	42,278.49	NR	NR	06-25-98	0.000	
69	MFB NORTHN INSTL FDS SHO	1.833		09-15-99	18.838	1,302.31	NR	NR	06-25-98	0.000	
2,328	MFB NORTHN INSTL FDS SHO	1.833		09-27-99	18.790	43,738.67	NR	NR	06-25-98	0.000	
4,707						88,623.12					
PUBLIC SCHOOL TEACHER/SM											
310,000	AUSTRALIA(CMNWLTH) 9.5%	9.500	08-15-03	08-17-99	73.500	228,110.47	0	0	04-09-92	6.533	SALOMON BR
51,200,000	JAPAN(GOVT OF) 190A(10 YR	2.900	12-20-06	08-25-99	0.900	496,108.84	0	0	09-25-96	1.499	JP MORGAN N
315,500,000	JAPAN(GOVT OF) 3% BDS 204	0.000	04-20-01	08-06-99	0.900	2,893,983.50	0	0		0.201	JP MORGAN N
104,000,000	JAPAN(GOVT OF) 4.8% BDS20/	4.800	12-20-02	08-25-99	1.000	1,055,519.61	0	0	11-25-92	0.748	JP MORGAN N
1,490,000	TREASURY 7% STK 2001 GBP	7.000	11-06-01	09-30-99	167.200	2,492,027.87	0	0		6.382	CSFB EQUITIE
570,000	TREASURY 8% UKT 07.12.2015	8.000	12-07-15	09-20-99	212.800	1,213,402.07	0	0		4.975	JP MORGAN SECURI
470,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	08-03-99	102.200	480,648.44	0	0	11-14-96	6.372	DEUTSCHE BANK CA
940,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	08-05-99	102.900	967,612.50	0	0	11-14-96	6.372	SMITH BARNEY SHE
420,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	08-10-99	100.700	423,150.00	0	0	11-14-96	6.372	LEHMAN BROS INC

PURCHASE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
420,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	08-12-99	100.800	423,740.63	0 0	11-14-96	6.372	DEUTSCHE BANK CA
360,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	08-19-99	102.200	367,987.50	0 0	11-14-96	6.372	GOLDMAN SACHS &
360,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	08-19-99	102.100	367,762.50	0 0	11-14-96	6.372	GOLDMAN SACHS &
360,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	08-27-99	103.300	372,206.25	0 0	11-14-96	6.372	CSFB NEW YORK D
850,000	USA TREASURY BDS 7.25% 15/	7.250	05-15-16	08-17-99	108.500	922,515.63	0 0	05-15-88	6.447	LEHMAN BROS INC
1,040,000	USA TREASURY BDS 7.25% 15/	7.250	05-15-16	09-08-99	108.000	1,123,850.00	0 0	05-15-88	6.447	GOLDMAN SACHS &
1,964,000	USA TREASURY NTS 5.75% 15/	5.750	08-15-03	08-16-99	99.300	1,951,418.13	0 0	08-16-93	5.831	GOLDMAN SACHS &
2,080,000	USA TREASURY NTS 5.875% 15	5.875	11-15-05	08-24-99	99.200	2,064,237.50	0 0	11-24-95	5.995	DB SECS NEW YORK
2,210,000	USA TREASURY NTS 5.875% 15	5.875	11-15-05	09-01-99	98.800	2,185,482.81	0 0	11-24-95	5.995	GOLDMAN SACHS &
565,000	USA TREASURY NTS 6.125% N	6.125	08-15-07	08-06-99	99.800	563,940.63	0 0	08-14-97	6.099	GOLDMAN SACHS &
1,615,000	NIAGARA MOHAWK PWR COR	7.750	10-01-08	08-18-99	101.000	1,632,732.70	0 0	06-29-98	7.820	DONALDSON LUFKI
645,000	NIAGARA MOHAWK PWR COR	7.750	10-01-08	09-27-99	102.100	658,996.50	0 0	06-29-98	7.820	MERRILL LYNCH GV
1,180,000	PVTPL OSPREY TR / OSPREY I	8.310	01-15-03	09-16-99	100.000	1,180,000.00	0 0		8.160	DONALDSON LUFKI
500,000	WAL MART STORES INC NT 6.8	0.000	08-10-09	08-05-99	99.600	498,040.00	0 0		6.976	LEHMAN BROS INC
2,010,000	FED NATL MORT ASSC 5.25% B	5.250	01-15-09	08-25-99	91.000	1,830,366.30	0 0		6.807	LEHMAN BROS INC
515,000	FED NATL MORT ASSC 5.25% B	5.250	01-15-09	09-17-99	90.800	467,949.60	0 0		6.807	GOLDMAN SACHS &
565,000	FHLMT TBA POOL #9999999 7.	0.000	11-01-29	09-28-99	100.600	568,531.25	0 0		0.000	GOLDMAN SACHS &
200,000	FNMA 7% PL# TBA 14.10.2029	0.000	10-14-29	09-28-99	98.400	196,812.50	0 0		0.000	GOLDMAN SACHS &
115,000	FNMA POOL #323928 7 DUE 09	0.000	07-01-14	09-28-99	100.100	115,161.82	0 0		7.340	LEHMAN BROS INC
91,000	FNMA POOL #456078 6 DUE 12	6.000	12-01-28	09-28-99	93.500	85,113.72	0 0		7.280	BEAR STEARNS NEW
76,999	FNMA POOL #489040 6 DUE 03	0.000	03-01-14	09-28-99	96.400	74,280.02	0 0		7.110	LEHMAN BROS INC
189,981	FNMA POOL #502270 6.5 DUE	0.000	09-01-29	09-28-99	96.100	182,708.29	0 0		7.400	LEHMAN BROS INC

PUBLIC SCHOOL TEACHER/SM

PURCHASE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
115,000	FNMA POOL #505459 6.5 DUE	0.000	09-01-14	09-28-99	98.300	113,131.25	0	0		7.240	LEHMAN BROS INC
190,002	FNMA POOL #510616 8 DUE 08	0.000	08-01-29	09-28-99	102.200	194,276.68	0	0		7.920	BEAR STEARNS NEW
150,000	FNMA TBA POOL #9999999 8.5	0.000	11-15-29	09-28-99	103.700	155,578.12	0	0		0.000	GOLDMAN SACHS &
230,001	GNMA POOL #482928 SER 2029	0.000	01-15-29	09-28-99	95.900	220,657.06	0	0		7.480	BEAR STEARNS NEW
493,496,983						28,768,040.69					

BLACKSTONE GROUP

PURCHASE OF REAL ESTATE
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
479,044	&&& BLACKSTONE REAL E	08-16-99		0.00	0.00	1.00	479,044.00	0.000
22,863	&&& BLACKSTONE REAL E	08-20-99		0.00	0.00	1.00	22,863.00	0.000
34,331	&&& BLACKSTONE REAL E	08-20-99		0.00	0.00	1.00	34,331.00	0.000
167,985	&&& BLACKSTONE REAL E	08-30-99		0.00	0.00	1.00	167,985.00	0.000
704,223							704,223.00	

OLYMPUS REAL ESTATE FD

417,547	&&& OLYMUS REAL ESTAT	08-16-99		0.00	0.00	1.00	417,547.00	0.000
105,322	&&& OLYMUS REAL ESTAT	09-29-99		0.00	0.00	1.00	105,322.00	0.000
288,937	&&& OLYMUS REAL ESTAT	09-29-99		0.00	0.00	1.00	288,937.00	0.000
811,806							811,806.00	

Sale of Securities

The Committee on Investments reported that the sale of securities by the Fund's investment managers has been completed as listed. The Committee recommended that these be reported in the proceeding of this meeting.

OPPENHEIMER

SALE OF STOCKS August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
21,000	CITIGROUP INC COM	09-17-99	HERZOG, HEINE, GEDW	0.06	1,290.66	918,408.54	-209,265.00	709,143.54
19,000	EMERSON ELEC CO COM	08-31-99	WEEDEN AND & CO	0.06	1,177.97	1,137,921.43	-1,187,648.20	-49,726.77
58,950	MATTEL INC COM	08-09-99	PCS SECURITIES INC.	0.06	3,581.22	1,322,793.78	-1,891,253.44	-568,459.66
23,000	MINN MNG & MFG CO CO	08-31-99	GERARD KLAIDER MATT	0.06	1,452.76	2,181,081.64	-1,942,728.52	238,353.12
34,600	MONSANTO CO COM	09-15-99	MERRILL LYNCH PIERC	0.06	2,119.83	1,312,680.17	-1,081,452.58	231,227.59
14,000	TIME WARNER INC COM	08-09-99	NEUBERGER AND BERMA	0.06	871.91	956,414.49	-408,535.09	547,879.40
24,000	WELLS FARGO & CO NEW	08-31-99	HAMBRECHT & QUEST	0.06	1,471.50	943,528.50	-701,728.02	241,800.48
194,550						8,772,828.55	-7,422,610.85	1,350,217.70

WADDELL & REED

71,000	APPLE COMPUTER INC C	09-03-99	SMITH BARNEY INC	0.00	169.40	5,081,613.00	-2,877,975.91	2,203,637.09
5,900	BIOGEN INC COM	08-02-99	FURMAN SELZ MAGER D	0.00	14.20	425,955.18	-395,530.04	30,425.14
1,700	BIOGEN INC COM	08-05-99	FURMAN SELZ MAGER D	0.00	4.04	121,126.23	-113,966.28	7,159.95
700	BIOGEN INC COM	08-09-99	FURMAN SELZ MAGER D	0.00	1.65	49,348.35	-46,927.29	2,421.06
5,100	BIOGEN INC COM	08-12-99	FURMAN SELZ MAGER D	0.00	12.18	365,325.30	-341,898.85	23,426.45

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
130,500	COCA COLA CO COM	09-07-99	LEWCO SECURITIES	0.05	6,764.56	7,179,766.04	-10,275,588.04	-3,095,822.00
44,400	COCA COLA CO COM	09-08-99	BEREAN CAPITAL INC	0.05	2,301.08	2,429,842.12	-3,496,062.14	-1,066,220.02
7,600	FHLMC VTG COM	08-03-99	FURMAN SELZ MAGER D	0.05	394.36	430,119.80	-135,036.69	295,083.11
4,500	FHLMC VTG COM	08-04-99	FURMAN SELZ MAGER D	0.05	233.49	254,333.76	-79,955.93	174,377.83
37,500	FHLMC VTG COM	08-25-99	CORRESPONDENT SERVI	0.05	1,946.14	2,132,122.61	-666,299.44	1,465,823.17
8,700	FHLMC VTG COM	08-26-99	CORRESPONDENT SERVI	0.05	451.41	491,763.27	-154,581.47	337,181.80
4,700	FNMA COM STK	08-03-99	ROBERTSON STEPHENS	0.05	245.69	320,403.82	-185,238.53	135,165.29
13,700	FNMA COM STK	08-04-99	ROBERTSON STEPHENS	0.07	990.06	930,692.14	-539,950.60	390,741.54
26,300	FNMA COM STK	08-25-99	CORRESPONDENT SERVI	0.05	1,374.67	1,788,724.31	-1,036,547.49	752,176.82
37,400	HOME DEPOT INC COM	08-19-99	DONALDSON LUFKIN &	0.05	1,946.41	2,290,254.71	-589,284.19	1,700,970.52
3,700	HOME DEPOT INC COM	08-20-99	DONALDSON LUFKIN &	0.05	192.65	229,144.08	-58,298.17	170,845.91
34,900	RALSTON-RALSTON PURI	08-11-99	BEREAN CAPITAL INC	0.06	2,128.32	1,027,421.68	-996,435.68	30,986.00
1,600	RALSTON-RALSTON PURI	08-11-99	JEFFERIES & COMPANY	0.05	81.53	45,691.11	-45,681.86	9.25
19,900	RALSTON-RALSTON PURI	08-11-99	BEREAN CAPITAL INC	0.06	1,213.57	585,836.43	-568,168.19	17,668.24
16,400	RALSTON-RALSTON PURI	08-12-99	LEWCO SECURITIES	0.05	835.75	471,499.01	-468,239.11	3,259.90
22,700	RALSTON-RALSTON PURI	08-12-99	LEWCO SECURITIES	0.05	1,156.76	651,468.24	-648,111.46	3,356.78
49,900	TENET HEALTHCARE CO	09-08-99	GARDNER RECH & CO.	0.05	2,522.52	822,838.45	-1,444,807.78	-621,969.33
103,200	TENET HEALTHCARE CO	09-09-99	CITATION GROUP	0.05	5,216.94	1,702,825.62	-2,988,059.38	-1,285,233.76
106,000	TENET HEALTHCARE CO	09-10-99	GARDNER RECH & CO.	0.05	5,359.36	1,775,355.84	-3,069,130.76	-1,293,774.92
11,900	TENET HEALTHCARE CO	09-13-99	CORRESPONDENT SERVI	0.05	601.65	198,770.95	-344,553.36	-145,782.41
5,600	TENET HEALTHCARE CO	09-14-99	SMITH BARNEY INC	0.05	283.13	93,516.87	-162,142.76	-68,625.89
15,300	TENET HEALTHCARE CO	09-15-99	SMITH BARNEY INC	0.05	773.55	255,501.45	-442,997.18	-187,495.73
24,800	TENET HEALTHCARE CO	09-16-99	SMITH BARNEY INC	0.05	1,253.86	414,285.02	-718,060.78	-303,775.76

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
19,000	TENET HEALTHCARE CO	09-17-99	SMITH BARNEY INC	0.05	960.62	317,355.88	-550,127.22	-232,771.34
834,600						32,882,901.27	-33,439,656.58	-556,755.31

BRINSON PRINS EQUITY

1,100	AETNA INC COM STK	08-26-99	JEFFERIES & COMPANY	0.02	24.95	88,353.23	-100,838.11	-12,484.88
2,100	AETNA INC COM STK	08-26-99	SMITH BARNEY INC	0.05	110.60	167,758.15	-192,509.12	-24,750.97
3,000	AETNA INC COM STK	09-02-99	SMITH BARNEY INC	0.05	157.83	234,444.57	-275,013.03	-40,568.46
2,100	AETNA INC COM STK	09-02-99	INSTINET	0.01	26.52	165,479.73	-192,509.12	-27,029.39
1,800	AETNA INC COM STK	09-03-99	SMITH BARNEY INC	0.05	94.78	143,270.36	-165,007.82	-21,737.46
3,400	AETNA INC COM STK	09-17-99	FIDELITY CAPITAL MA	0.05	178.69	260,433.01	-311,681.44	-51,248.43
2,500	AETNA INC COM STK	09-20-99	SMITH BARNEY INC	0.05	131.33	189,504.17	-229,177.53	-39,673.36
400	AETNA INC COM STK	09-24-99	BERNSTEIN, SANFORD	0.05	20.94	27,980.34	-36,668.40	-8,688.06
1,300	AETNA INC COM STK	09-27-99	BERNSTEIN, SANFORD	0.05	67.97	88,792.49	-119,172.32	-30,379.83
2,100	AON CORP COM	08-16-99	PAINE WEBBER INC	0.06	128.56	76,390.19	-89,190.91	-12,800.72
1,200	AON CORP COM	08-17-99	PAINE WEBBER INC	0.05	61.46	43,694.74	-50,966.24	-7,271.50
3,600	AON CORP COM	08-18-99	PAINE WEBBER INC	0.05	184.36	130,383.32	-152,898.71	-22,515.39
2,400	AON CORP COM	08-19-99	PAINE WEBBER INC	0.05	122.88	85,979.28	-101,932.47	-15,953.19
1,500	AON CORP COM	08-20-99	PAINE WEBBER INC	0.05	76.79	53,537.71	-63,707.80	-10,170.09
900	AON CORP COM	08-23-99	INVESTMENT TECHNOLO	0.02	19.11	33,038.34	-38,224.68	-5,186.34
900	AON CORP COM	08-24-99	INSTINET	0.01	10.11	33,064.89	-38,224.68	-5,159.79
800	AON CORP COM	08-24-99	MORGAN STANLEY & CO	0.06	48.98	29,338.54	-33,977.49	-4,638.95
1,300	AON CORP COM	08-30-99	INVESTMENT TECHNOLO	0.03	40.49	44,554.19	-55,213.42	-10,659.23

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
900	AON CORP COM	08-31-99	JEFFERIES & COMPANY	0.05	46.01	30,223.87	-38,224.68	-8,000.81
3,000	AON CORP COM	09-01-99	JEFFERIES & COMPANY	0.05	153.37	100,875.23	-127,415.59	-26,540.36
900	AON CORP COM	09-02-99	JEFFERIES & COMPANY	0.05	46.00	29,720.60	-38,224.68	-8,504.08
8,300	AON CORP COM	09-03-99	PCS SECURITIES INC.	0.05	424.48	283,854.67	-352,516.47	-68,661.80
1,200	AON CORP COM	09-09-99	INVESTMENT TECHNOLO	0.02	25.35	40,259.13	-50,966.24	-10,707.11
3,700	AON CORP COM	09-10-99	JEFFERIES & COMPANY	0.05	189.18	125,032.88	-157,145.90	-32,113.02
1,800	AON CORP COM	09-13-99	JEFFERIES & COMPANY	0.05	92.03	60,639.43	-76,449.35	-15,809.92
4,500	AON CORP COM	09-14-99	GOLDMAN SACHS & COM	0.05	230.02	150,266.63	-191,123.39	-40,856.76
8,200	AON CORP COM	09-15-99	GOLDMAN SACHS & COM	0.05	419.07	271,574.11	-348,269.28	-76,695.17
9,200	AON CORP COM	09-16-99	GOLDMAN SACHS & COM	0.05	470.05	300,871.35	-390,741.15	-89,869.80
3,900	AON CORP COM	09-17-99	GOLDMAN SACHS & COM	0.05	199.27	127,655.60	-165,640.27	-37,984.67
6,300	AON CORP COM	09-20-99	GOLDMAN SACHS & COM	0.05	321.86	205,215.64	-267,572.74	-62,357.10
1,200	AON CORP COM	09-21-99	INVESTMENT TECHNOLO	0.03	37.30	38,665.82	-50,966.24	-12,300.42
800	AON CORP COM	09-22-99	INSTINET	0.01	8.85	25,441.15	-33,977.49	-8,536.34
3,600	AON CORP COM	09-22-99	DONALDSON LUFKIN &	0.05	183.79	113,295.77	-152,898.71	-39,602.94
5,400	AON CORP COM	09-23-99	DONALDSON LUFKIN &	0.05	275.51	164,875.39	-229,348.06	-64,472.67
2,100	AON CORP COM	09-24-99	MERRILL LYNCH PIERC	0.05	107.11	63,115.70	-89,190.91	-26,075.21
800	AON CORP COM	09-28-99	INSTINET	0.01	8.81	24,091.19	-33,977.49	-9,886.30
3,200	AON CORP COM	09-28-99	J.P. MORGAN SECURIT	0.05	163.14	93,977.34	-135,909.96	-41,932.62
1,600	AON CORP COM	09-29-99	J.P. MORGAN SECURIT	0.05	81.57	46,991.07	-67,954.98	-20,963.91
400	CORNING INC COM	08-10-99	MERRILL LYNCH PIERC	0.05	20.89	26,642.39	-22,580.41	4,061.98
1,700	CORNING INC COM	08-11-99	INSTINET	0.01	20.72	111,329.28	-95,966.74	15,362.54
4,600	CORNING INC COM	08-11-99	MERRILL LYNCH PIERC	0.05	240.07	301,846.99	-259,674.71	42,172.28

BRINSON PRTNS EQUITY

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,400	CORNING INC COM	08-12-99	MERRILL LYNCH PIERC	0.05	72.96	88,553.62	-79,031.43	9,522.19
6,600	CORNING INC COM	08-13-99	J.P. MORGAN SECURIT	0.05	344.23	426,430.91	-372,576.76	53,854.15
1,500	CORNING INC COM	08-16-99	J.P. MORGAN SECURIT	0.05	78.29	98,546.71	-84,676.54	13,870.17
3,200	CORNING INC COM	08-17-99	J.P. MORGAN SECURIT	0.05	167.05	211,080.31	-180,643.28	30,437.03
1,200	CORNING INC COM	08-18-99	INVESTMENT TECHNOLO	0.02	26.64	79,135.92	-67,741.23	11,394.69
3,600	CORNING INC COM	08-20-99	J.P. MORGAN SECURIT	0.05	187.81	233,879.51	-203,223.69	30,655.82
7,400	CORNING INC COM	08-24-99	J.P. MORGAN SECURIT	0.05	386.04	480,713.86	-417,737.58	62,976.28
10,800	CORNING INC COM	08-25-99	J.P. MORGAN SECURIT	0.05	564.27	727,279.05	-609,671.06	117,607.99
4,200	CORNING INC COM	08-26-99	PRUDENTIAL SECURITI	0.05	219.60	287,684.52	-237,094.30	50,590.22
1,800	CORNING INC COM	08-30-99	PRUDENTIAL SECURITI	0.05	94.04	120,869.38	-101,611.84	19,257.54
2,400	CORNING INC COM	09-01-99	PRUDENTIAL SECURITI	0.05	125.30	158,736.22	-135,482.46	23,253.76
3,200	CORNING INC COM	09-02-99	PRUDENTIAL SECURITI	0.05	167.09	212,311.63	-180,643.28	31,668.35
6,800	CORNING INC COM	09-03-99	J.P. MORGAN SECURIT	0.05	355.44	462,748.36	-383,866.96	78,881.40
3,800	CORNING INC COM	09-07-99	J.P. MORGAN SECURIT	0.05	198.98	269,154.52	-214,513.89	54,640.63
900	CORNING INC COM	09-07-99	INVESTMENT TECHNOLO	0.02	20.08	62,333.09	-50,805.92	11,527.17
200	CORNING INC COM	09-14-99	GOLDMAN SACHS & COM	0.05	10.47	13,989.53	-11,290.20	2,699.33
1,800	CORNING INC COM	09-15-99	FIRST BOSTON CORPOR	0.05	94.15	124,206.11	-101,611.84	22,594.27
900	CORNING INC COM	09-16-99	FIRST BOSTON CORPOR	0.05	47.02	60,501.29	-50,805.92	9,695.37
3,800	CORNING INC COM	09-17-99	FIRST BOSTON CORPOR	0.05	198.65	259,238.37	-214,513.89	44,724.48
1,000	CORNING INC COM	09-20-99	WEEDEN AND & CO	0.05	52.27	67,947.73	-56,451.02	11,496.71
1,000	CORNING INC COM	09-20-99	INSTINET	0.01	12.27	67,862.73	-56,451.02	11,411.71
1,100	CORNING INC COM	09-22-99	J.P. MORGAN SECURIT	0.05	57.48	74,330.02	-62,096.13	12,233.89
5,300	CORNING INC COM	09-24-99	SMITH BARNEY INC	0.05	276.27	337,585.48	-299,190.43	38,395.05

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,000	CORNING INC COM	09-27-99	SMITH BARNEY INC	0.05	104.40	131,772.00	-112,902.05	18,869.95
4,000	CORNING INC COM	09-28-99	SMITH BARNEY INC	0.05	208.73	261,591.27	-225,804.10	35,787.17
2,000	CORNING INC COM	09-29-99	SMITH BARNEY INC	0.05	104.41	132,020.59	-112,902.05	19,118.54
10,600	CORNING INC COM	09-30-99	SMITH BARNEY INC	0.05	554.10	722,182.52	-598,380.85	123,801.67
900	COVANCE INC COM	08-02-99	WEEDEN AND & CO	0.06	54.59	17,495.41	-18,643.97	-1,148.56
1,900	COVANCE INC COM	08-03-99	WEEDEN AND & CO	0.05	96.19	35,540.59	-39,381.58	-3,840.99
1,000	COVANCE INC COM	08-12-99	WEEDEN AND & CO	0.05	50.59	17,441.31	-20,795.57	-3,354.26
1,000	COVANCE INC COM	08-17-99	WEEDEN AND & CO	0.05	50.58	17,074.42	-20,795.57	-3,721.15
400	COVANCE INC COM	08-19-99	INSTINET	0.01	4.23	6,795.77	-8,318.23	-1,522.46
1,200	COVANCE INC COM	08-19-99	WEEDEN AND & CO	0.05	60.69	20,429.19	-24,954.68	-4,525.49
1,200	COVANCE INC COM	08-23-99	WEEDEN AND & CO	0.05	60.68	20,189.32	-24,954.68	-4,765.36
1,200	COVANCE INC COM	08-26-99	WEEDEN AND & CO	0.05	60.69	20,521.35	-24,954.68	-4,433.33
800	COVANCE INC COM	08-26-99	INSTINET	0.01	8.45	13,391.55	-16,636.45	-3,244.90
1,200	COVANCE INC COM	08-27-99	WEEDEN AND & CO	0.05	60.70	20,683.94	-24,954.69	-4,270.75
8,800	ELECTR DATA SYS CORP	09-14-99	MORGAN STANLEY & CO	0.05	457.63	528,357.25	-493,617.82	34,739.43
3,900	ELECTR DATA SYS CORP	09-15-99	MORGAN STANLEY & CO	0.05	202.69	230,222.18	-218,762.44	11,459.74
1,500	ELECTR DATA SYS CORP	09-16-99	MORGAN STANLEY & CO	0.05	77.86	85,633.04	-84,139.40	1,493.64
3,000	ELECTR DATA SYS CORP	09-17-99	MORGAN STANLEY & CO	0.05	155.67	169,702.83	-168,278.80	1,424.03
3,900	ELECTR DATA SYS CORP	09-20-99	SMITH BARNEY INC	0.05	202.30	218,684.03	-218,762.44	-78.41
3,100	ELECTR DATA SYS CORP	09-21-99	SMITH BARNEY INC	0.05	160.70	170,569.63	-173,888.09	-3,318.46
4,500	ENTERGY CORP NEW CO	08-26-99	GOLDMAN SACHS & COM	0.06	274.54	135,849.56	-146,642.72	-10,793.16
800	ENTERGY CORP NEW CO	08-27-99	GOLDMAN SACHS & COM	0.06	48.81	23,955.03	-26,069.82	-2,114.79
1,500	ENTERGY CORP NEW CO	08-30-99	GOLDMAN SACHS & COM	0.05	76.51	44,946.89	-48,880.91	-3,934.02

BRINSON PRINS EQUITY

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
4,200	ENTERGY CORP NEW CO	08-31-99	GOLDMAN SACHS & COM	0.05	214.21	125,846.69	-136,866.54	-11,019.85
3,000	ENTERGY CORP NEW CO	09-01-99	GOLDMAN SACHS & COM	0.05	153.01	89,884.19	-97,761.81	-7,877.62
1,000	ENTERGY CORP NEW CO	09-02-99	GOLDMAN SACHS & COM	0.05	51.00	29,807.80	-32,587.27	-2,779.47
3,000	ENTERGY CORP NEW CO	09-03-99	GOLDMAN SACHS & COM	0.05	153.01	89,999.39	-97,761.81	-7,762.42
500	ENTERGY CORP NEW CO	09-07-99	INVESTMENT TECHNOLO	0.02	10.50	14,739.50	-16,293.64	-1,554.14
5,400	ENTERGY CORP NEW CO	09-08-99	PRUDENTIAL SECURITI	0.05	275.30	158,687.20	-175,971.27	-17,284.07
2,200	ENTERGY CORP NEW CO	09-08-99	INSTINET	0.01	24.16	64,738.34	-71,692.00	-6,953.66
6,400	ENTERGY CORP NEW CO	09-09-99	PRUDENTIAL SECURITI	0.05	326.38	190,845.46	-208,558.54	-17,713.08
21,400	ENTERGY CORP NEW CO	09-17-99	CITATION GROUP	0.05	1,091.97	657,906.05	-697,367.61	-39,461.56
9,200	ENTERGY CORP NEW CO	09-23-99	JEFFERIES & COMPANY	0.05	469.32	279,068.08	-299,802.90	-20,734.82
800	ENTERGY CORP NEW CO	09-24-99	ALPHA MANAGEMENT IN	0.05	40.81	24,178.87	-26,069.82	-1,890.95
2,100	ENTERGY CORP NEW CO	09-28-99	PRUDENTIAL SECURITI	0.05	107.03	60,618.04	-68,433.27	-7,815.23
6,500	FIRST UN CORP COM IS	08-26-99	GOLDMAN SACHS & COM	0.05	334.43	282,444.82	-293,955.39	-11,510.57
7,200	FIRST UN CORP COM IS	08-27-99	GOLDMAN SACHS & COM	0.05	370.32	309,103.68	-325,612.13	-16,508.45
1,600	FIRST UN CORP COM IS	08-30-99	GOLDMAN SACHS & COM	0.05	82.27	67,827.01	-72,358.25	-4,531.24
1,000	FIRST UN CORP COM IS	08-31-99	ISI GROUP INC.	0.05	51.40	41,780.80	-45,223.91	-3,443.11
1,500	FIRST UN CORP COM IS	08-31-99	INVESTMENT TECHNOLO	0.02	32.10	62,733.60	-67,835.86	-5,102.26
5,700	FIRST UN CORP COM IS	09-01-99	MERRILL LYNCH PIERC	0.05	293.00	239,611.45	-257,776.27	-18,164.82
1,500	FIRST UN CORP COM IS	09-02-99	MERRILL LYNCH PIERC	0.05	77.07	61,891.68	-67,835.86	-5,944.18
4,000	FIRST UN CORP COM IS	09-03-99	MERRILL LYNCH PIERC	0.05	205.77	172,813.43	-180,895.62	-8,082.19
1,100	FIRST UN CORP COM IS	09-03-99	INVESTMENT TECHNOLO	0.02	23.58	47,114.72	-49,746.30	-2,631.58
2,500	FIRST UN CORP COM IS	09-07-99	MERRILL LYNCH PIERC	0.05	128.54	105,916.71	-113,059.77	-7,143.06
1,800	FIRST UN CORP COM IS	09-08-99	FRANK RUSSELL SEC/B	0.05	92.51	74,929.87	-81,403.03	-6,473.16

BRINSON PRTNS EQUITY

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
900	FIRST UN CORP COM IS	09-09-99	MERRILL LYNCH PIERC	0.05	46.24	37,079.48	-40,701.52	-3,622.04
1,400	FIRST UN CORP COM IS	09-10-99	MERRILL LYNCH PIERC	0.05	71.93	57,629.07	-63,313.47	-5,684.40
1,600	FIRST UN CORP COM IS	09-13-99	MERRILL LYNCH PIERC	0.05	82.14	63,992.90	-72,358.25	-8,365.35
4,300	FIRST UN CORP COM IS	09-14-99	J.P. MORGAN SECURIT	0.05	220.72	171,164.38	-194,462.80	-23,298.42
1,800	FIRST UN CORP COM IS	09-15-99	J.P. MORGAN SECURIT	0.05	92.38	71,254.04	-81,403.03	-10,148.99
2,400	FIRST UN CORP COM IS	09-22-99	MERRILL LYNCH PIERC	0.05	123.03	90,695.61	-108,537.37	-17,841.76
2,000	FIRST UN CORP COM IS	09-23-99	MERRILL LYNCH PIERC	0.05	102.55	76,289.25	-90,447.81	-14,158.56
2,800	FIRST UN CORP COM IS	09-24-99	MERRILL LYNCH PIERC	0.05	143.48	104,071.40	-126,626.94	-22,555.54
1,100	FIRST UN CORP COM IS	09-27-99	BERNSTEIN, SANFORD	0.05	56.38	41,170.74	-49,746.30	-8,575.56
1,600	FIRST UN CORP COM IS	09-28-99	MERRILL LYNCH PIERC	0.05	81.96	58,476.44	-72,358.25	-13,881.81
19,700	MATTEL INC COM	09-29-99	J.P. MORGAN SECURIT	0.06	1,195.47	402,654.53	-481,754.07	-79,099.54
1,800	MATTEL INC COM	09-30-99	INSTINET	0.01	19.22	36,543.28	-44,018.14	-7,474.86
3,900	MATTEL INC COM	09-30-99	J.P. MORGAN SECURIT	0.06	236.49	74,168.49	-95,372.63	-21,204.14
1,200	RAYTHEON CO CL B COM	08-26-99	MORGAN STANLEY & CO	0.06	74.69	80,545.99	-83,831.92	-3,285.93
1,800	RAYTHEON CO CL B COM	08-27-99	MORGAN STANLEY & CO	0.06	111.99	119,383.35	-125,747.88	-6,364.53
900	RAYTHEON CO CL B COM	08-30-99	MORGAN STANLEY & CO	0.06	56.02	60,295.10	-62,873.94	-2,578.84
5,700	RAYTHEON CO CL B COM	08-31-99	MORGAN STANLEY & CO	0.06	354.87	385,621.20	-398,201.62	-12,580.42
10,800	RAYTHEON CO CL B COM	09-08-99	CITATION GROUP	0.05	564.62	738,032.26	-754,487.28	-16,455.02
403,300						18,524,181.91	-19,079,913.08	-555,731.17

HARRIS INVT MGT

28,200	ALLSTATE CORP COM	08-05-99	ISI GROUP INC.	0.06	1,725.49	1,002,899.51	-1,038,958.56	-36,059.05
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HARRIS INVT MGT

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
16,200	ALLSTATE CORP COM	08-06-99	ISI GROUP INC.	0.06	991.15	573,247.01	-596,848.54	-23,601.53
5,600	ALLSTATE CORP COM	08-09-99	PCS SECURITIES INC.	0.06	342.58	196,826.70	-206,318.01	-9,491.31
61,200	ALLSTATE CORP COM	09-02-99	GARDNER RECH & CO.	0.06	3,736.71	1,937,545.65	-2,254,761.14	-317,215.49
19,500	ALLSTATE CORP COM	09-03-99	PCS SECURITIES INC.	0.06	1,191.08	631,030.12	-718,428.80	-87,398.68
7,300	ALLSTATE CORP COM	09-07-99	PCS SECURITIES INC.	0.06	446.08	241,804.42	-268,950.27	-27,145.85
75,000	CIGNA CORP COM	09-08-99	MESIROW FINANCIAL I	0.06	4,733.51	7,000,303.99	-7,114,810.25	-114,506.26
32,000	COMPUTER SCI CORP CO	09-08-99	MESIROW FINANCIAL I	0.06	1,992.05	2,159,393.55	-2,101,326.40	58,067.15
50,000	CONSECO INC COM	09-03-99	CORRESPONDENT SERVI	0.06	3,040.12	1,200,399.88	-1,790,806.82	-590,406.94
29,000	COUNTRYWIDE CR IND I	09-08-99	CAPITAL INSTITUTION	0.06	1,769.97	897,230.03	-1,213,552.50	-316,322.47
3,300	INTEL CORP CAP	08-05-99	INSTINET	0.05	172.82	234,413.62	-96,286.86	138,126.76
2,700	INTEL CORP CAP	08-06-99	INSTINET	0.05	141.51	195,006.66	-78,780.16	116,226.50
11,700	KROGER CO COM	08-05-99	J.P. MORGAN SECURIT	0.06	712.00	299,246.75	-296,791.78	2,454.97
2,900	KROGER CO COM	08-05-99	INVESTMENT TECHNOLO	0.02	60.45	73,345.80	-73,563.77	-217.97
35,200	KROGER CO COM	08-06-99	J.P. MORGAN SECURIT	0.06	2,142.39	909,389.77	-892,912.00	16,477.77
1,200	KROGER CO COM	08-10-99	INVESTMENT TECHNOLO	0.02	24.98	29,337.58	-30,440.18	-1,102.60
24,300	KROGER CO COM	08-10-99	DONALDSON LUFKIN &	0.06	1,478.06	600,204.52	-616,413.69	-16,209.17
10,300	KROGER CO COM	08-11-99	DONALDSON LUFKIN &	0.06	626.50	254,298.50	-261,278.23	-6,979.73
4,600	KROGER CO COM	08-12-99	DONALDSON LUFKIN &	0.06	279.84	114,720.16	-116,687.36	-1,967.20
4,800	KROGER CO COM	08-13-99	DONALDSON LUFKIN &	0.06	292.01	119,965.75	-121,760.73	-1,794.98
50,000	KROGER CO COM	09-07-99	CITATION GROUP	0.06	3,040.00	1,196,960.00	-1,268,340.92	-71,380.92
16,000	LEXMARK INTL GROUP I	09-09-99	MESIROW FINANCIAL I	0.06	1,001.75	1,251,353.45	-1,070,112.77	181,240.68
11,800	MICRON TECH INC COM	08-05-99	CAPITAL INSTITUTION	0.06	732.16	723,773.68	-479,523.31	244,250.37
17,200	MICRON TECH INC COM	08-06-99	CAPITAL INSTITUTION	0.06	1,068.96	1,107,701.52	-698,966.19	408,735.33

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
43,000	MYLAN LAB INC COM	09-09-99	ABN AMRO SECURITIES	0.06	2,606.94	805,582.36	-1,082,580.00	-276,997.64
24,000	ORACLE CORP COM	09-02-99	INSTINET	0.05	1,230.57	915,749.43	-660,275.68	255,473.75
21.800	PHILIP MORRIS COS IN	08-05-99	MERRILL LYNCH PIERC	0.06	1,334.17	783,622.79	-750,133.14	33,489.65
7,700	PHILIP MORRIS COS IN	08-06-99	SMITH BARNEY INC	0.06	471.14	273,655.02	-264,955.28	8,699.74
20,000	PHILIP MORRIS COS IN	08-09-99	SMITH BARNEY INC	0.06	1,224.08	721,027.92	-688,195.55	32,832.37
89,900	SHAW IND INC COM	09-15-99	SMITH BARNEY INC	0.06	5,450.04	1,675,518.14	-1,692,481.23	-16,963.09
10,200	SHAW IND INC COM	09-15-99	INVESTMENT TECHNOLO	0.02	210.32	189,347.50	-192,027.90	-2,680.40
6,600	SHAW IND INC COM	09-16-99	SMITH BARNEY INC	0.06	400.07	121,699.93	-124,253.35	-2,553.42
6,600	SHAW IND INC COM	09-16-99	SALOMON BROS INC	0.06	400.07	121,699.93	-124,253.35	-2,553.42
1,200	SHAW IND INC COM	09-21-99	INVESTMENT TECHNOLO	0.02	24.71	21,050.29	-22,591.52	-1,541.23
22,100	SHAW IND INC COM	09-23-99	SMITH BARNEY INC	0.06	1,338.58	375,835.49	-416,060.46	-40,224.97
22,100	SHAW IND INC COM	09-23-99	SALOMON BROS INC		1,338.58	375,835.49	-416,060.46	-40,224.97
23,800	SUNOCO INC COM	08-05-99	DONALDSON LUFKIN &		1,452.31	727,698.77	-740,668.23	-12,969.46
6,300	SUNOCO INC COM	08-06-99	DONALDSON LUFKIN &		384.31	188,853.20	-196,059.24	-7,206.04
17,000	SUNOCO INC COM	08-09-99	DONALDSON LUFKIN &		1,036.86	504,534.64	-529,048.73	-24,514.09
39,900	SUNOCO INC COM	08-10-99	DONALDSON LUFKIN &		2,433.94	1,195,611.44	-1,241,708.50	-46,097.06
15,000	SUNOCO INC COM	08-11-99	DONALDSON LUFKIN &		915.48	463,204.02	-466,807.71	-3,603.69
2,500	U S WEST INC NEW COM	08-05-99	INVESTMENT TECHNOLO		54.52	135,382.23	-137,004.30	-1,622.07
26,200	U S WEST INC NEW COM	08-06-99	BERNSTEIN, SANFORD		1,620.03	1,439,091.77	-1,435,805.04	3,286.73
800	U S WEST INC NEW COM	08-09-99	BERNSTEIN, SANFORD		49.46	43,550.54	-43,841.38	-290.84
3,000	U S WEST INC NEW COM	08-10-99	BERNSTEIN, SANFORD		185.30	158,814.70	-164,405.16	-5,590.46

HARRIS INVT MGT

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
6,300	U S WEST INC NEW COM	08-11-99	BERNSTEIN, SANFORD	389.23		336,251.90	-345,250.83	-8,998.93
6,200	U S WEST INC NEW COM	08-12-99	BERNSTEIN, SANFORD	383.18		334,739.22	-339,770.65	-5,031.43
942,200						34,858,755.34	-35,480,856.93	-622,101.59
NEW AMSTERDAM								
14,800	#REORG KING WORLD PR	08-02-99	MAGNA SECURITIES CO	757.58		526,419.90	-301,275.91	225,143.99
1,700	#REORG KING WORLD PR	08-03-99	MAGNA SECURITIES CO	87.03		60,670.97	-34,606.02	26,064.95
22,700	#REORG KING WORLD PR	09-03-99	CORRESPONDENT SERVI	1,164.83		893,594.26	-462,092.11	431,502.15
13,200	#REORG KING WORLD PR	09-07-99	CORRESPONDENT SERVI	677.85		534,553.11	-268,705.55	265,847.56
6,300	AMGEN INC COM	08-18-99	COWEN AND COMPANY	17.12		513,432.88	-172,082.17	341,350.71
7,200	AMGEN INC COM	09-01-99	SMITH BARNEY INC	20.07		602,079.93	-196,665.33	405,414.60
43,000	BESTFOODS COM	08-25-99	HOENIG & CO.	2,219.30		2,076,542.60	-1,339,970.43	736,572.17
3,500	SCHERING-PLOUGH CORP	08-31-99	HOENIG & CO.	181.17		184,662.58	-37,937.92	146,724.66
8,400	SOLECTRON CORP COM	08-31-99	HOENIG & CO.	440.79		623,259.21	-63,844.02	559,415.19
11,500	WAL-MART STORES INC	08-30-99	PAINE WEBBER INC	592.55		525,711.85	-137,509.86	388,201.99
132,300						6,540,927.29	-3,014,689.32	3,526,237.97
ZEVENBERGEN								
7,000	GLOBAL CROSSING LTD	08-17-99	LEHMAN BROTHERS INC	7.49		224,430.01	-279,442.70	-55,012.69
5,742	GLOBAL CROSSING LTD	08-18-99	J.P. MORGAN SECURIT	6.06		181,607.08	-229,222.85	-47,615.77
0	CORUS ENTMT INC CL B	09-29-99		0.00		4.55	-6.15	-1.60

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,000	#REORG MEDE AMER COR	08-12-99	SMITH BARNEY INC		3.37	100,934.13	-180,369.50	-79,435.37
5,800	#REORG MEDE AMER COR	08-13-99	BEAR, STEARNS, SECU		4.03	120,841.29	-209,228.62	-88,387.33
1,800	COLGATE-PALMOLIVE CO	08-31-99	LEHMAN BROTHERS INC		111.24	97,088.76	-41,729.00	55,359.76
2,400	OMNICOM GROUP INC CO	08-23-99	LYNCH JONES & RYAN		149.68	170,147.60	-171,290.76	-1,143.16
12,500	PFIZER INC COM	09-15-99	CORRESPONDENT SERVI		640.25	456,640.50	-385,548.60	71,091.90
1,900	PROVIDIAN FINL CORP	08-19-99	CORRESPONDENT SERVI		100.65	169,236.85	-195,414.36	-26,177.51
4,400	PROVIDIAN FINL CORP	09-08-99	CORRESPONDENT SERVI		232.23	366,469.05	-452,538.51	-86,069.46
1,300	QUALCOMM INC COM	08-26-99	FURMAN SELZ MAGER D		8.51	255,128.57	-34,375.85	220,752.72
4,000	SCHERING-PLOUGH CORP	09-15-99	HAMBRECHT & QUEST		246.94	207,753.06	-138,317.91	69,435.15
2,600	SCHERING-PLOUGH CORP	09-16-99	BEAR, STEARNS, SECU		160.33	129,670.41	-89,906.64	39,763.77
8,000	SCHERING-PLOUGH CORP	09-17-99	CORRESPONDENT SERVI		413.51	404,836.89	-276,635.83	128,201.06
7,800	SCHERING-PLOUGH CORP	09-22-99	ROBERTSON STEPHENS		480.43	372,236.33	-269,719.94	102,516.39
11,600	TIME WARNER INC COM	08-24-99	LYNCH JONES & RYAN		719.68	709,410.28	-571,085.69	138,324.59
3,706	YAHOO INC COM	08-03-99	MORGAN STANLEY & CO		15.53	465,621.88	-373,831.95	91,789.93
2,300	##SHAW COMMUNICATIO	08-18-99	FURMAN SELZ MAGER D		140.82	84,384.18	-99,303.53	-14,919.35
4,200	##SHAW COMMUNICATIO	08-23-99	CORRESPONDENT SERVI		215.11	152,997.53	-181,336.87	-28,339.34
2,900	##SHAW COMMUNICATIO	09-15-99	CORRESPONDENT SERVI		147.90	86,852.10	-107,722.51	-20,870.41
8,600	##SHAW COMMUNICATIO	09-28-99	CORRESPONDENT SERVI		437.67	229,612.33	-319,452.95	-89,840.62
103,548						4,985,903.38	-4,606,480.72	379,422.66
ABKB/LA SALLE SEC.								
3,000	FELCOR LODGING TR IN	08-24-99	LEGG MASON WOOD WAL		151.83	54,649.47	-98,362.60	-43,713.13

ABKB/LA SALLE SEC.

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
5,600	FELCOR LODGING TR IN	08-25-99	LEGG MASON WOOD WAL	283.40	101,437.24	-183,610.20	-82,172.96
800	FELCOR LODGING TR IN	08-26-99	LEGG MASON WOOD WAL	40.48	14,359.52	-26,230.03	-11,870.51
6,300	FELCOR LODGING TR IN	09-15-99	MORGAN STANLEY & CO	318.78	112,930.65	-206,561.47	-93,630.82
5,000	FELCOR LODGING TR IN	09-30-99	PRUDENTIAL SECURITI	252.92	87,247.08	-163,937.67	-76,690.59
5,800	HIGHWOODS PPTYS INC	08-20-99	LEGG MASON WOOD WAL	294.74	141,841.80	-187,191.01	-45,349.21
5,700	HIGHWOODS PPTYS INC	08-23-99	LEGG MASON WOOD WAL	289.62	138,128.04	-183,963.57	-45,835.53
7,300	HIGHWOODS PPTYS INC	08-24-99	MORGAN STANLEY & CO	370.92	177,110.33	-235,602.47	-58,492.14
8,400	HIGHWOODS PPTYS INC	08-25-99	MORGAN STANLEY & CO	426.83	204,323.17	-271,104.22	-66,781.05
3,200	HIGHWOODS PPTYS INC	08-30-99	MORGAN STANLEY & CO	162.58	77,037.42	-103,277.80	-26,240.38
1,600	HIGHWOODS PPTYS INC	09-03-99	MORGAN STANLEY & CO	81.30	38,818.70	-51,638.90	-12,820.20
4,700	HOST MARRIOTT CORP C	09-30-99	SMITH BARNEY INC	236.47	43,826.03	-76,491.86	-32,665.83
5,000	RECKSON SVC INDS INC	08-20-99	CANTOR FITZGERALD &	2.17	64,997.83	-6,306.67	58,691.16
11,300	RECKSON SVC INDS INC	09-03-99	CANTOR FITZGERALD &	4.97	149,013.78	-14,253.07	134,760.71
4,300	RECKSON SVC INDS INC	09-07-99	A.B.WATLEY, INC.	1.90	56,704.35	-5,423.74	51,280.61
11,000	RECKSON SVC INDS INC	09-08-99	CANTOR FITZGERALD &	4.91	147,120.09	-13,874.68	133,245.41
2,800	RECKSON SVC INDS INC	09-30-99	A.B.WATLEY, INC.	1.41	42,164.91	-3,531.73	38,633.18
91,800					1,651,710.41	-1,831,361.69	-179,651.28

WOODFORD GAYED MGM

6,600	#REORG REPUBLIC N.Y	08-13-99	US CLEARING INSTITU	345.52	465,243.56	-281,101.74	184,141.82
800	#REORG REPUBLIC N.Y	08-16-99	US CLEARING INSTITU	41.89	56,408.11	-34,072.94	22,335.17
1,400	AXA FINL INC COM	09-10-99	US CLEARING INSTITU	72.84	84,960.78	-76,173.94	8,786.84

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,000	AXA FINL INC COM	09-15-99	CHAPMAN CO.		51.94	57,930.16	-54,409.95	3,520.21
3,400	BOEING CO CAP	08-20-99	GARDNER RECH & CO.		175.14	153,864.24	-131,216.40	22,647.84
4,600	BOEING CO CAP	08-25-99	US CLEARING INSTITU		236.83	204,570.81	-177,528.08	27,042.73
4,000	BOEING CO CAP	08-31-99	US CLEARING INSTITU		206.02	180,244.78	-154,372.24	25,872.54
4,800	HALLIBURTON CO COM	08-04-99	US CLEARING INSTITU		247.67	229,814.41	-171,965.56	57,848.85
800	HEWLETT-PACKARD CO C	09-14-99	US CLEARING INSTITU		42.97	88,785.59	-43,886.86	44,898.73
1,700	INTL BUSINESS MACH C	08-19-99	GARDNER RECH & CO.		91.96	208,452.82	-145,292.63	63,160.19
1,700	ORACLE CORP COM	08-13-99	US CLEARING INSTITU		87.17	64,798.26	-26,181.45	38,616.81
2,000	QUALCOMM INC COM	09-14-99	US CLEARING INSTITU		110.80	323,764.20	-50,906.74	272,857.46
900	QUALCOMM INC COM	09-15-99	CHAPMAN CO.		50.26	157,505.99	-22,908.03	134,597.96
1,100	SBC COMMUNICATIONS I	08-13-99	US CLEARING INSTITU		57.07	61,749.18	-42,955.00	18,794.18
3,500	SBC COMMUNICATIONS I	08-17-99	CHAPMAN CO.		181.51	195,023.29	-136,675.00	58,348.29
5,300	SUN MICROSYSTEMS INC	08-25-99	FC FINANCIAL		278.10	392,507.02	-113,381.47	279,125.55
43,600						2,925,623.20	-1,663,028.03	1,262,595.17

MORGAN STANLEY R/E

1,200	TRIZEC HAHN CORP SUB	09-14-99	A.B.WATLEY, INC.		60.78	23,339.22	-26,055.34	-2,716.12
400	TRIZEC HAHN CORP SUB	09-15-99	DONALDSON LUFKIN &		20.27	7,929.73	-8,685.11	-755.38
1,800	TRIZEC HAHN CORP SUB	09-22-99	PAINE WEBBER INC		91.15	34,221.35	-39,083.01	-4,861.66
1,800	TRIZEC HAHN CORP SUB	09-24-99	MERRILL LYNCH PIERC		91.14	33,883.86	-39,083.01	-5,199.15
1,800	TRIZEC HAHN CORP SUB	09-27-99	MERRILL LYNCH PIERC		90.00	34,166.34	-39,083.01	-4,916.67
1,100	#REORG BERKSHIRE RLT	09-17-99	PAINE WEBBER INC		55.44	13,144.56	-12,652.63	491.93

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,200	#REORG BERKSHIRE RLT	09-21-99	LEGG MASON WOOD WAL		110.88	26,151.62	-25,305.25	846.37
2,300	#REORG BERKSHIRE RLT	09-22-99	J.P. MORGAN SECURIT		115.92	27,427.27	-26,455.49	971.78
1,600	#REORG BERKSHIRE RLT	09-27-99	J.P. MORGAN SECURIT		80.63	18,819.37	-18,403.82	415.55
4,600	#REORG BERKSHIRE RLT	09-28-99	J.P. MORGAN SECURIT		231.82	54,249.66	-52,910.99	1,338.67
2,400	#REORG BERKSHIRE RLT	09-29-99	J.P. MORGAN SECURIT		120.96	28,535.52	-27,605.73	929.79
6,800	#REORG BERKSHIRE RLT	09-30-99	J.P. MORGAN SECURIT		342.71	80,720.77	-78,216.24	2,504.53
28,000	#REORG LEXFORD RESDN	08-16-99	MOORS AND CABOT, IN		1,418.73	560,331.27	-558,208.13	2,123.14
7,000	#REORG LEXFORD RESDN	08-17-99	MOORS AND CABOT, IN		354.69	140,082.81	-139,552.03	530.78
2,800	#REORG PROMUS HOTEL	08-04-99	MONTGOMERY SECURITI		142.44	72,984.32	-70,518.57	2,465.75
700	#REORG PROMUS HOTEL	08-19-99	MONTGOMERY SECURITI		35.62	18,339.38	-17,629.64	709.74
2,100	#REORG PROMUS HOTEL	08-31-99	MONTGOMERY SECURITI		107.03	60,612.58	-52,888.93	7,723.65
600	#REORG PROMUS HOTEL	09-01-99	MONTGOMERY SECURITI		30.65	19,206.85	-15,111.12	4,095.73
1,600	#REORG PROMUS HOTEL	09-08-99	DONALDSON LUFKIN &		81.84	55,118.16	-40,296.33	14,821.83
1,400	#REORG PROMUS HOTEL	09-09-99	GREEN STREET ADVISO		71.62	48,381.54	-35,259.29	13,122.25
900	#REORG PROMUS HOTEL	09-10-99	GREEN STREET ADVISO		46.04	31,062.82	-22,666.69	8,396.13
1,400	#REORG PROMUS HOTEL	09-13-99	FURMAN SELZ MAGER D		71.62	48,403.38	-35,259.29	13,144.09
2,900	#REORG PROMUS HOTEL	09-14-99	FURMAN SELZ MAGER D		148.34	99,919.93	-73,037.09	26,882.84
100	#REORG PROMUS HOTEL	09-15-99	DONALDSON LUFKIN &		5.12	3,451.13	-2,518.52	932.61
500	APT INVT & MGMT CO C	08-04-99	DB CLEARING SERVICE		25.67	19,849.33	-15,992.20	3,857.13
200	APT INVT & MGMT CO C	08-18-99	SMITH BARNEY INC		10.27	8,089.73	-6,396.88	1,692.85
200	APT INVT & MGMT CO C	08-19-99	SMITH BARNEY INC		10.28	8,139.72	-6,396.88	1,742.84
300	APT INVT & MGMT CO C	08-20-99	SMITH BARNEY INC		15.41	12,209.59	-9,595.32	2,614.27
300	APT INVT & MGMT CO C	08-23-99	SMITH BARNEY INC		15.41	12,209.59	-9,595.32	2,614.27

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
700	BRANDYWINE RLTY TR S	08-06-99	GREEN STREET ADVISO		35.44	12,914.56	-15,263.86	-2,349.30
1,800	CHATEAU CMNTYS INC C	08-04-99	JEFFERIES & COMPANY		91.76	52,558.24	-53,622.00	-1,063.76
500	CHATEAU CMNTYS INC C	08-31-99	MERRILL LYNCH PIERC		25.49	14,537.01	-14,113.55	423.46
2,200	CORNERSTONE PPTYS IN	08-02-99	MERRILL LYNCH PIERC		111.14	33,988.86	-36,201.88	-2,213.02
6,700	CORNERSTONE PPTYS IN	08-03-99	MERRILL LYNCH PIERC		338.47	103,511.53	-110,251.17	-6,739.64
5,300	CORNERSTONE PPTYS IN	08-04-99	MERRILL LYNCH PIERC		267.71	80,833.42	-87,213.62	-6,380.20
2,300	CORNERSTONE PPTYS IN	08-18-99	SMITH BARNEY INC		116.20	35,677.55	-37,847.42	-2,169.87
3,000	CORNERSTONE PPTYS IN	08-23-99	SMITH BARNEY INC		151.56	46,386.24	-49,366.20	-2,979.96
2,700	CORNERSTONE PPTYS IN	08-31-99	LEHMAN BROTHERS INC		136.44	42,894.81	-44,429.58	-1,534.77
2,500	CORNERSTONE PPTYS IN	09-02-99	LEHMAN BROTHERS INC		126.30	38,623.70	-41,138.50	-2,514.80
700	CORNERSTONE PPTYS IN	09-10-99	EDWARDS, A.G.		35.37	10,837.80	-11,518.78	-680.98
100	CORNERSTONE PPTYS IN	09-15-99	LEHMAN BROTHERS INC		5.06	1,544.94	-1,645.54	-100.60
4,200	CORNERSTONE PPTYS IN	09-16-99	LEHMAN BROTHERS INC		212.18	65,070.10	-69,112.68	-4,042.58
2,000	CORNERSTONE PPTYS IN	09-17-99	LEHMAN BROTHERS INC		101.04	31,003.76	-32,910.80	-1,907.04
2,500	CORNERSTONE PPTYS IN	09-24-99	LEHMAN BROTHERS INC		126.29	38,311.21	-41,138.50	-2,827.29
2,500	CORNERSTONE PPTYS IN	09-27-99	LEHMAN BROTHERS INC		126.28	38,154.97	-41,138.50	-2,983.53
100	EASTGROUP PPTYS INC	09-29-99	BRIDGE TRADING COMP		5.06	1,794.94	-1,864.87	-69.93
500	EASTGROUP PPTYS INC	09-30-99	BRIDGE TRADING COMP		25.30	8,974.70	-9,324.34	-349.64
1,300	EQTY OFFICE PPTYS TR	09-10-99	EDWARDS, A.G.		66.10	32,921.40	-34,577.34	-1,655.94
5,500	EQTY OFFICE PPTYS TR	09-13-99	LEHMAN BROTHERS INC		279.64	138,700.41	-146,288.73	-7,588.32
4,600	EQTY OFFICE PPTYS TR	09-14-99	LEHMAN BROTHERS INC		233.88	115,916.12	-122,350.57	-6,434.45
1,200	EQTY RESDNTL PPTYS T	09-02-99	ROBINSON HUMPHREY/A		61.75	52,438.25	-47,293.84	5,144.41
300	EQTY RESDNTL PPTYS T	09-07-99	PRUDENTIAL SECURITI		12.45	13,262.55	-11,823.46	1,439.09

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,000	ESSEX PPTY TR COM	09-27-99	J.P. MORGAN SECURIT		51.17	34,901.33	-32,647.54	2,253.79
400	ESSEX PPTY TR COM	09-30-99	CORRESPONDENT SERVI		20.47	13,829.53	-13,059.01	770.52
500	HIGHWOODS PPTYS INC	08-19-99	GREEN STREET ADVISO		25.41	12,224.59	-11,574.65	649.94
500	HIGHWOODS PPTYS INC	08-31-99	GREEN STREET ADVISO		25.42	12,380.83	-11,574.66	806.17
500	HIGHWOODS PPTYS INC	09-10-99	GREEN STREET ADVISO		25.41	12,168.34	-11,574.65	593.69
3,600	HIGHWOODS PPTYS INC	09-16-99	LEHMAN BROTHERS INC		183.13	93,611.99	-83,337.52	10,274.47
1,500	HIGHWOODS PPTYS INC	09-27-99	J.P. MORGAN SECURIT		76.28	38,179.42	-34,723.96	3,455.46
200	HIGHWOODS PPTYS INC	09-28-99	LEGG MASON WOOD WAL		10.18	5,139.82	-4,629.86	509.96
600	HIGHWOODS PPTYS INC	09-30-99	CORRESPONDENT SERVI		30.52	15,430.76	-13,889.59	1,541.17
300	MERRY LD PPTYS INC C	09-02-99	HERZOG, HEINE, GEDW		0.05	1,424.95	-24,769.57	-23,344.62
500	MERRY LD PPTYS INC C	09-08-99	HERZOG, HEINE, GEDW		0.09	2,437.41	-41,282.61	-38,845.20
4,600	PA REAL ESTATE INVT	08-02-99	LEHMAN BROTHERS INC		233.08	92,067.76	-106,863.74	-14,795.98
300	PA REAL ESTATE INVT	08-03-99	LEHMAN BROTHERS INC		15.21	6,003.54	-6,969.37	-965.83
300	PA REAL ESTATE INVT	08-04-99	LEHMAN BROTHERS INC		15.20	5,952.70	-6,969.37	-1,016.67
400	PA REAL ESTATE INVT	08-05-99	LEHMAN BROTHERS INC		20.27	7,964.85	-9,292.50	-1,327.65
500	PA REAL ESTATE INVT	08-06-99	LEHMAN BROTHERS INC		25.34	9,916.36	-11,615.62	-1,699.26
100	PA REAL ESTATE INVT	09-01-99	LEHMAN BROTHERS INC		5.07	1,977.43	-2,323.12	-345.69
1,100	PA REAL ESTATE INVT	09-07-99	LEHMAN BROTHERS INC		55.73	21,738.02	-25,554.37	-3,816.35
300	PA REAL ESTATE INVT	09-20-99	DONALDSON LUFKIN &		15.20	5,816.05	-6,969.37	-1,153.32
1,100	PA REAL ESTATE INVT	09-22-99	LEGG MASON WOOD WAL		55.70	20,902.38	-25,554.37	-4,651.99
200	PA REAL ESTATE INVT	09-23-99	LEGG MASON WOOD WAL		10.13	3,800.01	-4,646.25	-846.24
100	PA REAL ESTATE INVT	09-27-99	LEGG MASON WOOD WAL		5.07	1,882.43	-2,323.12	-440.69
300	PA REAL ESTATE INVT	09-30-99	BRIDGE TRADING COMP		15.19	5,647.31	-6,969.37	-1,322.06

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
100	PAN PAC RETAIL PPTYS	08-04-99	DAIN RAUSCHER		5.07	1,969.93	-2,073.19	-103.26
5,100	PRENTISS PTYS TR CO	08-18-99	LEHMAN BROTHERS INC		258.83	114,491.17	-115,787.51	-1,296.34
200	PRENTISS PTYS TR CO	08-19-99	LEHMAN BROTHERS INC		10.15	4,489.85	-4,540.69	-50.84
1,800	PRENTISS PTYS TR CO	08-24-99	LEHMAN BROTHERS INC		91.35	40,408.65	-40,866.18	-457.53
500	PUB STORAGE INC COM	09-30-99	CORRESPONDENT SERVI		25.42	12,474.58	-13,088.08	-613.50
1,800	SEC CAP GROUP INC CL	08-03-99	LEWCO SECURITIES		36.90	26,963.10	-24,192.27	2,770.83
6,200	SEC CAP GROUP INC CL	08-03-99	BROADCORT CAPITAL C		313.10	92,686.90	-83,328.93	9,357.97
35,100	SEC CAP GROUP INC CL	08-04-99	BROADCORT CAPITAL C		1,772.50	523,039.19	-471,749.25	51,289.94
1,300	SEC CAP GROUP INC CL	08-05-99	MERRILL LYNCH PIERC		65.66	19,596.84	-17,472.19	2,124.65
100	SEC CAP GROUP INC CL	08-06-99	MERRILL LYNCH PIERC		5.06	1,507.44	-1,344.02	163.42
200	SEC CAP GROUP INC CL	09-13-99	GOLDMAN SACHS & COM		10.10	2,964.90	-2,688.03	276.87
3,400	SEC CAP GROUP INC CL	09-28-99	LEGG MASON WOOD WAL		171.62	48,278.38	-45,696.51	2,581.87
5,100	SEC CAP GROUP INC CL	09-30-99	BRIDGE TRADING COMP		257.49	74,330.01	-68,544.76	5,785.25
2,800	SL GREEN RLTY CORP C	08-05-99	OPPENHEIMER & CO. I		141.96	58,375.24	-59,026.56	-651.32
2,000	SL GREEN RLTY CORP C	08-06-99	OPPENHEIMER & CO. I		101.40	41,648.60	-42,161.83	-513.23
3,100	SL GREEN RLTY CORP C	08-26-99	OPPENHEIMER & CO. I		157.15	64,167.85	-65,350.84	-1,182.99
1,300	SPIEKER PPTYS INC	08-04-99	FIRST BOSTON CORPOR		66.65	49,333.35	-46,419.74	2,913.61
300	SPIEKER PPTYS INC	08-04-99	JEFFERIES & COMPANY		12.38	11,387.62	-10,712.25	675.37
600	SPIEKER PPTYS INC	08-18-99	GREEN STREET ADVISO		30.77	22,844.23	-21,424.50	1,419.73
300	SPIEKER PPTYS INC	08-20-99	GREEN STREET ADVISO		15.39	11,459.61	-10,712.25	747.36
300	URBAN SHOPPING CTRS	09-22-99	LEGG MASON WOOD WAL		15.30	8,984.70	-9,718.60	-733.90
100	URBAN SHOPPING CTRS	09-27-99	J.P. MORGAN SECURIT		5.10	2,971.64	-3,239.53	-267.89
100	URBAN SHOPPING CTRS	09-29-99	CORRESPONDENT SERVI		5.10	2,936.05	-3,239.53	-303.48

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
500	URBAN SHOPPING CTRS	09-30-99	CORRESPONDENT SERVI		25.49	14,492.91	-16,197.66	-1,704.75
1,300	WYNDHAM INTL INC CL	08-04-99	MONTGOMERY SECURITI		65.19	5,459.81	-7,484.52	-2,024.71
224,700						4,294,498.83	-4,251,071.20	43,427.63
WILLIAM BLAIR								
4,700	BIOGEN INC COM	08-18-99	J.P. MORGAN SECURIT		11.38	341,304.03	-207,462.91	133,841.12
7,000	BIOGEN INC COM	08-24-99	J.P. MORGAN SECURIT		18.75	562,480.95	-308,987.31	253,493.64
5,700	BIOGEN INC COM	08-25-99	J.P. MORGAN SECURIT		14.72	441,357.37	-251,603.96	189,753.41
5,700	COVANCE INC COM	09-20-99	DONALDSON LUFKIN &		343.64	48,650.14	-152,991.72	-104,341.58
31,500	COVANCE INC COM	09-24-99	SMITH BARNEY INC		1,898.78	261,419.17	-845,480.54	-584,061.37
7,000	COVANCE INC COM	09-27-99	SMITH BARNEY INC		422.00	59,496.60	-187,884.57	-128,387.97
62,600	COVANCE INC COM	09-28-99	KNIGHT SECURITIES L		3,773.36	516,877.10	-1,680,224.83	-1,163,347.73
103,800	HEALTHSOUTH CORP CO	09-14-99	JEFFERIES & COMPANY		5,210.76	617,589.24	-1,383,037.98	-765,448.74
177,400	HEALTHSOUTH CORP CO	09-14-99	JEFFERIES & COMPANY		8,905.12	1,044,407.38	-2,363,689.21	-1,319,281.83
5,400	MICROCHIP TECH INC C	08-18-99	MORGAN STANLEY & CO		9.54	286,190.46	-208,026.32	78,164.14
14,000	NOVA CORP GA COM	09-24-99	BERNSTEIN, SANFORD		852.25	366,476.95	-375,565.11	-9,088.16
18,500	NOVA CORP GA COM	09-27-99	BERNSTEIN, SANFORD		1,126.22	485,471.88	-496,282.47	-10,810.59
10,000	NOVA CORP GA COM	09-28-99	BERNSTEIN, SANFORD		608.17	244,366.83	-268,260.79	-23,893.96
6,000	NOVA CORP GA COM	09-29-99	BERNSTEIN, SANFORD		364.88	145,771.12	-160,956.48	-15,185.36
12,500	NOVA CORP GA COM	09-30-99	BERNSTEIN, SANFORD		760.35	309,509.65	-335,325.99	-25,816.34
1,500	SHARED MED SYS CORP	08-18-99	HAMBRECHT & QUEST		93.03	90,517.32	-77,179.16	13,338.16
11,000	SHARED MED SYS CORP	09-29-99	INSTINET		347.20	515,387.80	-565,980.49	-50,592.69

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,000	SHARED MED SYS CORP	09-29-99	CORRESPONDENT SERVI	103.14		93,896.86	-102,905.54	-9,008.68
1,500	SHARED MED SYS CORP	09-30-99	INSTINET	47.35		70,358.90	-77,179.16	-6,820.26
1,500	SHARED MED SYS CORP	09-30-99	INSTINET	47.35		70,226.30	-77,179.16	-6,952.86
8,900	XILINX INC COM	08-18-99	FURMAN SELZ MAGER D	20.88		626,212.49	-266,575.74	359,636.75
498,200						7,197,968.54	-10,392,779.44	-3,194,810.90

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2,500	#REORG CENTOCOR INC	08-02-99	GOLDMAN SACHS & COM	4.68		140,156.32	-93,130.52	47,025.80
1,700	#REORG CENTOCOR INC	08-03-99	GOLDMAN SACHS & COM	3.21		96,212.54	-63,328.75	32,883.79
3,600	#REORG CENTOCOR INC	08-04-99	GOLDMAN SACHS & COM	6.74		202,108.42	-134,107.95	68,000.47
5,200	#REORG CENTOCOR INC	08-05-99	GOLDMAN SACHS & COM	9.60		287,964.32	-193,711.48	94,252.84
6,800	#REORG CENTOCOR INC	08-06-99	GOLDMAN SACHS & COM	12.56		376,505.48	-253,315.02	123,190.46
6,100	#REORG CENTOCOR INC	08-09-99	GOLDMAN SACHS & COM	11.35		340,223.47	-227,238.47	112,985.00
4,500	#REORG GEN INSTR COR	08-13-99	DONALDSON LUFKIN &	232.19		215,186.41	-149,445.50	65,740.91
2,400	#REORG GEN INSTR COR	08-17-99	DONALDSON LUFKIN &	123.80		113,683.96	-79,704.27	33,979.69
3,900	AMGEN INC COM	08-09-99	BEAR, STEARNS, SECU	10.08		302,370.57	-230,817.39	71,553.18
1,500	AMGEN INC COM	08-10-99	BEAR, STEARNS, SECU	3.85		115,451.30	-88,775.92	26,675.38
4,100	AMGEN INC COM	08-13-99	BEAR, STEARNS, SECU	11.34		339,904.49	-242,654.18	97,250.31
1,100	AMGEN INC COM	09-02-99	MERRILL LYNCH PIERC	3.05		91,319.83	-65,102.34	26,217.49
4,800	AMGEN INC COM	09-03-99	MERRILL LYNCH PIERC	13.66		409,598.18	-284,082.94	125,515.24
600	AMGEN INC COM	09-07-99	MERRILL LYNCH PIERC	1.73		51,763.27	-35,510.37	16,252.90
3,800	AMGEN INC COM	09-09-99	BEAR, STEARNS, SECU	10.78		323,222.54	-224,898.99	98,323.55

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
1,700	AMGEN INC COM	09-10-99	BEAR, STEARNS, SECU		4.90	146,975.23	-100,612.71	46,362.52
6,100	CIT GROUP INC CL A C	08-18-99	WESTMINSTER RESEARC		310.01	149,902.49	-171,240.02	-21,337.53
3,300	FIRST DATA CORP COM	08-20-99	CITATION GROUP		170.03	150,558.46	-83,138.55	67,419.91
900	GARTNER GROUP INC NE	09-15-99	BEAR, STEARNS, SECU		45.59	17,644.90	-18,714.28	-1,069.38
1,100	GARTNER GROUP INC NE	09-16-99	BEAR, STEARNS, SECU		55.69	20,617.38	-22,873.01	-2,255.63
1,800	GARTNER GROUP INC NE	09-17-99	BEAR, STEARNS, SECU		91.11	32,918.37	-37,428.56	-4,510.19
3,200	GARTNER GROUP INC NE	09-20-99	WESTMINSTER RESEARC		161.89	56,440.67	-66,539.65	-10,098.98
3,308	GARTNER GROUP INC NE	09-21-99	BEAR, STEARNS, SECU		167.15	52,223.96	-68,785.37	-16,561.41
1,700	GEN DYNAMICS CORP CO	08-05-99	GOLDMAN SACHS & COM		88.72	111,493.67	-86,826.81	24,666.86
2,900	GEN DYNAMICS CORP CO	08-06-99	CITATION GROUP		151.36	190,360.66	-148,116.32	42,244.34
900	GEN DYNAMICS CORP CO	09-03-99	MORGAN STANLEY & CO		46.91	57,163.75	-45,967.13	11,196.62
1,800	GENZYME CORP COM	08-13-99	GOLDMAN SACHS & COM		3.56	106,544.56	-84,405.93	22,138.63
500	GENZYME CORP COM	08-16-99	GOLDMAN SACHS & COM		1.00	29,901.35	-23,446.09	6,455.26
2,900	LOCKHEED MARTIN CORP	08-05-99	LEHMAN BROTHERS INC		148.36	100,495.27	-109,436.48	-8,941.21
12,700	LOCKHEED MARTIN CORP	08-19-99	FIRST BOSTON CORPOR		650.81	473,540.52	-479,256.31	-5,715.79
1,400	LOCKHEED MARTIN CORP	09-03-99	MORGAN STANLEY & CO		71.71	51,074.07	-52,831.40	-1,757.33
3,600	MCKESSON HBOC INC CO	08-25-99	CITATION GROUP		183.51	104,921.01	-200,762.98	-95,841.97
1,800	MCKESSON HBOC INC CO	08-26-99	COWEN AND COMPANY		91.82	54,358.18	-100,381.49	-46,023.31
5,700	NEXTEL COMMUNICATIO	08-12-99	MERRILL LYNCH PIERC		10.15	304,463.33	-170,834.94	133,628.39
5,100	NEXTEL COMMUNICATIO	08-17-99	MERRILL LYNCH PIERC		9.82	294,364.73	-152,852.32	141,512.41
2,500	NEXTEL COMMUNICATIO	09-07-99	MERRILL LYNCH PIERC		5.20	155,921.30	-74,927.61	80,993.69
1,500	NEXTEL COMMUNICATIO	09-09-99	MERRILL LYNCH PIERC		3.37	101,030.03	-44,956.56	56,073.47
3,800	NEXTEL COMMUNICATIO	09-10-99	MERRILL LYNCH PIERC		9.06	271,521.08	-113,889.96	157,631.12

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,300	NEXTEL COMMUNICATIO	09-14-99	FURMAN SELZ MAGER D		5.37	161,090.54	-68,933.40	92,157.14
1,800	NEXTEL COMMUNICATIO	09-15-99	FURMAN SELZ MAGER D		4.23	126,598.77	-53,947.88	72,650.89
700	NEXTEL COMMUNICATIO	09-16-99	MERRILL LYNCH PIERC		1.68	50,200.15	-20,979.73	29,220.42
6,200	NEXTEL COMMUNICATIO	09-17-99	MERRILL LYNCH PIERC		15.43	462,807.13	-185,820.46	276,986.67
300	PE CORP COM CELERA G	09-07-99	WESTMINSTER RESEARC		15.37	10,997.78	-5,239.50	5,758.28
2,100	PE CORP COM CELERA G	09-09-99	WESTMINSTER RESEARC		107.46	73,483.26	-36,676.52	36,806.74
1,200	PE CORP COM CELERA G	09-10-99	WESTMINSTER RESEARC		61.43	42,629.05	-20,958.01	21,671.04
1,500	PE CORP COM CELERA G	09-13-99	WESTMINSTER RESEARC		76.79	53,377.81	-26,197.51	27,180.30
1,650	PE CORP COM CELERA G	09-14-99	WESTMINSTER RESEARC		84.47	58,923.33	-28,817.27	30,106.06
700	PE CORP PE BIOSYSTEM	08-02-99	DB CLEARING SERVICE		36.29	38,549.95	-29,562.37	8,987.58
6,400	RALSTON-RALSTON PURI	08-12-99	PRUDENTIAL SECURITI		326.14	183,673.86	-192,083.13	-8,409.27
1,000	RALSTON-RALSTON PURI	08-12-99	PAINE WEBBER INC		50.97	29,042.53	-30,012.99	-970.46
400	RALSTON-RALSTON PURI	08-13-99	PRUDENTIAL SECURITI		20.39	11,390.37	-12,005.20	-614.83
8,600	RALSTON-RALSTON PURI	08-13-99	PRUDENTIAL SECURITI		438.03	240,361.97	-258,111.70	-17,749.73
12,800	RALSTON-RALSTON PURI	08-16-99	CITATION GROUP		651.95	357,748.05	-384,166.25	-26,418.20
12,400	RALSTON-RALSTON PURI	08-17-99	PRUDENTIAL SECURITI		631.40	341,159.72	-372,161.06	-31,001.34
1,300	TANDY CORP COM	08-06-99	DONALDSON LUFKIN &		66.94	57,835.71	-27,112.71	30,723.00
1,600	TANDY CORP COM	08-19-99	DONALDSON LUFKIN &		82.51	75,117.49	-33,369.49	41,748.00
4,700	TANDY CORP COM	08-20-99	CITATION GROUP		242.79	233,411.60	-98,022.89	135,388.71
1,900	TANDY CORP COM	08-24-99	DONALDSON LUFKIN &		98.16	94,540.27	-39,626.27	54,914.00
4,700	TANDY CORP COM	08-25-99	CITATION GROUP		242.91	236,848.59	-98,022.89	138,825.70
1,300	TANDY CORP COM	08-26-99	DONALDSON LUFKIN &		67.29	68,457.14	-27,112.71	41,344.43
3,800	TANDY CORP COM	09-14-99	BEAR, STEARNS, SECU		196.18	185,145.40	-79,252.55	105,892.85

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SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,300	TANDY CORP COM	09-17-99	BEAR, STEARNS, SECU		67.13	63,775.09	-27,112.71	36,662.38
5,500	TANDY CORP COM	09-29-99	FIRST ALBANY CORPOR		284.52	285,043.93	-114,707.63	170,336.30
2,700	TANDY CORP COM	09-30-99	FIRST ALBANY CORPOR		139.60	137,731.85	-56,311.02	81,420.83
1,000	TRAVELERS PPTY CAS C	08-05-99	DONALDSON LUFKIN &		51.28	38,213.62	-33,126.77	5,086.85
2,200	TRAVELERS PPTY CAS C	08-18-99	WESTMINSTER RESEARC		112.64	79,087.36	-72,878.88	6,208.48
214,858						10,237,348.39	-7,256,378.07	2,980,970.32

FIDELITY MGMT

17,600	#REORG CILCORP INC C	08-27-99	DONALDSON LUFKIN &		917.77	1,132,082.23	-1,072,276.13	59,806.10
12,856	ABBOTT LAB COM	09-29-99	MONTGOMERY SECURITI		658.87	481,441.13	-531,288.45	-49,847.32
11,900	ADC TELECOMMUNICATI	09-27-99	DONALDSON LUFKIN &		16.05	481,190.20	-459,906.34	21,283.86
200	ALLTEL CORP COM ISIN	09-10-99	WARBURG DILLON READ		10.46	13,529.54	-14,334.68	-805.14
100	ALLTEL CORP COM ISIN	09-13-99	WARBURG DILLON READ		5.23	6,723.65	-7,167.34	-443.69
600	ALLTEL CORP COM ISIN	09-13-99	WARBURG DILLON READ		31.36	40,485.68	-43,004.04	-2,518.36
500	ALLTEL CORP COM ISIN	09-14-99	WARBURG DILLON READ		26.12	33,417.53	-35,836.70	-2,419.17
3,400	ALLTEL CORP COM ISIN	09-14-99	WARBURG DILLON READ		177.60	227,703.66	-243,689.58	-15,985.92
2,700	ALLTEL CORP COM ISIN	09-15-99	INVESTMENT TECHNOLO		60.03	180,755.73	-193,518.20	-12,762.47
2,600	ALLTEL CORP COM ISIN	09-15-99	INVESTMENT TECHNOLO		57.80	173,654.70	-186,350.86	-12,696.16
4,600	ALLTEL CORP COM ISIN	09-15-99	CITATION GROUP		240.29	308,298.73	-329,697.67	-21,398.94
1	AMER INTL GROUP INC	08-11-99			0.00	48.22	-21.03	27.19
11,100	APPLIED MATERIALS IN	08-10-99	MONTGOMERY SECURITI		27.99	839,409.51	-397,054.56	442,354.95
17,900	ASSOC 1ST CAP CORP C	08-19-99	NEUBERGER AND BERMA		559.38	670,690.62	-581,896.37	88,794.25

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
18,900	AT & T CORP COM STK	09-09-99	MORGAN STANLEY & CO		974.30	877,820.89	-828,542.24	49,278.65
21,600	AT & T CORP COM STK	09-20-99	ERNST AND COMPANY		680.71	980,613.77	-946,905.42	33,708.35
2,000	AT & T CORP COM STK	09-20-99	INVESTMENT TECHNOLO		43.02	90,269.58	-87,676.43	2,593.15
5,100	AT HOME CORP COM SER	08-10-99	MERRILL LYNCH PIERC		5.96	178,518.01	-242,528.20	-64,010.19
12,000	AT HOME CORP COM SER	08-10-99	INSTINET		253.67	409,746.73	-570,654.58	-160,907.85
5,500	AT HOME CORP COM SER	08-10-99	BEAR, STEARNS, SECU		6.61	198,245.29	-261,550.02	-63,304.73
3,000	AT HOME CORP COM SER	08-10-99	MORGAN STANLEY & CO		3.47	104,090.23	-142,663.65	-38,573.42
26,300	AUTO DATA PROCESSING	08-02-99	BEAR, STEARNS, SECU		1,350.08	1,050,981.30	-705,670.63	345,310.67
6,600	BIOGEN INC COM	09-15-99	SMITH BARNEY INC		19.08	572,295.96	-271,291.32	301,004.64
7,500	BRISTOL MYERS SQUIBB	08-23-99	NEUBERGER AND BERMA		242.90	536,510.35	-217,286.12	319,224.23
10,282	CARDINAL HLTH INC	08-19-99	CITATION GROUP		534.91	623,503.32	-464,782.39	158,720.93
15,000	CISCO SYS INC COM	08-02-99	MERRILL LYNCH PIERC		31.54	945,905.96	-319,303.57	626,602.39
3,600	CYTEC IND COM	08-02-99	WARBURG DILLON READ		183.17	94,738.03	-102,881.82	-8,143.79
11,300	CYTEC IND COM	08-03-99	WARBURG DILLON READ		574.82	293,883.97	-322,934.62	-29,050.65
42,500	DARDEN RESTAURANTS I	08-17-99	CITATION GROUP		2,150.88	774,166.87	-689,921.77	84,245.10
84,300	DARDEN RESTAURANTS I	08-18-99	MORGAN STANLEY & CO		4,266.29	1,534,293.01	-1,368,480.14	165,812.87
6,600	ELECTR DATA SYS CORP	09-20-99	MORGAN STANLEY & CO		342.34	369,573.14	-266,434.97	103,138.17
3,022	ELECTR DATA SYS CORP	09-21-99	FIRST BOSTON CORPOR		156.65	166,059.39	-121,994.92	44,064.47
1,300	FED MOGUL CORP COM	09-14-99	LEWCO SECURITIES		66.24	36,934.62	-58,251.32	-21,316.70
29,900	FED MOGUL CORP COM	09-14-99	LEWCO SECURITIES		1,523.28	846,611.15	-1,339,780.41	-493,169.26
15,993	GAP INC COM	09-15-99	LEWCO SECURITIES		817.86	545,224.74	-260,225.00	284,999.74
1	GARTNER GROUP INC NE	08-05-99			0.00	21.26	-12.01	9.25
2,900	HEINZ H J CO COM	09-09-99	PRUDENTIAL SECURITI		149.26	127,490.76	-140,604.48	-13,113.72

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
28,400	HEINZ H J CO COM	09-10-99	PRUDENTIAL SECURITI		1,461.20	1,234,518.16	-1,376,954.23	-142,436.07
7,900	ILL TOOL WKS INC COM	09-15-99	LEWCO SECURITIES		413.82	564,145.46	-532,342.29	31,803.17
300	IMMUNEX CORP NEW CO	09-13-99	SMITH BARNEY INC		0.61	18,258.95	-19,845.57	-1,586.62
300	IMMUNEX CORP NEW CO	09-14-99	SMITH BARNEY INC		0.54	16,161.03	-19,845.57	-3,684.54
100	IMMUNEX CORP NEW CO	09-14-99	SMITH BARNEY INC		0.19	5,644.28	-6,615.19	-970.91
6,700	IMMUNEX CORP NEW CO	09-15-99	SMITH BARNEY INC		11.31	339,176.19	-443,217.76	-104,041.57
1,000	IMMUNEX CORP NEW CO	09-15-99	SMITH BARNEY INC		1.68	50,123.32	-66,151.90	-16,028.58
1,000	IMS HLTH INC COM STK	08-13-99	WARBURG DILLON READ		50.96	28,640.64	-17,127.87	11,512.77
900	IMS HLTH INC COM STK	08-16-99	WARBURG DILLON READ		45.86	25,492.63	-15,415.08	10,077.55
800	IMS HLTH INC COM STK	08-17-99	WARBURG DILLON READ		40.77	22,826.11	-13,702.30	9,123.81
100	IMS HLTH INC COM STK	08-18-99	INVESTMENT TECHNOLO		2.10	2,763.53	-1,712.79	1,050.74
1,300	IMS HLTH INC COM STK	08-18-99	WARBURG DILLON READ		66.22	36,373.95	-22,266.23	14,107.72
1,000	IMS HLTH INC COM STK	08-18-99	WARBURG DILLON READ		50.93	27,827.47	-17,127.87	10,699.60
2,500	IMS HLTH INC COM STK	08-19-99	WARBURG DILLON READ		127.32	69,252.93	-42,819.67	26,433.26
100	IMS HLTH INC COM STK	08-19-99	INVESTMENT TECHNOLO		2.10	2,788.53	-1,712.79	1,075.74
300	IMS HLTH INC COM STK	08-19-99	WARBURG DILLON READ		15.29	8,385.40	-5,138.36	3,247.04
1,800	IMS HLTH INC COM STK	08-20-99	WARBURG DILLON READ		91.70	50,819.68	-30,830.17	19,989.51
2,600	IMS HLTH INC COM STK	08-23-99	WARBURG DILLON READ		132.48	73,993.52	-44,532.46	29,461.06
6,800	IMS HLTH INC COM STK	08-24-99	WARBURG DILLON READ		346.47	193,643.25	-116,469.51	77,173.74
4,900	INTL BUSINESS MACH C	09-17-99	MONTGOMERY SECURITI		265.42	612,309.06	-421,440.67	190,868.39
2,432	INTL BUSINESS MACH C	09-20-99	MONTGOMERY SECURITI		131.86	307,396.97	-209,172.19	98,224.78
10,600	INTUIT COM	08-10-99	FIRST BOSTON CORPOR		25.17	755,060.53	-737,160.56	17,899.97
4,700	JOHNSON & JOHNSON CO	09-16-99	COWEN AND COMPANY		250.05	451,000.24	-299,878.89	151,121.35

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,500	JOHNSON & JOHNSON CO	09-17-99	COWEN AND COMPANY		292.69	530,152.06	-350,922.11	179,229.95
6,800	JOHNSON & JOHNSON CO	09-20-99	COWEN AND COMPANY		361.93	657,465.99	-433,867.34	223,598.65
13,600	JOHNSON & JOHNSON CO	09-23-99	BEAR, STEARNS, SECU		721.94	1,257,288.94	-867,734.67	389,554.27
17,300	LILLY ELI & CO COM	09-16-99	SCHWAB, CHARLES		557.71	1,160,704.79	-1,089,154.89	71,549.90
10,600	LILLY ELI & CO COM	09-29-99	CITATION GROUP		552.48	673,593.74	-667,343.46	6,250.28
522	MCI WORLDCOM INC CO	08-23-99	INVESTMENT TECHNOLO		11.75	39,219.84	-15,648.07	23,571.77
13,000	MCI WORLDCOM INC CO	08-23-99	INSTINET		292.54	975,731.86	-389,702.91	586,028.95
10,500	MEDIAONE GROUP INC C	09-15-99	ABEL NOSER CORPORAT		232.84	684,892.16	-352,533.49	332,358.67
5,600	MGIC INVT CORP WIS C	08-19-99	FOX PITT BELTON		288.82	264,162.78	-335,667.36	-71,504.58
3,200	MGIC INVT CORP WIS C	08-20-99	FOX PITT BELTON		165.04	150,887.76	-191,809.92	-40,922.16
16,600	MGIC INVT CORP WIS C	08-23-99	FOX PITT BELTON		856.25	786,553.13	-995,013.96	-208,460.83
9,400	MICRON TECH INC COM	08-23-99	CITATION GROUP		489.94	597,585.06	-254,549.53	343,035.53
18,100	MICRON TECH INC COM	08-24-99	LEHMAN BROTHERS INC		945.82	1,223,388.86	-490,143.24	733,245.62
3,500	MOTOROLA INC COM	09-15-99	FIRST BOSTON CORPOR		185.52	315,266.68	-271,077.27	44,189.41
5,800	MOTOROLA INC COM	09-15-99	FIRST BOSTON CORPOR		306.77	502,588.61	-449,213.76	53,374.85
21,300	ORACLE CORP COM	09-16-99	MERRILL LYNCH PIERC		30.09	902,557.41	-520,935.44	381,621.97
23,500	OWENS ILL INC COM NE	08-19-99	JEFFERIES & COMPANY		841.89	580,783.11	-300,255.84	280,527.27
6,500	PEPSICO INC COM	08-23-99	MONTGOMERY SECURITI		332.68	229,931.12	-196,215.26	33,715.86
23,900	PEPSICO INC COM	08-24-99	MONTGOMERY SECURITI	1,222.65		828,162.32	-721,468.43	106,693.89
400	PEPSICO INC COM	08-25-99	MONTGOMERY SECURITI		20.47	14,021.65	-12,074.79	1,946.86
7,900	PEPSICO INC COM	08-25-99	MONTGOMERY SECURITI		404.28	277,787.11	-238,477.01	39,310.10
5,800	PEPSICO INC COM	08-25-99	MONTGOMERY SECURITI		296.87	205,563.69	-175,084.39	30,479.30
2,500	PEPSICO INC COM	09-07-99	BERNSTEIN, SANFORD		127.81	83,887.94	-75,467.41	8,420.53

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,000	PEPSICO INC COM	09-07-99	BERNSTEIN, SANFORD		153.45	103,092.75	-90,560.89	12,531.86
6,000	PEPSICO INC COM	09-08-99	MORGAN STANLEY & CO		306.73	201,522.47	-181,121.78	20,400.69
7,400	PEPSICO INC COM	09-08-99	BERNSTEIN, SANFORD		378.16	244,168.90	-223,383.53	20,785.37
22,700	PEPSICO INC COM	09-09-99	MORGAN STANLEY & CO		1,160.18	753,948.51	-685,244.07	68,704.44
3,600	PEPSICO INC COM	09-10-99	MORGAN STANLEY & CO		184.02	120,275.22	-108,673.07	11,602.15
5,200	PEPSICO INC COM	09-13-99	MORGAN STANLEY & CO		265.73	171,360.27	-156,972.21	14,388.06
20,100	PEPSICO INC COM	09-14-99	MORGAN STANLEY & CO		1,026.72	650,309.76	-606,757.97	43,551.79
17,200	PEPSICO INC COM	09-15-99	INSTINET		363.15	573,987.85	-519,215.77	54,772.08
100	PEPSICO INC COM	09-16-99	INSTINET		2.12	3,356.73	-3,018.70	338.03
400	PEPSICO INC COM	09-16-99	INSTINET		8.45	13,335.03	-12,074.78	1,260.25
100	PEPSICO INC COM	09-16-99	MORGAN STANLEY & CO		5.12	3,394.88	-3,018.70	376.18
1,300	PEPSICO INC COM	09-17-99	MORGAN STANLEY & CO		66.47	43,808.92	-39,243.05	4,565.87
13,900	PHILIP MORRIS COS IN	08-02-99	OPPENHEIMER & CO. I		712.26	517,062.74	-433,195.10	83,867.64
13,200	PITNEY BOWES INC COM	08-19-99	FIRST BOSTON CORPOR		685.17	754,267.71	-276,175.80	478,091.91
8,089	PITNEY BOWES INC COM	08-20-99	PAINÉ WEBBER INC		419.97	464,980.65	-169,241.36	295,739.29
108,400	QUINTILES TRANSNATIO	09-16-99	LEHMAN BROTHERS INC		66.79	2,003,425.37	-4,904,449.12	-2,901,023.75
12,200	RAYTHEON CO CL B COM	09-16-99	MONTGOMERY SECURITI		632.90	686,211.24	-850,275.20	-164,063.96
3,800	RAYTHEON CO CL B COM	09-20-99	MONTGOMERY SECURITI		196.16	184,426.08	-264,839.82	-80,413.74
7,200	RAYTHEON CO CL B COM	09-21-99	MONTGOMERY SECURITI		371.38	340,740.86	-501,801.76	-161,060.90
4,400	RAYTHEON CO CL B COM	09-22-99	NEUBERGER AND BERMA		138.92	207,387.52	-306,656.63	-99,269.11
2,400	RAYTHEON CO CL B COM	09-23-99	NEUBERGER AND BERMA		75.68	110,300.32	-167,267.25	-56,966.93

FIDELITY MGMT

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
100	ST STR CORP COM	09-13-99	GOLDMAN SACHS & COM	5.21		6,015.10	-7,147.57	-1,132.47
800	ST STR CORP COM	09-13-99	CITATION GROUP	41.63		48,629.01	-57,180.56	-8,551.55
1,800	ST STR CORP COM	09-14-99	DB CLEARING SERVICE	93.47		103,759.33	-128,656.26	-24,896.93
800	ST STR CORP COM	09-14-99	NEUBERGER AND BERMA	25.54		46,112.86	-57,180.56	-11,067.70
2,115	ST STR CORP COM	09-15-99	NEUBERGER AND BERMA	67.52		121,850.60	-151,171.11	-29,320.51
13,829	TIME WARNER INC COM	08-24-99	CITATION GROUP	719.67		845,823.95	-407,052.78	438,771.17
11,900	UNITED HEALTHCARE CO	08-19-99	WARBURG DILLON READ	619.83		744,182.13	-618,394.95	125,787.18
4,600	UNITED HEALTHCARE CO	08-20-99	WARBURG DILLON READ	239.60		287,465.10	-239,043.43	48,421.67
9,500	UNITED HEALTHCARE CO	08-23-99	WARBURG DILLON READ	495.02		599,824.23	-493,676.65	106,147.58
5,620	UNITED HEALTHCARE CO	08-24-99	WARBURG DILLON READ	292.73		351,573.22	-292,048.71	59,524.51
25,180	UNITED HEALTHCARE CO	09-21-99	BEAR, STEARNS, SECU	1,305.96		1,407,200.29	-1,308,502.94	98,697.35
4,700	VERISIGN INC COM	09-15-99	TROSTER SINGER CORP	17.09		512,576.66	-157,545.17	355,031.49
20,370	WASTE MGMT INC DEL C	08-02-99	CITATION GROUP	1,035.85		519,301.54	-810,096.93	-290,795.39
1,101,611						47,531,385.70	-42,913,142.63	4,618,243.07

HOLLAND CAP MGMT

1	AMER INTL GROUP INC	08-11-99		0.00		48.22	-13.95	34.27
1,450	MICROSOFT CORP COM	09-30-99	GOLDMAN SACHS & COM	4.35		130,314.40	-41,769.85	88,544.55
4,200	PFIZER INC COM	08-20-99	BHF SECURITIES CORP	194.14		153,893.36	-39,680.68	114,212.68
4,600	SCHERING-PLOUGH CORP	08-20-99	CORRESPONDENT SERVI	214.88		236,110.12	-75,514.98	160,595.14
8,000	WALGREEN CO COM	08-20-99	ISI GROUP INC.	366.90		206,633.10	-64,205.90	142,427.20
9,950	WALGREEN CO COM	08-23-99	ISI GROUP INC.	456.30		256,029.83	-79,856.09	176,173.74

HOLLAND CAP MGMT

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,950	WARNER LAMBERT CO CO	08-20-99	BHF SECURITIES CORP		139.42	199,723.08	-81,089.70	118,633.38
31,151						1,182,752.11	-382,131.15	800,620.96

ARIEL CAPITAL MGMT

6,700	#REORG ORION CAP COR	08-03-99	BEREAN CAPITAL INC		412.61	317,837.39	-235,086.55	82,750.84
19,200	#REORG ORION CAP COR	08-06-99	BEREAN CAPITAL INC		1,182.44	912,017.56	-673,680.85	238,336.71
13,200	BRADY CORP CL A COM	08-02-99	BEREAN CAPITAL INC		807.76	471,917.24	-328,029.73	143,887.51
8,900	BRADY CORP CL A COM	08-03-99	BEREAN CAPITAL INC		544.66	318,974.24	-221,171.56	97,802.68
8,200	CENT NEWSPAPER INC C	08-30-99	CORRESPONDENT SERVI		503.49	344,058.87	-166,443.22	177,615.65
8,600	CENT NEWSPAPER INC C	09-15-99	ABN AMRO SECURITIES		528.47	373,403.83	-174,562.40	198,841.43
5,500	DEPT 56 INC COM	08-23-99	BEREAN CAPITAL INC		279.99	149,251.26	-180,724.18	-31,472.92
12,500	INTERFACE INC CL A	08-23-99	INSTINET		753.81	113,308.69	-121,099.78	-7,791.09
3,000	LIBBEY INC COM	08-26-99	LYNCH JONES & RYAN		153.10	92,659.40	-110,422.66	-17,763.26
2,700	LONGS DRUG STORES CO	08-23-99	BEREAN CAPITAL INC		137.90	86,599.60	-54,260.34	32,339.26
88,500						3,180,028.08	-2,265,481.27	914,546.81

J & W SELIGMAN

1,600	RITCHIE BROS AUCTION	08-10-99	MERRILL LYNCH PIERC		82.03	60,745.97	-34,674.90	26,071.07
1,800	RITCHIE BROS AUCTION	08-31-99	CLEARY GULL AND REI		92.19	65,495.31	-39,009.26	26,486.05
22,900	ALGOS PHARMACEUTIC	08-03-99	COWEN AND COMPANY		7.60	227,847.40	-601,871.35	-374,023.95
7,000	ALGOS PHARMACEUTIC	08-04-99	INSTINET		282.34	69,770.86	-183,978.15	-114,207.29

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,700	ALGOS PHARMACEUTIC	08-05-99	PAINE WEBBER INC		0.89	26,661.61	-70,963.00	-44,301.39
35,400	ALLIED WASTE INDS IN	08-05-99	GARDNER RECH & CO.		2,143.67	587,712.37	-307,587.72	280,124.65
200	ANTEC CORP COM	09-10-99	INSTINET		8.32	9,591.68	-3,188.59	6,403.09
16,600	ANTEC CORP COM	09-10-99	WARBURG DILLON READ		25.60	767,724.40	-264,653.19	503,071.21
15,000	ANTEC CORP COM	09-13-99	WARBURG DILLON READ		22.76	682,664.74	-239,144.45	443,520.29
1,700	ANTEC CORP COM	09-14-99	WARBURG DILLON READ		2.53	75,886.49	-27,103.03	48,783.46
10,900	ANTEC CORP COM	09-17-99	WARBURG DILLON READ		17.49	524,440.37	-173,778.30	350,662.07
3,300	AVANT CORP COM	09-24-99	DAIN RAUSCHER		1.90	56,912.87	-71,885.99	-14,973.12
1,800	AVANT CORP COM	09-27-99	INSTINET		73.07	31,863.07	-39,210.54	-7,347.47
1,200	AVANT CORP COM	09-28-99	INSTINET		48.71	20,959.21	-26,140.36	-5,181.15
33,700	BACOU USA INC COM	09-14-99	JONES & ASSOCIATES		1,704.10	571,195.90	-567,138.99	4,056.91
16,000	BACOU USA INC COM	09-17-99	GOLDIS - PITTSBURG		809.34	279,190.66	-269,264.80	9,925.86
2,400	BACOU USA INC COM	09-28-99	JONES & ASSOCIATES		121.40	41,878.60	-40,389.72	1,488.88
6,000	BURR BROWN CORP	08-18-99	MONTGOMERY SECURITI		7.05	211,392.75	-96,579.57	114,813.18
3,200	BURR BROWN CORP	08-24-99	MONTGOMERY SECURITI		3.74	112,146.34	-51,509.10	60,637.24
6,100	BURR BROWN CORP	08-26-99	INSTINET		251.44	222,896.93	-98,189.23	124,707.70
10,200	BURR BROWN CORP	08-31-99	INSTINET		421.12	393,025.52	-164,185.27	228,840.25
3,400	BURR BROWN CORP	09-01-99	INSTINET		140.46	133,656.68	-54,728.42	78,928.26
1,800	BURR BROWN CORP	09-02-99	INSTINET		74.30	68,793.34	-28,973.87	39,819.47
2,400	BURR BROWN CORP	09-02-99	MONTGOMERY SECURITI		3.02	90,596.98	-38,631.83	51,965.15
1,200	BURR BROWN CORP	09-22-99	INSTINET		49.61	48,229.75	-19,315.91	28,913.84
2,300	BURR BROWN CORP	09-27-99	INSTINET		95.10	92,611.46	-37,022.17	55,589.29
300	BURR BROWN CORP	09-28-99	INSTINET		12.39	11,575.11	-4,828.98	6,746.13

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,900	CALPINE CORP COM	08-03-99	FIRST BOSTON CORPOR		204.85	295,103.93	-64,837.12	230,266.81
500	CALPINE CORP COM	08-05-99	FIRST BOSTON CORPOR		26.25	37,473.75	-8,312.45	29,161.30
1,400	CALPINE CORP COM	08-09-99	FIRST BOSTON CORPOR		73.40	101,804.18	-23,274.86	78,529.32
4,700	CALPINE CORP COM	08-10-99	FIRST BOSTON CORPOR		246.85	355,201.93	-78,137.05	277,064.88
4,700	CALPINE CORP COM	08-31-99	FIRST BOSTON CORPOR		249.36	430,396.60	-78,137.04	352,259.56
2,000	CALPINE CORP COM	09-01-99	FIRST BOSTON CORPOR		106.08	181,997.72	-33,249.81	148,747.91
4,300	CALPINE CORP COM	09-03-99	LYNCH JONES & RYAN		228.09	392,249.25	-71,487.08	320,762.17
1,000	CALPINE CORP COM	09-07-99	FIRST BOSTON CORPOR		53.09	92,553.11	-16,624.90	75,928.21
800	CALPINE CORP COM	09-13-99	FIRST BOSTON CORPOR		42.51	75,157.49	-13,299.92	61,857.57
13,500	CALPINE CORP COM	09-14-99	FIRST BOSTON CORPOR		715.60	1,217,217.95	-224,436.20	992,781.75
23,200	CALPINE CORP COM	09-15-99	GOLDIS - PITTSBURG		1,229.86	2,094,310.14	-385,697.76	1,708,612.38
10,000	CALPINE CORP COM	09-16-99	FIRST BOSTON CORPOR		530.03	900,290.97	-166,249.03	734,041.94
19,800	CARRIAGE SVCS INC CL	09-03-99	ABN AMRO SECURITIES		997.43	221,752.57	-404,655.33	-182,902.76
100	CARRIAGE SVCS INC CL	09-14-99	ABN AMRO SECURITIES		5.04	1,075.40	-2,043.71	-968.31
100	CASELLA WASTE SYS IN	08-23-99	GOLDMAN SACHS & COM		0.07	2,037.43	-2,463.95	-426.52
1,300	CASELLA WASTE SYS IN	08-24-99	GOLDMAN SACHS & COM		0.89	26,681.61	-32,031.36	-5,349.75
1,100	CASELLA WASTE SYS IN	08-25-99	GOLDMAN SACHS & COM		0.75	22,426.38	-27,103.46	-4,677.08
150	CASELLA WASTE SYS IN	08-26-99	GOLDMAN SACHS & COM		0.10	2,999.90	-3,695.93	-696.03
200	CASELLA WASTE SYS IN	08-27-99	GOLDMAN SACHS & COM		0.13	3,831.13	-4,927.90	-1,096.77
1,500	CASELLA WASTE SYS IN	08-30-99	GOLDMAN SACHS & COM		0.85	25,482.80	-36,959.26	-11,476.46
4,700	CASELLA WASTE SYS IN	08-31-99	GOLDMAN SACHS & COM		2.68	80,221.62	-115,805.70	-35,584.08
7,700	CASELLA WASTE SYS IN	09-01-99	RAYMOND JAMES		4.52	135,586.32	-189,724.23	-54,137.91
9,700	CASELLA WASTE SYS IN	09-08-99	GOLDMAN SACHS & COM		4.81	144,153.68	-239,003.25	-94,849.57

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
17,100	CASELLA WASTE SYS IN	09-09-99	GOLDMAN SACHS & COM		8.70	260,750.91	-421,335.62	-160,584.71
3,300	CASELLA WASTE SYS IN	09-10-99	GOLDMAN SACHS & COM		1.71	51,036.09	-81,310.38	-30,274.29
4,900	CASELLA WASTE SYS IN	09-13-99	GOLDMAN SACHS & COM		2.59	77,455.63	-120,733.60	-43,277.97
2,500	CASELLA WASTE SYS IN	09-13-99	INSTINET		101.36	40,585.64	-61,598.77	-21,013.13
7,400	CASELLA WASTE SYS IN	09-17-99	JEFFERIES & COMPANY		3.83	114,747.23	-182,332.37	-67,585.14
1,200	CASELLA WASTE SYS IN	09-21-99	JEFFERIES & COMPANY		0.62	18,521.14	-29,567.41	-11,046.27
13,800	COGNEX CORP COM	08-18-99	THOMAS WEISEL PARTN		14.51	435,267.85	-246,911.52	188,356.33
3,400	COGNEX CORP COM	08-19-99	THOMAS WEISEL PARTN		3.54	106,033.96	-60,833.27	45,200.69
1,700	COGNEX CORP COM	08-20-99	THOMAS WEISEL PARTN		1.74	52,060.76	-30,416.64	21,644.12
900	COGNEX CORP COM	08-23-99	THOMAS WEISEL PARTN		0.91	27,224.09	-16,102.93	11,121.16
6,900	COGNEX CORP COM	08-25-99	THOMAS WEISEL PARTN		6.67	200,093.33	-123,455.76	76,637.57
1,400	COGNEX CORP COM	08-30-99	THOMAS WEISEL PARTN		1.40	41,998.60	-25,048.99	16,949.61
1,000	COGNEX CORP COM	08-31-99	THOMAS WEISEL PARTN		1.00	29,999.00	-17,892.14	12,106.86
1,700	COGNEX CORP COM	09-01-99	THOMAS WEISEL PARTN		1.73	51,635.77	-30,416.64	21,219.13
1,700	COGNEX CORP COM	09-15-99	THOMAS WEISEL PARTN		1.93	57,798.07	-30,416.64	27,381.43
1,700	COGNEX CORP COM	09-16-99	INSTINET		69.85	55,392.65	-30,416.64	24,976.01
2,300	COGNEX CORP COM	09-16-99	NEEDHAM & COMPANY		2.53	75,609.97	-41,151.92	34,458.05
300	COGNEX CORP COM	09-17-99	INSTINET		12.34	9,903.29	-5,367.64	4,535.65
2,300	COGNEX CORP COM	09-17-99	THOMAS WEISEL PARTN		2.53	75,897.47	-41,151.92	34,745.55
6,400	COGNEX CORP COM	09-20-99	ADAMS HARKNESS & HI		6.93	207,707.63	-114,509.69	93,197.94
9,200	COGNEX CORP COM	09-21-99	ADAMS HARKNESS & HI		9.87	295,856.61	-164,607.68	131,248.93
9,400	COGNEX CORP COM	09-22-99	ADAMS HARKNESS & HI		10.04	301,056.92	-168,186.11	132,870.81
6,000	COGNEX CORP COM	09-23-99	THOMAS WEISEL PARTN		6.52	195,470.48	-107,352.83	88,117.65

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,400	COGNEX CORP COM	09-27-99	INSTINET		57.46	43,588.66	-25,048.99	18,539.67
10,900	COGNEX CORP COM	09-28-99	THOMAS WEISEL PARTN		10.68	320,176.82	-195,024.32	125,152.50
63,500	COVANCE INC COM	09-08-99	GARDNER RECH & CO.		3,832.29	664,619.51	-1,590,682.99	-926,063.48
2,800	COVANCE INC COM	09-09-99	PIPER JAFFRAY INC		168.97	28,700.71	-70,140.35	-41,439.64
8,500	COVANCE INC COM	09-10-99	PIPER JAFFRAY INC		512.74	81,408.56	-212,926.08	-131,517.52
8,500	COVANCE INC COM	09-21-99	DONALDSON LUFKIN &		427.48	73,947.52	-212,926.07	-138,978.55
6,500	COVANCE INC COM	09-22-99	DONALDSON LUFKIN &		326.95	58,173.05	-162,825.82	-104,652.77
600	DAVOX CORP COM	08-02-99	OPPENHEIMER & CO. I		0.33	9,749.67	-7,794.16	1,955.51
1,900	DENTSPLY INTL INC NE	08-02-99	INSTINET		77.72	51,278.52	-38,685.40	12,593.12
2,000	DENTSPLY INTL INC NE	08-05-99	GOLDMAN SACHS & COM		1.67	49,873.33	-40,721.48	9,151.85
4,500	G & K SVCS INC CL A	08-17-99	MERRILL LYNCH PIERC		7.13	213,723.97	-117,414.14	96,309.83
14,400	GLENAYRE TECHNOLOGI	09-27-99	WEEDEN AND & CO		1.46	43,706.86	-204,194.51	-160,487.65
12,500	GLENAYRE TECHNOLOGI	09-28-99	WEEDEN AND & CO		1.23	36,717.52	-177,252.18	-140,534.66
3,100	GLENAYRE TECHNOLOGI	09-29-99	WEEDEN AND & CO		0.31	9,299.69	-43,958.54	-34,658.85
11,700	HA-LO INDS INC COM	08-19-99	ABN AMRO SECURITIES		704.25	66,717.00	-141,132.40	-74,415.40
33,800	HA-LO INDS INC COM	08-20-99	ABN AMRO SECURITIES		2,034.48	192,315.52	-407,715.81	-215,400.29
7,500	INFORMATION HLDGS IN	09-07-99	MERRILL LYNCH PIERC		454.63	138,295.37	-89,903.54	48,391.83
2,700	INFORMATION HLDGS IN	09-21-99	MERRILL LYNCH PIERC		136.62	48,463.38	-32,365.27	16,098.11
16,300	KEMET CORP COM	09-23-99	MERRILL LYNCH PIERC		16.65	499,431.65	-368,768.46	130,663.19
16,100	KEMET CORP COM	09-24-99	MERRILL LYNCH PIERC		15.88	476,214.07	-364,243.70	111,970.37
5,000	KENT ELECTRS CORP CO	09-23-99	FIRST BOSTON CORPOR		253.20	95,564.30	-115,180.27	-19,615.97
6,700	KENT ELECTRS CORP CO	09-27-99	FIRST BOSTON CORPOR		339.04	120,588.59	-154,341.56	-33,752.97
4,300	L-3 COMMUNICATIONS H	08-18-99	FIRST BOSTON CORPOR		263.88	176,036.12	-134,259.76	41,776.36

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,600	L-3 COMMUNICATIONS H	08-20-99	FIRST BOSTON CORPOR		220.93	147,406.43	-112,403.52	35,002.91
10,600	L-3 COMMUNICATIONS H	08-23-99	FIRST BOSTON CORPOR		544.49	434,055.51	-330,965.91	103,089.60
1,000	L-3 COMMUNICATIONS H	08-24-99	FIRST BOSTON CORPOR		51.40	41,823.60	-31,223.20	10,600.40
6,000	L-3 COMMUNICATIONS H	08-25-99	FIRST BOSTON CORPOR		308.47	253,711.13	-187,339.20	66,371.93
8,500	L-3 COMMUNICATIONS H	08-27-99	LEHMAN BROTHERS INC		521.62	347,978.38	-265,397.19	82,581.19
900	MATL SCIENCES CORP C	09-08-99	BAIRD, ROBERT W & C		45.46	13,458.50	-10,016.12	3,442.38
46,000	MEDSCAPE INC COM	09-28-99	KNIGHT SECURITIES L		12.88	386,143.32	-368,000.00	18,143.32
600	MEMBERWORKS INC CO	09-15-99	PIPER JAFFRAY INC		0.79	23,586.71	-11,353.07	12,233.64
14,000	MEMBERWORKS INC CO	09-16-99	INSTINET		577.68	529,672.32	-264,688.62	264,983.70
10,600	MICROCHIP TECH INC C	08-13-99	PRUDENTIAL SECURITI		19.30	578,683.46	-280,575.28	298,108.18
4,000	MICROCHIP TECH INC C	08-16-99	PRUDENTIAL SECURITI		7.26	217,745.54	-105,877.46	111,868.08
4,300	MICROCHIP TECH INC C	08-17-99	PRUDENTIAL SECURITI		7.68	230,311.07	-113,818.27	116,492.80
250	MICROCHIP TECH INC C	09-23-99	INSTINET		10.49	14,427.01	-6,617.34	7,809.67
4,300	MICROCHIP TECH INC C	09-23-99	MORGAN STANLEY & CO		8.02	240,390.36	-113,818.27	126,572.09
10,800	MICROCHIP TECH INC C	09-24-99	MORGAN STANLEY & CO		19.08	572,380.92	-285,869.15	286,511.77
8,250	MICROCHIP TECH INC C	09-27-99	MORGAN STANLEY & CO		15.09	452,593.11	-218,372.27	234,220.84
86,300	MIDAMERICAN ENERGY	08-12-99	DONALDSON LUFKIN &		5,263.92	2,572,111.47	-2,034,992.50	537,118.97
16,300	MIDAMERICAN ENERGY	08-13-99	GARDNER RECH & CO.		994.58	496,222.25	-384,361.27	111,860.98
6,700	MIDAMERICAN ENERGY	08-24-99	CLEARY GULL AND REI		341.59	197,308.41	-157,988.99	39,319.42
13,800	MIDAMERICAN ENERGY	08-25-99	CLEARY GULL AND REI		703.55	405,585.01	-325,410.15	80,174.86
1,100	MIDAMERICAN ENERGY	08-26-99	CLEARY GULL AND REI		56.09	32,393.91	-25,938.49	6,455.42
1,600	MIDAMERICAN ENERGY	08-30-99	CLEARY GULL AND REI		81.57	46,918.43	-37,728.72	9,189.71
46,700	OAK INDS INC COM NEW	08-11-99	GARDNER RECH & CO.		2,376.34	1,237,578.71	-1,137,339.33	100,239.38

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
33,800	OAK INDS INC COM NEW	08-12-99	GARDNER RECH & CO.		1,723.57	1,005,225.75	-823,170.65	182,055.10
11,700	OAK INDS INC COM NEW	08-13-99	FIRST BOSTON CORPOR		596.88	355,526.55	-284,943.68	70,582.87
25,100	PHARMACEUTICAL PROD	09-08-99	LEHMAN BROTHERS INC		16.52	495,316.92	-578,528.75	-83,211.83
200	PHARMACEUTICAL PROD	09-08-99	INSTINET		8.14	4,054.36	-4,609.79	-555.43
3,150	PHARMACEUTICAL PROD	09-09-99	LEHMAN BROTHERS INC		2.07	61,947.72	-72,602.70	-10,654.98
26,100	PHARMACEUTICAL PROD	09-15-99	LEHMAN BROTHERS INC		12.95	388,289.80	-601,559.56	-213,269.76
8,500	PHARMACEUTICAL PROD	09-15-99	INSTINET		344.19	125,154.06	-195,910.20	-70,756.14
28,900	PHARMACEUTICAL PROD	09-16-99	INSTINET		1,168.93	386,726.87	-666,094.68	-279,367.81
6,900	PHARMACEUTICAL PROD	09-17-99	INSTINET		278.88	85,971.12	-159,032.82	-73,061.70
2,000	PHARMACEUTICAL PROD	09-20-99	INSTINET		80.86	25,696.94	-46,096.46	-20,399.52
11,500	PHARMACEUTICAL PROD	09-21-99	INSTINET		465.00	149,375.40	-265,054.65	-115,679.25
6,750	PHARMACEUTICAL PROD	09-22-99	INSTINET		273.16	94,280.84	-155,575.55	-61,294.71
2,100	POLYMER GROUP INC CO	09-08-99	CANTOR FITZGERALD &		106.02	30,343.98	-33,954.73	-3,610.75
600	PROV HEALTHCARE CO C	09-08-99	FIRST BOSTON CORPOR		0.34	10,049.66	-16,056.47	-6,006.81
600	PROV HEALTHCARE CO C	09-09-99	FIRST BOSTON CORPOR		0.33	9,824.67	-16,056.47	-6,231.80
1,500	PROV HEALTHCARE CO C	09-10-99	FIRST BOSTON CORPOR		0.80	23,811.70	-40,141.17	-16,329.47
1,500	PROV HEALTHCARE CO C	09-15-99	FIRST BOSTON CORPOR		0.77	22,967.98	-40,141.17	-17,173.19
1,500	PROV HEALTHCARE CO C	09-16-99	FIRST BOSTON CORPOR		0.76	22,592.99	-40,141.17	-17,548.18
8,400	RENAL CARE GROUP INC	09-08-99	WARBURG DILLON READ		5.48	164,345.56	-218,210.90	-53,865.34
10,600	RENAL CARE GROUP INC	09-08-99	MORGAN STANLEY & CO		6.89	206,693.11	-275,361.37	-68,668.26
16,900	RENAL CARE GROUP INC	09-09-99	WARBURG DILLON READ		11.40	341,922.92	-439,019.55	-97,096.63
1,600	RENAL CARE GROUP INC	09-10-99	WARBURG DILLON READ		1.14	33,998.86	-41,563.98	-7,565.12
11,400	RENAL CARE GROUP INC	09-16-99	MORGAN STANLEY & CO		7.58	227,253.70	-296,143.36	-68,889.66

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
11,800	RENAL CARE GROUP INC	09-17-99	MORGAN STANLEY & CO		7.68	230,329.50	-306,534.36	-76,204.86
800	RENAL CARE GROUP INC	09-20-99	MORGAN STANLEY & CO		0.55	16,499.45	-20,781.99	-4,282.54
6,800	SANMINA CORP COM	08-02-99	INSTINET		287.02	450,221.82	-262,465.83	187,755.99
3,600	SANMINA CORP COM	08-03-99	MORGAN STANLEY & CO		8.01	240,291.99	-138,952.50	101,339.49
15,300	SOLA INTL INC COM	08-18-99	JONES & ASSOCIATES		773.55	255,501.45	-452,791.23	-197,289.78
1,300	SOLA INTL INC COM	08-23-99	LEHMAN BROTHERS INC		65.73	21,829.78	-38,472.46	-16,642.68
600	SOLA INTL INC COM	08-24-99	LEHMAN BROTHERS INC		30.34	9,932.78	-17,756.52	-7,823.74
2,400	SOLA INTL INC COM	08-25-99	LEHMAN BROTHERS INC		121.29	38,509.11	-71,026.08	-32,516.97
2,700	SOLA INTL INC COM	08-26-99	LEHMAN BROTHERS INC		163.43	42,720.94	-79,904.34	-37,183.40
4,000	SOLA INTL INC COM	08-30-99	INVESTMENT TECHNOLO		162.20	65,713.00	-118,376.79	-52,663.79
5,900	SOLA INTL INC COM	08-30-99	JONES & ASSOCIATES		298.24	96,867.68	-174,605.77	-77,738.09
14,700	SOLA INTL INC COM	09-02-99	JONES & ASSOCIATES		742.35	219,757.65	-435,034.71	-215,277.06
400	SOLA INTL INC COM	09-17-99	LEHMAN BROTHERS INC		20.22	6,379.78	-11,837.68	-5,457.90
1,100	SOLA INTL INC COM	09-21-99	LEHMAN BROTHERS INC		55.57	16,994.43	-32,553.62	-15,559.19
2,900	SUNRISE ASSISTED LIV	09-08-99	MONTGOMERY SECURITI		2.51	75,179.99	-119,622.02	-44,442.03
200	SUNRISE ASSISTED LIV	09-09-99	INSTINET		8.18	5,154.32	-8,249.79	-3,095.47
7,700	SUNRISE ASSISTED LIV	09-09-99	DONALDSON LUFKIN &		6.61	198,268.39	-317,617.09	-119,348.70
6,900	SUNRISE ASSISTED LIV	09-10-99	DONALDSON LUFKIN &		5.89	176,645.15	-284,617.91	-107,972.76
4,600	SUNRISE ASSISTED LIV	09-13-99	DONALDSON LUFKIN &		3.96	118,516.42	-189,745.27	-71,228.85
22,600	SUNRISE ASSISTED LIV	09-14-99	DONALDSON LUFKIN &		20.25	607,325.37	-932,226.78	-324,901.41
400	ZEBRA TECHNOLOGIES C	09-10-99	BLAIR, WILLIAM & CO		0.66	19,649.34	-12,230.00	7,419.34
1,600	ZEBRA TECHNOLOGIES C	09-13-99	BLAIR, WILLIAM & CO		2.57	76,997.43	-48,919.99	28,077.44
4,400	ZEBRA TECHNOLOGIES C	09-14-99	BLAIR, WILLIAM & CO		7.07	211,837.09	-134,529.97	77,307.12

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
400	ZEBRA TECHNOLOGIES C	09-15-99	BLAIR, WILLIAM & CO	0.65		19,449.35	-12,230.00	7,219.35
10,700	ZEBRA TECHNOLOGIES C	09-16-99	BEAR, STEARNS, SECU	17.15		514,319.01	-327,152.43	187,166.58
2,700	ZEBRA TECHNOLOGIES C	09-17-99	BEAR, STEARNS, SECU	4.31		129,258.19	-82,552.48	46,705.71
3,700	ZEBRA TECHNOLOGIES C	09-27-99	MONTGOMERY SECURITI	5.48		164,314.11	-113,127.48	51,186.63
1,346,850						36,378,486.25	-29,698,706.14	6,679,780.11

NTQA 500 INDEX FD

1,000	ALCAN ALUM LTD (NEW)	08-12-99	GARDNER RECH & CO.	31.19		35,406.31	-21,669.52	13,736.79
1,400	NORTEL NETWORKS COR	09-30-99	MERRILL LYNCH PIERC	44.38		71,355.62	-16,569.24	54,786.38
1,500	ROYAL DUTCH PETRO N.	09-30-99	MERRILL LYNCH PIERC	47.96		88,545.79	-40,894.97	47,650.82
1,500	#REORG EXXON CORP CO	09-30-99	MERRILL LYNCH PIERC	48.80		113,857.45	-39,108.37	74,749.08
2,000	#REORG MELLON BANK C	09-30-99	MERRILL LYNCH PIERC	62.25		67,437.75	-13,902.36	53,535.39
400	#REORG MOBIL CORP CO	08-12-99	GARDNER RECH & CO.	13.42		42,336.58	-13,549.66	28,786.92
600	AETNA INC COM STK	08-12-99	GARDNER RECH & CO.	19.62		48,392.88	-31,620.68	16,772.20
600	AMER GEN CORP COM	08-12-99	GARDNER RECH & CO.	19.48		44,380.52	-12,433.30	31,947.22
1,100	AMER INTL GROUP INC	09-30-99	MERRILL LYNCH PIERC	36.19		95,595.06	-18,945.24	76,649.82
600	AMERITECH CORP COM	08-12-99	GARDNER RECH & CO.	19.42		42,468.08	-9,479.49	32,988.59
1,400	ANHEUSER BUSCH COS I	09-30-99	MERRILL LYNCH PIERC	45.27		98,042.23	-26,931.95	71,110.28
4,100	BANK N.Y. CO INC COM	09-30-99	MERRILL LYNCH PIERC	127.57		136,966.18	-34,731.07	102,235.11
37,600	BATTLE MOUNTAIN GOLD	08-06-99	GOLDMAN SACHS & COM	754.28		67,395.72	-286,143.61	-218,747.89
1,000	BELL ATLC CORP COM	09-30-99	MERRILL LYNCH PIERC	32.25		67,280.25	-25,732.74	41,547.51
2,600	BELLSOUTH CORP COM S	09-30-99	MERRILL LYNCH PIERC	81.90		116,918.10	-26,171.20	90,746.90

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,000	BK AMER CORP COM	08-12-99	GARDNER RECH & CO.		32.03	60,592.97	-24,235.01	36,357.96
3,500	BK AMER CORP COM	09-30-99	MERRILL LYNCH PIERC		111.50	194,794.75	-84,822.52	109,972.23
2,700	BOEING CO CAP	09-30-99	MERRILL LYNCH PIERC		84.84	115,002.66	-69,289.36	45,713.30
600	BRISTOL MYERS SQUIBB	08-12-99	GARDNER RECH & CO.		19.35	40,293.15	-8,160.87	32,132.28
900	BRISTOL MYERS SQUIBB	09-30-99	MERRILL LYNCH PIERC		29.03	60,720.97	-12,241.30	48,479.67
1,100	CBS CORP COM STK	09-30-99	MERRILL LYNCH PIERC		34.70	50,840.30	-30,859.83	19,980.47
2,600	CHASE MANHATTAN COR	09-30-99	MERRILL LYNCH PIERC		84.54	195,890.46	-35,926.55	159,963.91
500	CHEVRON CORP COM	09-30-99	MERRILL LYNCH PIERC		16.48	44,358.52	-22,102.55	22,255.97
800	CIGNA CORP COM	09-30-99	MERRILL LYNCH PIERC		26.08	62,173.92	-13,167.41	49,006.51
900	CIN FNCL CORP COM	08-12-99	GARDNER RECH & CO.		28.19	35,634.31	-41,512.50	-5,878.19
1,900	CITIGROUP INC COM	08-12-99	GARDNER RECH & CO.		59.79	83,540.21	-18,813.57	64,726.64
2,000	CITIGROUP INC COM	09-30-99	MERRILL LYNCH PIERC		62.94	87,937.06	-19,803.75	68,133.31
1,400	COCA COLA CO COM	08-12-99	GARDNER RECH & CO.		44.81	84,130.19	-16,419.53	67,710.66
1,100	COLGATE-PALMOLIVE CO	09-30-99	MERRILL LYNCH PIERC		34.68	50,290.32	-15,832.77	34,457.55
1,000	COMPUTER ASSOC INTL	08-12-99	GARDNER RECH & CO.		31.54	46,155.96	-5,049.97	41,105.99
2,400	COMPUWARE CORP COM	09-30-99	MERRILL LYNCH PIERC		2.09	62,547.91	-93,750.00	-31,202.09
1	CONOCO INC CL B COM	08-26-99			0.00	21.65	-21.31	0.34
1,100	DOMINION RES INC VA	08-12-99	GARDNER RECH & CO.		34.66	49,671.59	-33,167.04	16,504.55
1,000	DONNELLEY R R & SONS	08-24-99	M RAMSEY KING SECUR		31.08	32,343.92	-23,276.31	9,067.61
400	DOW CHEM CO COM	08-12-99	GARDNER RECH & CO.		13.71	51,036.29	-26,117.59	24,918.70
800	DOW JONES & CO INC C	08-12-99	GARDNER RECH & CO.		25.37	40,924.63	-29,965.16	10,959.47
7,900	DU PONT E I DE NEMOU	08-12-99	GUZMAN & COMPANY		335.06	571,427.44	-242,260.85	329,166.59
1,600	DU PONT E I DE NEMOU	08-24-99	M RAMSEY KING SECUR		51.80	113,848.20	-49,065.49	64,782.71

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,500	DU PONT E I DE NEMOU	09-30-99	MERRILL LYNCH PIERC		48.05	91,264.45	-45,998.89	45,265.56
600	EASTMAN KODAK CO CO	08-12-99	GARDNER RECH & CO.		19.42	42,505.58	-19,735.13	22,770.45
1,000	EASTMAN KODAK CO CO	09-30-99	MERRILL LYNCH PIERC		32.52	75,404.98	-32,891.88	42,513.10
1,800	EDISON INTL COM	08-12-99	GARDNER RECH & CO.		55.52	45,506.98	-33,525.74	11,981.24
600	EMC CORP MASS COM	08-12-99	GARDNER RECH & CO.		19.14	34,030.86	-3,806.10	30,224.76
700	EMERSON ELEC CO COM	08-12-99	GARDNER RECH & CO.		22.43	42,677.57	-19,278.31	23,399.26
600	F P L GROUP INC COM	08-12-99	GARDNER RECH & CO.		19.08	32,118.42	-18,514.50	13,603.92
2,300	FIRST UN CORP COM IS	09-30-99	MERRILL LYNCH PIERC		71.73	81,722.02	-39,043.45	42,678.57
0	FIRSTAR CORP NEW WIS	09-30-99			0.00	4.91	-5.91	-1.00
1,100	FIRSTENERGY CORP COM	08-24-99	M RAMSEY KING SECUR		34.06	31,590.94	-24,652.15	6,938.79
600	FMC CORP COM (NEW)	08-12-99	GARDNER RECH & CO.		19.36	40,630.64	-20,458.37	20,172.27
11,800	FRUIT OF LOOM INC CL	09-30-99	STANDARD AND POORS		473.31	38,614.19	-293,971.08	-255,356.89
900	GA PAC CORP COM-GEOR	08-12-99	GARDNER RECH & CO.		28.38	41,146.62	-18,047.14	23,099.48
6,562	GARTNER GROUP INC NE	08-03-99	GUZMAN & COMPANY		201.51	139,240.99	-73,728.93	65,512.06
0	GARTNER GROUP INC NE	08-05-99			0.00	2.07	-0.90	1.17
500	GEN ELEC CO COM	08-12-99	GARDNER RECH & CO.		16.76	52,514.49	-8,960.08	43,554.41
900	GENERAL MOTORS CORP	09-30-99	MERRILL LYNCH PIERC		28.89	56,614.86	-32,963.92	23,650.94
900	GILLETTE CO COM	08-12-99	GARDNER RECH & CO.		28.33	39,740.42	-19,089.92	20,650.50
4,200	GILLETTE CO COM	09-30-99	MERRILL LYNCH PIERC		130.76	142,406.74	-89,086.31	53,320.43
400	GOLDEN W. FNCL CORP	08-12-99	GARDNER RECH & CO.		13.25	37,236.75	-12,775.15	24,461.60
1,600	GRACE W R & CO DEL N	08-24-99	M RAMSEY KING SECUR		49.07	31,950.93	-10,741.54	21,209.39
600	GTE CORP COM	08-12-99	GARDNER RECH & CO.		19.48	44,193.02	-19,857.73	24,335.29
900	HERSHEY FOODS CORP C	08-12-99	GARDNER RECH & CO.		28.67	49,921.33	-15,268.69	34,652.64

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,000	HEWLETT-PACKARD CO C	09-30-99	MERRILL LYNCH PIERC		33.07	91,966.93	-14,634.03	77,332.90
800	HOME DEPOT INC COM	08-12-99	GARDNER RECH & CO.		25.59	47,474.41	-6,957.57	40,516.84
800	HSEHD INTL INC COM	08-12-99	GARDNER RECH & CO.		25.08	32,124.92	-7,936.87	24,188.05
500	INTEL CORP CAP	08-12-99	GARDNER RECH & CO.		16.27	37,952.48	-1,942.51	36,009.97
3,200	INTEL CORP CAP	09-30-99	MERRILL LYNCH PIERC		7.93	237,792.07	-12,432.03	225,360.04
300	INTL BUSINESS MACH C	08-12-99	GARDNER RECH & CO.		10.22	36,327.28	-4,758.37	31,568.91
1,800	INTL BUSINESS MACH C	09-30-99	MERRILL LYNCH PIERC		61.29	218,413.71	-28,550.21	189,863.50
900	JOHNSON & JOHNSON CO	09-30-99	MERRILL LYNCH PIERC		29.76	82,657.74	-19,862.37	62,795.37
2,300	LILLY ELI & CO COM	09-30-99	MERRILL LYNCH PIERC		73.91	147,126.09	-32,540.82	114,585.27
800	LINCOLN NATL CORP CO	08-12-99	GARDNER RECH & CO.		25.27	38,074.73	-11,619.33	26,455.40
800	LIZ CLAIBORNE INC CO	08-24-99	M RAMSEY KING SECUR		25.05	31,424.95	-22,728.81	8,696.14
1,300	MASCO CORP COM	08-12-99	GARDNER RECH & CO.		40.25	37,334.75	-16,656.01	20,678.74
1,500	MC DONALDS CORP COM	09-30-99	MERRILL LYNCH PIERC		47.15	64,452.85	-5,358.57	59,094.28
1,300	MERCK & CO INC COM	08-12-99	GARDNER RECH & CO.		41.70	80,883.30	-18,560.41	62,322.89
3,500	MERCK & CO INC COM	09-30-99	MERRILL LYNCH PIERC		112.57	226,731.18	-49,970.33	176,760.85
900	MICROSOFT CORP COM	08-12-99	GARDNER RECH & CO.		29.46	73,489.29	-8,424.98	65,064.31
2,400	MICROSOFT CORP COM	09-30-99	MERRILL LYNCH PIERC		7.25	217,342.75	-22,466.60	194,876.15
2,000	NATL CY CORP COM	09-30-99	MERRILL LYNCH PIERC		61.78	53,313.22	-46,645.30	6,667.92
1,200	NEW YORK TIMES CO CL	08-12-99	GARDNER RECH & CO.		37.49	44,512.51	-13,845.52	30,666.99
1,500	ORACLE CORP COM	08-12-99	GARDNER RECH & CO.		46.78	53,203.22	-3,641.89	49,561.33
2,500	PEPSICO INC COM	09-30-99	MERRILL LYNCH PIERC		77.53	75,547.47	-26,383.68	49,163.79
2,100	PFIZER INC COM	08-12-99	GARDNER RECH & CO.		65.38	71,203.37	-11,395.48	59,807.89
3,100	PFIZER INC COM	09-30-99	MERRILL LYNCH PIERC		96.72	111,309.53	-16,821.90	94,487.63

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,100	PHILIP MORRIS COS IN	09-30-99	MERRILL LYNCH PIERC	158.82		174,197.43	-75,745.32	98,452.11
800	PHILLIPS PETRO CO CO	08-12-99	GARDNER RECH & CO.	25.40		41,874.60	-20,819.85	21,054.75
500	PPG IND INC COM	08-12-99	GARDNER RECH & CO.	16.04		31,015.21	-11,139.23	19,875.98
700	PROCTER & GAMBLE CO	09-30-99	MERRILL LYNCH PIERC	23.19		65,601.81	-19,578.27	46,023.54
800	PUB SERVICE ENTERPRI	08-24-99	M RAMSEY KING SECUR	25.11		33,174.89	-21,219.27	11,955.62
600	QUAKER OATS CO COM	08-12-99	GARDNER RECH & CO.	19.35		40,293.15	-14,442.76	25,850.39
600	RAYTHEON CO CL B COM	08-12-99	GARDNER RECH & CO.	19.36		40,555.64	-21,995.85	18,559.79
1	REYNOLDS R J TOB HLD	08-03-99	SPEAR LEEDS AND KEL	0.03		26.97	-25.58	1.39
1	S.W. AIRL CO COM	08-06-99		0.00		10.58	-4.36	6.22
2,000	SARA LEE CORP COM	08-12-99	GARDNER RECH & CO.	61.45		43,313.55	-21,593.59	21,719.96
1,100	SBC COMMUNICATIONS I	08-12-99	GARDNER RECH & CO.	35.02		60,533.73	-19,541.26	40,992.47
1,200	SCHERING-PLOUGH CORP	09-30-99	MERRILL LYNCH PIERC	37.75		52,312.25	-9,838.33	42,473.92
1,000	SEARS ROEBUCK & CO C	08-12-99	GARDNER RECH & CO.	31.36		40,656.14	-16,146.33	24,509.81
700	SLM HLDG CORP COM ST	08-24-99	M RAMSEY KING SECUR	22.11		33,096.64	-35,194.04	-2,097.40
3,400	SOUTHERN CO COM STK	09-30-99	MERRILL LYNCH PIERC	104.92		87,445.08	-33,584.84	53,860.24
900	SUMMIT BANCORP COM	08-24-99	M RAMSEY KING SECUR	28.07		32,034.43	-45,018.00	-12,983.57
500	SUN MICROSYSTEMS INC	08-12-99	GARDNER RECH & CO.	16.17		34,983.83	-2,264.63	32,719.20
1,000	SYSCO CORP COM	08-24-99	M RAMSEY KING SECUR	31.07		31,968.93	-8,151.20	23,817.73
1,000	TANDY CORP COM	08-12-99	GARDNER RECH & CO.	31.40		41,718.60	-9,253.79	32,464.81
4,734	TOO INC COM STK	08-30-99	STANDARD AND POORS	192.06		80,774.49	-41,437.18	39,337.31
1	TOO INC COM STK	09-07-99		0.00		16.20	-8.32	7.88
1,500	TORCHMARK CORP COM	08-12-99	GARDNER RECH & CO.	46.61		48,234.64	-19,559.80	28,674.84
1,400	TX UTILS CO COM	09-30-99	MERRILL LYNCH PIERC	43.75		52,193.75	-43,698.88	8,494.87

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
500	TYCO INTL LTD NEW CO	08-12-99	GARDNER RECH & CO.		16.65	49,233.35	-21,744.15	27,489.20
4,900	TYCO INTL LTD NEW CO	08-24-99	M RAMSEY KING SECUR		163.82	504,229.93	-212,951.62	291,278.31
0	TYCO INTL LTD NEW CO	09-23-99			0.00	24.10	-10.43	13.67
3,300	WA MUT INC COM	09-30-99	MERRILL LYNCH PIERC		102.22	96,422.78	-80,389.18	16,033.60
2,800	WAL-MART STORES INC	09-30-99	MERRILL LYNCH PIERC		88.44	133,086.56	-23,096.86	109,989.70
900	WELLS FARGO & CO NEW	08-12-99	GARDNER RECH & CO.		28.14	34,059.36	-6,772.02	27,287.34
1,400	WELLS FARGO & CO NEW	09-30-99	MERRILL LYNCH PIERC		43.85	55,431.15	-10,534.25	44,896.90
214,500						8,510,774.18	-3,636,039.24	4,874,734.94

PUBLIC SCHOOL TEACHERS/ SCUDDE

9,300	ADR TELEFONICA DE AR	08-13-99	JP MORGAN NEW YORK		474.00	269,440.83	-315,080.90	-45,640.07
1,500	ADR TELEFONICA DE AR	08-17-99	JP MORGAN NEW YORK		76.46	43,446.19	-50,819.50	-7,373.31
1,800	ADR TELEFONICA DE AR	08-18-99	JP MORGAN NEW YORK		91.74	52,108.26	-60,983.40	-8,875.14
4,900	ADR TELEFONICA DE AR	08-24-99	JP MORGAN NEW YORK		249.74	141,907.10	-166,010.37	-24,103.27
6,300	ADR TELEFONICA DE AR	08-25-99	JP MORGAN NEW YORK		321.20	185,651.65	-213,441.90	-27,790.25
1,900	ADR TELEFONICA DE AR	08-25-99	SMITH BARNEY SHEARS		96.91	57,013.10	-64,371.37	-7,358.27
3,100	ADR HUANENG PWR INTL	08-02-99	DONALDSON LUFKIN NE		156.32	39,155.71	-53,803.15	-14,647.44
4,300	ADR HUANENG PWR INTL	08-02-99	GOLDMAN SACHS & CO		216.81	54,070.69	-74,630.17	-20,559.48
4,300	ADR HUANENG PWR INTL	08-03-99	DONALDSON LUFKIN NE		216.86	55,334.41	-74,630.17	-19,295.76
1,300	ADR HUANENG PWR INTL	08-04-99	DONALDSON LUFKIN NE		65.56	16,461.21	-22,562.61	-6,101.40
2,600	ADR HUANENG PWR INTL	08-04-99	GOLDMAN SACHS & CO		131.11	33,018.89	-45,125.22	-12,106.33
1,700	ADR HUANENG PWR INTL	08-05-99	DONALDSON LUFKIN NE		85.70	20,904.37	-29,504.95	-8,600.58

PUBLIC SCHOOL TEACHERS/ SCUDDE

SALE OF STOCKS (continued)

August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,400	ADR HUANENG PWR INTL	08-06-99	DONALDSON LUFKIN NE		120.93	27,531.87	-41,654.05	-14,122.18
2,700	ADR HUANENG PWR INTL	08-09-99	DONALDSON LUFKIN NE		135.98	29,155.24	-46,860.80	-17,705.56
2,500	ADR HUANENG PWR INTL	08-10-99	DONALDSON LUFKIN NE		125.85	25,292.65	-43,389.63	-18,096.98
7,600	ADR HUANENG PWR INTL	08-11-99	DONALDSON LUFKIN NE		382.53	75,339.31	-131,904.48	-56,565.17
2,700	ADR HUANENG PWR INTL	08-11-99	DONALDSON LUFKIN NE		135.93	27,478.32	-46,860.80	-19,382.48
6,000	ADR HUANENG PWR INTL	08-12-99	DONALDSON LUFKIN NE		302.15	64,053.85	-104,135.12	-40,081.27
3,800	ADR HUANENG PWR INTL	08-13-99	DONALDSON LUFKIN NE		191.38	40,999.86	-65,952.24	-24,952.38
900	ADR HUANENG PWR INTL	08-13-99	GOLDMAN SACHS & CO		45.33	9,793.92	-15,620.27	-5,826.35
2,700	ADR HUANENG PWR INTL	08-16-99	GOLDMAN SACHS & CO		136.08	31,133.70	-46,860.80	-15,727.10
16,500	ADR HUANENG PWR INTL	08-17-99	GOLDMAN SACHS & CO		831.38	190,515.82	-286,371.59	-95,855.77
9,400	ADR HUANENG PWR INTL	08-18-99	GOLDMAN SACHS & CO		473.71	110,589.17	-163,145.02	-52,555.85
5,967	ELF AQUITAINE EUR8	08-27-99	BEAR STEARNS NEW YO	2,666.82		1,064,057.70	-538,896.11	525,161.59
1,384	ELF AQUITAINE EUR8	08-30-99	BEAR STEARNS NEW YO	615.37		245,530.68	-124,992.83	120,537.85
4,610	ELF AQUITAINE EUR8	08-31-99	BEAR STEARNS NEW YO	2,014.05		803,605.33	-416,341.72	387,263.61
1,150	VALEO EUR3	09-13-99	GOLDMAN SACHS & CO	239.40		95,520.68	-88,721.29	6,799.39
1,198	VALEO EUR3	09-14-99	GOLDMAN SACHS & CO	244.14		97,410.32	-92,424.44	4,985.88
1,148	VALEO EUR3	09-15-99	GOLDMAN SACHS & CO	226.96		90,557.44	-88,567.00	1,990.44
604	VALEO EUR3	09-16-99	BEAR STEARNS NEW YO	115.38		46,034.63	-46,597.97	-563.34
10,336	VALEO EUR3	09-20-99	BEAR STEARNS NEW YO	1,909.43		761,862.70	-797,411.55	-35,548.85
1,510	VALEO EUR3	09-21-99	BEAR STEARNS NEW YO	277.04		110,541.49	-116,494.91	-5,953.42
480	VALEO EUR3	09-21-99	JP MORGAN NEW YORK	88.20		35,190.86	-37,031.50	-1,840.64
1,857	VALEO EUR3	09-22-99	BEAR STEARNS NEW YO	330.70		131,949.50	-143,265.60	-11,316.10
1,077	VALEO EUR3	09-22-99	JP MORGAN NEW YORK	193.21		77,089.14	-83,089.42	6,000.28

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,293	VALEO EUR3	09-23-99	BEAR STEARNS NEW YO		227.47	90,760.96	-99,753.59	-8,992.63
4,179	VALEO EUR3	09-23-99	JP MORGAN NEW YORK		738.96	294,842.85	-322,405.46	-27,562.61
6,022	VIVENDI EUR5.5	09-14-99	MORGAN STANLEY NEW		1,112.47	443,874.33	-249,893.85	193,980.48
2,794	VIVENDI EUR5.5	09-20-99	BEAR STEARNS NEW YO		516.17	205,953.39	-115,942.11	90,011.28
4,818	VIVENDI EUR5.5	09-20-99	MORGAN STANLEY NEW		890.86	355,451.97	-199,931.67	155,520.30
12,334	VIVENDI EUR5.5	09-21-99	JP MORGAN NEW YORK		2,227.57	888,801.42	-511,821.77	376,979.65
2,624	VIVENDI EUR5.5	09-22-99	BEAR STEARNS NEW YO		472.92	188,692.25	-108,887.65	79,804.60
4,055	VIVENDI EUR5.5	09-22-99	JP MORGAN NEW YORK		728.53	290,683.42	-168,269.60	122,413.82
1,503	VIVENDI EUR5.5	09-23-99	BEAR STEARNS NEW YO		269.15	107,391.31	-62,369.72	45,021.59
5,152	VIVENDI EUR5.5	09-23-99	JP MORGAN NEW YORK		923.65	368,539.21	-213,791.62	154,747.59
1,044	ALLIANZ AG DEM5(REGD	09-13-99	GOLDMAN SACHS & CO		679.41	271,086.15	-343,375.98	-72,289.83
3,522	ALLIANZ AG DEM5(REGD	09-13-99	COMMERZBANK CAPITAL		2,301.79	918,413.71	-1,158,400.59	-239,986.88
2,802	ALLIANZ AG DEM5(REGD	09-14-99	COMMERZBANK CAPITAL		1,806.46	720,778.59	-921,589.57	-200,810.98
459	ALLIANZ AG DEM5(REGD	09-15-99	COMMERZBANK CAPITAL		296.10	118,143.78	-150,967.03	-32,823.25
1,935	ALLIANZ AG DEM5(REGD	09-15-99	MORGAN STANLEY FRAN		1,264.61	504,579.75	-636,429.63	-131,849.88
1,957	ALLIANZ AG DEM5(REGD	09-20-99	MORGAN STANLEY NEW		1,372.18	547,498.52	-643,665.52	-96,167.00
2,408	METRO AG ORD NPV	08-02-99	MORGAN STANLEY NEW		328.40	131,030.48	-147,042.01	-16,011.53
2,090	METRO AG ORD NPV	08-03-99	MORGAN STANLEY FRAN		280.34	111,854.91	-127,623.67	-15,768.76
958	METRO AG ORD NPV	08-04-99	MORGAN STANLEY FRAN		128.12	51,121.37	-58,499.27	-7,377.90
120	METRO AG ORD NPV	08-05-99	MORGAN STANLEY FRAN		16.16	6,444.22	-7,327.68	-883.46
1,193	METRO AG ORD NPV	08-06-99	MORGAN STANLEY NEW		162.33	64,770.51	-72,849.30	-8,078.79
1,634	METRO AG ORD NPV	08-09-99	MORGAN STANLEY NEW		222.40	88,737.59	-99,778.51	-11,040.92
2,337	METRO AG ORD NPV	08-10-99	MORGAN STANLEY NEW		312.10	124,526.03	-142,706.47	-18,180.44

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SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,260	METRO AG ORD NPV	08-11-99	MORGAN STANLEY NEW		171.66	68,493.23	-76,940.59	-8,447.36
756	METRO AG ORD NPV	08-12-99	MORGAN STANLEY NEW		103.42	41,264.44	-46,164.35	-4,899.91
839	METRO AG ORD NPV	08-13-99	MORGAN STANLEY NEW		115.13	45,936.27	-51,232.66	-5,296.39
1,061	METRO AG ORD NPV	08-16-99	MORGAN STANLEY NEW		147.11	58,697.05	-64,788.86	-6,091.81
480	METRO AG ORD NPV	08-17-99	MORGAN STANLEY NEW		66.08	26,364.97	-29,310.70	-2,945.73
24,000	CHEUNG KONG(HLDGS) H	08-12-99	WARBURG DILLON READ		981.23	200,892.83	-185,819.01	15,073.82
42,000	CHEUNG KONG(HLDGS) H	08-12-99	GOLDMAN SACHS & CO		1,717.63	351,701.57	-325,183.27	26,518.30
24,000	CHEUNG KONG(HLDGS) H	08-13-99	WARBURG DILLON READ		951.46	194,792.75	-185,819.01	8,973.74
35,000	CHEUNG KONG(HLDGS) H	08-16-99	GOLDMAN SACHS & CO		1,417.19	290,184.94	-270,986.06	19,198.88
19,000	CHEUNG KONG(HLDGS) H	08-17-99	GOLDMAN SACHS & CO		758.31	155,270.88	-147,106.72	8,164.16
37,000	CHEUNG KONG(HLDGS) H	08-18-99	GOLDMAN SACHS & CO		1,518.17	310,860.62	-286,470.97	24,389.65
38,000	HUTCHISON WHAMPOA H	09-10-99	SMITH BARNEY NEW YO		1,883.91	385,732.29	-206,356.41	179,375.88
19,000	HUTCHISON WHAMPOA H	09-13-99	SMITH BARNEY NEW YO		951.91	194,895.17	-103,178.20	91,716.97
20,000	HUTCHISON WHAMPOA H	09-14-99	SMITH BARNEY NEW YO		982.69	201,203.74	-108,608.64	92,595.10
29,000	HUTCHISON WHAMPOA H	09-15-99	SMITH BARNEY NEW YO		1,398.37	286,317.52	-157,482.52	128,835.00
54,000	HUTCHISON WHAMPOA H	09-17-99	SMITH BARNEY NEW YO		2,589.71	530,259.02	-293,243.32	237,015.70
42,000	HUTCHISON WHAMPOA H	09-20-99	SMITH BARNEY NEW YO		1,983.65	406,156.19	-228,078.14	178,078.05
3,021	NEW WORLD CHINA LA H	08-13-99	JARDINE FLEMING HON		10.53	2,155.14	-3,736.56	-1,581.42
77,500	TELECOM ITALIA SPA I	08-13-99	SCHRODER SECS LTD N		1,868.44	745,509.56	-467,668.00	277,841.56
97,500	TELECOM ITALIA SPA I	08-16-99	SCHRODER SECS LTD N		2,308.47	921,079.64	-588,356.51	332,723.13
167,500	TELECOM ITALIA SPA I	09-13-99	GOLDMAN SACHS & CO		4,051.57	1,616,574.99	-1,010,766.31	605,808.68
14,000	BRIDGESTONE CORP Y50	08-03-99	INSTINET - NEW YORK		609.23	405,543.47	-237,265.25	168,278.22
5,000	BRIDGESTONE CORP Y50	08-05-99	INSTINET - NEW YORK		210.38	140,043.44	-84,737.59	55,305.85

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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
8,000	BRIDGESTONE CORP Y50	08-06-99	INSTINET PACIFIC LT		332.72	221,475.62	-135,580.14	85,895.48
2,000	BRIDGESTONE CORP Y50	08-06-99	ING BANK, NEW YORK		83.28	55,440.47	-33,895.03	21,545.44
16,000	BRIDGESTONE CORP Y50	08-09-99	SMITH BARNEY NEW YO		682.21	454,129.39	-271,160.28	182,969.11
2,000	BRIDGESTONE CORP Y50	08-09-99	INSTINET PACIFIC LT		85.75	57,082.29	-33,895.04	23,187.25
6,000	BRIDGESTONE CORP Y50	08-10-99	INSTINET PACIFIC LT		258.59	172,130.95	-101,685.10	70,445.85
1,000	BRIDGESTONE CORP Y50	08-10-99	SMITH BARNEY NEW YO		42.94	28,583.95	-16,947.52	11,636.43
4,000	BRIDGESTONE CORP Y50	08-11-99	INSTINET PACIFIC LT		173.43	115,444.74	-67,790.07	47,654.67
1,000	BRIDGESTONE CORP Y50	08-11-99	SMITH BARNEY NEW YO		43.39	28,883.33	-16,947.52	11,935.81
6,000	BRIDGESTONE CORP Y50	08-12-99	SMITH BARNEY NEW YO		258.22	171,891.48	-101,685.10	70,206.38
16,000	BRIDGESTONE CORP Y50	08-13-99	SMITH BARNEY NEW YO		690.24	459,467.12	-271,160.28	188,306.84
2,000	BRIDGESTONE CORP Y50	08-13-99	MORGAN STANLEY NEW		86.14	57,342.65	-33,895.04	23,447.61
9,000	BRIDGESTONE CORP Y50	08-16-99	SMITH BARNEY NEW YO		395.31	263,144.12	-152,527.66	110,616.46
12,000	BRIDGESTONE CORP Y50	08-17-99	SMITH BARNEY NEW YO		529.29	352,334.20	-203,370.21	148,963.99
1,000	BRIDGESTONE CORP Y50	08-18-99	SMITH BARNEY NEW YO		44.67	29,736.76	-16,947.52	12,789.24
1,000	BRIDGESTONE CORP Y50	08-19-99	SMITH BARNEY NEW YO		43.82	29,167.60	-16,947.52	12,220.08
4,000	BRIDGESTONE CORP Y50	08-20-99	SMITH BARNEY NEW YO		0.00	110,552.70	-67,790.06	42,762.64
900	NICHIEI Y50(OTC LIST	08-18-99	DAIWA SECURITIES NE		118.19	78,669.20	-53,090.40	25,578.80
2,600	NICHIEI Y50(OTC LIST	08-19-99	DAIWA SECURITIES NE		348.56	232,026.01	-153,372.26	78,653.75
100	NICHIEI Y50(OTC LIST	08-23-99	DAIWA SECURITIES NE		13.47	8,965.21	-5,898.93	3,066.28
600	NICHIEI Y50(OTC LIST	08-26-99	DAIWA SECURITIES NE		81.16	54,027.10	-35,393.60	18,633.50
1,800	NICHIEI Y50(OTC LIST	08-30-99	DAIWA SECURITIES NE		241.86	161,001.07	-106,180.79	54,820.28
600	NICHIEI Y50(OTC LIST	08-31-99	DAIWA SECURITIES NE		81.25	54,081.36	-35,393.60	18,687.76
300	NICHIEI Y50(OTC LIST	09-01-99	DAIWA SECURITIES NE		41.04	27,319.99	-17,696.80	9,623.19

PUBLIC SCHOOL TEACHERS/ SCUDDE

SALE OF STOCKS (continued)

August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
100	NICHIEI Y50(OTC LIST	09-02-99	DAIWA SECURITIES NE	13.71	9,129.14	-5,898.93	3,230.21
2,100	NICHIEI Y50(OTC LIST	09-06-99	DAIWA SECURITIES NE	286.46	190,687.29	-123,877.59	66,809.70
100	NICHIEI Y50(OTC LIST	09-07-99	DAIWA SECURITIES NE	13.67	9,099.19	-5,898.93	3,200.26
100	NINTENDO CO JPY50	08-05-99	MORGAN STANLEY NEW	21.69	14,441.27	-8,853.91	5,587.36
800	NINTENDO CO JPY50	08-06-99	MORGAN STANLEY NEW	170.63	113,579.12	-70,831.27	42,747.85
300	NINTENDO CO JPY50	08-09-99	MORGAN STANLEY NEW	62.88	41,856.87	-26,561.73	15,295.14
200	NINTENDO CO JPY50	08-11-99	MORGAN STANLEY NEW	40.44	26,921.29	-17,707.82	9,213.47
200	NINTENDO CO JPY50	08-12-99	MORGAN STANLEY NEW	41.60	27,690.16	-17,707.82	9,982.34
2,700	NINTENDO CO JPY50	08-13-99	MORGAN STANLEY NEW	554.85	369,346.54	-239,055.55	130,290.99
2,500	NINTENDO CO JPY50	08-16-99	MORGAN STANLEY NEW	527.73	351,292.52	-221,347.73	129,944.79
4,000	NINTENDO CO JPY50	08-17-99	MORGAN STANLEY NEW	859.58	572,191.10	-354,156.37	218,034.73
2,000	SMC CORP JPY50	09-30-99	DAIWA SECURITIES NE	277.50	277,221.47	-120,591.77	156,629.70
1,000	TOKYO ELECTRON Y50	08-03-99	KLEINWORT BENSON IN	104.75	69,730.44	-40,415.53	29,314.91
1,000	TOKYO ELECTRON Y50	08-04-99	KLEINWORT BENSON IN	104.28	69,415.60	-40,415.53	29,000.07
1,000	TOKYO ELECTRON Y50	08-05-99	KLEINWORT BENSON IN	98.41	65,505.54	-40,415.54	25,090.00
1,000	TOKYO ELECTRON Y50	08-06-99	KLEINWORT BENSON IN	97.77	65,083.35	-40,415.53	24,667.82
7,500	AEGON NV NLG0.50	08-13-99	BEAR STEARNS NEW YO	1,260.89	629,186.70	-139,472.60	489,714.10
9,590	AEGON NV NLG0.50	08-16-99	BEAR STEARNS NEW YO	1,631.79	814,233.22	-178,338.96	635,894.26
1,910	AEGON NV NLG0.50	08-17-99	BEAR STEARNS NEW YO	334.04	166,690.02	-35,519.02	131,171.00
11,028	ARGENTARIA CORP BC E	09-13-99	BEAR STEARNS NEW YO	635.52	253,570.75	-240,133.55	13,437.20
8,712	ARGENTARIA CORP BC E	09-14-99	BEAR STEARNS NEW YO	491.78	196,221.22	-189,702.89	6,518.33
23,854	ARGENTARIA CORP BC E	09-15-99	BEAR STEARNS NEW YO	1,333.93	532,238.13	-519,418.37	12,819.76
23,890	ARGENTARIA CORP BC E	09-16-99	BEAR STEARNS NEW YO	1,308.99	522,286.70	-520,202.26	2,084.44

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
25,059	ARGENTARIA CORP BC E	09-17-99	BEAR STEARNS NEW YO		1,373.13	547,878.76	-545,657.12	2,221.64
11,229	ARGENTARIA CORP BC E	09-20-99	BEAR STEARNS NEW YO		622.59	248,413.99	-244,510.31	3,903.68
10,017	ARGENTARIA CORP BC E	09-21-99	BEAR STEARNS NEW YO		547.61	218,496.38	-218,119.13	377.25
25,046	ARGENTARIA CORP BC E	09-22-99	BEAR STEARNS NEW YO		1,359.17	542,308.60	-545,374.04	-3,065.44
7,873	ARGENTARIA CORP BC E	09-23-99	BEAR STEARNS NEW YO		426.70	170,253.77	-171,433.76	-1,179.99
2,100	AGA AB SER'B'SEK5	08-02-99	ENSKILDA SECURITIES		59.52	29,699.02	-29,616.72	82.30
2,100	AGA AB SER'B'SEK5	08-02-99	INSTINET U.K LIMITE		59.93	29,903.49	-29,616.72	286.77
5,600	AGA AB SER'B'SEK5	08-03-99	ENSKILDA SECURITIES		160.11	79,893.49	-78,977.93	915.56
15,700	AGA AB SER'B'SEK5	08-03-99	INSTINET U.K LIMITE		448.69	223,898.36	-221,420.28	2,478.08
5,300	AGA AB SER'B'SEK5	08-04-99	INSTINET U.K LIMITE		155.73	77,709.85	-74,746.97	2,962.88
3,000	AGA AB SER'B'SEK5	08-05-99	INSTINET U.K LIMITE		88.80	44,313.08	-42,309.61	2,003.47
400	AGA AB SER'B'SEK5	08-09-99	INSTINET SERVICES L		12.62	6,295.68	-5,641.28	654.40
800	AGA AB SER'B'SEK5	08-10-99	INSTINET SERVICES L		24.59	12,268.90	-11,282.56	986.34
500	AGA AB SER'B'SEK5	08-12-99	INSTINET U.K LIMITE		15.87	7,920.63	-7,051.60	869.03
800	AGA AB SER'B'SEK5	08-13-99	INSTINET U.K LIMITE		24.99	12,470.47	-11,282.56	1,187.91
14,770	AGA AB SER'B'SEK5	08-16-99	INSTINET U.K LIMITE		494.63	246,817.76	-208,304.30	38,513.46
30,800	SKF AB SER'A'SEK12.5	08-02-99	MORGAN STANLEY NEW		1,280.90	639,171.29	-532,084.99	107,086.30
500	SKF SER'B'SEK12.50	08-02-99	MORGAN STANLEY NEW		21.88	10,916.75	-11,952.09	-1,035.34
200	SKF SER'B'SEK12.50	08-02-99	DEUTSCHE MORG. GREN		8.78	4,381.46	-4,780.83	-399.37
300	SKF SER'B'SEK12.50	08-03-99	INSTINET U.K LIMITE		13.19	6,583.23	-7,171.25	-588.02
2,000	SKF SER'B'SEK12.50	08-03-99	DEUTSCHE MORG. GREN		87.49	43,658.64	-47,808.35	-4,149.71
3,300	SKF SER'B'SEK12.50	08-04-99	DEUTSCHE BANK SECUR		144.96	72,337.32	-78,883.78	-6,546.46
1,400	SKF SER'B'SEK12.50	08-06-99	DEUTSCHE BANK SECUR		63.01	31,440.43	-33,465.84	-2,025.41

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SALE OF STOCKS (continued)

August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
500	SKF SER'B'SEK12.50	08-10-99	INSTINET SERVICES L.		22.10	11,028.16	-11,952.09	-923.93
200	SKF SER'B'SEK12.50	08-11-99	INSTINET U.K LIMITE		9.14	4,562.29	-4,780.83	-218.54
2,600	SKF SER'B'SEK12.50	08-11-99	DEUTSCHE BANK SECUR		115.70	57,732.33	-62,150.85	-4,418.52
3,000	SKF SER'B'SEK12.50	08-12-99	DEUTSCHE BANK CAP C		141.04	70,378.77	-71,712.52	-1,333.75
2,000	SKF SER'B'SEK12.50	08-12-99	ENSKILDA SECURITIES		94.51	47,161.03	-47,808.35	-647.32
2,100	SKF SER'B'SEK12.50	08-13-99	DEUTSCHE BANK CAP C		100.22	50,010.93	-50,198.77	-187.84
200	SKF SER'B'SEK12.50	08-16-99	DEUTSCHE BANK SECUR		9.68	4,829.78	-4,780.83	48.95
1,500	SKF SER'B'SEK12.50	08-17-99	DEUTSCHE MORG. GREN		72.54	36,196.05	-35,856.26	339.79
200	SKF SER'B'SEK12.50	08-18-99	INSTINET U.K LIMITE		9.71	4,846.64	-4,780.84	65.80
400	SKF SER'B'SEK12.50	08-19-99	MORGAN STANLEY NEW		19.56	9,760.09	-9,561.67	198.42
700	SKF SER'B'SEK12.50	08-20-99	MORGAN STANLEY NEW		33.64	16,785.69	-16,732.92	52.77
830	SKF SER'B'SEK12.50	08-23-99	MORGAN STANLEY NEW		40.28	20,098.02	-19,840.47	257.55
12,085	BANK OF SCOTLAND STK	09-13-99	CITIBANK N.A. LONDO		141.30	140,742.16	-126,786.74	13,955.42
8,966	BANK OF SCOTLAND STK	09-14-99	CITIBANK N.A. LONDO		101.82	101,316.07	-94,064.54	7,251.53
17,893	BANK OF SCOTLAND STK	09-15-99	CITIBANK N.A. LONDO		197.65	197,055.09	-187,719.92	9,335.17
95,161	MARKS & SPENCER ORD	09-23-99	CITIBANK N.A. LONDO		486.27	485,373.24	-617,882.58	-132,509.34
120,811	MARKS & SPENCER ORD	09-24-99	CITIBANK N.A. LONDO		604.03	603,015.28	-784,428.63	-181,413.35
1,592,095						33,412,090.94	-26,918,895.27	6,493,195.67

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2,500	ALCATEL EUR10	07-30-99	HSBC INVESTMENT BAN		740.14	369,331.22	-252,634.61	116,696.61
2,500	ALCATEL EUR10	07-30-99	HSBC INVESTMENT BAN		-4,854.99	-365,216.37	252,634.61	-112,581.76

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
2,400	ALCATEL EUR10	08-06-99	HSBC INVESTMENT BAN	746.98	372,740.71	-242,529.23	130,211.48
700	ALCATEL EUR10	08-13-99	HSBC INVESTMENT BAN	206.43	103,009.59	-70,737.69	32,271.90
900	ALCATEL EUR10	08-20-99	HSBC INVESTMENT BAN	270.29	134,873.18	-90,948.46	43,924.72
400	ALCATEL EUR10	08-24-99	HSBC INVESTMENT BAN	119.47	59,616.88	-40,421.54	19,195.34
1,000	ALCATEL EUR10	08-27-99	HSBC INVESTMENT BAN	306.97	153,178.25	-101,053.85	52,124.40
495	BONGRAIN SA FRF50	08-06-99	COMMERZBANK LONDON	593.50	197,242.89	-237,491.75	-40,248.86
20	BONGRAIN SA FRF50	09-23-99	COMMERZBANK LONDON	18.94	7,557.71	-9,595.63	-2,037.92
10	BONGRAIN SA FRF50	09-24-99	COMMERZBANK LONDON	9.39	3,747.85	-4,797.81	-1,049.96
606	BONGRAIN SA FRF50	09-28-99	COMMERZBANK LONDON	575.81	229,747.10	-290,747.48	-61,000.38
4,000	SCHNEIDER ELECTRIC F	09-17-99	LEHMAN BROTHERS INT	717.91	286,446.64	-226,660.85	59,785.79
400	SCHNEIDER ELECTRIC F	09-30-99	LEHMAN BROTHERS INT	73.20	29,205.03	-22,666.08	6,538.95
16,131	BASF AG NPV	08-05-99	JP MORGAN SECURITIE	2,289.73	760,954.80	-448,464.24	312,490.56
7,429	HOECHST AG ORD NPV	05-05-98	INSTINET SERVICES L	904.76	300,681.44	-229,496.23	71,185.21
1,171	HOECHST AG ORD NPV	05-06-98	INSTINET SERVICES L	143.25	47,607.63	-36,174.46	11,433.17
8,600	HOECHST AG ORD NPV	05-06-98	INSTINET SERVICES L	-1,052.48	-349,773.19	265,670.70	-84,102.49
2,500	HOECHST AG ORD NPV	07-28-98	INSTINET SERVICES L	-346.63	-115,199.69	77,229.85	-37,969.84
2,500	HOECHST AG ORD NPV	07-28-98	INSTINET SERVICES L	346.63	115,199.69	-77,229.86	37,969.83
18,700	TELECOM ITALIA SPA D	08-27-99	ROBERT FLEMING & CO	271.80	107,414.31	-53,678.17	53,736.14
4,000	TELECOM ITALIA SPA D	09-03-99	ROBERT FLEMING & CO	59.22	23,566.80	-11,481.96	12,084.84
2,700	TELECOM ITALIA SPA D	09-10-99	ROBERT FLEMING & CO	30.23	15,084.64	-7,750.32	7,334.32
3,700	TELECOM ITALIA SPA D	09-17-99	ROBERT FLEMING & CO	50.05	19,976.29	-10,620.81	9,355.48
52,700	TELECOM ITALIA SPA D	09-22-99	ROBERT FLEMING & CO	733.91	291,840.23	-151,274.84	140,565.39
15,200	TELECOM ITALIA SPA D	09-30-99	ROBERT FLEMING & CO	238.61	86,882.28	-43,631.45	43,250.83

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
1,100	AOYAMA TRADING Y50	08-02-99	SCHRODER SECS LTD L		73.39	36,623.41	-29,692.48	6,930.93
500	AOYAMA TRADING Y50	08-03-99	SCHRODER SECS LTD L		33.28	16,608.40	-13,496.58	3,111.82
700	AOYAMA TRADING Y50	08-04-99	SCHRODER SECS LTD L		45.00	22,452.20	-18,895.21	3,556.99
400	AOYAMA TRADING Y50	08-05-99	SCHRODER SECS LTD L		25.34	12,645.01	-10,797.26	1,847.75
1,000	AOYAMA TRADING Y50	08-06-99	SCHRODER SECS LTD L		63.43	31,653.35	-26,993.16	4,660.19
600	AOYAMA TRADING Y50	08-09-99	SCHRODER SECS LTD L		39.06	19,494.62	-16,195.90	3,298.72
1,000	AOYAMA TRADING Y50	08-10-99	SCHRODER SECS LTD L		65.21	32,536.43	-26,993.16	5,543.27
1,300	AOYAMA TRADING Y50	08-11-99	SCHRODER SECS LTD L		85.53	42,678.51	-35,091.11	7,587.40
1,600	AOYAMA TRADING Y50	08-12-99	SCHRODER SECS LTD L		108.31	54,050.39	-43,189.06	10,861.33
1,000	AOYAMA TRADING Y50	08-13-99	SCHRODER SECS LTD L		67.38	33,625.21	-26,993.16	6,632.05
700	AOYAMA TRADING Y50	08-16-99	SCHRODER SECS LTD L		47.64	23,771.83	-18,895.21	4,876.62
700	AOYAMA TRADING Y50	08-17-99	SCHRODER SECS LTD L		47.74	23,824.93	-18,895.21	4,929.72
700	AOYAMA TRADING Y50	08-18-99	SCHRODER SECS LTD L		48.33	24,118.02	-18,895.21	5,222.81
900	AOYAMA TRADING Y50	08-19-99	SCHRODER SECS LTD L		63.32	31,598.07	-24,293.85	7,304.22
1,100	AOYAMA TRADING Y50	08-20-99	SCHRODER SECS LTD L		80.14	39,990.97	-29,692.48	10,298.49
700	AOYAMA TRADING Y50	08-23-99	SCHRODER SECS LTD L		51.01	25,452.49	-18,895.21	6,557.28
900	AOYAMA TRADING Y50	08-24-99	SCHRODER SECS LTD L		63.74	31,804.23	-24,293.85	7,510.38
1,100	AOYAMA TRADING Y50	08-25-99	SCHRODER SECS LTD L		78.02	38,930.65	-29,692.48	9,238.17
800	AOYAMA TRADING Y50	08-26-99	SCHRODER SECS LTD L		57.93	28,905.90	-21,594.53	7,311.37
1,300	AOYAMA TRADING Y50	08-27-99	SCHRODER SECS LTD L		91.07	45,446.66	-35,091.11	10,355.55
1,200	AOYAMA TRADING Y50	08-31-99	SCHRODER SECS LTD L		87.72	43,771.23	-32,391.79	11,379.44
1,000	AOYAMA TRADING Y50	09-01-99	SCHRODER SECS LTD L		74.78	37,314.94	-26,993.16	10,321.78
800	AOYAMA TRADING Y50	09-02-99	SCHRODER SECS LTD L		60.44	30,162.49	-21,594.53	8,567.96

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
600	AOYAMA TRADING Y50	09-03-99	SCHRODER SECS LTD L		45.50	22,701.60	-16,195.90	6,505.70
800	AOYAMA TRADING Y50	09-06-99	SCHRODER SECS LTD L		58.90	29,390.79	-21,594.53	7,796.26
400	AOYAMA TRADING Y50	09-07-99	SCHRODERS ASIA LIM		29.02	14,476.81	-10,797.26	3,679.55
600	AOYAMA TRADING Y50	09-08-99	SCHRODER SECS LTD L		43.56	21,736.22	-16,195.90	5,540.32
500	AOYAMA TRADING Y50	09-09-99	SCHRODER SECS LTD L		36.26	18,092.56	-13,496.58	4,595.98
600	AOYAMA TRADING Y50	09-10-99	SCHRODER SECS LTD L		43.57	21,740.43	-16,195.90	5,544.53
700	AOYAMA TRADING Y50	09-13-99	SCHRODERS ASIA LIM		51.71	25,804.27	-18,895.21	6,909.06
900	AOYAMA TRADING Y50	09-14-99	SCHRODERS ASIA LIM		69.15	34,505.07	-24,293.84	10,211.23
1,100	AOYAMA TRADING Y50	09-16-99	SCHRODERS ASIA LIM		87.31	43,567.13	-29,692.48	13,874.65
800	AOYAMA TRADING Y50	09-17-99	SCHRODERS ASIA LIM		61.26	30,568.72	-21,594.53	8,974.19
600	AOYAMA TRADING Y50	09-20-99	SCHRODERS ASIA LIM		45.10	22,502.22	-16,195.90	6,306.32
1,000	AOYAMA TRADING Y50	09-27-99	SCHRODERS ASIA LIM		69.55	34,704.85	-26,993.16	7,711.69
100	AOYAMA TRADING Y50	09-28-99	SCHRODERS ASIA LIM		6.93	3,456.63	-2,699.32	757.31
300	AOYAMA TRADING Y50	09-29-99	SCHRODERS ASIA LIM		20.59	10,273.30	-8,097.95	2,175.35
700	AOYAMA TRADING Y50	09-30-99	SCHRODERS ASIA LIM		47.62	23,759.10	-18,895.20	4,863.90
5,000	EISAI CO JPY50	09-20-99	KLEINWORT BENSON SE		240.52	120,019.10	-71,681.47	48,337.63
5,000	EISAI CO JPY50	09-21-99	KLEINWORT BENSON SE		249.59	124,545.17	-71,681.47	52,863.70
4,000	EISAI CO JPY50	09-22-99	KLEINWORT BENSON SE		199.04	99,322.47	-57,345.18	41,977.29
4,000	EISAI CO JPY50	09-24-99	KLEINWORT BENSON SE		195.62	97,612.11	-57,345.18	40,266.93
1,000	EISAI CO JPY50	09-27-99	KLEINWORT BENSON SE		48.92	24,413.76	-14,336.29	10,077.47
1,000	EISAI CO JPY50	09-28-99	KLEINWORT BENSON SE		48.14	24,017.66	-14,336.29	9,681.37
2,000	EISAI CO JPY50	09-29-99	KLEINWORT BENSON SE		95.81	47,807.99	-28,672.59	19,135.40
1,000	EISAI CO JPY50	09-30-99	KLEINWORT BENSON SE		49.09	24,495.54	-14,336.29	10,159.25

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SALE OF STOCKS (continued)
 August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
18,000	FUJITSU Y50	08-05-99	GOLDMAN SACHS INTL		422.19	509,271.57	-308,973.28	200,298.29
22,000	FUJITSU Y50	08-06-99	GOLDMAN SACHS INTL		485.71	609,419.40	-377,634.01	231,785.39
20,000	FUJITSU Y50	08-19-99	KLEINWORT BENSON SE		592.64	592,049.83	-343,303.64	248,746.19
23,000	FUJITSU Y50	08-20-99	KLEINWORT BENSON SE		681.82	681,147.37	-394,799.19	286,348.18
16,000	FUJITSU Y50	08-23-99	KLEINWORT BENSON SE		482.30	481,813.37	-274,642.91	207,170.46
3,000	FUJITSU Y50	08-24-99	KLEINWORT BENSON SE		89.89	89,791.96	-51,495.55	38,296.41
6	JAPAN TOBACCO INC JP	08-03-99	KLEINWORT BENSON SE		73.32	73,247.83	-46,452.87	26,794.96
12	JAPAN TOBACCO INC JP	08-05-99	KLEINWORT BENSON SE		147.24	147,092.33	-92,905.75	54,186.58
13	JAPAN TOBACCO INC JP	08-06-99	KLEINWORT BENSON SE		161.10	160,937.75	-100,647.89	60,289.86
15	JAPAN TOBACCO INC JP	08-18-99	KLEINWORT BENSON SE		195.59	195,393.80	-116,132.18	79,261.62
23	JAPAN TOBACCO INC JP	08-19-99	KLEINWORT BENSON SE		302.93	302,622.37	-178,069.35	124,553.02
2	JAPAN TOBACCO INC JP	08-20-99	KLEINWORT BENSON SE		26.37	26,348.44	-15,484.29	10,864.15
21	JAPAN TOBACCO INC JP	08-23-99	KLEINWORT BENSON SE		273.21	272,941.68	-162,585.06	110,356.62
6	JAPAN TOBACCO INC JP	08-24-99	KLEINWORT BENSON SE		75.31	75,236.12	-46,452.87	28,783.25
4	JAPAN TOBACCO INC JP	08-25-99	KLEINWORT BENSON SE		50.19	50,140.26	-30,968.58	19,171.68
12	JAPAN TOBACCO INC JP	08-26-99	KLEINWORT BENSON SE		153.39	153,237.09	-92,905.75	60,331.34
1	JAPAN TOBACCO INC JP	08-27-99	KLEINWORT BENSON SE		12.86	12,846.76	-7,742.15	5,104.61
4,000	KAO CORP JPY50	09-09-99	GOLDMAN SACHS INTL		236.49	118,007.62	-47,475.69	70,531.93
4,000	KAO CORP JPY50	09-10-99	GOLDMAN SACHS INTL		243.36	121,440.20	-47,475.69	73,964.51
3,000	KAO CORP JPY50	09-13-99	GOLDMAN SACHS INTL		175.35	87,500.60	-35,606.77	51,893.83
1,000	KAO CORP JPY50	09-14-99	GOLDMAN SACHS INTL		59.29	29,584.36	-11,868.92	17,715.44
3,000	KAO CORP JPY50	09-16-99	GOLDMAN SACHS INTL		149.86	86,830.59	-35,606.76	51,223.83
2,000	KAO CORP JPY50	09-20-99	GOLDMAN SACHS INTL		116.58	58,175.61	-23,737.84	34,437.77

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,000	KAO CORP JPY50	09-21-99	GOLDMAN SACHS INTL		102.36	29,034.07	-11,868.92	17,165.15
2,000	KAO CORP JPY50	09-22-99	GOLDMAN SACHS INTL		118.82	59,291.26	-23,737.84	35,553.42
4,000	KAO CORP JPY50	09-30-99	GOLDMAN SACHS INTL		145.35	114,187.52	-47,475.69	66,711.83
100	TAKEFUJI CORP JPY50	09-01-99	SBC WARBURG ASIA LT		33.75	16,838.89	-4,758.81	12,080.08
200	TAKEFUJI CORP JPY50	09-08-99	UBS AG LONDON		66.83	33,352.08	-9,517.62	23,834.46
1,200	TAKEFUJI CORP JPY50	09-09-99	SBC WARBURG ASIA LT		400.73	199,967.43	-57,105.74	142,861.69
300	TAKEFUJI CORP JPY50	09-10-99	SBC WARBURG ASIA LT		102.30	51,050.85	-14,276.44	36,774.41
500	TAKEFUJI CORP JPY50	09-13-99	SBC WARBURG ASIA LT		170.73	85,198.73	-23,794.06	61,404.67
800	TAKEFUJI CORP JPY50	09-14-99	SBC WARBURG & CO LT		278.89	139,168.93	-38,070.49	101,098.44
700	TAKEFUJI CORP JPY50	09-20-99	UBS AG LONDON		244.55	122,034.59	-33,311.68	88,722.91
100	TAKEFUJI CORP JPY50	09-21-99	UBS AG LONDON		34.64	17,283.41	-4,758.81	12,524.60
700	TAKEFUJI CORP JPY50	09-22-99	SBC WARBURG ASIA LT		248.21	123,861.26	-33,311.68	90,549.58
300	TAKEFUJI CORP JPY50	09-24-99	SBC WARBURG ASIA LT		106.71	53,251.37	-14,276.44	38,974.93
1,000	YAMANOUCHI PHARM JP	08-20-99	GOLDMAN SACHS INTL		108.55	46,989.32	-20,692.58	26,296.74
4,700	BUHRMANN NV NLG2.50(	08-13-99	INSTINET SERVICES L		272.93	90,704.01	-98,961.14	-8,257.13
2,700	BUHRMANN NV NLG2.50(	08-20-99	INSTINET SERVICES L		154.95	51,494.24	-56,850.01	-5,355.77
2,600	BUHRMANN NV NLG2.50(	08-27-99	INSTINET SERVICES L		142.57	47,378.83	-54,744.46	-7,365.63
6,602	BUHRMANN NV NLG2.50(	08-31-99	INSTINET SERVICES L		362.12	120,342.67	-139,008.81	-18,666.14
2,300	BUHRMANN NV NLG2.50(	09-10-99	INSTINET SERVICES L		127.60	42,405.69	-48,427.79	-6,022.10
3,400	BUHRMANN NV NLG2.50(	09-17-99	INSTINET SERVICES L		186.22	61,885.53	-71,588.91	-9,703.38
2,900	PHILIPS ELEC(KON) EU	09-21-99	ABN AMRO EQUITIES L		741.36	295,805.43	-97,658.45	198,146.98
4,500	CIMPOR CIMENTOS DE E	09-16-99	SALOMON BROS INTL L		299.39	74,548.57	-75,531.42	-982.85
100	CIMPOR CIMENTOS DE E	09-20-99	SALOMON BROS INTL L		6.66	1,657.91	-1,678.48	-20.57

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SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,600	SVENSKA CELLULOSEA SE	08-13-99	SKANDINAVISKA ENSKI		250.67	83,305.69	-56,135.62	27,170.07
3,400	SVENSKA CELLULOSEA SE	08-20-99	SKANDINAVISKA ENSKI		316.24	105,096.94	-73,408.12	31,688.82
400	SVENSKA CELLULOSEA SE	08-27-99	SKANDINAVISKA ENSKI		35.79	11,893.78	-8,636.25	3,257.53
1,200	SVENSKA CELLULOSEA SE	08-31-99	SKANDINAVISKA ENSKI		107.97	35,882.53	-25,908.75	9,973.78
3,300	SVENSKA CELLULOSEA SE	09-10-99	SALOMON BROS INTL L		287.53	95,554.12	-71,249.05	24,305.07
5,000	SVENSKA CELLULOSEA SE	09-17-99	SALOMON BROS INTL L		430.56	143,088.78	-107,953.11	35,135.67
2,200	SVENSKA CELLULOSEA SE	09-21-99	SALOMON BROS INTL L		188.26	62,563.49	-47,499.37	15,064.12
18,900	BILLITON ORD USD0.50	08-02-99	DEUTSCHE BANK LONDO		159.69	79,487.90	-41,577.97	37,909.93
22,700	BILLITON ORD USD0.50	08-03-99	DEUTSCHE BANK LONDO		195.04	97,123.12	-49,937.56	47,185.56
7,700	BILLITON ORD USD0.50	08-04-99	INSTINET SERVICES L		58.39	33,078.99	-16,939.17	16,139.82
37,700	BILLITON ORD USD0.50	08-06-99	INSTINET SERVICES L		286.44	163,162.81	-82,935.95	80,226.86
34,100	BILLITON ORD USD0.50	08-09-99	ABN AMRO EQUITIES L		257.35	146,574.65	-75,016.34	71,558.31
4,500	BILLITON ORD USD0.50	08-10-99	JP MORGAN SECURITIE		38.66	19,090.31	-9,899.52	9,190.79
34,100	BILLITON ORD USD0.50	08-10-99	ABN AMRO EQUITIES L		256.94	146,339.14	-75,016.34	71,322.80
40,900	BILLITON ORD USD0.50	08-11-99	JP MORGAN SECURITIE		353.20	176,047.51	-89,975.61	86,071.90
34,100	BILLITON ORD USD0.50	08-11-99	ABN AMRO EQUITIES L		0.40	146,593.51	-75,016.34	71,577.17
45,400	BILLITON ORD USD0.50	08-13-99	JP MORGAN SECURITIE		427.76	213,256.68	-99,875.13	113,381.55
1,600	BILLITON ORD USD0.50	08-16-99	JP MORGAN SECURITIE		14.38	7,176.28	-3,519.83	3,656.45
22,700	BILLITON ORD USD0.50	08-18-99	JP MORGAN SECURITIE		191.13	95,172.99	-49,937.56	45,235.43
22,700	BILLITON ORD USD0.50	08-19-99	JP MORGAN SECURITIE		187.75	93,490.04	-49,937.56	43,552.48
11,400	BILLITON ORD USD0.50	08-20-99	JP MORGAN SECURITIE		96.67	48,037.39	-25,078.78	22,958.61
6,200	BILLITON ORD USD0.50	08-23-99	JP MORGAN SECURITIE		53.54	26,515.45	-13,639.33	12,876.12
4,500	BILLITON ORD USD0.50	08-24-99	JP MORGAN SECURITIE		38.16	18,846.50	-9,899.52	8,946.98

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,700	BILLITON ORD USD0.50	08-25-99	JP MORGAN SECURITIE		47.95	23,727.54	-12,539.39	11,188.15
22,700	BILLITON ORD USD0.50	08-26-99	JP MORGAN SECURITIE		181.40	90,315.67	-49,937.57	40,378.10
22,700	BILLITON ORD USD0.50	08-27-99	JP MORGAN SECURITIE		185.48	92,356.69	-49,937.56	42,419.13
22,400	BILLITON ORD USD0.50	08-31-99	JP MORGAN SECURITIE		180.50	89,868.97	-49,277.60	40,591.37
10,800	BILLITON ORD USD0.50	09-01-99	JP MORGAN SECURITIE		88.69	44,060.52	-23,758.84	20,301.68
3,000	BLUE CIRCLE IND ORD	08-03-99	SBC WARBURG & CO LT		39.86	22,512.67	-14,992.43	7,520.24
6,000	BLUE CIRCLE IND ORD	08-04-99	SBC WARBURG & CO LT		79.13	44,912.38	-29,984.86	14,927.52
10,300	BLUE CIRCLE IND ORD	08-23-99	SBC WARBURG & CO LT		154.33	76,810.43	-51,474.01	25,336.42
15,100	BUNZL ORD 25P	08-03-99	MERRILL LYNCH INTER		164.65	81,961.49	-59,362.30	22,599.19
54,600	BUNZL ORD 25P	08-06-99	MERRILL LYNCH INTER		601.39	299,893.93	-214,647.77	85,246.16
9,100	BUNZL ORD 25P	08-09-99	MERRILL LYNCH INTER		100.54	49,970.64	-35,774.63	14,196.01
4,500	BUNZL ORD 25P	08-10-99	MERRILL LYNCH INTER		49.05	24,277.22	-17,690.75	6,586.47
3,000	BUNZL ORD 25P	08-11-99	MERRILL LYNCH INTER		32.82	16,178.94	-11,793.83	4,385.11
2,300	BUNZL ORD 25P	08-12-99	MERRILL LYNCH INTER		24.47	12,208.00	-9,041.94	3,166.06
800	BUNZL ORD 25P	08-13-99	MERRILL LYNCH INTER		8.45	4,214.34	-3,145.02	1,069.32
8,300	BUNZL ORD 25P	08-16-99	MERRILL LYNCH INTER		0.40	43,272.09	-32,629.61	10,642.48
4,500	BUNZL ORD 25P	08-17-99	MERRILL LYNCH INTER		46.37	22,939.57	-17,690.75	5,248.82
10,000	BUNZL ORD 25P	08-20-99	MERRILL LYNCH INTER		103.95	51,673.46	-39,312.78	12,360.68
900	BURMAH CASTROL ORD	08-19-99	CAZENOVE & CO		37.13	18,329.42	-15,744.26	2,585.16
3,500	BURMAH CASTROL ORD	08-20-99	CAZENOVE & CO		144.24	71,778.96	-61,227.69	10,551.27
1,200	BURMAH CASTROL ORD	09-08-99	KLEINWORT BENSON SE		43.25	24,440.65	-20,992.35	3,448.30
2,800	BURMAH CASTROL ORD	09-08-99	CAZENOVE & CO		115.11	57,238.90	-48,982.15	8,256.75
3,200	BURMAH CASTROL ORD	09-09-99	CAZENOVE & CO		132.08	65,705.14	-55,979.60	9,725.54

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
2,400	BURMAH CASTROL ORD	09-10-99	CAZENOVE & CO		98.92	49,159.34	-41,984.70	7,174.64
1,200	BURMAH CASTROL ORD	09-13-99	CAZENOVE & CO		48.72	24,105.95	-20,992.35	3,113.60
11,100	INVENSYS ORD GBP0.25	08-06-99	INSTINET SERVICES L		106.02	60,247.01	-60,614.39	-367.38
20,500	INVENSYS ORD GBP0.25	08-09-99	INSTINET SERVICES L		196.98	112,136.73	-111,945.49	191.24
68,200	INVENSYS ORD GBP0.25	08-10-99	COMMERZBANK LONDON		651.81	371,581.91	-372,423.55	-841.64
24,200	INVENSYS ORD GBP0.25	08-11-99	COMMERZBANK LONDON		233.82	133,148.81	-132,150.29	998.52
12,600	INVENSYS ORD GBP0.25	08-12-99	COMMERZBANK LONDON		123.18	70,042.04	-68,805.52	1,236.52
35,200	INVENSYS ORD GBP0.25	08-13-99	COMMERZBANK LONDON		346.46	197,403.23	-192,218.60	5,184.63
20,300	INVENSYS ORD GBP0.25	08-16-99	COMMERZBANK LONDON		202.96	115,543.83	-110,853.34	4,690.49
8,200	INVENSYS ORD GBP0.25	08-17-99	COMMERZBANK LONDON		82.54	46,856.87	-44,778.20	2,078.67
4,100	INVENSYS ORD GBP0.25	08-18-99	COMMERZBANK LONDON		57.48	22,774.96	-22,389.10	385.86
16,400	INVENSYS ORD GBP0.25	08-19-99	COMMERZBANK LONDON		157.54	89,633.88	-89,556.40	77.48
17,200	INVENSYS ORD GBP0.25	08-20-99	COMMERZBANK LONDON		166.09	94,515.59	-93,925.00	590.59
7,700	INVENSYS ORD GBP0.25	08-23-99	COMMERZBANK LONDON		75.60	42,888.95	-42,047.82	841.13
2,400	INVENSYS ORD GBP0.25	08-26-99	COMMERZBANK LONDON		22.90	13,051.00	-13,105.81	-54.81
20,700	INVENSYS ORD GBP0.25	09-01-99	COMMERZBANK LONDON		194.08	110,477.08	-113,037.65	-2,560.57
4,050	INVENSYS ORD GBP0.25	09-02-99	COMMERZBANK LONDON		37.98	21,437.28	-22,116.06	-678.78
16,500	INVENSYS ORD GBP0.25	09-03-99	COMMERZBANK LONDON		154.49	87,899.73	-90,102.47	-2,202.74
3,300	INVENSYS ORD GBP0.25	09-06-99	COMMERZBANK LONDON		30.98	17,443.06	-18,020.49	-577.43
4,100	INVENSYS ORD GBP0.25	09-07-99	COMMERZBANK LONDON		38.43	21,695.23	-22,389.10	-693.87
9,100	INVENSYS ORD GBP0.25	09-08-99	COMMERZBANK LONDON		85.19	48,368.70	-49,692.88	-1,324.18
9,700	INVENSYS ORD GBP0.25	09-09-99	INSTINET SERVICES L		91.20	51,782.63	-52,969.33	-1,186.70
6,800	INVENSYS ORD GBP0.25	09-13-99	INSTINET SERVICES L		64.30	36,441.98	-37,133.14	-691.16

SALE OF STOCKS (continued)
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
52,800	NAT WEST ORD GBP1	09-24-99	DEUTSCHE BANK LONDO		2,358.79	1,176,834.28	-946,301.55	230,532.73
2,400	RMC GROUP ORD 25P	08-04-99	SCHRODER SECS LTD L		85.35	42,387.81	-33,937.60	8,450.21
2,800	RMC GROUP ORD 25P	08-05-99	ABN AMRO EQUITIES L		88.38	50,183.65	-39,593.86	10,589.79
1,100	RMC GROUP ORD 25P	08-05-99	SCHRODER SECS LTD L		39.85	19,681.13	-15,554.73	4,126.40
300	RMC GROUP ORD 25P	08-06-99	SCHRODER SECS LTD L		10.86	5,423.11	-4,242.20	1,180.91
5,000	RMC GROUP ORD 25P	08-06-99	ABN AMRO SECURITIES		158.09	89,949.22	-70,703.33	19,245.89
3,400	RMC GROUP ORD 25P	08-09-99	ABN AMRO EQUITIES L		106.99	60,799.68	-48,078.26	12,721.42
1,650	RMC GROUP ORD 25P	08-09-99	SCHRODER SECS LTD L		59.56	29,515.96	-23,332.10	6,183.86
2,200	RMC GROUP ORD 25P	08-12-99	SCHRODER SECS LTD L		77.62	38,531.30	-31,109.46	7,421.84
2,200	RMC GROUP ORD 25P	08-13-99	SCHRODER SECS LTD L		78.29	38,866.65	-31,109.46	7,757.19
200	RMC GROUP ORD 25P	08-16-99	SCHRODER SECS LTD L		7.00	3,492.03	-2,828.13	663.90
900	RMC GROUP ORD 25P	08-17-99	SCHRODER SECS LTD L		31.46	15,697.51	-12,726.60	2,970.91
37,800	SALVESEN(CHRISTIAN O	08-03-99	ABN AMRO EQUITIES L		139.19	79,167.47	-71,514.70	7,652.77
22,600	SALVESEN(CHRISTIAN O	08-04-99	ABN AMRO EQUITIES L		84.76	48,114.55	-42,757.46	5,357.09
25,200	SALVESEN(CHRISTIAN O	08-05-99	ABN AMRO EQUITIES L		94.89	53,894.60	-47,676.46	6,218.14
135,133	SALVESEN(CHRISTIAN O	08-11-99	ABN AMRO EQUITIES L		496.32	282,883.63	-255,661.26	27,222.37
10,200	WPP GROUP ORD 10P	08-02-99	ABN AMRO EQUITIES L		163.77	93,194.40	-38,477.68	54,716.72
5,100	WPP GROUP ORD 10P	08-03-99	ABN AMRO EQUITIES L		84.23	47,819.33	-19,238.84	28,580.49
26,900	WPP GROUP ORD 10P	08-04-99	ABN AMRO EQUITIES L		448.54	255,630.17	-101,475.45	154,154.72
<u>1,598,212</u>						<u>18,992,227.34</u>	<u>-12,794,530.82</u>	<u>6,197,696.52</u>

SALE OF BONDS
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,930,000	U S TREAS 5.625 NTS DTD 2-	5.630	02-28-01	08-17-99	100.100	99.992	2,929,771.09	AAA	AAA	FIRST BOSTON COR
7,190,000	U S TREAS 5.625 NTS DTD 2-	5.630	02-28-01	08-25-99	100.100	100.148	7,200,672.66	AAA	AAA	GOLDMAN SACHS &
2,045,000	U.S. TREAS 6.5 NT DUE 10-1	6.500	10-15-06	08-13-99	101.700	101.516	2,075,994.53	AAA	AAA	FIRST UNION CAPI
625,000	U.S. TREAS NTS 5.250 DUE 0	5.250	08-15-03	08-17-99	97.800	97.859	611,621.09	AAA	AAA	FIRST BOSTON COR
725,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	08-05-99	116.900	116.094	841,679.69	AAA	AAA	DB CLEARING SERV
1,150,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	08-13-99	116.900	115.438	1,327,531.25	AAA	AAA	MERRILL LYNCH PI
450,000	US TREAS 10.75 BD DUE 5-15	10.750	05-15-03	09-09-99	115.500	115.414	519,363.28	AAA	AAA	J.P. MORGAN SECU
15,000	US TREAS 10.75 BD DUE 8-15	10.750	08-15-05	08-13-99	123.900	122.438	18,365.63	AAA	AAA	FIRST UNION CAPI
25,000	US TREAS 6.125 BD DUE 11-1	6.130	11-15-27	09-30-99	99.200	97.109	24,277.34	AAA	AAA	GOLDMAN SACHS &
1,335,000	US TREAS 6.875 NT DUE 05-1	6.880	05-15-06	08-13-99	104.300	103.766	1,385,271.09	AAA	AAA	FIRST UNION CAPI
840,000	US TREAS 7.875 NT DUE 11-1	7.880	11-15-04	08-24-99	109.300	108.531	911,662.50	AAA	AAA	LEHMAN BROTHERS
575,000	US TREAS BDS 12 DUE	12.000	08-15-13	08-18-99	140.700	138.563	796,734.38	AAA	AAA	FIRST BOSTON COR
110,000	US TREAS BDS 9.25 DUE 02-1	9.250	02-15-16	08-31-99	130.700	127.781	140,559.38	AAA	AAA	MERRILL LYNCH PI
2,935,000	US TREAS NTS 4 DUE 10-31-2	4.000	10-31-00	08-12-99	97.900	98.094	2,879,051.56	AAA	NR	LEHMAN BROTHERS
910,000	US TREAS NTS 7.5 DUE 02-15	7.500	02-15-05	09-14-99	106.800	106.570	969,789.84	AAA	AAA	MERRILL LYNCH PI
3,885,000	FNMA 6.375 DUE 06-15-2009	6.380	06-15-09	08-17-99	99.500	97.814	3,800,073.90	AAA	AAA	
3,885,000	FNMA 6.375 DUE 06-15-2009	6.380	06-15-09	09-09-99	98.300	96.984	3,767,828.40	AAA	AAA	LEHMAN BROTHERS
4,660,000	FNMA 6.4 05-14-2009/05-14-	6.400	05-14-09	09-01-99	95.300	94.570	4,406,962.00	AAA	AAA	
945,000	FNMA MTN 5.82 07-19-2001	5.820	07-19-01	08-26-99	99.000	99.696	942,127.20	AAA	AAA	SMITH BARNEY INC
540,000	HILTON HOTELS CORP 7 DUE	7.000	07-15-04	09-08-99	98.700	95.243	514,312.20	BBB-	BAA3	SALOMON BROS INC
310,000	HILTON HOTELS CORP 7 DUE	7.000	07-15-04	09-14-99	98.700	95.107	294,831.70	BBB-	BAA3	SALOMON BROS INC
1,000,000	PVTPL PRUDENTIAL INS CO A	6.380	07-23-06	08-12-99	96.300	93.383	933,830.00	A+	A2	SALOMON BROS INC

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,652	FHLMC GOLD C00730 6 03-01-	6.000	03-01-29	08-16-99	94.300	100.000	1,652.02	AAA	AAA	
1,331	FHLMC GOLD C00730 6 03-01-	6.000	03-01-29	09-15-99	94.300	100.000	1,330.81	AAA	AAA	
751	FHLMC GOLD GROUP C28549	6.000	07-01-29	08-16-99	94.300	100.000	750.51	AAA	AAA	
1,382	FHLMC GOLD GROUP C28549	6.000	07-01-29	09-15-99	94.300	100.000	1,382.49	AAA	AAA	
45,054	FHLMC GOLD POOL C00843 6.	6.500	08-01-29	08-12-99	97.900	96.781	43,603.82	AAA	AAA	GOLDMAN SACHS &
955,046	FHLMC GOLD POOL C00843 6.	6.500	08-01-29	08-12-99	97.900	96.781	924,305.46	AAA	AAA	GOLDMAN SACHS &
2,038	FHLMC GOLD POOL C27142 6	6.000	05-01-29	08-16-99	94.300	100.000	2,037.81	AAA	AAA	
31,757	FHLMC GOLD POOL C27142 6	6.000	05-01-29	09-15-99	94.300	100.000	31,756.82	AAA	AAA	
640	FHLMC GOLD POOL C27559 6.	6.500	06-01-29	09-15-99	98.000	100.000	640.09	AAA	AAA	
322,397	FHLMC GOLD POOL C28143 6.	6.500	06-01-29	08-12-99	97.900	96.781	312,019.46	AAA	AAA	GOLDMAN SACHS &
375,400	FHLMC GOLD POOL C28217 6	6.500	06-01-29	08-12-99	98.000	96.781	363,317.02	AAA	AAA	GOLDMAN SACHS &
369,868	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	357,963.04	AAA	AAA	GOLDMAN SACHS &
376,728	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97.900	96.781	364,602.39	AAA	AAA	GOLDMAN SACHS &
389,664	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97.900	96.781	377,122.04	AAA	AAA	GOLDMAN SACHS &
360,574	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97.900	96.781	348,968.29	AAA	AAA	GOLDMAN SACHS &
378,729	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97.900	96.781	366,538.67	AAA	AAA	GOLDMAN SACHS &
361,243	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97.900	96.781	349,615.32	AAA	AAA	GOLDMAN SACHS &
371,331	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	359,378.79	AAA	AAA	GOLDMAN SACHS &
387,132	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97.900	96.781	374,671.03	AAA	AAA	GOLDMAN SACHS &
378,386	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	366,206.46	AAA	AAA	GOLDMAN SACHS &
375,003	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	362,932.66	AAA	AAA	GOLDMAN SACHS &
390,870	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97.900	96.781	378,288.64	AAA	AAA	GOLDMAN SACHS &

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
350,704	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	339,415.34	AAA	AAA	GOLDMAN SACHS &
379,980	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97.900	96.781	367,749.69	AAA	AAA	GOLDMAN SACHS &
358,813	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	347,263.78	AAA	AAA	GOLDMAN SACHS &
383,270	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	370,933.68	AAA	AAA	GOLDMAN SACHS &
365,182	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97.900	96.781	353,428.00	AAA	AAA	GOLDMAN SACHS &
391,042	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97.900	96.781	378,455.71	AAA	AAA	GOLDMAN SACHS &
362,934	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	351,252.22	AAA	AAA	GOLDMAN SACHS &
388,622	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	376,112.86	AAA	AAA	GOLDMAN SACHS &
358,090	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	346,563.63	AAA	AAA	GOLDMAN SACHS &
385,801	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	373,382.76	AAA	AAA	GOLDMAN SACHS &
384,677	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	372,295.35	AAA	AAA	GOLDMAN SACHS &
367,860	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	356,019.04	AAA	AAA	GOLDMAN SACHS &
367,326	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	355,502.38	AAA	AAA	GOLDMAN SACHS &
352,710	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97.900	96.781	341,357.41	AAA	AAA	GOLDMAN SACHS &
377,098	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	364,959.71	AAA	AAA	GOLDMAN SACHS &
365,757	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	353,984.26	AAA	AAA	GOLDMAN SACHS &
363,554	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97.900	96.781	351,851.94	AAA	AAA	GOLDMAN SACHS &
369,373	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	357,484.04	AAA	AAA	GOLDMAN SACHS &
387,350	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97.900	96.781	374,882.53	AAA	AAA	GOLDMAN SACHS &
384,423	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	372,049.09	AAA	AAA	GOLDMAN SACHS &
380,299	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98.000	96.781	368,057.76	AAA	AAA	GOLDMAN SACHS &
355,473	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97.900	96.781	344,031.50	AAA	AAA	GOLDMAN SACHS &

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
371,791	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98,000	96,781	359,823.99	AAA	AAA	GOLDMAN SACHS &
382,995	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97,900	96,781	370,667.14	AAA	AAA	GOLDMAN SACHS &
373,633	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98,000	96,781	361,606.72	AAA	AAA	GOLDMAN SACHS &
386,036	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98,000	96,781	373,610.67	AAA	AAA	GOLDMAN SACHS &
381,811	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97,900	96,781	369,521.79	AAA	AAA	GOLDMAN SACHS &
388,418	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98,000	96,781	375,915.85	AAA	AAA	GOLDMAN SACHS &
356,255	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98,000	96,781	344,787.67	AAA	AAA	GOLDMAN SACHS &
392,038	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	98,000	96,781	379,419.50	AAA	AAA	GOLDMAN SACHS &
389,852	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97,900	96,781	377,303.60	AAA	AAA	GOLDMAN SACHS &
373,206	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97,900	96,781	361,193.39	AAA	AAA	GOLDMAN SACHS &
381,516	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97,900	96,781	369,235.94	AAA	AAA	GOLDMAN SACHS &
353,556	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	08-12-99	97,900	96,781	342,176.35	AAA	AAA	GOLDMAN SACHS &
29,949	FHLMC GOLD POOL C28217 6.	6.500	06-01-29	09-15-99	97,900	100,000	29,948.78	AAA	AAA	
293	FHLMC GOLD POOL C28808 6	6.000	07-01-29	08-16-99	94,300	100,000	292.95	AAA	AAA	
377	FHLMC GOLD POOL C28808 6	6.000	07-01-29	09-15-99	94,300	100,000	377.38	AAA	AAA	
249,080	FHLMC GOLD POOL C29125 6.	6.500	07-01-29	08-12-99	98,000	96,781	241,062.98	AAA	AAA	GOLDMAN SACHS &
266,968	FHLMC GOLD POOL C29125 6.	6.500	07-01-29	08-12-99	98,000	96,781	258,375.01	AAA	AAA	GOLDMAN SACHS &
263,082	FHLMC GOLD POOL C29125 6.	6.500	07-01-29	08-12-99	98,000	96,781	254,614.18	AAA	AAA	GOLDMAN SACHS &
231,722	FHLMC GOLD POOL C29125 6.	6.500	07-01-29	08-12-99	98,000	96,781	224,263.48	AAA	AAA	GOLDMAN SACHS &
271,031	FHLMC GOLD POOL C29125 6.	6.500	07-01-29	08-12-99	97,900	96,781	262,307.02	AAA	AAA	GOLDMAN SACHS &
294,556	FHLMC GOLD POOL C29125 6.	6.500	07-01-29	08-12-99	98,000	96,781	285,075.12	AAA	AAA	GOLDMAN SACHS &
239,932	FHLMC GOLD POOL C29125 6.	6.500	07-01-29	08-12-99	98,000	96,781	232,208.72	AAA	AAA	GOLDMAN SACHS &

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
289,362	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	96.781	280,048.42	AAA	AAA	GOLDMAN SACHS &
279,747	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	96.781	270,742.55	AAA	AAA	GOLDMAN SACHS &
300,041	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	96.781	290,383.23	AAA	AAA	GOLDMAN SACHS &
234,364	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	96.781	226,820.34	AAA	AAA	GOLDMAN SACHS &
255,794	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	96.781	247,560.55	AAA	AAA	GOLDMAN SACHS &
224,302	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	96.781	217,082.20	AAA	AAA	GOLDMAN SACHS &
259,361	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	96.781	251,012.90	AAA	AAA	GOLDMAN SACHS &
229,167	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	96.781	221,790.74	AAA	AAA	GOLDMAN SACHS &
237,099	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	96.781	229,467.14	AAA	AAA	GOLDMAN SACHS &
275,285	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	96.781	266,424.69	AAA	AAA	GOLDMAN SACHS &
284,432	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	96.781	275,277.02	AAA	AAA	GOLDMAN SACHS &
221,983	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	96.781	214,837.69	AAA	AAA	GOLDMAN SACHS &
242,868	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	96.781	235,050.86	AAA	AAA	GOLDMAN SACHS &
252,370	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	96.781	244,246.49	AAA	AAA	GOLDMAN SACHS &
245,915	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	97.900	96.781	237,999.38	AAA	AAA	GOLDMAN SACHS &
226,695	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	08-12-99	98.000	96.781	219,398.27	AAA	AAA	GOLDMAN SACHS &
24,708	FHLMC GOLD POOL C29125 6.5	6.500	07-01-29	09-15-99	98.000	100.000	24,708.07	AAA	AAA	
390	FHLMC GOLD POOL C29187 6.0	6.000	06-01-29	08-16-99	94.300	100.000	389.73	AAA	AAA	
606	FHLMC GOLD POOL C29187 6.0	6.000	06-01-29	09-15-99	94.300	100.000	605.68	AAA	AAA	
435,884	FHLMC GOLD POOL C29246 6.5	6.500	08-01-29	08-12-99	97.900	96.781	421,853.94	AAA	AAA	GOLDMAN SACHS &
825,032	FHLMC GOLD POOL C29500 6.5	6.500	08-01-29	08-12-99	97.900	96.781	798,476.28	AAA	AAA	GOLDMAN SACHS &
144,230	FHLMC GOLD POOL C30189 6.5	6.500	08-01-29	08-12-99	97.900	96.781	139,587.60	AAA	AAA	GOLDMAN SACHS &

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
141	FHLMC GOLD POOL E00077 7 1	7.000	12-01-06	08-16-99	100.700	100.000	141.14	AAA	AAA	
135	FHLMC GOLD POOL E00077 7 1	7.000	12-01-06	09-15-99	100.700	100.000	135.06	AAA	AAA	
4,034	FHLMC GOLD POOL E00235 6.5	6.500	05-01-08	08-16-99	99.900	100.000	4,033.83	AAA	AAA	
5,166	FHLMC GOLD POOL E00235 6.5	6.500	05-01-08	09-15-99	99.900	100.000	5,166.32	AAA	AAA	
3,849	FHLMC GOLD POOL E46790 6.5	6.500	05-01-08	08-16-99	99.900	100.000	3,848.69	AAA	AAA	
481	FHLMC GOLD POOL E46790 6.5	6.500	05-01-08	09-15-99	99.900	100.000	480.89	AAA	AAA	
30,489	FHLMC GOLD POOL E47095 6.5	6.500	05-01-08	08-16-99	99.900	100.000	30,489.08	AAA	AAA	
2,941	FHLMC GOLD POOL E47095 6.5	6.500	05-01-08	09-15-99	99.900	100.000	2,941.46	AAA	AAA	
28,845	FHLMC GOLD POOL E47186 6.5	6.500	05-01-08	08-16-99	99.900	100.000	28,845.26	AAA	AAA	
12,646	FHLMC GOLD POOL E47186 6.5	6.500	05-01-08	09-15-99	99.900	100.000	12,646.22	AAA	AAA	
4,815	FHLMC GOLD POOL E47286 6.5	6.500	05-01-08	08-16-99	99.900	100.000	4,814.95	AAA	AAA	
1,825	FHLMC GOLD POOL E47286 6.5	6.500	05-01-08	09-15-99	99.900	100.000	1,825.21	AAA	AAA	
2,443	FHLMC GOLD POOL E47420 6.5	6.500	05-01-08	08-16-99	99.900	100.000	2,443.06	AAA	AAA	
2,418	FHLMC GOLD POOL E47420 6.5	6.500	05-01-08	09-15-99	99.900	100.000	2,418.17	AAA	AAA	
5,227	FHLMC GOLD POOL E47547 6.5	6.500	05-01-08	08-16-99	99.900	100.000	5,227.30	AAA	AAA	
4,341	FHLMC GOLD POOL E47547 6.5	6.500	05-01-08	09-15-99	99.900	100.000	4,340.93	AAA	AAA	
2,526	FHLMC GOLD POOL E47675 6.5	6.500	06-01-08	08-16-99	99.900	100.000	2,525.75	AAA	AAA	
2,409	FHLMC GOLD POOL E47675 6.5	6.500	06-01-08	09-15-99	99.900	100.000	2,408.95	AAA	AAA	
4,939	FHLMC GOLD POOL E47716 6.5	6.500	06-01-08	08-16-99	99.900	100.000	4,938.98	AAA	AAA	
5,656	FHLMC GOLD POOL E47716 6.5	6.500	06-01-08	09-15-99	99.900	100.000	5,656.03	AAA	AAA	
4,791	FHLMC GOLD POOL E48097 6.5	6.500	06-01-08	08-16-99	99.900	100.000	4,790.71	AAA	AAA	
4,714	FHLMC GOLD POOL E48097 6.5	6.500	06-01-08	09-15-99	99.900	100.000	4,713.87	AAA	AAA	

LINCOLN CAPITAL

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,339	FHLMC GOLD POOL E48891	6.5	07-01-08	08-16-99	99.900	100.000	3,338.76	AAA	AAA	
2,983	FHLMC GOLD POOL E48891	6.5	07-01-08	09-15-99	99.900	100.000	2,982.83	AAA	AAA	
91,746	FHLMC GOLD POOL E53478	6.5	12-01-08	08-16-99	99.900	100.000	91,745.69	AAA	AAA	
4,150	FHLMC GOLD POOL E53478	6.5	12-01-08	09-15-99	99.900	100.000	4,150.20	AAA	AAA	
4,850	FHLMC GOLD POOL E54764	6.5	12-01-08	08-16-99	99.900	100.000	4,849.83	AAA	AAA	
27,294	FHLMC GOLD POOL E54764	6.5	12-01-08	09-15-99	99.900	100.000	27,293.80	AAA	AAA	
49,520,000	FHLMC GOLD TBA POOL #999	6.500	08-01-29	06-04-99	96.700	96.781	-47,926,075.00	AAA	AAA	GOLDMAN SACHS &
22,545,000	FHLMC GOLD TBA POOL #999	6.500	08-01-29	06-04-99	96.700	96.781	-21,819,332.81	AAA	AAA	GOLDMAN SACHS &
16,957	FHLMC GROUP #E00214	6.5000	05-01-08	08-16-99	99.900	100.000	16,956.61	AAA	AAA	
15,000	FHLMC GROUP #E00214	6.5000	05-01-08	09-15-99	99.900	100.000	14,999.83	AAA	AAA	
14,606	FHLMC GROUP #E20068	6.5 MT	11-01-08	08-16-99	99.900	100.000	14,605.59	AAA	AAA	
14,446	FHLMC GROUP #E20068	6.5 MT	11-01-08	09-15-99	99.900	100.000	14,446.29	AAA	AAA	
1,722	FHLMC GROUP #E48231	6.5000	06-01-08	08-16-99	99.900	100.000	1,722.08	AAA	AAA	
4,708	FHLMC GROUP #E48231	6.5000	06-01-08	09-15-99	99.900	100.000	4,708.21	AAA	AAA	
26,689	FHLMC GROUP #G10374	7.0 MT	08-01-10	08-16-99	100.700	100.000	26,688.96	AAA	AAA	
19,899	FHLMC GROUP #G10374	7.0 MT	08-01-10	09-15-99	100.700	100.000	19,898.99	AAA	AAA	
301	FHLMC GROUP #G10697	7.0 MT	07-01-12	08-16-99	100.700	100.000	300.80	AAA	AAA	
282	FHLMC GROUP #G10697	7.0 MT	07-01-12	09-15-99	100.700	100.000	281.81	AAA	AAA	
6,565	FHLMC GROUP C00690	6 12-01	12-01-28	08-16-99	94.300	100.000	6,565.07	AAA	AAA	
5,875	FHLMC GROUP C00690	6 12-01	12-01-28	09-15-99	94.300	100.000	5,874.96	AAA	AAA	
377,173	FHLMC GROUP C00785	6.5 06-	06-01-29	08-12-99	97.900	96.781	365,032.56	AAA	AAA	GOLDMAN SACHS &
357,418	FHLMC GROUP C00785	6.5 06-	06-01-29	08-12-99	97.900	96.781	345,913.56	AAA	AAA	GOLDMAN SACHS &

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
367,954	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	356,110.29	AAA	AAA	GOLDMAN SACHS &
378,830	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	366,636.49	AAA	AAA	GOLDMAN SACHS &
384,928	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	372,537.78	AAA	AAA	GOLDMAN SACHS &
372,972	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	360,967.35	AAA	AAA	GOLDMAN SACHS &
348,182	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	336,974.92	AAA	AAA	GOLDMAN SACHS &
376,008	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	363,905.47	AAA	AAA	GOLDMAN SACHS &
386,078	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	373,651.38	AAA	AAA	GOLDMAN SACHS &
347,349	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	336,168.62	AAA	AAA	GOLDMAN SACHS &
345,373	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	334,256.43	AAA	AAA	GOLDMAN SACHS &
358,028	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	346,504.07	AAA	AAA	GOLDMAN SACHS &
383,924	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	371,566.75	AAA	AAA	GOLDMAN SACHS &
369,694	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	357,794.18	AAA	AAA	GOLDMAN SACHS &
350,070	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	338,802.33	AAA	AAA	GOLDMAN SACHS &
364,246	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	352,521.93	AAA	AAA	GOLDMAN SACHS &
359,632	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	348,055.98	AAA	AAA	GOLDMAN SACHS &
372,634	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	360,639.82	AAA	AAA	GOLDMAN SACHS &
365,686	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	353,915.85	AAA	AAA	GOLDMAN SACHS &
374,205	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	362,159.94	AAA	AAA	GOLDMAN SACHS &
355,093	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	343,663.24	AAA	AAA	GOLDMAN SACHS &
367,533	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	355,702.81	AAA	AAA	GOLDMAN SACHS &
381,462	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	369,183.50	AAA	AAA	GOLDMAN SACHS &
361,743	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	350,099.18	AAA	AAA	GOLDMAN SACHS &

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
385,098	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	372,702.51	AAA	AAA	GOLDMAN SACHS &
382,713	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	370,394.39	AAA	AAA	GOLDMAN SACHS &
371,365	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	359,411.59	AAA	AAA	GOLDMAN SACHS &
353,359	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	341,985.14	AAA	AAA	GOLDMAN SACHS &
383,740	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	371,388.54	AAA	AAA	GOLDMAN SACHS &
355,752	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	344,300.96	AAA	AAA	GOLDMAN SACHS &
352,647	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	341,296.37	AAA	AAA	GOLDMAN SACHS &
379,935	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	367,705.77	AAA	AAA	GOLDMAN SACHS &
381,246	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	368,974.46	AAA	AAA	GOLDMAN SACHS &
369,303	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	357,415.59	AAA	AAA	GOLDMAN SACHS &
350,840	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	339,546.98	AAA	AAA	GOLDMAN SACHS &
360,198	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	348,604.11	AAA	AAA	GOLDMAN SACHS &
371,002	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	359,059.98	AAA	AAA	GOLDMAN SACHS &
363,758	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	352,049.90	AAA	AAA	GOLDMAN SACHS &
380,168	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	367,931.19	AAA	AAA	GOLDMAN SACHS &
382,514	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	370,201.73	AAA	AAA	GOLDMAN SACHS &
375,716	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	363,622.26	AAA	AAA	GOLDMAN SACHS &
366,139	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	354,354.16	AAA	AAA	GOLDMAN SACHS &
378,578	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	366,392.77	AAA	AAA	GOLDMAN SACHS &
377,444	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	365,294.58	AAA	AAA	GOLDMAN SACHS &
362,267	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	350,606.85	AAA	AAA	GOLDMAN SACHS &
374,518	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	362,463.39	AAA	AAA	GOLDMAN SACHS &

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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
17,211	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	09-15-99	97.900	100.000	17,210.86	AAA	AAA	
500,000	FHLMC GROUP C25783 6.5 05-	6.500	05-01-29	08-12-99	97.900	96.781	483,905.83	AAA	AAA	GOLDMAN SACHS &
343,347	FHLMC GROUP C27208 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	332,295.99	AAA	AAA	GOLDMAN SACHS &
314,807	FHLMC GROUP C27208 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	304,674.52	AAA	AAA	GOLDMAN SACHS &
287,927	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	278,659.48	AAA	AAA	GOLDMAN SACHS &
258,513	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	250,191.83	AAA	AAA	GOLDMAN SACHS &
251,637	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	243,537.25	AAA	AAA	GOLDMAN SACHS &
223,959	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	216,750.35	AAA	AAA	GOLDMAN SACHS &
231,288	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	223,843.18	AAA	AAA	GOLDMAN SACHS &
265,985	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	257,423.36	AAA	AAA	GOLDMAN SACHS &
255,006	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	246,797.60	AAA	AAA	GOLDMAN SACHS &
274,144	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	265,320.45	AAA	AAA	GOLDMAN SACHS &
248,398	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	240,403.07	AAA	AAA	GOLDMAN SACHS &
228,765	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	221,401.53	AAA	AAA	GOLDMAN SACHS &
233,895	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	226,366.70	AAA	AAA	GOLDMAN SACHS &
226,324	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	219,038.85	AAA	AAA	GOLDMAN SACHS &
520,052	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	503,312.69	AAA	AAA	GOLDMAN SACHS &
278,517	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	269,552.64	AAA	AAA	GOLDMAN SACHS &
304,023	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	294,236.93	AAA	AAA	GOLDMAN SACHS &
298,361	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	288,757.42	AAA	AAA	GOLDMAN SACHS &
245,282	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	237,387.37	AAA	AAA	GOLDMAN SACHS &
242,280	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	234,481.46	AAA	AAA	GOLDMAN SACHS &

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SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
239,386	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	231,680.55	AAA	AAA	GOLDMAN SACHS &
283,105	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	273,992.89	AAA	AAA	GOLDMAN SACHS &
236,592	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	228,976.91	AAA	AAA	GOLDMAN SACHS &
262,169	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	253,730.54	AAA	AAA	GOLDMAN SACHS &
293,006	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	283,574.57	AAA	AAA	GOLDMAN SACHS &
269,973	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	261,282.81	AAA	AAA	GOLDMAN SACHS &
460,046	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	445,237.96	AAA	AAA	GOLDMAN SACHS &
10,620	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	09-15-99	98.000	100.000	10,620.04	AAA	AAA	
540,054	FHLMC GROUP C28233 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	522,670.77	AAA	AAA	GOLDMAN SACHS &
306,562	FHLMC GROUP C28233 6.5 06-	6.500	06-01-29	08-12-99	97.900	96.781	296,694.83	AAA	AAA	GOLDMAN SACHS &
334,355	FHLMC GROUP C28233 6.5 06-	6.500	06-01-29	08-12-99	98.000	96.781	323,592.94	AAA	AAA	GOLDMAN SACHS &
378,730	FHLMC GROUP C28289 6.5 07-	6.500	07-01-29	08-12-99	98.000	96.781	366,539.37	AAA	AAA	GOLDMAN SACHS &
1,878	FHLMC GROUP C28736 6.5 07-	6.500	07-01-29	09-15-99	97.900	100.000	1,878.38	AAA	AAA	
124	FHLMC GROUP C29019 6 07-01	6.000	07-01-29	08-16-99	94.300	100.000	123.61	AAA	AAA	
177	FHLMC GROUP C29019 6 07-01	6.000	07-01-29	09-15-99	94.300	100.000	176.70	AAA	AAA	
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	96.781	967,909.17	AAA	AAA	GOLDMAN SACHS &
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	96.781	967,909.17	AAA	AAA	GOLDMAN SACHS &
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	96.781	967,909.17	AAA	AAA	GOLDMAN SACHS &
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	96.781	967,909.17	AAA	AAA	GOLDMAN SACHS &
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	96.781	967,909.17	AAA	AAA	GOLDMAN SACHS &
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	96.781	967,909.17	AAA	AAA	GOLDMAN SACHS &
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97.900	96.781	967,909.17	AAA	AAA	GOLDMAN SACHS &

SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97,900	96,781	967,909.17	AAA	AAA	GOLDMAN SACHS &
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97,900	96,781	967,909.17	AAA	AAA	GOLDMAN SACHS &
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97,900	96,781	967,909.17	AAA	AAA	GOLDMAN SACHS &
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97,900	96,781	967,909.17	AAA	AAA	GOLDMAN SACHS &
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97,900	96,781	967,909.17	AAA	AAA	GOLDMAN SACHS &
902,851	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97,900	96,781	873,790.52	AAA	AAA	GOLDMAN SACHS &
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97,900	96,781	967,909.17	AAA	AAA	GOLDMAN SACHS &
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97,900	96,781	967,909.17	AAA	AAA	GOLDMAN SACHS &
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97,900	96,781	967,909.17	AAA	AAA	GOLDMAN SACHS &
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97,900	96,781	967,909.17	AAA	AAA	GOLDMAN SACHS &
1,000,100	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97,900	96,781	967,909.17	AAA	AAA	GOLDMAN SACHS &
45,053	FHLMC GROUP C29103 6.5 07-	6.500	07-01-29	08-12-99	97,900	96,781	43,603.32	AAA	AAA	GOLDMAN SACHS &
97,249	FHLMC GROUP C29179 6.5 07-	6.500	07-01-29	08-12-99	97,900	96,781	94,118.58	AAA	AAA	GOLDMAN SACHS &
1,000,100	FHLMC GROUP C29179 6.5 07-	6.500	07-01-29	08-12-99	97,900	96,781	967,909.01	AAA	AAA	GOLDMAN SACHS &
30,837	FHLMC GROUP C29179 6.5 07-	6.500	07-01-29	08-12-99	97,900	96,781	29,844.67	AAA	AAA	GOLDMAN SACHS &
1,000,100	FHLMC GROUP C29179 6.5 07-	6.500	07-01-29	08-12-99	97,900	96,781	967,909.01	AAA	AAA	GOLDMAN SACHS &
91,933	FHLMC GROUP C29179 6.5 07-	6.500	07-01-29	08-12-99	97,900	96,781	88,974.12	AAA	AAA	GOLDMAN SACHS &
2,927	FHLMC GROUP C29179 6.5 07-	6.500	07-01-29	09-15-99	97,900	100,000	2,927.34	AAA	AAA	
225	FHLMC GROUP E00729 7 07-01	7,000	07-01-14	08-16-99	100,700	100,000	225.27	AAA	AAA	
673	FHLMC GROUP E00729 7 07-01	7,000	07-01-14	09-15-99	100,700	100,000	673.32	AAA	AAA	
5,411	FHLMC GROUP E47973 6.5 06-	6,500	06-01-08	08-16-99	99,900	100,000	5,411.03	AAA	AAA	
5,103	FHLMC GROUP E47973 6.5 06-	6,500	06-01-08	09-15-99	99,900	100,000	5,103.11	AAA	AAA	
7,120	FHLMC GROUP E48446 6.5 06-	6,500	06-01-08	08-16-99	99,900	100,000	7,119.71	AAA	AAA	

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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
6,615	FHLMC GROUP E48446 6.5 06-	6.500	06-01-08	09-15-99	99.900	100.000	6,615.31	AAA	AAA	
1,027	FHLMC GROUP E49015 6.5 06-	6.500	06-01-08	08-16-99	99.900	100.000	1,026.56	AAA	AAA	
2,169	FHLMC GROUP E49015 6.5 06-	6.500	06-01-08	09-15-99	99.900	100.000	2,169.36	AAA	AAA	
1,173	FHLMC GROUP E49220 6.5 07-	6.500	07-01-08	08-16-99	99.900	100.000	1,172.96	AAA	AAA	
1,109	FHLMC GROUP E49220 6.5 07-	6.500	07-01-08	09-15-99	99.900	100.000	1,108.92	AAA	AAA	
2,116	FHLMC GROUP E49418 6.5 07-	6.500	07-01-08	08-16-99	99.900	100.000	2,116.18	AAA	AAA	
2,008	FHLMC GROUP E49418 6.5 07-	6.500	07-01-08	09-15-99	99.900	100.000	2,007.61	AAA	AAA	
12,485	FHLMC GROUP E52769 6.5 09-	6.500	09-01-08	08-16-99	99.900	100.000	12,484.61	AAA	AAA	
11,792	FHLMC GROUP E52769 6.5 09-	6.500	09-01-08	09-15-99	99.900	100.000	11,791.89	AAA	AAA	
3,970	FHLMC GROUP E54266 6.5 12-	6.500	12-01-08	08-16-99	99.900	100.000	3,970.29	AAA	AAA	
2,991	FHLMC GROUP E54266 6.5 12-	6.500	12-01-08	09-15-99	99.900	100.000	2,990.65	AAA	AAA	
6,799	FHLMC GROUP E55348 6.5 12-	6.500	12-01-08	08-16-99	99.900	100.000	6,799.17	AAA	AAA	
6,559	FHLMC GROUP E55348 6.5 12-	6.500	12-01-08	09-15-99	99.900	100.000	6,558.75	AAA	AAA	
684,883	FHLMC MULTICLASS SER 198	6.250	08-17-12	09-23-99	100.000	100.000	684,883.05	AAA	AAA	
139,171	FHLMC MULTICLASS SER E0-	6.500	03-01-09	08-16-99	92.000	100.000	139,171.17	AAA	AAA	
105,169	FHLMC MULTICLASS SER E0-	6.500	03-01-09	09-15-99	92.000	100.000	105,168.76	AAA	AAA	
472,283	FHLMC POOL #C26474 6.5 05-	6.500	05-01-29	08-12-99	97.900	96.781	457,081.15	AAA	AAA	GOLDMAN SACHS &
12,300,000	FHLMC TBA GOLD POOL #999	7.000	08-01-29	08-11-99	99.000	96.078	11,817,609.38	AAA	AAA	SALOMON BROS INC
7,590	FNMA 7.35 DUE 12-25-2009 B	7.350	12-25-09	09-27-99	100.500	100.000	7,590.21	AAA	AAA	
28,470	FNMA POOL #050965 6.5 DUE	6.500	01-01-24	08-25-99	97.600	100.000	28,469.60	AAA	AAA	
28,836	FNMA POOL #050965 6.5 DUE	6.500	01-01-24	09-27-99	97.600	100.000	28,836.13	AAA	AAA	
1,958	FNMA POOL #125453 7.5 DUE	7.500	10-01-11	08-25-99	102.300	100.000	1,958.30	AAA	AAA	

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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,203	FNMA POOL #125453 7.5 DUE	7.500	10-01-11	09-27-99	102.300	100.000	3,202.75	AAA	AAA	
4,683	FNMA POOL #213812 6.5 GTD	6.500	10-01-23	08-25-99	97.600	100.000	4,682.62	AAA	AAA	
6,367	FNMA POOL #213812 6.5 GTD	6.500	10-01-23	09-27-99	97.600	100.000	6,367.27	AAA	AAA	
10,633	FNMA POOL #232344 6.5 DUE	6.500	09-01-23	08-25-99	97.600	100.000	10,632.92	AAA	AAA	
204	FNMA POOL #232344 6.5 DUE	6.500	09-01-23	09-27-99	97.600	100.000	203.98	AAA	AAA	
2,623	FNMA POOL #237594 6.5 DUE	6.500	04-01-24	08-25-99	97.600	100.000	2,623.49	AAA	AAA	
1,185	FNMA POOL #237594 6.5 DUE	6.500	04-01-24	09-27-99	97.600	100.000	1,185.46	AAA	AAA	
221,120	FNMA POOL #250621 8.5 DUE	8.500	05-01-26	08-06-99	104.700	103.469	228,789.69	AAA	AAA	MERRILL LYNCH PI
10,874	FNMA POOL #250621 8.5 DUE	8.500	05-01-26	08-25-99	104.700	100.000	10,874.02	AAA	AAA	
269,397	FNMA POOL #250710 8.5 DUE	8.500	10-01-26	08-06-99	104.700	103.469	278,741.92	AAA	AAA	MERRILL LYNCH PI
9,735	FNMA POOL #250710 8.5 DUE	8.500	10-01-26	08-25-99	104.700	100.000	9,734.94	AAA	AAA	
34,715	FNMA POOL #251517 8.5 DUE	8.500	11-01-27	08-06-99	104.700	103.469	35,919.16	AAA	AAA	MERRILL LYNCH PI
41	FNMA POOL #251517 8.5 DUE	8.500	11-01-27	08-25-99	104.700	100.000	40.58	AAA	AAA	
328,220	FNMA POOL #251744 8.5 DUE	8.500	02-01-28	08-06-99	104.700	103.469	339,605.58	AAA	AAA	MERRILL LYNCH PI
247	FNMA POOL #251744 8.5 DUE	8.500	02-01-28	08-25-99	104.700	100.000	246.75	AAA	AAA	
893	FNMA POOL #252211 6 DUE 01	6.000	01-01-29	09-27-99	93.300	100.000	893.28	AAA	AAA	
370	FNMA POOL #279482 6.5 GTD	6.500	04-01-24	08-25-99	97.600	100.000	370.21	AAA	AAA	
1,345	FNMA POOL #279482 6.5 GTD	6.500	04-01-24	09-27-99	97.600	100.000	1,345.13	AAA	AAA	
861	FNMA POOL #287523 6.5 GTD	6.500	06-01-24	08-25-99	97.600	100.000	861.29	AAA	AAA	
768	FNMA POOL #287523 6.5 GTD	6.500	06-01-24	09-27-99	97.600	100.000	767.73	AAA	AAA	
32,245	FNMA POOL #313007 7.5 DUE	7.500	07-01-11	08-25-99	102.300	100.000	32,244.98	AAA	AAA	
27,609	FNMA POOL #313007 7.5 DUE	7.500	07-01-11	09-27-99	102.300	100.000	27,608.50	AAA	AAA	

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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
25,008	FNMA POOL #313181 8.5 DUE	8.500	10-01-26	08-06-99	104.700	103.469	25,875.87	AAA	AAA	MERRILL LYNCH PI
677	FNMA POOL #313181 8.5 DUE	8.500	10-01-26	08-25-99	104.700	100.000	677.28	AAA	AAA	
28,623	FNMA POOL #313249 8.5 GTD	8.500	10-01-26	08-06-99	104.700	103.469	29,615.34	AAA	AAA	MERRILL LYNCH PI
1,002	FNMA POOL #313249 8.5 GTD	8.500	10-01-26	08-25-99	104.700	100.000	1,002.05	AAA	AAA	
4,619,224	FNMA POOL #313281 8.5 DUE	8.500	12-01-26	08-06-99	104.700	103.469	4,779,453.71	AAA	AAA	MERRILL LYNCH PI
173,135	FNMA POOL #313281 8.5 DUE	8.500	12-01-26	08-25-99	104.700	100.000	173,135.11	AAA	AAA	
24,364	FNMA POOL #313417 8.5 DUE	8.500	12-01-26	08-06-99	104.700	103.469	25,209.61	AAA	AAA	MERRILL LYNCH PI
831	FNMA POOL #313417 8.5 DUE	8.500	12-01-26	08-25-99	104.700	100.000	830.67	AAA	AAA	
325,928	FNMA POOL #323245 8.5 DUE	8.500	04-01-28	08-06-99	104.700	103.469	337,233.80	AAA	AAA	MERRILL LYNCH PI
16,182	FNMA POOL #323245 8.5 DUE	8.500	04-01-28	08-25-99	104.700	100.000	16,182.23	AAA	AAA	
217,052	FNMA POOL #345690 8.5 DUE	8.500	06-01-26	08-06-99	104.700	103.469	224,580.70	AAA	AAA	MERRILL LYNCH PI
44,151	FNMA POOL #345690 8.5 DUE	8.500	06-01-26	08-25-99	104.700	100.000	44,151.00	AAA	AAA	
272	FNMA POOL #352435 7.5 DUE	7.500	08-01-11	08-25-99	102.300	100.000	271.83	AAA	AAA	
268	FNMA POOL #352435 7.5 DUE	7.500	08-01-11	09-27-99	102.300	100.000	267.50	AAA	AAA	
941	FNMA POOL #353830 7.5 DUE	7.500	01-01-12	08-25-99	102.300	100.000	940.89	AAA	AAA	
887	FNMA POOL #353830 7.5 DUE	7.500	01-01-12	09-27-99	102.300	100.000	887.26	AAA	AAA	
960	FNMA POOL #355624 7.5 DUE	7.500	09-01-11	08-25-99	102.300	100.000	959.86	AAA	AAA	
2,121	FNMA POOL #355624 7.5 DUE	7.500	09-01-11	09-27-99	102.300	100.000	2,120.60	AAA	AAA	
1,013	FNMA POOL #356092 7.5 DUE	7.500	09-01-11	08-25-99	102.300	100.000	1,013.04	AAA	AAA	
2,406	FNMA POOL #356092 7.5 DUE	7.500	09-01-11	09-27-99	102.300	100.000	2,405.68	AAA	AAA	
899	FNMA POOL #356204 7.5 DUE	7.500	11-01-11	08-25-99	102.300	100.000	898.70	AAA	AAA	
3,230	FNMA POOL #356204 7.5 DUE	7.500	11-01-11	09-27-99	102.300	100.000	3,230.39	AAA	AAA	

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
21,684	FNMA POOL #356363 7.5 DUE	7.500	11-01-11	08-25-99	102.300	100.000	21,684.29	AAA	AAA	
22,312	FNMA POOL #356363 7.5 DUE	7.500	11-01-11	09-27-99	102.300	100.000	22,312.31	AAA	AAA	
124,662	FNMA POOL #366204 8.5 DUE	8.500	11-01-26	08-06-99	104.700	103.469	128,986.14	AAA	AAA	MERRILL LYNCH PI
427	FNMA POOL #366204 8.5 DUE	8.500	11-01-26	08-25-99	104.700	100.000	426.53	AAA	AAA	
0	FNMA POOL #366204 8.5 DUE	8.500	11-01-26	08-30-99	100.000	100.000	0.01	AAA	AAA	
7,419	FNMA POOL #370574 7.5 DUE	7.500	06-01-12	08-25-99	102.300	100.000	7,418.57	AAA	AAA	
14,433	FNMA POOL #370574 7.5 DUE	7.500	06-01-12	09-27-99	102.300	100.000	14,433.18	AAA	AAA	
715,711	FNMA POOL #372506 8 DUE 02	8.000	02-01-27	09-20-99	100.300	102.172	731,255.46	AAA	AAA	MERRILL LYNCH PI
387	FNMA POOL #379860 7.5 DUE	7.500	08-01-12	08-25-99	102.300	100.000	387.12	AAA	AAA	
390	FNMA POOL #379860 7.5 DUE	7.500	08-01-12	09-27-99	102.300	100.000	389.69	AAA	AAA	
58,297	FNMA POOL #390313 8 DUE 06	8.000	06-01-27	09-20-99	100.300	102.172	59,562.77	AAA	AAA	MERRILL LYNCH PI
26,731	FNMA POOL #394554 8.5 DUE	8.500	07-01-27	08-06-99	104.700	103.469	27,658.66	AAA	AAA	MERRILL LYNCH PI
25	FNMA POOL #394554 8.5 DUE	8.500	07-01-27	08-25-99	104.700	100.000	25.48	AAA	AAA	
145,055	FNMA POOL #400144 8 DUE 10	8.000	10-01-27	09-20-99	100.300	102.172	148,205.65	AAA	AAA	MERRILL LYNCH PI
323,807	FNMA POOL #408199 8 DUE 12	8.000	12-01-27	09-20-99	100.300	102.172	330,840.11	AAA	AAA	MERRILL LYNCH PI
2,633	FNMA POOL #427810 6.5 DUE	6.500	03-01-24	08-25-99	97.600	100.000	2,633.14	AAA	AAA	
11,666	FNMA POOL #427810 6.5 DUE	6.500	03-01-24	09-27-99	97.600	100.000	11,665.75	AAA	AAA	
4,667	FNMA POOL #430961 5.5 DUE	5.500	02-01-14	08-25-99	96.600	100.000	4,667.12	AAA	AAA	
4,888	FNMA POOL #430961 5.5 DUE	5.500	02-01-14	09-27-99	96.600	100.000	4,888.17	AAA	AAA	
18,306	FNMA POOL #433245 8.5 DUE	8.500	07-01-28	08-06-99	104.700	103.469	18,941.06	AAA	AAA	MERRILL LYNCH PI
1,603	FNMA POOL #433245 8.5 DUE	8.500	07-01-28	08-25-99	104.700	100.000	1,602.82	AAA	AAA	
821,544	FNMA POOL #433667 6 DUE 10	6.000	10-01-28	09-13-99	90.500	92.562	760,441.82	AAA	AAA	GOLDMAN SACHS &

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
113,588	FNMA POOL #439155 8.5 DUE	8.500	12-01-27	08-06-99	104.700	103.469	117,527.89	AAA	AAA	MERRILL LYNCH PI
6,255	FNMA POOL #439155 8.5 DUE	8.500	12-01-27	08-25-99	104.700	100.000	6,254.61	AAA	AAA	
2,271	FNMA POOL #440740 6 DUE 12	6.000	12-01-28	09-27-99	93.300	100.000	2,271.38	AAA	AAA	
351	FNMA POOL #440744 6 DUE 12	6.000	12-01-28	09-27-99	93.300	100.000	351.06	AAA	AAA	
841,079	FNMA POOL #443199 6 DUE 10	6.000	10-01-28	09-13-99	90.500	92.563	778,523.89	AAA	AAA	GOLDMAN SACHS &
624,533	FNMA POOL #443199 6 DUE 10	6.000	10-01-28	09-13-99	90.500	92.562	578,083.08	AAA	AAA	GOLDMAN SACHS &
87	FNMA POOL #444119 6 DUE 12	6.000	12-01-28	09-27-99	93.300	100.000	87.26	AAA	AAA	
688	FNMA POOL #446125 6 DUE 12	6.000	12-01-28	09-27-99	93.300	100.000	687.54	AAA	AAA	
213	FNMA POOL #449182 6 DUE 12	6.000	12-01-28	09-27-99	93.300	100.000	213.49	AAA	AAA	
55	FNMA POOL #450880 6 DUE 12	6.000	12-01-28	09-27-99	93.300	100.000	54.52	AAA	AAA	
631	FNMA POOL #452192 6 DUE 12	6.000	12-01-28	09-27-99	93.300	100.000	630.99	AAA	AAA	
3,529	FNMA POOL #453124 6 DUE 12	6.000	12-01-13	08-25-99	98.600	100.000	3,528.95	AAA	AAA	
2,085	FNMA POOL #453124 6 DUE 12	6.000	12-01-13	09-27-99	98.600	100.000	2,085.41	AAA	AAA	
1,013	FNMA POOL #453634 6 DUE 12	6.000	12-01-28	09-27-99	93.300	100.000	1,013.24	AAA	AAA	
81,256	FNMA POOL #453719 6 DUE 12	6.000	12-01-28	09-13-99	90.500	92.562	75,212.75	AAA	AAA	GOLDMAN SACHS &
393	FNMA POOL #453863 6 DUE 12	6.000	12-01-28	09-27-99	93.300	100.000	393.10	AAA	AAA	
231	FNMA POOL #453968 6 DUE 12	6.000	12-01-28	09-27-99	93.300	100.000	231.48	AAA	AAA	
15,248	FNMA POOL #455038 5.5 DUE	6.000	12-01-13	08-25-99	98.600	100.000	15,247.64	AAA	AAA	
2,051	FNMA POOL #455038 5.5 DUE	6.000	12-01-13	09-27-99	98.600	100.000	2,050.91	AAA	AAA	
5,539	FNMA POOL #455527 5.5 DUE	5.500	12-01-13	08-25-99	96.600	100.000	5,539.21	AAA	AAA	
4,716	FNMA POOL #455527 5.5 DUE	5.500	12-01-13	09-27-99	96.600	100.000	4,716.35	AAA	AAA	
302	FNMA POOL #455619 6 DUE 12	6.000	12-01-28	09-27-99	93.300	100.000	301.93	AAA	AAA	

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,011	FNMA POOL #456133 6 DUE 12	6.000	12-01-28	09-27-99	93.300	100.000	1,010.96	AAA	AAA	
3,691	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	08-25-99	96.600	100.000	3,691.10	AAA	AAA	
3,644	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	09-27-99	96.600	100.000	3,643.93	AAA	AAA	
2,096	FNMA POOL #457167 6.5 DUE	6.500	06-01-29	08-25-99	96.800	100.000	2,096.45	AAA	AAA	
2,122	FNMA POOL #457167 6.5 DUE	6.500	06-01-29	09-27-99	96.800	100.000	2,122.00	AAA	AAA	
8,596	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	08-25-99	96.600	100.000	8,595.83	AAA	AAA	
8,270	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	09-27-99	96.600	100.000	8,269.93	AAA	AAA	
146	FNMA POOL #479547 6 DUE 08	6.000	08-01-29	09-27-99	94.100	100.000	146.49	AAA	AAA	
644,480	FNMA POOL #479723 5.5 DUE	5.500	01-01-14	06-17-99	96.600	94.938	-611,853.11	AAA	AAA	GOLDMAN SACHS &
54,126	FNMA POOL #479963 5.5 DUE	5.500	03-01-14	08-25-99	96.600	100.000	54,125.76	AAA	AAA	
3,652	FNMA POOL #479963 5.5 DUE	5.500	03-01-14	09-27-99	96.600	100.000	3,651.72	AAA	AAA	
125,393	FNMA POOL #481553 6 DUE 01	6.000	01-01-29	09-13-99	90.500	92.563	116,066.88	AAA	AAA	GOLDMAN SACHS &
3,995	FNMA POOL #482688 5.5 DUE	5.500	02-01-14	08-25-99	96.600	100.000	3,995.05	AAA	AAA	
3,951	FNMA POOL #482688 5.5 DUE	5.500	02-01-14	09-27-99	96.600	100.000	3,950.54	AAA	AAA	
17,370	FNMA POOL #484541 6.5 DUE	6.500	07-01-29	08-25-99	96.800	100.000	17,370.09	AAA	AAA	
24,739	FNMA POOL #484541 6.5 DUE	6.500	07-01-29	09-27-99	96.800	100.000	24,739.48	AAA	AAA	
90,642	FNMA POOL #485298 6 DUE 02	6.000	02-01-29	09-13-99	90.500	92.563	83,900.51	AAA	AAA	GOLDMAN SACHS &
52,682	FNMA POOL #485532 5.5 DUE	5.500	02-01-14	08-25-99	96.600	100.000	52,682.49	AAA	AAA	
3,720	FNMA POOL #485532 5.5 DUE	5.500	02-01-14	09-27-99	96.600	100.000	3,719.61	AAA	AAA	
9,635	FNMA POOL #485592 5.5 DUE	5.500	01-01-14	08-25-99	96.600	100.000	9,635.12	AAA	AAA	
10,067	FNMA POOL #485592 5.5 DUE	5.500	01-01-14	09-27-99	96.600	100.000	10,067.28	AAA	AAA	
3,671	FNMA POOL #486467 6 DUE 02	6.000	02-01-29	09-27-99	94.100	100.000	3,671.16	AAA	AAA	

LINCOLN CAPITAL

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
24,050	FNMA POOL #488689 8.5 DUE	8.500	08-01-27	08-06-99	104.700	103.469	24,884.12	AAA	AAA	MERRILL LYNCH PI
1,212	FNMA POOL #488689 8.5 DUE	8.500	08-01-27	08-25-99	104.700	100.000	1,211.87	AAA	AAA	
87,715	FNMA POOL #488707 6 DUE 03	6.000	03-01-29	09-13-99	90.500	92.563	81,190.96	AAA	AAA	GOLDMAN SACHS &
3,073	FNMA POOL #489132 6.5 DUE	6.500	07-01-29	08-25-99	96.800	100.000	3,072.88	AAA	AAA	
2,994,248	FNMA POOL #489132 6.5 DUE	6.500	07-01-29	08-31-99	96.800	94.656	2,834,243.27	AAA	AAA	MERRILL LYNCH PI
2,979	FNMA POOL #489132 6.5 DUE	6.500	07-01-29	09-27-99	96.800	100.000	2,978.70	AAA	AAA	
10,276	FNMA POOL #489146 6 DUE 07	6.000	07-01-29	09-27-99	94.100	100.000	10,276.29	AAA	AAA	
77,566	FNMA POOL #489825 6 DUE 06	6.000	06-01-29	09-13-99	91.400	92.562	71,796.66	AAA	AAA	GOLDMAN SACHS &
32	FNMA POOL #489825 6 DUE 06	6.000	06-01-29	09-27-99	91.400	100.000	32.33	AAA	AAA	
1,665	FNMA POOL #489995 6 DUE 07	6.000	07-01-29	09-27-99	94.100	100.000	1,665.34	AAA	AAA	
209	FNMA POOL #490109 6 DUE 03	6.000	03-01-29	09-27-99	94.100	100.000	208.95	AAA	AAA	
3,814	FNMA POOL #492656 5.5 DUE	5.500	06-01-14	08-25-99	96.600	100.000	3,814.02	AAA	AAA	
3,531	FNMA POOL #492656 5.5 DUE	5.500	06-01-14	09-27-99	96.600	100.000	3,530.96	AAA	AAA	
3,450	FNMA POOL #494652 6.5 DUE	6.500	05-01-29	08-25-99	96.800	100.000	3,450.26	AAA	AAA	
10,374	FNMA POOL #494652 6.5 DUE	6.500	05-01-29	09-27-99	96.800	100.000	10,374.23	AAA	AAA	
72,207	FNMA POOL #499296 6 DUE 08	6.000	08-01-29	08-12-99	94.000	93.344	67,400.72	AAA	AAA	GOLDMAN SACHS &
6,127	FNMA POOL #499572 6 DUE 06	6.000	06-01-14	08-25-99	96.900	100.000	6,127.15	AAA	AAA	
2,043	FNMA POOL #499572 6 DUE 06	6.000	06-01-14	09-27-99	96.900	100.000	2,042.59	AAA	AAA	
3,993	FNMA POOL #500485 6 DUE 06	6.000	06-01-14	08-25-99	98.600	100.000	3,993.21	AAA	AAA	
4,037	FNMA POOL #500485 6 DUE 06	6.000	06-01-14	09-27-99	98.600	100.000	4,037.35	AAA	AAA	
2,378	FNMA POOL #500497 6.5 DUE	6.500	06-01-29	08-25-99	96.800	100.000	2,377.75	AAA	AAA	
400,912	FNMA POOL #500497 6.5 DUE	6.500	06-01-29	08-31-99	96.800	94.656	379,488.60	AAA	AAA	MERRILL LYNCH PI

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
9,227	FNMA POOL #500497 6.5 DUE	6.500	06-01-29	09-27-99	96.800	100.000	9,227.34	AAA	AAA	
141,163	FNMA POOL #503227 6 DUE 08	6.000	08-01-29	08-12-99	94.000	93.344	131,766.84	AAA	AAA	GOLDMAN SACHS &
97	FNMA POOL #506482 6.5 DUE	6.500	07-01-29	08-25-99	96.800	100.000	97.44	AAA	AAA	
123	FNMA POOL #506482 6.5 DUE	6.500	07-01-29	09-27-99	96.800	100.000	123.05	AAA	AAA	
258	FNMA POOL #506611 6 DUE 07	6.000	07-01-14	08-25-99	96.900	100.000	257.90	AAA	AAA	
2,014	FNMA POOL #506611 6 DUE 07	6.000	07-01-14	09-27-99	96.900	100.000	2,014.23	AAA	AAA	
8,445	FNMA POOL #50946 6.5 GTD M	6.500	12-01-23	08-25-99	97.600	100.000	8,444.84	AAA	AAA	
8,381	FNMA POOL #50946 6.5 GTD M	6.500	12-01-23	09-27-99	97.600	100.000	8,381.45	AAA	AAA	
887,889	FNMA POOL #509544 6 DUE 08	6.000	08-01-29	08-12-99	94.000	93.344	828,788.89	AAA	AAA	GOLDMAN SACHS &
858,937	FNMA POOL #509544 6 DUE 08	6.000	08-01-29	08-12-99	94.000	93.344	801,764.01	AAA	AAA	GOLDMAN SACHS &
569	FNMA POOL #50991 6.5 GTD M	6.500	02-01-24	08-25-99	97.600	100.000	569.11	AAA	AAA	
575	FNMA POOL #50991 6.5 GTD M	6.500	02-01-24	09-27-99	97.600	100.000	575.40	AAA	AAA	
1,420,000	FNMA TBA POOL #9999999 5.5	5.500	08-01-14	08-17-99	93.700	94.074	1,335,853.91	AAA	AAA	SALOMON BROS INC
1,420,000	FNMA TBA POOL #9999999 5.5	5.500	09-01-14	09-16-99	94.000	94.262	1,338,516.41	AAA	AAA	SALOMON BROS INC
3,140,000	FNMA TBA POOL #9999999 6 D	6.000	07-01-29	07-12-99	94.200	94.262	2,959,817.97	AAA	AAA	LEHMAN BROTHERS
1,960,000	FNMA TBA POOL #9999999 6 D	6.000	08-01-29	07-23-99	93.300	93.344	-1,829,537.50	AAA	AAA	GOLDMAN SACHS &
3,775,000	FNMA TBA POOL #9999999 6 D	6.000	08-01-29	08-11-99	94.000	90.637	3,421,536.13	AAA	AAA	MERRILL LYNCH PI
11,060,000	FNMA TBA POOL #9999999 7 D	7.000	08-01-29	08-06-99	98.200	96.727	10,697,957.81	AAA	AAA	MERRILL LYNCH PI
11,060,000	FNMA TBA POOL #9999999 7 D	7.000	09-01-29	09-03-99	96.600	97.699	10,805,533.59	AAA	AAA	MERRILL LYNCH PI
6,185,000	FNMA TBA POOL #9999999 7 D	7.000	09-01-29	09-03-99	96.600	97.699	6,042,696.68	AAA	AAA	MERRILL LYNCH PI
3,105,000	FNMA TBA POOL #9999999 7 D	7.000	10-14-29	09-30-99	98.300	98.313	3,052,603.13	AAA	AAA	GOLDMAN SACHS &
16,000,000	FNMA TBA POOL #9999999 7.5	7.500	08-01-29	08-11-99	100.900	98.395	15,743,125.00	AAA	AAA	SALOMON BROS INC

SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
16,000,000	FNMA TBA POOL #9999999 7.5	7.500	09-01-29	09-03-99	98.100	99.820	15,971,250.00	AAA	AAA	SALOMON BROS INC
8,000,000	FNMA TBA POOL #9999999 8 D	8.000	08-01-29	08-11-99	102.500	100.594	8,047,500.00	AAA	AAA	GOLDMAN SACHS &
2,083	GNMA POOL #321958 SER 2023	7.000	04-15-23	08-16-99	99.600	100.000	2,082.50	AAA	AAA	
1,053	GNMA POOL #321958 SER 2023	7.000	04-15-23	09-15-99	99.600	100.000	1,053.28	AAA	AAA	
0	GNMA POOL #336481 SER 2023	7.000	07-15-23	08-05-99	100.000	100.000	0.01	AAA	AAA	
943	GNMA POOL #340365 SER 2023	7.000	07-15-23	08-16-99	99.600	100.000	942.66	AAA	AAA	
4,283	GNMA POOL #340365 SER 2023	7.000	07-15-23	09-15-99	99.600	100.000	4,282.85	AAA	AAA	
8,081	GNMA POOL #343185 SER 2023	7.000	03-15-23	08-16-99	99.600	100.000	8,080.52	AAA	AAA	
98	GNMA POOL #343185 SER 2023	7.000	03-15-23	09-15-99	99.600	100.000	98.46	AAA	AAA	
1,104	GNMA POOL #343610 SER 2023	7.000	05-15-23	08-16-99	99.600	100.000	1,104.21	AAA	AAA	
16,638	GNMA POOL #343610 SER 2023	7.000	05-15-23	09-15-99	99.600	100.000	16,638.15	AAA	AAA	
1,760	GNMA POOL #346388 SER 2023	7.000	01-15-23	08-16-99	99.600	100.000	1,759.79	AAA	AAA	
2,282	GNMA POOL #346388 SER 2023	7.000	01-15-23	09-15-99	99.600	100.000	2,281.97	AAA	AAA	
7,242	GNMA POOL #347471 SER 2023	7.000	06-15-23	08-16-99	99.600	100.000	7,241.80	AAA	AAA	
8,106	GNMA POOL #347471 SER 2023	7.000	06-15-23	09-15-99	99.600	100.000	8,106.37	AAA	AAA	
651	GNMA POOL #349772 SER 2023	7.000	05-15-23	08-16-99	99.600	100.000	650.58	AAA	AAA	
827	GNMA POOL #349772 SER 2023	7.000	05-15-23	09-15-99	99.600	100.000	826.73	AAA	AAA	
1,605	GNMA POOL #350948 SER 2023	7.000	08-15-23	08-16-99	99.600	100.000	1,604.61	AAA	AAA	
151	GNMA POOL #350948 SER 2023	7.000	08-15-23	09-15-99	99.600	100.000	151.40	AAA	AAA	
969	GNMA POOL #351548 SER 2023	7.000	10-15-23	08-16-99	99.600	100.000	969.28	AAA	AAA	
987	GNMA POOL #351548 SER 2023	7.000	10-15-23	09-15-99	99.600	100.000	986.69	AAA	AAA	
9,393	GNMA POOL #352191 SER 2023	7.000	05-15-23	08-16-99	99.600	100.000	9,392.67	AAA	AAA	

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
12,574	GNMA POOL #352191 SER 2023	7.000	05-15-23	09-15-99	99.600	100.000	12,573.77	AAA	AAA	
40	GNMA POOL #354284 SER 2023	6.500	05-15-23	08-16-99	96.400	100.000	39.59	AAA	AAA	
39	GNMA POOL #354284 SER 2023	6.500	05-15-23	09-15-99	96.400	100.000	39.45	AAA	AAA	
481	GNMA POOL #354293 SER 2023	7.000	05-15-23	08-16-99	99.600	100.000	480.84	AAA	AAA	
387	GNMA POOL #354293 SER 2023	7.000	05-15-23	09-15-99	99.600	100.000	386.66	AAA	AAA	
1,064	GNMA POOL #355501 SER 2023	7.000	08-15-23	08-16-99	99.600	100.000	1,064.25	AAA	AAA	
48,403	GNMA POOL #355501 SER 2023	7.000	08-15-23	09-15-99	99.600	100.000	48,403.45	AAA	AAA	
691	GNMA POOL #361658 SER 2023	7.000	08-15-23	08-16-99	99.600	100.000	690.75	AAA	AAA	
738	GNMA POOL #361658 SER 2023	7.000	08-15-23	09-15-99	99.600	100.000	738.00	AAA	AAA	
4,715	GNMA POOL #363074 7 DUE 08	7.000	08-15-23	08-16-99	99.600	100.000	4,715.04	AAA	AAA	
269	GNMA POOL #363074 7 DUE 08	7.000	08-15-23	09-15-99	99.600	100.000	268.98	AAA	AAA	
124	GNMA POOL #364122 SER 2023	7.000	08-15-23	08-16-99	99.600	100.000	123.74	AAA	AAA	
125	GNMA POOL #364122 SER 2023	7.000	08-15-23	09-15-99	99.600	100.000	125.38	AAA	AAA	
14,298	GNMA POOL #364592 SER 2023	7.000	08-15-23	08-16-99	99.600	100.000	14,298.32	AAA	AAA	
1,286	GNMA POOL #364592 SER 2023	7.000	08-15-23	09-15-99	99.600	100.000	1,285.52	AAA	AAA	
18,965	GNMA POOL #370911 SER 2023	7.000	11-15-23	08-16-99	99.600	100.000	18,965.10	AAA	AAA	
4,287	GNMA POOL #370911 SER 2023	7.000	11-15-23	09-15-99	99.600	100.000	4,286.71	AAA	AAA	
54,813	GNMA POOL #409592 SER 2029	6.500	02-15-29	08-16-99	99.500	100.000	54,813.16	AAA	AAA	
32,766	GNMA POOL #409592 SER 2029	6.500	02-15-29	09-15-99	99.500	100.000	32,766.38	AAA	AAA	
494,712	GNMA POOL #422020 SER 2026	8.000	06-15-26	08-06-99	103.200	101.688	503,060.62	AAA	AAA	MERRILL LYNCH PI
456	GNMA POOL #422020 SER 2026	8.000	06-15-26	08-16-99	103.200	100.000	456.16	AAA	AAA	
7,212	GNMA POOL #422949 SER 2026	8.000	06-15-26	08-06-99	103.200	101.688	7,333.66	AAA	AAA	MERRILL LYNCH PI

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SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
405	GNMA POOL #422949 SER 2026	8.000	06-15-26	08-16-99	103.200	100.000	404.71	AAA	AAA	
69,222	GNMA POOL #423836 SER 2026	8.000	08-15-26	08-06-99	103.200	101.688	70,390.03	AAA	AAA	MERRILL LYNCH PI
3,398	GNMA POOL #423836 SER 2026	8.000	08-15-26	09-01-99	103.200	100.000	3,397.67	AAA	AAA	
0	GNMA POOL #423836 SER 2026	8.000	08-15-26	09-03-99	1,700.000	100.000	0.01	AAA	AAA	
414,868	GNMA POOL #431042 8 DUE 07	8.000	07-15-26	08-06-99	103.200	101.687	421,868.47	AAA	AAA	MERRILL LYNCH PI
9,977	GNMA POOL #431042 8 DUE 07	8.000	07-15-26	08-16-99	103.200	100.000	9,977.02	AAA	AAA	
6,253	GNMA POOL #434142 SER 2028	7.000	12-15-28	08-16-99	95.000	100.000	6,253.26	AAA	AAA	
12,246	GNMA POOL #434142 SER 2028	7.000	12-15-28	09-15-99	95.000	100.000	12,245.91	AAA	AAA	
408,197	GNMA POOL #437300 8 DUE 07	8.000	07-15-26	08-06-99	103.200	101.687	415,085.08	AAA	AAA	MERRILL LYNCH PI
24,029	GNMA POOL #437300 8 DUE 07	8.000	07-15-26	08-16-99	103.200	100.000	24,029.46	AAA	AAA	
567,165	GNMA POOL #451999 SER 2027	8.000	11-15-27	08-06-99	103.200	101.688	576,735.88	AAA	AAA	MERRILL LYNCH PI
432	GNMA POOL #451999 SER 2027	8.000	11-15-27	08-16-99	103.200	100.000	431.83	AAA	AAA	
179	GNMA POOL #468677 SER 2028	7.000	01-15-28	08-16-99	98.200	100.000	178.50	AAA	AAA	
3,791	GNMA POOL #468677 SER 2028	7.000	01-15-28	09-15-99	98.200	100.000	3,790.79	AAA	AAA	
239	GNMA POOL #476853 SER 2028	7.000	06-15-28	08-16-99	98.200	100.000	238.54	AAA	AAA	
274	GNMA POOL #476853 SER 2028	7.000	06-15-28	09-15-99	98.200	100.000	274.47	AAA	AAA	
688	GNMA POOL #480137 SER 2028	7.000	09-15-28	08-16-99	98.200	100.000	687.51	AAA	AAA	
691	GNMA POOL #480137 SER 2028	7.000	09-15-28	09-15-99	98.200	100.000	690.50	AAA	AAA	
2,688	GNMA POOL #482699 SER 2028	7.000	08-15-28	08-16-99	98.200	100.000	2,687.76	AAA	AAA	
861	GNMA POOL #482699 SER 2028	7.000	08-15-28	09-15-99	98.200	100.000	860.73	AAA	AAA	
9,998	GNMA POOL #502195 SER 2029	7.000	05-15-29	08-16-99	98.200	100.000	9,997.64	AAA	AAA	
610	GNMA POOL #502195 SER 2029	7.000	05-15-29	09-15-99	98.200	100.000	609.85	AAA	AAA	

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
118,348	GNMA POOL #504335 SER 2029	7.000	05-15-29	08-06-99	98.200	96.836	114,603.70	AAA	AAA	MERRILL LYNCH PI
100	GNMA POOL #504335 SER 2029	7.000	05-15-29	08-16-99	98.200	100.000	100.28	AAA	AAA	
122,693	GNMA POOL #504381 SER 2029	7.000	05-15-29	08-06-99	98.200	96.836	118,811.37	AAA	AAA	MERRILL LYNCH PI
96	GNMA POOL #504381 SER 2029	7.000	05-15-29	08-16-99	98.200	100.000	96.29	AAA	AAA	
103	GNMA POOL #506569 SER 2029	7.000	05-15-29	08-16-99	98.200	100.000	103.28	AAA	AAA	
102	GNMA POOL #506569 SER 2029	7.000	05-15-29	09-15-99	98.200	100.000	102.10	AAA	AAA	
123	GNMA POOL #507151 SER 2029	7.000	04-15-29	08-16-99	98.200	100.000	123.10	AAA	AAA	
126	GNMA POOL #507151 SER 2029	7.000	04-15-29	09-15-99	98.200	100.000	126.43	AAA	AAA	
5,145,000	GNMA TBA POOL #9999999 SE	7.000	08-15-29	08-06-99	99,000	96.836	4,982,208.98	AAA	AAA	MERRILL LYNCH PI
1,955,000	GNMA TBA POOL #9999999 SE	8.000	09-01-29	08-31-99	101,400	101.109	1,976,688.28	AAA	AAA	MERRILL LYNCH PI
33,206	GNMA, POOL # 352106	6.500	08-15-23	08-16-99	96,400	100.000	33,205.94	AAA	AAA	
125,015	GNMA, POOL # 352106	6.500	08-15-23	09-15-99	96,400	100.000	125,014.75	AAA	AAA	
19,718	GNMA, POOL # 354696	6.500	12-15-23	08-16-99	96,400	100.000	19,717.72	AAA	AAA	
13,913	GNMA, POOL # 354696	6.500	12-15-23	09-15-99	96,400	100.000	13,913.01	AAA	AAA	
15,030	GNMA, POOL # 358219	7.000	07-15-23	08-16-99	99,600	100.000	15,029.68	AAA	AAA	
13,620	GNMA, POOL # 358219	7.000	07-15-23	09-15-99	99,600	100.000	13,619.56	AAA	AAA	
1,921	GNMA, POOL #349719 SERIE	7.000	07-15-23	08-16-99	99,600	100.000	1,920.63	AAA	AAA	
126	GNMA, POOL #349719 SERIE	7.000	07-15-23	09-15-99	99,600	100.000	125.97	AAA	AAA	
3,500,000	FORD CR AUTO OWNER TR 19	5.800	06-15-02	09-15-99	99,200	99.113	3,468,964.84	AAA	AAA	GOLDMAN SACHS &
33,216	GS MTG SECS CORP II CL 98-	6.310	04-13-31	08-13-99	100,400	100.000	33,216.35	NR	AAA	
3,988,147	GS MTG SECS CORP II CL 98-	6.310	04-13-31	08-25-99	100,400	97.551	3,890,468.53	NR	AAA	GOLDMAN SACHS &
0	GS MTG SECS CORP II CL 98-	6.310	04-13-31	09-03-99	166,600	100.000	0.03	NR	AAA	

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SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,240,000	MBNA MASTER CR CARD TR I	7.000	02-15-12	09-29-99	99.600	100.262	2,245,862.50	NR	AAA	GOLDMAN SACHS &
2,165,000	NEW COURT EQUIP TR SECS S	7.180	10-20-05	08-26-99	100.600	101.145	2,189,779.10	NR	AAA	FIRST BOSTON COR
12,050,000	WORLD FNCL NETWORK CR	6.700	02-15-04	09-16-99	100.500	100.375	12,095,187.50	AAA	AAA	FIRST BOSTON COR
3,495,000	CMO 1ST UN NATL BK-CHASE	6.650	04-15-09	09-14-99	97.000	96.520	3,373,357.62	NR	AAA	MORGAN STANLEY &
15,384	CMO CHASE MANHATTAN BK	7.130	07-15-07	09-17-99	99.900	100.000	15,384.31	AAA	NR	
1,205,000	CMO LB COML CONDUIT MT	6.210	10-15-08	09-14-99	93.700	93.500	1,126,675.00	AAA	AAA	LEHMAN BROTHERS
184,668.132							182,171,430.55			

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750,000	U.S.T. SEC STRIPPED INT PM	0.000	11-15-04	08-27-99	72.400	73.172	548,790.00	AAA	AAA	GOLDMAN SACHS &
500,000	U.S.T. SEC STRIPPED INT PM	0.000	11-15-04	08-30-99	72.400	72.850	364,250.00	AAA	AAA	GOLDMAN SACHS &
1,000,000	U.S.T. SEC STRIPPED INT PM	0.000	11-15-04	09-27-99	72.400	73.819	738,190.00	AAA	AAA	FIRST BOSTON COR
1,850,000	US TREAS BD STRIPPED PRIN	0.000	11-15-04	09-27-99	73.100	73.768	1,364,708.00	AAA	AAA	GOLDMAN SACHS &
1,010,000	US TREAS NTS DTD 05/17/199	5.250	05-15-04	07-23-99	98.100	98.141	991,220.31	NR	NR	MERRILL LYNCH PI
3,000,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	09-08-99	53.600	53.412	1,602,360.00	AAA	AAA	MERRILL LYNCH PI
760,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	09-28-99	53.700	54.033	410,650.80	AAA	AAA	J.P. MORGAN SECU
835,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	09-28-99	53.700	53.698	448,378.30	AAA	AAA	J.P. MORGAN SECU
1,010,000	CATERPILLAR FINL SVCS COR	6.880	08-01-04	08-17-99	99.600	99.894	1,008,929.40	A+	A2	SALOMON BROS INC
1,000,000	HSEHD FIN CORP 6.875 SR NT	6.880	03-01-07	09-30-99	99.400	97.121	971,210.00	A	A2	SALOMON BROS INC
2,000,000	POTOMAC ELEC PWR CO 6.25	6.250	10-15-07	08-27-99	100.400	97.965	1,959,300.00	A	A1	BEAR, STEARNS, S
2,000,000	W PENN PWR CO UNSECURED	5.660	09-23-02	09-30-99	100.000	97.006	1,940,120.00	NR	A2	SPEAR LEEDS AND

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
106,865	FHLMC GROUP #G00663 8.0 MT	8.000	01-01-27	08-16-99	101.800	100.000	106,865.25	AAA	AAA	
44,061	FHLMC GROUP #G00663 8.0 MT	8.000	01-01-27	09-15-99	101.800	100.000	44,061.00	AAA	AAA	
57,821	FHLMC GROUP E00637 5 02-01	5.000	02-01-14	08-16-99	94.300	100.000	57,820.68	AAA	AAA	
23,261	FHLMC GROUP E00637 5 02-01	5.000	02-01-14	09-15-99	94.300	100.000	23,261.13	AAA	AAA	
21,074	FNMA POOL #251412 8.5 DUE	8.500	10-01-27	08-25-99	104.400	100.000	21,074.06	AAA	AAA	
10,520	FNMA POOL #251412 8.5 DUE	8.500	10-01-27	09-27-99	104.400	100.000	10,519.80	AAA	AAA	
2,000,000	FNMA REMIC TR SER 1997-M5	6.740	08-25-07	09-29-99	105.400	98.219	1,964,375.00	AAA	AAA	DLJ CAPITAL MARK
7,244	FNMA REMIC TR SER 97-M9 CL	6.520	07-25-08	08-25-99	102.200	100.000	7,243.87	AAA	AAA	
7,291	FNMA REMIC TR SER 97-M9 CL	6.520	07-25-08	09-27-99	102.200	100.000	7,291.24	AAA	AAA	
2,104	GNMA POOL #400143 SER 2028	6.000	05-15-28	08-16-99	97.500	100.000	2,103.95	AAA	AAA	
2,285	GNMA POOL #400143 SER 2028	6.000	05-15-28	09-15-99	97.500	100.000	2,284.78	AAA	AAA	
89,873	GNMA POOL #412361 7.5 DUE	7.500	11-15-27	08-16-99	102.200	100.000	89,872.62	AAA	AAA	
3,503	GNMA POOL #412361 7.5 DUE	7.500	11-15-27	09-15-99	102.200	100.000	3,502.92	AAA	AAA	
3,913	GNMA POOL #465384 7 DUE 02	7.000	02-15-28	08-16-99	101.500	100.000	3,913.42	AAA	AAA	
3,989	GNMA POOL #465384 7 DUE 02	7.000	02-15-28	09-15-99	101.500	100.000	3,988.81	AAA	AAA	
24,537	GNMA, POOL # 430423	8.000	09-15-26	08-16-99	103.600	100.000	24,536.94	AAA	AAA	
24,186	GNMA, POOL # 430423	8.000	09-15-26	09-15-99	103.600	100.000	24,185.51	AAA	AAA	
43,161	GNMA, POOL # 439558	7.500	05-15-27	08-16-99	101.200	100.000	43,160.90	AAA	AAA	
41,323	GNMA, POOL # 439558	7.500	05-15-27	09-15-99	101.200	100.000	41,322.85	AAA	AAA	
37,050	GNMA, POOL # 469118	6.500	02-15-28	08-16-99	99.600	100.000	37,050.16	AAA	AAA	
5,158	GNMA, POOL # 469118	6.500	02-15-28	09-15-99	99.600	100.000	5,158.05	AAA	AAA	
2,500,000	1ST USA CR CARD MASTER TR	6.420	03-17-05	08-12-99	99.700	99.246	2,481,152.34	AAA	AAA	FIRST BOSTON COR

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SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
108,063	ACCESS FINL MTG LN TR SER	6.570	02-18-17	08-18-99	100.700	100.000	108,062.75	AAA	AAA	
90,153	ACCESS FINL MTG LN TR SER	6.570	02-18-17	09-20-99	100.700	100.000	90,153.31	AAA	AAA	
4,868	COMMERCIAL MTG ACCEP C	6.500	11-15-04	08-16-99	101.400	100.000	4,867.88	AAA	AAA	
4,900	COMMERCIAL MTG ACCEP C	6.500	11-15-04	09-15-99	101.400	100.000	4,899.61	AAA	AAA	
7,803	CR SUISSE 1ST BSTN MTG SEC	6.400	02-17-04	08-17-99	101.000	100.000	7,802.85	AAA	AAA	
7,897	CR SUISSE 1ST BSTN MTG SEC	6.400	02-17-04	09-17-99	101.000	100.000	7,897.19	AAA	AAA	
6,787	CR SUISSE 1ST BSTN MTG SEC	6.260	12-25-03	08-17-99	100.700	100.000	6,786.83	AAA	AAA	
6,840	CR SUISSE 1ST BSTN MTG SEC	6.260	12-25-03	09-17-99	100.700	100.000	6,840.16	AAA	AAA	
2,221,000	PNC STUD LN TR I SER 1997-	6.450	01-25-02	09-29-99	100.500	99.875	2,218,223.75	AAA	AAA	SALOMON BROS INC
2,000,000	SEARS CR A/C MASTER TR II	5.800	08-15-05	09-22-99	99.500	99.168	1,983,359.38	AAA	AAA	FIRST BOSTON COR
1,000,000	WORLD FNCL NETWORK CR	6.700	02-15-04	09-22-99	103.400	100.250	1,002,500.00	AAA	AAA	CHASE SECURITIES
8,312	NOMURA AST SECS CORP SER	6.280	03-15-30	08-17-99	100.900	100.000	8,312.06	AAA	AAA	
8,368	NOMURA AST SECS CORP SER	6.280	03-15-30	09-17-99	100.900	100.000	8,368.03	AAA	AAA	
26,249,209							22,810,925.89			

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MILLER ANDERSON

4,000,000	U.S. TREAS INFLATION INDEX	3.580	01-15-07	09-09-99	99.200	100.383	4,015,313.49	AAA	AAA	GOLDMAN SACHS &
2,000,000	U.S. TREAS INFLATION INDEX	3.580	01-15-07	09-09-99	99.200	100.392	2,007,838.13	AAA	AAA	GREENWICH CAPITA
1,940,000	U.S. TREAS INFLATION INDEX	3.580	01-15-07	09-21-99	99.200	100.417	1,948,099.25	AAA	AAA	J.P. MORGAN SECU
1,540,000	U.S. TREAS INFLATION INDEX	3.810	07-15-02	08-11-99	100.200	102.705	1,581,654.23	AAA	AAA	BARCLAYS DE ZOET
1,545,000	U.S. TREAS INFLATION INDEX	3.810	07-15-02	08-12-99	100.200	102.709	1,586,852.10	AAA	AAA	BARCLAYS DE ZOET

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SALE OF BONDS (continued)
 August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
450,000	U.S TREAS INFLATION INDEX	3.810	07-15-02	09-17-99	100.200	103.203	464,414.07	AAA	AAA	
2,590,000	U.S TREAS INFLATION INDEX	3.810	07-15-02	09-21-99	100.200	103.191	2,672,659.04	AAA	AAA	BARCLAYS DE ZOET
2,675,000	US TREAS 8.75 BD DUE 8-15-	8.750	08-15-20	08-03-99	134.700	126.641	3,387,636.72	AAA	AAA	
300,000	US TREAS 8.75 BD DUE 8-15-	8.750	08-15-20	08-05-99	134.700	127.500	382,500.00	AAA	AAA	GOLDMAN SACHS &
3,000,000	US TREAS BD STRIPPED PRIN	0.000	02-15-19	08-03-99	30.100	28.514	855,420.00	AAA	AAA	MERRILL LYNCH GO
1,250,000	US TREAS BD STRIPPED PRIN	0.000	08-15-20	08-05-99	29.500	26.369	329,612.50	AAA	AAA	SALOMON BROS INC
4,000,000	US TREAS BD STRIPPED PRIN	0.000	08-15-20	08-10-99	29.500	25.577	1,023,080.00	AAA	AAA	LEHMAN BROTHERS
7,000,000	US TREAS BD STRIPPED PRIN	0.000	08-15-20	08-13-99	29.500	25.817	1,807,190.00	AAA	AAA	SALOMON BROS INC
5,575,000	US TREAS BD STRIPPED PRIN	0.000	08-15-20	09-02-99	29.500	25.316	1,411,367.00	AAA	AAA	SALOMON BROS INC
2,170,000	US TREAS INFLATION INDEX	3.770	01-15-08	09-21-99	99.100	99.783	2,165,299.87	AAA	AAA	J.P. MORGAN SECU
486,948	MFO MAS FDS ADVISORY MT	0.000		09-14-99	10.304	996.000	4,850,000.00	AAA	AAA	
200,200	MFO MAS FDS ADVISORY MT	0.000		09-21-99	10.304	999.000	2,000,000.00	AAA	AAA	
199,601	MFO MAS FDS ADVISORY MT	0.000		09-22-99	10.304	1,002.000	2,000,000.00	AAA	AAA	
298,805	MFO MAS FDS ADVISORY MT	0.000		09-28-99	10.304	1,004.000	3,000,000.00	AAA	AAA	
350,000	HSEHD FIN CORP 5.875 DUE 0	5.880	02-01-09	08-05-99	90.900	89.616	313,656.00	A	A2	MERRILL LYNCH PI
425,000	LEHMAN BROS HLDGS INC 8.	8.800	03-01-15	09-10-99	111.400	105.587	448,744.75	A	A3	LEHMAN BROTHERS
170,000	PVTPL BT INST 8.09 BD DUE	8.090	12-01-26	09-17-99	98.600	95.425	162,222.50	A	BAA2	WARBURG DILLON R
700,000	PVTPL GOLDMAN SACHS GR	6.500	02-25-09	09-17-99	100.200	94.207	659,449.00	A+	A1	GOLDMAN SACHS &
305,000	PVTPL ROHM & HAAS CO DE	7.850	07-15-29	09-28-99	100.900	101.497	309,565.85	A-	A3	GOLDMAN SACHS &
165,000	PVTPL ROHM & HAAS CO DE	7.850	07-15-29	09-30-99	100.900	101.626	167,682.90	A-	A3	GOLDMAN SACHS &
3,206	PVTPL WORLD FINL PPTYS T	6.910	09-01-13	08-02-99	100.600	100.000	3,206.01	AA-	AA2	
3,224	PVTPL WORLD FINL PPTYS T	6.910	09-01-13	09-02-99	100.600	100.000	3,224.49	AA-	AA2	

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SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER	
								MOODY	S & P		
450,000	WA MUT INC NTS 7.5 DUE 08-	7.500	08-15-06	08-25-99	99.300	100.911	454,099.50	BBB+	A3	LEHMAN BROTHERS	
264	CONTINENTAL AIRLS PASS SE	6.550	08-02-20	08-03-99	97.300	100.000	263.64	NR	AA3		
16,110	CONTINENTAL AIRLS PASS T	6.650	03-15-19	09-21-99	101.400	100.000	16,109.95	AA+	AA3		
50,210	DR STRUCTURED FIN CORP 7.6	7.600	08-15-07	08-16-99	92.400	100.000	50,209.91	BB+	NR	SALOMON BROS INC	
1,465,000	MBNA MASTER CR CARD TR	7.000	02-15-12	09-23-99	99.600	100.520	1,472,611.13	NR	AAA		
79,650	PVTPL OIL PUR CO 7.1 SR SE	7.100	04-30-02	08-02-99	100.100	100.000	79,650.34	BBB-	BA2		
<hr/>								<hr/>			
45,403,218								41,629,632.37			

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5,000,000	US TREAS BDS 10.375 DUE	10.380	11-15-12	08-12-99	126.500	124.469	6,223,437.50	AAA	AAA	SALOMON BROS INC
2,000,000	ACE INA HLDG INC ACE INA H	8.300	08-15-06	09-29-99	99.700	101.087	2,021,740.00	A-	A2	MERRILL LYNCH PI
100,000	ASSD MATLS INC 9.25 DUE	9.250	03-01-08	08-03-99	101.400	98.000	98,000.00	B	B2	SALOMON BROS INC
1,000,000	CONSECO INC 6.4 NT DUE 02-	6.400	02-10-03	08-17-99	98.800	94.783	947,830.00	BBB+	BAA3	WARBURG DILLON R
1,000,000	CONSECO INC MEDIUM TER	6.800	06-15-05	08-17-99	98.200	93.022	930,220.00	BBB+	BAA3	WARBURG DILLON R
150,000	JOHNSTOWN AMER INDS INC	11.750	08-15-05	09-30-99	107.700	102.250	153,375.00	B	B2	CHASE SECURITIES
220,000	LEINER HLTH PRODS INC 9.62	9.630	07-01-07	08-16-99	105.200	88.000	193,600.00	B-	B3	MERRILL LYNCH PI
720,000	MCI COMMUNICATIONS COR	6.130	04-15-12	08-25-99	99.700	98.862	711,806.40	NR	A3	MERRILL LYNCH PI
100,000	PLAINES RES INC SER B 10.2	10.250	03-15-06	09-02-99	106.500	100.500	100,500.00	B-	B2	JEFFERIES & COMP
155,000	PURINA MLS INC SR SUB NT	9.000	03-15-10	08-23-99	102.900	32.000	49,600.00	D	CA	FIRST BOSTON COR
195,000	PURINA MLS INC SR SUB NT 9	9.000	03-15-10	08-23-99	102.900	32.000	62,400.00	D	CA	LEHMAN BROTHERS
245,000	PURINA MLS INC SR SUB NT 9	9.000	03-15-10	08-27-99	102.900	27.000	66,150.00	D	CA	LEHMAN BROTHERS

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SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
75,000	ROLLER BRG CO AMER INC S	9.630	06-15-07	09-28-99	101.300	91.500	68,625.00	B-	B3	FIRST BOSTON COR
40,000	SOVEREIGN SPECIALTY CHE	9.500	08-01-07	08-02-99	101.600	99.500	39,800.00	B-	B3	CHASE SECURITIES
60,000	SOVEREIGN SPECIALTY CHE	9.500	08-01-07	08-05-99	101.600	97.000	58,200.00	B-	B3	CHASE SECURITIES
21,227	FHLMC GROUP #55-5059 7.50	7.500	01-01-19	08-16-99	100.200	100.000	21,226.70	AAA	AAA	
47,244	FHLMC GROUP #55-5059 7.50	7.500	01-01-19	09-15-99	100.200	100.000	47,243.90	AAA	AAA	
1,028	FHLMC GROUP #C00548 7.0 MT	7.000	08-01-27	08-16-99	99.700	100.000	1,027.86	AAA	AAA	
536	FHLMC GROUP #C00548 7.0 MT	7.000	08-01-27	09-15-99	99.700	100.000	535.74	AAA	AAA	
10,806	FHLMC GROUP #C16754 6.5 10	6.500	10-01-28	08-16-99	100.400	100.000	10,806.19	AAA	AAA	
1,039	FHLMC GROUP #C16754 6.5 10	6.500	10-01-28	09-15-99	100.400	100.000	1,038.99	AAA	AAA	
822	FHLMC GROUP #D65510 6.5 MT	6.500	11-01-25	08-16-99	93.600	100.000	821.64	AAA	AAA	
798	FHLMC GROUP #D65510 6.5 MT	6.500	11-01-25	09-15-99	93.600	100.000	797.53	AAA	AAA	
70,499	FHLMC GROUP #D73249 7.5 MT	7.500	07-01-26	08-16-99	98.700	100.000	70,499.01	AAA	AAA	
25,046	FHLMC GROUP #D73249 7.5 MT	7.500	07-01-26	09-15-99	98.700	100.000	25,045.98	AAA	AAA	
435	FHLMC GROUP #D82017 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	434.96	AAA	AAA	
14,756	FHLMC GROUP #D82017 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	14,755.85	AAA	AAA	
1,643	FHLMC GROUP #D82108 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	1,643.17	AAA	AAA	
52,901	FHLMC GROUP #D82108 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	52,901.18	AAA	AAA	
458	FHLMC GROUP #D82123 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	458.44	AAA	AAA	
404	FHLMC GROUP #D82123 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	403.65	AAA	AAA	
8,277	FHLMC GROUP #D82125 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	8,276.62	AAA	AAA	
14,484	FHLMC GROUP #D82125 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	14,483.93	AAA	AAA	
366	FHLMC GROUP #D82138 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	365.85	AAA	AAA	

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SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
5,446	FHLMC GROUP #D82138 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	5,445.86	AAA	AAA	
70	FHLMC GROUP #D82180 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	70.42	AAA	AAA	
2,145	FHLMC GROUP #D82180 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	2,145.24	AAA	AAA	
9,755	FHLMC GROUP #D82289 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	9,754.56	AAA	AAA	
12,148	FHLMC GROUP #D82289 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	12,147.64	AAA	AAA	
238	FHLMC GROUP #D82303 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	238.01	AAA	AAA	
230	FHLMC GROUP #D82303 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	229.98	AAA	AAA	
252	FHLMC GROUP #D82311 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	252.34	AAA	AAA	
182	FHLMC GROUP #D82311 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	182.42	AAA	AAA	
809	FHLMC GROUP #D82354 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	809.19	AAA	AAA	
17,993	FHLMC GROUP #D82354 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	17,993.27	AAA	AAA	
1,899	FHLMC GROUP #D82394 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	1,898.83	AAA	AAA	
171	FHLMC GROUP #D82394 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	170.64	AAA	AAA	
12,503	FHLMC GROUP #D82397 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	12,503.14	AAA	AAA	
450	FHLMC GROUP #D82397 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	450.41	AAA	AAA	
324	FHLMC GROUP #D82405 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	323.80	AAA	AAA	
277	FHLMC GROUP #D82405 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	277.30	AAA	AAA	
244	FHLMC GROUP #D82423 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	244.46	AAA	AAA	
238	FHLMC GROUP #D82423 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	237.89	AAA	AAA	
1,297	FHLMC GROUP #D82448 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	1,297.41	AAA	AAA	
125	FHLMC GROUP #D82448 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	125.15	AAA	AAA	
14,056	FHLMC GROUP #D82474 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	14,055.68	AAA	AAA	

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SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
462	FHLMC GROUP #D82474 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	461.58	AAA	AAA	
4,237	FHLMC GROUP #D82519 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	4,236.76	AAA	AAA	
2,530	FHLMC GROUP #D82519 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	2,530.34	AAA	AAA	
92	FHLMC GROUP #D82610 7.0 MT	7.000	09-01-27	08-16-99	99.700	100.000	92.31	AAA	AAA	
99	FHLMC GROUP #D82610 7.0 MT	7.000	09-01-27	09-15-99	99.700	100.000	99.37	AAA	AAA	
15,423	FHLMC GROUP #D82741 7.0 MT	7.000	10-01-27	08-16-99	99.700	100.000	15,423.21	AAA	AAA	
249	FHLMC GROUP #D82741 7.0 MT	7.000	10-01-27	09-15-99	99.700	100.000	249.02	AAA	AAA	
153	FHLMC GROUP #D82776 7.0 MT	7.000	10-01-27	08-16-99	99.700	100.000	152.77	AAA	AAA	
149	FHLMC GROUP #D82776 7.0 MT	7.000	10-01-27	09-15-99	99.700	100.000	148.54	AAA	AAA	
7,723	FHLMC GROUP #D82777 7.0 MT	7.000	10-01-27	08-16-99	99.700	100.000	7,722.82	AAA	AAA	
220	FHLMC GROUP #D82777 7.0 MT	7.000	10-01-27	09-15-99	99.700	100.000	219.91	AAA	AAA	
37	FHLMC GROUP #D82802 7.0 MT	7.000	10-01-27	08-16-99	99.700	100.000	37.24	AAA	AAA	
37	FHLMC GROUP #D82802 7.0 MT	7.000	10-01-27	09-15-99	99.700	100.000	36.88	AAA	AAA	
124	FHLMC GROUP #D82856 7.0 MT	7.000	10-01-27	08-16-99	99.700	100.000	124.38	AAA	AAA	
84	FHLMC GROUP #D82856 7.0 MT	7.000	10-01-27	09-15-99	99.700	100.000	84.13	AAA	AAA	
115	FHLMC GROUP #D82859 7.0 MT	7.000	10-01-27	08-16-99	99.700	100.000	115.22	AAA	AAA	
94	FHLMC GROUP #D82859 7.0 MT	7.000	10-01-27	09-15-99	99.700	100.000	94.18	AAA	AAA	
649	FHLMC GROUP #D83010 7.0 MT	7.000	10-01-27	08-16-99	99.700	100.000	648.71	AAA	AAA	
599	FHLMC GROUP #D83010 7.0 MT	7.000	10-01-27	09-15-99	99.700	100.000	598.71	AAA	AAA	
809	FHLMC GROUP #D88761 6.5 MT	6.500	04-01-28	08-16-99	100.400	100.000	808.67	AAA	AAA	
105	FHLMC GROUP #D88761 6.5 MT	6.500	04-01-28	09-15-99	100.400	100.000	104.53	AAA	AAA	
3,184	FHLMC GROUP #E69720 5.5 04	5.500	04-01-13	08-16-99	98.700	100.000	3,184.40	AAA	AAA	

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SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,869	FHLMC GROUP #E69720 5.5 04	5.500	04-01-13	09-15-99	98.700	100.000	2,868.75	AAA	AAA	
403	FHLMC GROUP #G00748 7.0 MT	7.000	08-01-27	08-16-99	99.700	100.000	402.60	AAA	AAA	
270	FHLMC GROUP #G00748 7.0 MT	7.000	08-01-27	09-15-99	99.700	100.000	270.10	AAA	AAA	
1,078	FHLMC GROUP E76551 6.5 04-	6.500	04-01-14	08-16-99	101.100	100.000	1,078.45	AAA	AAA	
13,759	FHLMC GROUP E76551 6.5 04-	6.500	04-01-14	09-15-99	101.100	100.000	13,759.35	AAA	AAA	
2,031	FHLMC GROUP E76575 6.5 04-	6.500	04-01-14	08-16-99	101.100	100.000	2,030.91	AAA	AAA	
582,164	FHLMC GROUP E76575 6.5 04-	6.500	04-01-14	08-26-99	101.100	98.352	572,567.55	AAA	AAA	FIRST BOSTON COR
1,912	FHLMC GROUP E76575 6.5 04-	6.500	04-01-14	09-15-99	101.100	100.000	1,911.87	AAA	AAA	
609	FHLMC GROUP E76650 6.5 05-	6.500	05-01-14	08-16-99	101.100	100.000	608.91	AAA	AAA	
2,554	FHLMC GROUP E76650 6.5 05-	6.500	05-01-14	09-15-99	101.100	100.000	2,553.96	AAA	AAA	
2,119	FHLMC GROUP E76657 6.5 05-	6.500	05-01-14	08-16-99	101.100	100.000	2,119.30	AAA	AAA	
2,002	FHLMC GROUP E76657 6.5 05-	6.500	05-01-14	09-15-99	101.100	100.000	2,001.60	AAA	AAA	
2,404	FHLMC GROUP E76754 6.5 05-	6.500	05-01-14	08-16-99	101.100	100.000	2,404.10	AAA	AAA	
2,378	FHLMC GROUP E76754 6.5 05-	6.500	05-01-14	09-15-99	101.100	100.000	2,377.63	AAA	AAA	
1,184	FHLMC GROUP E76758 6.5 05-	6.500	05-01-14	08-16-99	101.100	100.000	1,184.38	AAA	AAA	
1,640	FHLMC GROUP E76758 6.5 05-	6.500	05-01-14	09-15-99	101.100	100.000	1,640.22	AAA	AAA	
2,468	FHLMC GROUP E76975 6.5 05-	6.500	05-01-14	08-16-99	101.100	100.000	2,467.60	AAA	AAA	
1,770	FHLMC GROUP E76975 6.5 05-	6.500	05-01-14	09-15-99	101.100	100.000	1,770.40	AAA	AAA	
6,695	FHLMC GROUP E77020 6.5 05-	6.500	05-01-14	08-16-99	101.100	100.000	6,695.30	AAA	AAA	
9,828	FHLMC GROUP E77020 6.5 05-	6.500	05-01-14	09-15-99	101.100	100.000	9,828.22	AAA	AAA	
5,611	FHLMC GROUP GOLD E76890	6.500	05-01-14	08-16-99	101.100	100.000	5,611.31	AAA	AAA	
3,788	FHLMC GROUP GOLD E76890	6.500	05-01-14	09-15-99	101.100	100.000	3,788.30	AAA	AAA	

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SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,107	FHLMC POOL #C14793 ADJ RT	6.500	09-01-28	08-16-99	100.400	100.000	2,106.93	AAA	AAA	
2,823	FHLMC POOL #C14793 ADJ RT	6.500	09-01-28	09-15-99	100.400	100.000	2,823.15	AAA	AAA	
1,037	FHLMC POOL #C15619 6.5 10-	6.500	10-01-28	08-16-99	100.400	100.000	1,036.97	AAA	AAA	
1,077	FHLMC POOL #C15619 6.5 10-	6.500	10-01-28	09-15-99	100.400	100.000	1,076.69	AAA	AAA	
1,239	FHLMC POOL #C15634 6.5 10-	6.500	10-01-28	08-16-99	100.400	100.000	1,238.55	AAA	AAA	
1,221	FHLMC POOL #C15634 6.5 10-	6.500	10-01-28	09-15-99	100.400	100.000	1,220.74	AAA	AAA	
1,201	FHLMC POOL #C15704 6.5 10-	6.500	10-01-28	08-16-99	100.400	100.000	1,201.16	AAA	AAA	
961	FHLMC POOL #C15704 6.5 10-	6.500	10-01-28	09-15-99	100.400	100.000	961.49	AAA	AAA	
1,280	FHLMC POOL #C16392 6.5 10-	6.500	10-01-28	08-16-99	100.400	100.000	1,280.38	AAA	AAA	
15,453	FHLMC POOL #C16392 6.5 10-	6.500	10-01-28	09-15-99	100.400	100.000	15,453.30	AAA	AAA	
1,244	FHLMC POOL #C16485 ADJ RT	6.500	10-01-28	08-16-99	100.400	100.000	1,243.51	AAA	AAA	
968	FHLMC POOL #C16485 ADJ RT	6.500	10-01-28	09-15-99	100.400	100.000	968.09	AAA	AAA	
1,696	FHLMC POOL #E00577 5.5 09-	5.500	09-01-13	08-16-99	98.700	100.000	1,696.04	AAA	AAA	
4,064	FHLMC POOL #E00577 5.5 09-	5.500	09-01-13	09-15-99	98.700	100.000	4,064.42	AAA	AAA	
555	FHLMC POOL #E64609 5.5 05-	5.500	05-01-11	08-16-99	98.700	100.000	554.73	AAA	AAA	
520	FHLMC POOL #E64609 5.5 05-	5.500	05-01-11	09-15-99	98.700	100.000	520.16	AAA	AAA	
774	FHLMC POOL #E70847 5.5 06-	5.500	06-01-13	08-16-99	98.700	100.000	773.92	AAA	AAA	
824	FHLMC POOL #E70847 5.5 06-	5.500	06-01-13	09-15-99	98.700	100.000	823.79	AAA	AAA	
1,226	FHLMC POOL #E71622 5.5 08-	5.500	08-01-13	08-16-99	98.700	100.000	1,226.12	AAA	AAA	
1,226	FHLMC POOL #E71622 5.5 08-	5.500	08-01-13	09-15-99	98.700	100.000	1,226.38	AAA	AAA	
1,378	FHLMC POOL #E72396 5.5 09-	5.500	09-01-13	08-16-99	98.700	100.000	1,377.67	AAA	AAA	
1,521	FHLMC POOL #E72396 5.5 09-	5.500	09-01-13	09-15-99	98.700	100.000	1,520.79	AAA	AAA	

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SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,985	FNMA POOL #073203 6.835 DU	6.840	10-01-05	08-25-99	99.400	100.000	2,985.41	AAA	AAA	
3,004	FNMA POOL #073203 6.835 DU	6.840	10-01-05	09-27-99	99.500	100.000	3,004.05	AAA	AAA	
3,913	FNMA POOL #073464 7.32 DUE	7.320	05-01-16	08-25-99	101.700	100.000	3,913.39	AAA	AAA	
3,941	FNMA POOL #073464 7.32 DUE	7.320	05-01-16	09-27-99	101.700	100.000	3,940.76	AAA	AAA	
19,656	FNMA POOL #190031 8 DUE 12	8.000	12-01-19	08-25-99	102.100	100.000	19,656.08	AAA	AAA	
14,328	FNMA POOL #190031 8 DUE 12	8.000	12-01-19	09-27-99	102.100	100.000	14,328.48	AAA	AAA	
16,078	FNMA POOL #199468 7 DUE 01	7.000	01-01-08	08-25-99	99.000	100.000	16,078.27	AAA	AAA	
15,900	FNMA POOL #199468 7 DUE 01	7.000	01-01-08	09-27-99	99.000	100.000	15,900.16	AAA	AAA	
43,581	FNMA POOL #250553 6.0 GTD	6.000	05-01-11	08-25-99	93.800	100.000	43,580.77	AAA	AAA	
53,002	FNMA POOL #250553 6.0 GTD	6.000	05-01-11	09-27-99	93.800	100.000	53,002.39	AAA	AAA	
16,900	FNMA POOL #251403 6.5 DUE	6.500	12-01-27	09-27-99	95.700	100.000	16,900.41	AAA	AAA	
10,934	FNMA POOL #251818 6 DUE 06	6.000	06-01-18	08-25-99	97.800	100.000	10,934.39	AAA	AAA	
46,427	FNMA POOL #251818 6 DUE 06	6.000	06-01-18	09-27-99	97.800	100.000	46,426.65	AAA	AAA	
7,705	FNMA POOL #252206 6 DUE 01	6.000	01-01-19	08-25-99	99.300	100.000	7,704.82	AAA	AAA	
6,039	FNMA POOL #252206 6 DUE 01	6.000	01-01-19	09-27-99	99.300	100.000	6,039.32	AAA	AAA	
46,452	FNMA POOL #252385 6 DUE 04	6.000	04-01-19	09-27-99	93.300	100.000	46,451.80	AAA	AAA	
551	FNMA POOL #313876 6.5 DUE	6.500	12-01-27	09-27-99	95.700	100.000	551.45	AAA	AAA	
2,929	FNMA POOL #313877 6.5 DUE	6.500	12-01-27	09-27-99	95.700	100.000	2,929.08	AAA	AAA	
2,557	FNMA POOL #323129 6 DUE 05	6.000	05-01-18	08-25-99	97.800	100.000	2,557.06	AAA	AAA	
3,901	FNMA POOL #323129 6 DUE 05	6.000	05-01-18	09-27-99	97.800	100.000	3,900.64	AAA	AAA	
107,614	FNMA POOL #331700 6.5 DUE	6.500	02-01-26	08-25-99	98.700	100.000	107,614.25	AAA	AAA	
57,996	FNMA POOL #331700 6.5 DUE	6.500	02-01-26	09-27-99	98.700	100.000	57,996.40	AAA	AAA	

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SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
438	FNMA POOL #335203 6 DUE 02	6.000	02-01-11	08-25-99	94.500	100.000	438.10	AAA	AAA	
847	FNMA POOL #335203 6 DUE 02	6.000	02-01-11	09-27-99	94.500	100.000	846.88	AAA	AAA	
16,511	FNMA POOL #355664 7 DUE 04	7.000	04-01-11	08-25-99	98.800	100.000	16,511.49	AAA	AAA	
14,349	FNMA POOL #355664 7 DUE 04	7.000	04-01-11	09-27-99	98.800	100.000	14,349.38	AAA	AAA	
44,822	FNMA POOL #369426 6.5 DUE	6.500	01-01-27	09-27-99	95.700		44,821.57	AAA	AAA	
453	FNMA POOL #375577 ADJ RT D	6.620	12-01-07	08-25-99	103.800		453.17	AAA	AAA	
456	FNMA POOL #375577 ADJ RT D	6.620	12-01-07	09-27-99	103.800		455.92	AAA	AAA	
106	FNMA POOL #375627 ADJ RT D	6.510	01-01-08	08-25-99	102.000		105.52	AAA	AAA	
106	FNMA POOL #375627 ADJ RT D	6.510	01-01-08	09-27-99	102.000		106.17	AAA	AAA	
192	FNMA POOL #375634 6.58 DUE	6.580	01-01-08	08-25-99	102.500		191.84	AAA	AAA	
193	FNMA POOL #375634 6.58 DUE	6.580	01-01-08	09-27-99	102.500		193.03	AAA	AAA	
395	FNMA POOL #377540 6.5 DUE	6.500	04-01-27	09-27-99	95.700		394.96	AAA	AAA	
347	FNMA POOL #380010 6.59 DUE	6.590	12-01-07	08-25-99	103.000		347.06	AAA	AAA	
349	FNMA POOL #380010 6.59 DUE	6.590	12-01-07	09-27-99	103.000		349.06	AAA	AAA	
74	FNMA POOL #380042 6.62 DUE	6.620	01-01-08	08-25-99	102.700		73.63	AAA	AAA	
74	FNMA POOL #380042 6.62 DUE	6.620	01-01-08	09-27-99	102.700		74.08	AAA	AAA	
137	FNMA POOL #380048 6.5 DUE	6.500	01-01-08	08-25-99	101.800		137.26	AAA	AAA	
138	FNMA POOL #380048 6.5 DUE	6.500	01-01-08	09-27-99	101.800		138.08	AAA	AAA	
1,839	FNMA POOL #380167 6.170 GT	6.170	04-01-08	08-25-99	100.900		1,839.02	AAA	AAA	
1,850	FNMA POOL #380167 6.170 GT	6.170	04-01-08	09-27-99	101.000		1,849.52	AAA	AAA	
439	FNMA POOL #380337 ADJ RT D	6.420	06-01-08	08-25-99	101.900		439.36	AAA	AAA	
442	FNMA POOL #380337 ADJ RT D	6.420	06-01-08	09-27-99	101.900		441.88	AAA	AAA	

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SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
259	FNMA POOL #380400 ADJ RT D	6.340	06-01-08	08-25-99	101.900		258.61	AAA	AAA	
260	FNMA POOL #380400 ADJ RT D	6.340	06-01-08	09-27-99	101.900		260.15	AAA	AAA	
213	FNMA POOL #380430 ADJ RT D	6.310	07-01-08	08-25-99	101.700		212.93	AAA	AAA	
214	FNMA POOL #380430 ADJ RT D	6.310	07-01-08	09-27-99	101.700		214.19	AAA	AAA	
273	FNMA POOL #380437 ADJ RT D	6.230	07-01-08	08-25-99	101.100		273.49	AAA	AAA	
275	FNMA POOL #380437 ADJ RT D	6.230	07-01-08	09-27-99	101.100		275.09	AAA	AAA	
223	FNMA POOL #380478 6.265 DU	6.270	06-01-08	08-25-99	101.400		223.48	AAA	AAA	
225	FNMA POOL #380478 6.265 DU	6.270	06-01-08	09-27-99	101.400		224.77	AAA	AAA	
1,406	FNMA POOL #381032 6.07 DUE	6.070	12-01-08	08-25-99	100.600		1,405.87	AAA	AAA	
1,414	FNMA POOL #381032 6.07 DUE	6.070	12-01-08	09-27-99	100.600		1,413.68	AAA	AAA	
1,680	FNMA POOL #381050 6.07 DUE	6.070	12-01-08	08-25-99	100.500		1,679.58	AAA	AAA	
1,689	FNMA POOL #381050 6.07 DUE	6.070	12-01-08	09-27-99	100.500		1,689.13	AAA	AAA	
1,546	FNMA POOL #381151 6.09 DUE	6.090	01-01-09	08-25-99	102.800		1,545.83	AAA	AAA	
1,554	FNMA POOL #381151 6.09 DUE	6.090	01-01-09	09-27-99	102.800		1,554.38	AAA	AAA	
1,223	FNMA POOL #395582 6.5 DUE	6.500	10-01-27	09-27-99	95.700		1,222.96	AAA	AAA	
114	FNMA POOL #397751 6.5 DUE	6.500	10-01-27	09-27-99	95.700		113.86	AAA	AAA	
7,644	FNMA POOL #402830 6.5 DUE	6.500	12-01-27	09-27-99	95.700		7,644.11	AAA	AAA	
1,222	FNMA POOL #404587 6.5 DUE	6.500	12-01-27	09-27-99	95.700		1,222.25	AAA	AAA	
8,082	FNMA POOL #404883 6.5 GTD	6.500	11-01-27	09-27-99	95.700		8,081.72	AAA	AAA	
6,243	FNMA POOL #408195 6.5 GTD	6.500	12-01-27	09-27-99	95.700		6,242.97	AAA	AAA	
1,749	FNMA REMIC TR SER 1996 CL	7.390	03-25-21	08-25-99	103.200		1,749.22	AAA	AAA	
1,761	FNMA REMIC TR SER 1996 CL	7.390	03-25-21	09-27-99	103.200		1,761.18	AAA	AAA	

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SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
33,365	FNMA REMIC TR SER G94-7 CL	7.500	11-17-23	08-17-99	101.300		33,364.98	AAA	AAA	
583,814	FNMA REMIC TR SER G94-7 CL	7.500	11-17-23	09-13-99	101.300		579,891.41	AAA	AAA	FREEMAN SECURITI
33,232	FNMA REMIC TR SER G94-7 CL	7.500	11-17-23	09-21-99	101.300		33,231.86	AAA	AAA	
191	GNMA POOL #316979 SER 2021	8.000	12-15-21	08-16-99	104.000		191.44	AAA	AAA	
193	GNMA POOL #316979 SER 2021	8.000	12-15-21	09-15-99	104.000		192.79	AAA	AAA	
36,391	GNMA POOL #375987 7 DUE 01	7.000	01-15-24	08-16-99	90.500		36,391.19	AAA	AAA	
4,228	GNMA POOL #375987 7 DUE 01	7.000	01-15-24	09-15-99	90.500		4,228.19	AAA	AAA	
2,299	GNMA POOL #398880 7.5 DUE	7.500	09-15-11	08-16-99	100.700		2,298.93	AAA	AAA	
254	GNMA POOL #398880 7.5 DUE	7.500	09-15-11	09-15-99	100.700		253.91	AAA	AAA	
60,595	GNMA POOL #407237 6.5 DUE	6.500	02-15-28	08-05-99	99.400		57,044.86	AAA	AAA	LEHMAN BROTHERS
62	GNMA POOL #407237 6.5 DUE	6.500	02-15-28	08-16-99	99.400		62.02	AAA	AAA	
0	GNMA POOL #407237 6.5 DUE	6.500	02-15-28	08-30-99	100.000		0.02	AAA	AAA	
2,836	GNMA POOL #421162 6.5 DUE	6.500	02-15-26	08-16-99	98.500		2,836.08	AAA	AAA	
7,438	GNMA POOL #421162 6.5 DUE	6.500	02-15-26	09-15-99	98.500		7,438.22	AAA	AAA	
2,627	GNMA POOL #421509 7.5 DUE	7.500	09-15-11	08-16-99	100.700		2,626.79	AAA	AAA	
2,853	GNMA POOL #421509 7.5 DUE	7.500	09-15-11	09-15-99	100.700		2,853.30	AAA	AAA	
237,131	GNMA POOL #432315 6.5 DUE	6.500	01-15-27	08-05-99	98.500		223,236.25	AAA	AAA	LEHMAN BROTHERS
239	GNMA POOL #432315 6.5 DUE	6.500	01-15-27	08-16-99	98.500		239.17	AAA	AAA	
1,828	GNMA POOL #432741 7.5 DUE	7.500	07-15-11	08-16-99	100.700		1,827.63	AAA	AAA	
1,804	GNMA POOL #432741 7.5 DUE	7.500	07-15-11	09-15-99	100.700		1,804.02	AAA	AAA	
2,582	GNMA POOL #432923 7.5 DUE	7.500	08-15-11	08-16-99	100.700		2,581.64	AAA	AAA	
2,661	GNMA POOL #432923 7.5 DUE	7.500	08-15-11	09-15-99	100.700		2,660.54	AAA	AAA	

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SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
119,737	GNMA POOL #433646 6.5 DUE	6.500	02-15-28	08-05-99	99,400		112,721.29	AAA	AAA	LEHMAN BROTHERS
123	GNMA POOL #433646 6.5 DUE	6.500	02-15-28	08-16-99	99,400		123.23	AAA	AAA	
0	GNMA POOL #433646 6.5 DUE	6.500	02-15-28	08-30-99	200,000		0.01	AAA	AAA	
4,892	GNMA POOL #433919 SER 2028	7.000	08-15-28	09-15-99	96,700		4,891.77	AAA	AAA	
458,580	GNMA POOL #436014 6.5 DUE	6.500	11-15-27	08-05-99	98,500		431,710.39	AAA	AAA	LEHMAN BROTHERS
488	GNMA POOL #436014 6.5 DUE	6.500	11-15-27	08-16-99	98,500		488.19	AAA	AAA	
0	GNMA POOL #436014 6.5 DUE	6.500	11-15-27	08-30-99	300,000		0.02	AAA	AAA	
243,414	GNMA POOL #443533 6.5 DUE	6.500	12-15-27	08-05-99	98,500		229,151.23	AAA	AAA	LEHMAN BROTHERS
253	GNMA POOL #443533 6.5 DUE	6.500	12-15-27	08-16-99	98,500		252.75	AAA	AAA	
0	GNMA POOL #443533 6.5 DUE	6.500	12-15-27	08-30-99	100,000		0.01	AAA	AAA	
991,804	GNMA POOL #450138 6.5 DUE	6.500	12-15-27	08-05-99	98,500		933,690.14	AAA	AAA	LEHMAN BROTHERS
1,243	GNMA POOL #450138 6.5 DUE	6.500	12-15-27	08-16-99	98,500		1,243.45	AAA	AAA	
429,538	GNMA POOL #455037 6.5 DUE	6.500	12-15-27	08-05-99	98,500		404,369.59	AAA	AAA	LEHMAN BROTHERS
479	GNMA POOL #455037 6.5 DUE	6.500	12-15-27	08-16-99	98,500		479.10	AAA	AAA	
0	GNMA POOL #455037 6.5 DUE	6.500	12-15-27	08-30-99	400,000		0.01	AAA	AAA	
805	GNMA POOL #458035 SER 2029	6.000	02-15-29	08-16-99	94,000		804.75	AAA	AAA	
780	GNMA POOL #458035 SER 2029	6.000	02-15-29	09-15-99	94,000		780.48	AAA	AAA	
607	GNMA POOL #467288 SER 2028	7.000	10-15-28	09-15-99	96,700		606.92	AAA	AAA	
740,159	GNMA POOL #468722 6.5 DUE	6.500	03-15-28	08-05-99	99,400		696,790.76	AAA	AAA	LEHMAN BROTHERS
751	GNMA POOL #468722 6.5 DUE	6.500	03-15-28	08-16-99	99,400		751.15	AAA	AAA	
0	GNMA POOL #468722 6.5 DUE	6.500	03-15-28	08-30-99	200,000		0.01	AAA	AAA	
1,621,760	GNMA POOL #469389 SER 2028	6.500	03-15-28	08-05-99	100,900		1,526,735.24	AAA	AAA	LEHMAN BROTHERS

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SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
21,174	GNMA POOL #469389 SER 2028	6.500	03-15-28	08-16-99	100.900		21,174.49	AAA	AAA	
521	GNMA POOL #470786 SER 2029	7.000	08-15-29	09-15-99	96.700		520.75	AAA	AAA	
492,174	GNMA POOL #472444 SER 2029	6.500	01-15-29	08-05-99	100.900		463,335.53	AAA	AAA	LEHMAN BROTHERS
499	GNMA POOL #472444 SER 2029	6.500	01-15-29	08-16-99	100.900		498.58	AAA	AAA	
735,960	GNMA POOL #474080 6.5 DUE	6.500	04-15-28	08-05-99	99.400		692,837.11	AAA	AAA	LEHMAN BROTHERS
12,845	GNMA POOL #474080 6.5 DUE	6.500	04-15-28	08-16-99	99.400		12,844.62	AAA	AAA	
50,897	GNMA POOL #488313 SER 2028	7.000	12-15-28	09-15-99	96.700		50,896.56	AAA	AAA	
504	GNMA POOL #490264 SER 2029	6.000	03-15-29	08-16-99	94.000		503.50	AAA	AAA	
499	GNMA POOL #490264 SER 2029	6.000	03-15-29	09-15-99	94.000		499.24	AAA	AAA	
538	GNMA POOL #491118 SER 2029	6.000	03-15-29	08-16-99	94.000		537.74	AAA	AAA	
537	GNMA POOL #491118 SER 2029	6.000	03-15-29	09-15-99	94.000		536.52	AAA	AAA	
446	GNMA POOL #491481 SER 2029	6.000	05-15-29	08-16-99	94.000		446.03	AAA	AAA	
264	GNMA POOL #491481 SER 2029	6.000	05-15-29	09-15-99	94.000		264.36	AAA	AAA	
4,017	GNMA POOL #491740 SER 2028	7.000	11-15-28	09-15-99	96.700		4,016.65	AAA	AAA	
280	GNMA POOL #493362 SER 2028	6.500	12-15-28	08-16-99	100.900		279.86	AAA	AAA	
290	GNMA POOL #493362 SER 2028	6.500	12-15-28	09-15-99	100.900		289.50	AAA	AAA	
550	GNMA POOL #493419 SER 2029	7.000	05-15-29	09-15-99	96.700		550.35	AAA	AAA	
486,989	GNMA POOL #495492 SER 2029	6.500	01-15-29	08-05-99	100.900		458,454.37	AAA	AAA	LEHMAN BROTHERS
472	GNMA POOL #495492 SER 2029	6.500	01-15-29	08-16-99	100.900		472.27	AAA	AAA	
501,779	GNMA POOL #495503 SER 2029	6.500	01-15-29	08-05-99	100.900		472,378.05	AAA	AAA	LEHMAN BROTHERS
437	GNMA POOL #495503 SER 2029	6.500	01-15-29	08-16-99	100.900		436.58	AAA	AAA	
480,858	GNMA POOL #495508 SER 2029	6.500	01-15-29	08-05-99	100.900		452,682.44	AAA	AAA	LEHMAN BROTHERS

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SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
20,240	GNMA POOL #495508 SER 2029	6.500	01-15-29	08-16-99	100.900		20,239.90	AAA	AAA	
465	GNMA POOL #495675 SER 2029	7.000	08-15-29	09-15-99	96.700		465.29	AAA	AAA	
655	GNMA POOL #513780 SER 2029	7.000	07-15-29	09-15-99	96.700		655.29	AAA	AAA	
47,000	GNMA, POOL # 366804	7.000	06-15-24	08-16-99	90.500		47,000.12	AAA	AAA	
54,291	GNMA, POOL # 366804	7.000	06-15-24	09-15-99	90.500		54,290.87	AAA	AAA	
1,032,957	GNMA, POOL # 372468	6.500	12-15-27	08-05-99	98.500		972,432.24	AAA	AAA	LEHMAN BROTHERS
45,644	GNMA, POOL # 372468	6.500	12-15-27	08-16-99	98.500		45,643.55	AAA	AAA	
682,081	GNMA, POOL # 377671	6.500	03-15-28	08-05-99	99.400		642,115.38	AAA	AAA	LEHMAN BROTHERS
735	GNMA, POOL # 377671	6.500	03-15-28	08-16-99	99.400		735.32	AAA	AAA	
5,563	GNMA, POOL # 421762	7.500	08-15-11	08-16-99	100.700		5,562.79	AAA	AAA	
47,544	GNMA, POOL # 421762	7.500	08-15-11	09-15-99	100.700		47,544.13	AAA	AAA	
2,458	GNMA, POOL # 429220	6.500	04-15-26	08-16-99	98.500		2,457.94	AAA	AAA	
399	GNMA, POOL # 429220	6.500	04-15-26	09-15-99	98.500		398.51	AAA	AAA	
740	GNMA, POOL # 433161	7.500	08-15-11	08-16-99	100.700		740.03	AAA	AAA	
3,909	GNMA, POOL # 433161	7.500	08-15-11	09-15-99	100.700		3,909.17	AAA	AAA	
120,346	GNMA, POOL # 449724	6.500	10-15-27	08-05-99	98.500		113,294.47	AAA	AAA	LEHMAN BROTHERS
234	GNMA, POOL # 449724	6.500	10-15-27	08-16-99	98.500		233.97	AAA	AAA	
184,272	GNMA, POOL # 460955	6.500	10-15-27	08-05-99	98.500		173,474.49	AAA	AAA	LEHMAN BROTHERS
202	GNMA, POOL # 460955	6.500	10-15-27	08-16-99	98.500		202.01	AAA	AAA	
30,916	GNMA, POOL # 462911	6.500	04-15-28	08-05-99	99.400		29,104.58	AAA	AAA	LEHMAN BROTHERS
32	GNMA, POOL # 462911	6.500	04-15-28	08-16-99	99.400		32.44	AAA	AAA	
163,133	GNMA, POOL # 465406	6.500	04-15-28	08-05-99	99.400		153,574.05	AAA	AAA	LEHMAN BROTHERS

November 16

618

1999

WELLINGTON

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
170	GNMA, POOL # 465406	6.500	04-15-28	08-16-99	99.400		170.38	AAA	AAA	LEHMAN BROTHERS
75,067	GNMA, POOL # 473539	6.500	04-15-28	08-05-99	99.400		70,668.82	AAA	AAA	
513	GNMA, POOL # 473539	6.500	04-15-28	08-16-99	99.400		513.21	AAA	AAA	
0	GNMA, POOL # 473539	6.500	04-15-28	08-30-99	100.000		0.01	AAA	AAA	
72,042	GNMA, POOL # 780598	7.500	12-15-23	08-16-99	103.100		72,042.47	AAA	AAA	
59,194	GNMA, POOL # 780598	7.500	12-15-23	09-15-99	103.100		59,194.25	AAA	AAA	
22,641	CHASE MANHATTAN GRANTO	6.610	09-15-02	08-16-99	99.900		22,640.74	AAA	AAA	
22,059	CHASE MANHATTAN GRANTO	6.610	09-15-02	09-15-99	99.900		22,059.00	AAA	AAA	
10,066	CR SUISSE 1ST BSTN MTG SEC	6.400	02-17-04	08-17-99	100.500		10,065.67	AAA	AAA	
10,187	CR SUISSE 1ST BSTN MTG SEC	6.400	02-17-04	09-17-99	100.500		10,187.37	AAA	AAA	
6,605	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	08-16-99	98.600		6,604.66	AAA	AAA	
26,419	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	08-16-99	98.600		26,418.67	AAA	AAA	
1,593	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	09-15-99	98.600		1,593.17	AAA	AAA	
24,436	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	09-15-99	98.600		24,435.69	AAA	AAA	
<hr/>										
23,954.321							24,026,638.14			

MDL CAPITAL MGMT

6,320,000	US TREAS BDS BD 5.25 DUE 0	5.250	02-15-29	08-31-99	88.800		5,498,400.00	NR	AAA	GARDNER RECH & C
2,200,000	FNMA 5.1 MTN 09-25-2000 RE	5.100	09-25-00	08-17-99	100.600		2,181,278.00	AAA	AAA	AUTRANET INC
1,500,000	ATT CORP 6.5 DUE 09-15-200	0.000	09-15-02	09-09-99	99.500		1,494,150.00	NR	A1	UTENDAHL CAPITAL
1,150	FNMA POOL #452095 6.5 DUE	6.500	11-01-28	08-25-99	100.300		1,150.44	AAA	AAA	

MDL CAPITAL MGMT

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,325	FNMA POOL #452095 6.5 DUE	6.500	11-01-28	09-27-99	100.300		1,325.11	AAA	AAA	
1,507	GNMA POOL #456216 6.5 DUE	6.500	06-15-28	08-16-99	99.700		1,507.32	AAA	AAA	
1,458	GNMA POOL #456216 6.5 DUE	6.500	06-15-28	09-15-99	99.700		1,458.44	AAA	AAA	
							9,179,269.31			
10,025,441										

NTQA FIXED INCOME

7,400,000	US TREAS 6.25 NT DUE 8-31-	6.250	08-31-00	08-31-99	100.600		7,448,851.54	AAA	AAA	BEAR, STEARNS, S
5,000,000	US TREAS 6.625 BD DUE 02-1	6.630	02-15-27	09-30-99	102.100		5,169,531.25	AAA	AAA	LEHMAN BROTHERS
2,500,000	US TREAS BDS 9.125 DUE 05-	9.130	05-15-18	08-06-99	124.400		3,216,796.88	AAA	AAA	FIRST BOSTON COR
22,500,000	US TREAS NTS 6.125 DUE 09-	6.130	09-30-00	09-30-99	101.400		22,637,988.23	AAA	AAA	GOLDMAN SACHS &
11,000,000	US TREAS NTS DTD 08/31/199	5.130	08-31-00	08-31-99	100.300		10,957,031.25	AAA	AAA	MERRILL LYNCH PI
4,200,000	US TREAS SER C-2000 8.75 N	8.750	08-15-00	08-31-99	118.300		4,323,046.85	AAA	AAA	BEAR, STEARNS, S
10,100,000	US TREAS SER D-2001 7.50 N	7.500	11-15-01	08-06-99	109.200		10,473,226.56	AAA	AAA	DEUTSCHE BANK GO
1,085,000	BROWNING FERRIS INDS INC	7.400	09-15-35	08-10-99	106.400		748,650.00	BB-	BA3	ABN AMRO SECURIT
1,000,000	CHRYSLER FINL L L C 6.625	6.630	08-15-00	08-31-99	102.800		1,004,040.00	A+	A1	B.A. SECURITIES
1,300,000	NORAM ENERGY CORP 7.5 BD	7.500	08-01-00	09-02-99	102.600		1,305,863.00	BBB	BAA1	ABN AMRO SECURIT
1,000,000	NOVA CHEM LTD 6.5 BD DUE	6.500	09-22-00	09-29-99	100.300		989,950.00	BBB	BAA2	MERRILL LYNCH PI
3,000,000	PENNEY J C INC TRANCHE # T	6.380	09-15-00	09-29-99	100.600		2,991,450.00	BBB+	A3	SOUTHWEST SECURI
1,200,000	WMX TECHNOLOGIES INC 6.3	6.380	12-01-03	08-18-99	95.300		1,088,892.00	BBB	BA1	DLJ FIXED INCOME
1,000,000	WMX TECHNOLOGIES INC 6.7	6.700	05-01-01	08-18-99	99.800		968,130.00	BBB	BA1	SMITH BARNEY INC
1,000,000	WMX TECHNOLOGIES INC 7.0	7.000	10-15-06	08-18-99	99.800		896,730.00	BBB	BA1	LEHMAN BROTHERS

NTQA FIXED INCOME

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1	NATL ARCHIVES FACS TR 8.50	8.500	09-01-19	09-01-99	95.400		0.87	AAA	NR	
26,143	NATL ARCHIVES FACS TR 8.50	8.500	09-01-19	09-01-99	95.400		26,142.61	AAA	NR	
73,311.143							74,246,321.04			
INTERNAL										
12,853	FHA FED HSG ADM INSD PJ #0	7.500	04-01-22	08-23-99	54.700		12,852.62	AAA	AAA	
12,933	FHA FED HSG ADM INSD PJ #0	7.500	04-01-22	09-13-99	54.700		12,932.95	AAA	AAA	
25,786							25,785.57			
PUBLIC SCHOOL TEACHER/SM										
300,000	AUSTRALIA(CMNWLTH) 9% B	9.000	09-15-04	08-17-99	75.400		221,413.48	0	0	SALOMON BROS INC
2,120,000	TREUHANDANSTALT 6% BDS	6.000	11-12-03	08-17-99	114.300		2,391,206.56	0	0	DEUTSCHE BANK CA
55,000,000	JAPAN(GOVT OF) 1.9% BDS 20	1.900	03-20-08	08-25-99	0.800		495,125.70	0	0	JP MORGAN NEW YO
315,500,000	JAPAN(GOVT OF) 3% BDS 20/4	3.000	04-20-01	08-19-99	0.900		2,938,570.32	0	0	JP MORGAN NEW YO
100,000,000	JAPAN(GOVT OF) 4.6% BDS 20	4.600	03-20-03	08-25-99	0.900		1,014,187.77	0	0	JP MORGAN NEW YO
250,000	TREASURY 6 1/2% STK 2003	6.500	12-07-03	09-10-99	164.200		414,234.94	0	0	CSFB (EUROPE) LI
570,000	TREASURY 6 1/2% STK 2003	6.500	12-07-03	09-20-99	164.200		941,071.35	0	0	JP MORGAN SECURI
570,000	TREASURY 8% UKT 07.12.2015	8.000	12-07-15	09-17-99	212.800		1,213,402.07	0	0	JP MORGAN SECURI
340,000	U.S. TREAS 6.5 NT DUE 10-1	6.500	10-15-06	08-24-99	103.900		348,792.19	0	0	GOLDMAN SACHS &
940,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	08-02-99	103.400		958,065.63	0	0	CSFB NEW YORK D

PUBLIC SCHOOL TEACHER/SM

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
470,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	08-05-99	103.100		482,631.25	0	0	DEUTSCHE BANK CA
420,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	08-12-99	102.600		424,068.75	0	0	LEHMAN BROS INC
360,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	08-18-99	102.600		368,887.50	0	0	CSFB NEW YORK D
360,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	08-19-99	102.500		368,943.75	0	0	CSFB NEW YORK D
360,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	08-24-99	102.500		371,137.50	0	0	GOLDMAN SACHS &
1,150,000	USA TREASURY BDS 7.25% 15/	7.250	05-15-16	07-01-99	108.800		-1,259,429.69	0	0	CSFB NEW YORK D
1,150,000	USA TREASURY BDS 7.25% 15/	7.250	05-15-16	07-01-99	109.300		1,259,429.69	0	0	CSFB NEW YORK D
830,000	USA TREASURY BDS 7.25% 15/	7.250	05-15-16	07-28-99	108.800		-910,925.00	0	0	SALOMON BROS INC
830,000	USA TREASURY BDS 7.25% 15/	7.250	05-15-16	07-28-99	109.300		910,925.00	0	0	SALOMON BROS INC
900,000	USA TREASURY BDS 7.25% 15/	7.250	05-15-16	07-29-99	108.800		-980,578.13	0	0	GOLDMAN SACHS &
900,000	USA TREASURY BDS 7.25% 15/	7.250	05-15-16	07-29-99	109.300		980,578.13	0	0	GOLDMAN SACHS &
1,964,000	USA TREASURY NTS 5.75% 15/	5.750	08-15-03	08-24-99	99.300		1,962,619.06	0	0	GOLDMAN SACHS &
1,000,000	USA TREASURY NTS 5.875% 15	5.880	11-15-05	09-16-99	99.000		992,500.00	0	0	GOLDMAN SACHS &
565,000	USA TREASURY NTS 6.125% N	6.130	08-15-07	08-05-99	100.400		566,942.19	0	0	GOLDMAN SACHS &
1,710,000	USA TREASURY NTS 6.125% N	6.130	08-15-07	08-18-99	100.200		1,712,939.06	0	0	LEHMAN BROS INC
260,000	USA TREASURY NTS 6.125% N	6.130	08-15-07	08-24-99	100.200		261,381.25	0	0	SMITH BARNEY SHE
1,655,000	FORD MTR CR CO 8.2 MTN DU	8.200	02-15-02	08-06-99	105.600		1,704,004.55	0	0	MORGAN STANLEY N
1,760,000	NORFOLK SOUTHN CORP SOU	6.200	04-15-09	09-01-99	99.600		1,615,556.80	0	0	PRUDENTIAL BACHE
1,180,000	PVTPL OSPREY TR / OSPREY I	8.310	01-15-03	09-17-99	100.000		1,189,587.50	0	0	DONALDSON LUFKIN
500,000	WAL MART STORES INC NT 6.8	6.880	08-10-09	08-06-99	99.600		495,485.00	0	0	LEHMAN BROS INC
500,000	WORLDCOM INC GA NT 6.95 D	6.950	08-15-28	08-10-99	96.400		455,830.00	0	0	SBC WARBURG DILL
5,972	AST SECURITIZATION CORP S	7.100	08-13-29	08-13-99	103.000		5,972.39	0	0	CHICAGO INCOME C

SALE OF BONDS (continued)
August 1, 1999 THROUGH September 30, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
6,017	AST SECURITIZATION CORP S	7.100	08-13-29	09-13-99	103.000		6,017.40	0	0	CHICAGO INCOME C
1,851	FHLMC GROUP #D6-3830 8.0 M	8.000	08-01-25	08-03-99	101.700		1,851.37	0	0	CHICAGO INCOME C
139,203	FHLMC GROUP #D6-3830 8.0 M	8.000	08-01-25	09-02-99	101.700		139,203.10	0	0	CHICAGO INCOME C
541	FHLMC GROUP #D73719 8.5 MT	8.500	08-01-26	08-03-99	102.200		540.56	0	0	CHICAGO INCOME C
18,899	FHLMC GROUP #D73719 8.5 MT	8.500	08-01-26	09-02-99	102.200		18,898.65	0	0	CHICAGO INCOME C
13,384	FHLMC GROUP C26465 6.5 05-	6.500	05-01-29	08-03-99	99.300		13,384.09	0	0	CHICAGO INCOME C
1,743	FHLMC GROUP C26465 6.5 05-	6.500	05-01-29	09-02-99	99.300		1,742.93	0	0	CHICAGO INCOME C
13,372	FNMA POOL #252567 6.5 DUE	9.500	03-01-16	08-03-99	99.900		13,372.02	0	0	CHICAGO INCOME C
11,275	FNMA POOL #252567 6.5 DUE	9.500	03-01-16	09-02-99	99.900		11,274.98	0	0	CHICAGO INCOME C
68,383	FNMA POOL #313835 7.5 DUE	7.500	11-01-27	08-03-99	102.700		68,382.70	0	0	CHICAGO INCOME C
35,599	FNMA POOL #313835 7.5 DUE	7.500	11-01-27	09-02-99	102.700		35,598.85	0	0	CHICAGO INCOME C
19,087	FNMA POOL #323448 6 DUE 12	6.000	12-01-13	08-03-99	99.000		19,087.41	0	0	CHICAGO INCOME C
2,093,751	FNMA POOL #323448 6 DUE 12	6.000	12-01-13	08-16-99	99.000		2,006,401.90	0	0	BEAR STEARNS NEW
9,480	FNMA POOL #453968 6 DUE 12	6.000	12-01-28	08-03-99	96.200		9,480.01	0	0	CHICAGO INCOME C
2,067,159	FNMA POOL #453968 6 DUE 12	6.000	12-01-28	08-24-99	96.200		1,913,413.92	0	0	LEHMAN BROS INC
25,018	GNMA POOL #462802 SER 2028	7.000	06-15-28	08-03-99	102.200		25,017.82	0	0	CHICAGO INCOME C
13,072	GNMA POOL #462802 SER 2028	7.000	06-15-28	09-02-99	102.200		13,071.78	0	0	CHICAGO INCOME C
9,988	GNMA POOL #497636 SER 2029	6.500	02-15-29	08-03-99	99.300		9,988.00	0	0	CHICAGO INCOME C
19,501	GNMA POOL #497636 SER 2029	6.500	02-15-29	09-02-99	99.300		19,500.54	0	0	CHICAGO INCOME C
							493,227,294			28,240,784.59

CIGNA REAL ESTATE

SALE OF REAL ESTATE
August 1, 1999 THROUGH September 30, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
49	CIGNA REAL ESTATE	07-01-99		0.00	0.00	190,609.43	164,425.77	26,183.66
0	CIGNA REAL ESTATE	09-30-99			0.00	-	35,905.24	-35,905.24
<u>49</u>						<u>190,609.43</u>	<u>200,331.01</u>	<u>-9,721.58</u>

SCHRODER REAL ESTATE

466,157	SCHRODER OFFICE OP	08-31-99		0.00	0.00	466,157.00	466,157.00	0.00
<u>466,157</u>						<u>466,157.00</u>	<u>466,157.00</u>	<u>0.00</u>

BLACKSTONE GROUP

7,862	&&& BLACKSTONE REA	08-03-99		0.00	0.00	7,862.00	7,862.00	0.00
1,024,495	&&& BLACKSTONE REA	08-26-99		0.00	0.00	1,024,495.00	1,024,495.00	0.00
<u>1,032,357</u>						<u>1,032,357.00</u>	<u>1,032,357.00</u>	<u>0.00</u>

CAPITAL ASSOCIATES

229,666	&&& CAPITAL ASSOCI	08-24-99		0.00	0.00	229,666.00	229,666.00	0.00
<u>229,666</u>						<u>229,666.00</u>	<u>229,666.00</u>	<u>0.00</u>

OLYMPUS REAL ESTATE FD

348,345	&&& OLYMUS REAL ES	09-24-99		0.00	0.00	348,345.00	348,345.00	0.00
<u>348,345</u>						<u>348,345.00</u>	<u>348,345.00</u>	<u>0.00</u>

Ms. Anderson moved the Report of the Committee on Investments to the omnibus.

REPORT OF THE PRESIDENT (continued)

Blackstone Real Estate Conference

President Reilly acknowledged to the Board her attendance at the Blackstone Real Estate Conference in West Virginia.

REPORT OF FINANCIAL SECRETARY

Quarterly Financial Report

The Financial Secretary presented herewith the Statement of Plan Net Assets, Statement of Change in Plan Assets and Investment Analysis for the quarter ended September 30, 1999 and the year ended June 30, 1999 and supplemental schedules with the recommendation that they be printed in the proceedings of this meeting.

STATEMENT OF PLAN ASSETS

	9/30/99	6/30/99
Cash and cash equivalents	\$428,064,259	\$501,491,185
Receivables:		
Employer	5,541,713	5,541,713
State of Illinois	5,420,392	5,420,392
Employee	31,442,776	42,571,852
Accrued investment income	47,052,678	49,658,404
Participating teachers' accounts for contributions	2,070,098	1,099,548
Other receivables	300,000	807,614
Investments, at fair value:		
Fixed income	2,814,524,327	2,794,078,376
Equity	5,747,688,500	6,088,575,628
Real estate	460,211,886	452,770,342
Venture capital	32,750,301	11,261,968
Prepaid expenses	1,972,882	1,614,142
Fixed assets	182,151	171,014
Administrative/accounts payable	78,158,260	77,846,881
Net assets available for benefits	9,499,063,703	9,877,215,297

STATEMENT OF CHANGE IN PLAN ASSETS

	3 months Ending 9/30/99	10 months Ending 6/30/99
Additions:		
Employer:		
Federal funds	1,087,210	5,846,648
State of Illinois	16,311,175	54,245,584
Special leaves	4,543	92,521
Reciprocal collections	5,616	16,329
Employee	23,497,118	150,421,632
Investment income:		
Interest	57,603,689	217,889,356
Dividends	19,708,220	62,378,390
Securities lending (net)	987,013	3,633,821
Realized gains	74,721,323	609,486,414
Unrealized gains	(460,587,527)	856,704,220
Miscellaneous	3,785	580,643
Deductions:		
Refunds	2,960,011	9,726,075
Pension benefits	98,395,373	317,033,250
Death benefits	257,503	2,236,432
Health insurance rebate	4,542,966	22,013,995
Investment advisory & custodial	4,492,108	17,684,853
Write-off of previous receivables	0	22,230,625
Administrative & miscellaneous	845,798	3,313,271
Net income	(378,151,594)	1,567,057,057
Net assets available for benefits		
at beginning of year	9,877,215,297	8,310,158,240
Net assets available for benefits at end of period	9,499,063,703	9,877,215,297

INVESTMENT ANALYSIS

SEPTEMBER 30, 1999

	FAIR VALUE 9/30/99	FAIR VALUE 6/30/99	12 MONTH PROJECTION	8/31/98
ASSETS				
EQUITY	5,747,688,500	6,088,575,628	N/A	4,280,562,413
BONDS	2,814,524,327	2,794,078,376	N/A	3,214,613,051
REAL ESTATE	460,211,886	452,770,342	N/A	395,224,720
PRIVATE EQUITY	32,750,301	11,261,968	N/A	—
CASH EQUIVALENT	437,241,266	496,882,484	N/A	355,500,021
	9,492,416,280	9,843,568,798		8,245,900,205
INCOME				
	7/1/99 - 9/30/99	Projected Fiscal Year 2000	Projected* Fiscal Year 1999	Fiscal Year 1998
DIVIDENDS	19,708,220	78,832,880	74,423,978	69,187,083
INTEREST	57,603,689	230,414,756	260,631,157	255,974,296
SECURITIES LENDING (NET)	987,013	3,948,050	4,360,585	3,220,385
NET APPRECIATION	-385,866,204	N/A	1,765,093,006	111,923,038
	-307,567,283		2,104,508,726	440,304,802

* Represents 10 months of actual results in fiscal year 1999 projected to 12 months for comparative purposes.

- The increase in dividend income is the result of two factors. First, the Fund has made a decision to invest a bigger portion of its portfolio in equities (target allocation of 53% in 1998 and 65% in 1999). Second, the Fund has also diversified its portfolio into public REITS (target allocation of 2% in 1998 and 2% in 1999) which pay dividends at a higher rate than equities.
- The increase in interest income from 1998 to 1999 is due to diversification into high yield and international bonds, although the fixed income portfolio target allocation decreased from 40% to 28%. The decrease of projected income from 1999 to 2000 is due to the Fund's continued diversification of its portfolio into equities.
- The significant decrease in the fair value of the Fund reflect a market correction by 9/30/99 (the quarter rate of return for the S & P 500 Index Fund is -6.17% and Lehman Aggregate Index 0.68%). Net appreciation for the quarter ending 9/30/99 includes \$74.7 million of realized gains and \$460.6 million of unrealized loss.
- The Fund had a rate of return of (-3.1)% for the period July 1, 1999 through September 30, 1999.

MANAGERS FEES PAID FOR YEAR ENDING JUNE 30, 2000

	12 MONTHS Projected FY 1999 MGR. FEES	FY 2000 1ST QTR MGR. FEES	FAIR VALUE 9/30/99
EQUITY			
<i>Domestic</i>			
NTQA Minicap	251,040	69,604	476,828,665
NTQA Midcap Index 400 Fund (Funded 12/15/98)	10,139 *	4,952	198,077,565
NTQA S & P 500 Index Fund	198,629	40,685	1,634,619,691
Ariel Capital	542,759	133,774	169,038,380
Brinson Partners, Inc. (Funded 5/25/99)	62,151 *	202,805	242,267,481
Dimensional Fund Adv.	398,398	106,015	83,336,777
Fidelity Management	1,902,752	407,626	512,201,584
Harris Investment (Funded 5/25/99)	54,704 *	153,632	259,449,468
Holland Capital	251,012	61,129	43,902,863
Iridian Asset Management (Funded 12/15/98)	398,010 *	183,315	97,999,740
J & W Seligman	908,442	231,521	219,021,458
New Amsterdam Partners	364,961	89,864	119,782,937
Oppenheimer Capital	490,474	89,181	102,241,075
Waddell & Reed Inv. Mgmt.	806,002	173,705	524,818,837
William Blair & Co. (Funded 12/15/98)	242,627 *	117,058	87,845,191
Woodford Gayed Mgmt., Inc.	153,883	43,317	26,018,437
Zevenbergen Capital Inc.	477,892	132,850	78,677,126
Total	7,513,875	2,241,032	4,876,127,276
<i>International Equity</i>			
Morgan Stanley Asset Mgmt.	1,558,636	431,993	389,429,769
Emerging Markets (Terminated 5/28/99)	216,025 *	0	0
Scudder, Intl Group & Emerging Market	1,553,682	434,668	396,763,718
Schroder Capital Emerging Markets	420,733	161,181	65,417,480
Total	3,749,076	1,027,842	851,610,967
<i>Public REITS</i>			
ABKB/La Salle	287,841	78,751	58,103,167
Morgan Stanley	435,294	120,539	63,901,062
Total	723,135	199,290	122,004,229
TOTAL EQUITY	11,986,086	3,468,164	5,849,742,472

FIXED INCOME

NTQA Fixed Income index	170,117	37,452	1,498,085,176
Bank of America	213,028	39,180	99,421,825
Lincoln Capital	613,206	67,891	505,212,099
MDL Capital Mgmt., Inc.	39,992	9,672	19,326,174
Miller Anderson & Sherrerd	584,131	142,182	326,007,224
Smith Graham	130,727	34,435	55,095,610
Wellington Mgmt. Co.	709,853	172,720	332,940,675
Total	2,461,055	503,533	2,836,088,782

REAL ESTATE

Allegis Realty	558,589	112,722	39,443,649
Blackstone Group	385,338	87,954	25,240,237
Capital Associates	118,232	29,493	15,530,850
CIGNA Real Estate	755,751	196,367	86,845,364
JP Morgan	1,476,191	412,200	146,700,185
Olympus Real Estate	364,910	105,322	14,942,332
RREEF	589,798	81,634	48,978,530
Schroder Real Estate	228,143	56,893	25,112,115
SSR Tower	361,479	92,371	37,285,285
Walton	63,936	20,099	10,686,200
Walton FD II	67,856	23,174	9,447,139
Total	4,970,224	1,218,229	460,211,886

ALTERNATIVE INVESTMENT

Brinson Partnerships (Funded 12/31/98)	75,000 *	37,500	8,298,512
Harbourvest Partners	0	0	13,958,061
Mesirow Financial, Inc.	0	0	6,337,437
Pantheon Ventures, Inc.	0	0	4,156,291
Total	75,000	37,500	32,750,301

TOTAL MANAGER FEES	19,492,364	5,227,426	9,178,793,441 **
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* Managers fees for these managers are from inception or thru termination and are the actual fees paid. Since they are for less than 12 months, these do not provide a strong comparison.

** Total fair value does not include accounts or assets for which we do not pay managers fees.

ADMINISTRATIVE & INVESTMENT EXPENSE ANALYSIS

	Year-to-Date Ending 9/30/99	Budget YE 2000	%	12 month Projection YE 1999	12 months Ending 8/31/98
Salaries	496,684	2,650,000	19%	2,310,000	1,941,039
Actuary fees	8,750	40,000	22%	35,000	42,500
Auditing	0	30,500	0%	29,500	34,000
Consulting fees	4,000	35,000	11%	22,000	12,750
Data processing expense	2,205	37,600	6%	36,564	37,741
Election expense	2,625	34,000	8%	12,548	32,180
Employee's health insurance	96,796	370,240	26%	356,000	262,996
Health insurance consulting	3,219	77,000	4%	53,920	—
Human resources	7,916	13,000	61%	—	—
Insurance premiums	265	13,000	2%	12,100	9,045
Legal fees	19,316	75,000	26%	70,000	63,816
Legislative expense	17,980	61,000	29%	58,000	50,000
Medical fees	1,735	12,000	14%	12,414	9,496
Membership dues, conference attendance, etc.	7,212	20,000	36%	77,880	70,021
Maintenance of equipment, systems, software and support	7,120	62,000	11%	59,636	35,633
Office forms and supplies	13,496	54,250	25%	65,751	44,568
Office rent and utilities	84,670	352,000	24%	336,872	356,114
Postage	32,052	144,872	22%	140,652	191,905
Printing and binding	11,529	122,243	9%	167,000	141,116
Studies and evaluation	0	275,000	0%	20,621	—
Trustees' expenses	9,506	80,000	12%	8,650	3,290
Temporary staffing	11,220	40,000	28%	40,000	—
Miscellaneous	7,502	—	100%	49,131	91,128
Total Administrative	845,798	4,598,705	18%	3,974,239	3,429,338

Mr. Silver moved the Report of the Financial Secretary to the omnibus.

REPORT OF THE INTERNAL AUDITOR

Mr. Carlton Lenoir reported that the scheduled audits for October and November have been delayed because of preliminary survey work required in order to complete the individual audits. Prior to starting the audits he will perform work flow surveys of the four core pension office processes: Member Contribution Accounting, Benefit Payments, Pensioner Administration, and Investments. He will report on the progress of this work at the February Board meeting.

CONTINUATION OF THE REPORT OF THE EXECUTIVE DIRECTOR

Request for Family and Medical Leave of Absence (Unpaid)

Mr. Nehf reported that Linda Olivarez, a member of the pension office staff, has furnished a written request to receive a three month family and medical leave of absence.

This three month unpaid leave, with continued medical coverage, shall begin approximately on January 3, 2000 and may be terminated upon request by employee.

A motion was made by Dr. Pilditch, seconded by Ms. Anderson, and unanimously passed, to approve an unpaid family and medical leave of absence, with continued medical coverage, for a period of three months.

Bequest from the Estate of Frieda L. Topping

The Executive Director reported that Frieda L. Topping, an annuitant, died on April 10, 1999 and made a bequest to the Fund of approximately \$557,000.

Records of the Fund show that Mrs. Topping was a teacher at Lake View High School. She retired in 1963 with a total of 40 years of service. Her spouse, George Topping, also was an annuitant of our Fund. He was a teacher at Schurz High School. He retired in 1964 with a total of 36 years of service. He pre-deceased Mrs. Topping in 1994.

A motion was made by Mr. Ward, seconded by Ms. Anderson, and unanimously passed, to accept the bequest of Frieda L. Topping, collect biographical data of the deceased, and have printed in the proceeding of this Board of Trustees meeting as well as in a newsletter published by the Board with notification and appreciation of such bequest.

Securities Class Action Lawsuit

Mr. Nehf presented a brief report involving Mattel, Inc. and the opportunity to be lead plaintiff in a securities class action lawsuit.

A motion was made by Mr. Ward, seconded by Ms. Nolan, and unanimously passed, to defer the opportunity to be lead plaintiff in the Mattel, Inc. securities class action lawsuit.

Compliance Audit for Department of Insurance

A motion was made by Dr. Pilditch, seconded by Ms. Nolan, and unanimously passed, to hire KPMG LLP to perform a compliance audit at a fee not to exceed \$20,000. The motion passed by the following roll call vote:

Ayes: Ms. Anderson, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Ward—9.

Nays: None.

(Messrs. Bobins and Silver were not present at the time the vote was taken.)

Administrative and Investment Expense Analysis

Mr. Kevin Huber, chief financial officer, presented to the Trustees the administrative and investment expense analysis for the quarter ending September 30, 1999.

EXECUTIVE SESSION

A motion was made by Ms. Anderson, seconded by Ms. Nolan, and unanimously passed, to enter in an executive session to discuss personnel matters. The executive session lasted from 2:35 p.m. to 2:40 p.m.

Following executive discussion, a motion was made by Mr. Ward, seconded by Mr. O'Brill, and unanimously passed, to resume the regular order of business.

After the Board of Trustees returned to open session a vote was taken to approve the salary recommendations as proposed in the managerial, technical and supervisory salary report retroactive to October 1, 1999. The motion passed by the following unanimous roll call vote:

Ayes: Ms. Anderson, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Silver, Mr. Ward—10.

Nays: None.

(Mr. Bobins was not present at the time the vote was taken.)

Matter of Information

The Board of Trustees provided the Executive Director with guidelines relative to hiring a replacement for the Benefits Department supervisor.

REPORT OF THE ATTORNEY

Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton and Hernandez, updated the Board on the status of pending litigation. He will report any further progress at the February Board meeting.

After further discussion, a motion was made by Dr. Pilditch, seconded by Ms. Anderson, and unanimously passed, to extend the time limit for appeal of Roman Borowych to December 17, 1999 for his request for pensionable service credit for the school year 1986-1987.

Commission Recapture First Honolulu Securities Matter

A motion was made by Mr. O'Brill, seconded by Ms. Anderson, and unanimously passed, to consider First Honolulu Securities as a recapture broker subject to the review of Mercer Investment Consulting, Inc.

OMNIBUS VOTE

On a motion by Dr. Pilditch, seconded by Mr. Ward, and passed unanimously the foregoing committee reports which were moved to the omnibus were approved.

ADJOURNMENT

On a motion by Mr. Silver, seconded by Ms. Anderson, and passed unanimously, the meeting adjourned at 3:15 p.m.

Respectfully submitted,



Maria J. Rodriguez
Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Executive Session - Official Report
Tuesday, November 16, 1999

An executive session of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Tuesday, November 16, 1999.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 2:35 p.m. with the following members present: Ms. Anderson, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Silver, Mr. Ward—10.

Members absent: Mr. Bobins, Mr. Saffold—2.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*) and Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton, and Hernandez (*Legal Counsel*).

Discussion ensued regarding personnel matters. No further action was taken.

There being no further business, the executive session was adjourned at 2:40 p.m.

Respectfully submitted,



Maria J. Rodriguez
Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Special Meeting - Official Report
Tuesday, January 11, 2000

A special meeting of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Tuesday, January 11, 2000.

The Vice President, Ms. Patricia A. Knazze, called the meeting to order at 3:45 p.m.

ROLL CALL

Members present: Ms. Anderson, Mr. Bobins, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Rodriguez, Mr. Ward—9.

Members absent: Ms. Reilly, Mr. Saffold, Mr. Silver—3.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), Mr. Joseph Burns and Ms. Gwendolyn Reeves of Jacobs, Burns, Orlove, Stanton and Hernandez (*Legal Counsel*), and various observers and staff members.

REPORT OF THE EXECUTIVE DIRECTOR

Purchase of Mailroom Equipment

Mr. Michael J. Nehf reported that the operations and abilities of the pension fund's 7½-year old mailroom equipment have been reviewed for the past six months. He reported on the frequency of breakdowns due to the age of the equipment. He emphasized the necessity to

maintain adequate and reliable mailroom equipment to ensure timely processing of monthly pension payroll checks and other mass mailings.

A motion was made by Ms. Anderson, seconded by Mr. O'Brill, to approve the purchase or lease of new mailroom equipment in accordance with the pension fund's budget and proposal. The motion passed unanimously by the following roll call vote:

Ayes: Ms. Anderson, Mr. Bobins, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Rodriguez, Mr. Ward—9.

Nays: None.

Special Real Estate Consultants to be Interviewed

Mr. Nehf reminded the Trustees of their discussion in December to possibly retain a separate real estate consultant for investments.

On a motion by Mr. Bobins, seconded by Mr. Ward, and by unanimous vote, the Executive Director was authorized to coordinate with Mercer Investment Consulting, Inc. in obtaining completed RFPs and in scheduling real estate consulting interviews for the trustee meeting on February 15, 2000.

New Payroll Audit Supervisor Approved

Mr. Nehf reported the resignation of the pension office Payroll Audit Supervisor. He indicated that the existing position was posted in the pension office. He informed the Trustees that Mrs. Corrine Diaz was the sole applicant. Considering Mrs. Diaz's experience in the payroll audit department and her willingness to assume the responsibilities of supervisor, Mr. Nehf recommended that she be approved for the position.

A motion was made by Mr. Ward, seconded by Dr. Pilditch, and unanimously passed, to approve Corrine Diaz, a pension fund employee since March 1995, for the position of Payroll Audit Supervisor, as a replacement for an existing position at the pension fund, and at a salary increase of 10% effective 1/1/2000.

Health Insurance Rebate Percentage Increased

Mr. Nehf reported that proper due diligence in processing previous years' health insurance rebate reimbursements affords the pension fund to increase the health insurance rebate percentage for fiscal 2000.

A motion was made by Mr. Ward, seconded by Dr. Pilditch, and unanimously passed, to increase the health insurance rebate percentage for the fiscal year ended June 30, 2000 to the level of 85% (from 75%); and to remove the rebate cap for those pensioners living in a geographical area where HMO options are offered.

Policies and Procedures for Disability Applications Adopted

Mr. Joseph Burns and Ms. Gwendolyn Reeves of Jacobs, Burns, Orlove, Stanton and Hernandez presented the Trustees with a draft of pension fund policies and procedures for processing disability applications.

Ms. Reeves pointed out the reasons to have established policies for disability applicants. She then reviewed the policies and procedures, addressing questions and accepting input from Trustees and pension fund staff.

A motion was made by Dr. Pilditch, seconded by Mr. Ward, and unanimously passed, to adopt the January 11, 2000 recommendations from pension fund counsel regarding procedures for review of disability applications, subject to additional comments from pension fund staff.

ADJOURNMENT

On a motion by Mr. O'Brill, seconded by Mr. Ward, and by unanimous vote, the meeting was adjourned at 4:55 p.m.

Respectfully submitted,



Maria J. Rodriguez
Recording Secretary

REPORT OF THE PROCEEDINGS OF THE

Board of Trustees

OF THE

**Public School Teachers' Pension and
Retirement Fund of Chicago**

Regular Meeting - Official Report
Tuesday, February 15, 2000

A regular meeting of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Tuesday, February 15, 2000.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 9:32 a.m.

ROLL CALL

Members present: Ms. Anderson, Mr. Bobins, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Saffold, Mr. Silver, Mr. Ward—12.

Members absent: None.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), Mr. Joseph Burns and Ms. Gwedolyn Reeves of Jacobs, Burns, Orlove, Stanton and Hernandez (*Legal Counsel*), Mr. Brad Blalock and Ms. Stephanie Grieser of Mercer Investment Consulting, Inc. (*Investment Consultant*), Ms. Kathy Stevenson of the Northern Trust Company (*Custodian*), and various observers and staff members.

APPROVAL OF MINUTES

On a motion by Ms. Anderson, seconded by Dr. Pilditch, and by unanimous vote, the minutes of the meetings on November 10 and November 16, 1999 were approved and ordered printed. (*Mr. Bobins, Ms. Knazze, Ms. Rodriguez, Mr. Saffold and Mr. Silver were not present at the time the vote was taken.*)

LEGISLATIVE UPDATE

Mr. Nehf reported that Mr. Henry Anselmo, the Fund's legislative consultant, prepared a quarterly report which detailed activity in the Veto Session of the General Assembly as well as what is expected in the upcoming session of the General Assembly. President Reilly and Mr. Nehf addressed questions related to the Fund's legislative proposals.

HEALTH INSURANCE UPDATE

Mr. Nehf reported that Fund staff will be meeting with Mr. Aunton Kelly, the Fund's health insurance consultant, to discuss educating and enrolling annuitants eligible for Medicare. Mr. Nehf reported that Medicare enrollment would result in substantial cost savings to the annuitants and the Fund.

REPORT OF COMMITTEE ON CLAIMS AND SERVICE CREDITS

Pensions

The Committee on Claims and Service Credits reported that applications for pensions were presented for persons, hereinafter listed, with the recommendations that they be approved and granted in the amounts and under the conditions set forth herewith.

In the case of each applicant for service and disability pension, the employment of the teacher has terminated, the legally prescribed minimum years of teaching service were completed and requirements with respect to age, the Illinois Retirement Systems Reciprocal Act (if applicable), and the Illinois Pension Code were fulfilled.

In accordance with the provisions of the Illinois Pension Code, each applicant for disability retirement pension was declared by two physicians appointed by the Board to be suffering from a disability which wholly and presumably permanently incapacitates him/her for teaching.

Each applicant for a survivor's or reversionary pension furnished proper evidence of his/her right to receive such benefit.

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions</i>					
Adams, Marva M.	30880	Chicago Voc. High	32.400	8/14/99	\$40,791.96
Banks, Henry L.	30625	Ruggles	27.750	11/5/99	17,432.64
Beck, Sherman G.	30877	Dunbar Voc. High	22.950	7/2/99	27,142.56
Bencsics, Leslie F.	30789	Greene	38.350	8/15/99	48,267.72
Bleeker, Barry R.	30684	Manley High	30.050	7/1/99	33,491.52
Bostic, Arthur T.	30868	McNair	35.350	9/8/99	40,589.64
Brooks, Jacquelyn M.	30894	Johns Academy	31.500	8/12/99	26,398.80
Brooks, Wannetta S.	30896	Near North	35.100	8/14/99	45,340.68
Brown, Samuel W.	30973	Webster	24.150	9/1/99	29,373.48
Bruhns, Melvyn T.	30913	Carpenter	16.800	2/26/97	13,341.72

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions (continued)</i>					
Buchler, James C.	30940	Foster Park	35.900	11/6/99	39,132.24
Byrd, Shirley A.	30813	Englewood High	20.350	9/25/99	26,681.52
Carey, Jeanne M.	30774	Central Office	38.100	8/28/99	64,018.68
Carl, Stephen R.	30906	Hyde Park Academy	23.050	10/2/99	26,861.28
Cartledge, Mable B.	30911	Corliss High	34.500	9/25/99	48,085.68
Cartwright, Lamar C.	30857	Dunbar Voc. High	27.000	8/27/99	37,210.44
Cummings, Bette	30929	Paderewski	12.750	11/6/99	11,993.28
Daniels, James	30865	Carver High	32.850	7/29/99	40,646.40
Daters, Josephine	30933	Gunsaulus	47.300	10/23/99	42,583.80
Davis, Martha B.	30864	Crane High	25.850	8/14/99	31,349.64
Delisle, Alvin R.	30885	Lane Tech High	14.600	8/28/99	16,160.76
Diggs, Willie F.	30849	Brown	9.550	8/3/99	9,054.36
Dinwiddie, Christine H.	30736	Wacker	39.150	7/3/99	37,918.56
Dixon, Evelyn M.	30818	Otis	33.000	7/24/99	36,772.48
Dorsey, Ferna Mae	30769	Irving	45.200	8/15/99	49,869.72
Dougal, Edward H.	30897	Tilden High	14.200	8/21/99	13,403.04
Douglas, Arlene P.	30886	Shoop	27.100	9/12/99	33,631.44
Eichelberger, Brenda D.	30953	Hyde Park Academy	33.550	9/11/99	42,498.96
Epps, Maple	30858	Hyde Park Academy	37.150	9/1/99	42,244.32
Fletcher, Deborah W.	30907	Raymond	34.150	9/11/99	42,307.20
Frick, Corene	30919	Stockton	39.850	9/26/99	51,844.80
Frijelich, Eugene	30640	Kenwood Academy	33.550	10/23/99	39,332.88
Gabovich, Naum	30917	Mather High	9.100	9/10/99	9,099.84
Galassini, Caryl A.	30941	Heny	16.950	11/6/99	19,276.44
Gallotta, Carole J.	30909	Hirsch High	35.250	10/10/99	38,222.04
Gerstel, Peter S.	30884	Prosser Voc. High	34.400	9/12/99	47,360.52
Gill, Earlcane	30819	Bowen High	33.900	8/27/99	30,681.60
Hamberlin, Keith Y.	30876	Morgan Park High	35.150	8/18/99	41,070.12
Hampton, Ernestine	30786	Corkery	37.200	8/4/99	42,397.56
Hart, Dennis	30874	Citywide	31.950	7/7/99	44,613.36
Hartnell, Marcia Lee	30697	Suder	36.200	7/17/99	61,480.68
Hawkins, Larry	30970	Hyde Park Academy	43.650	8/17/99	43,017.48
Herbstman, Judith Ann	30901	Yates	30.600	7/1/99	34,722.00
Hermann, Arthur	30866	Fiske	28.450	7/1/99	32,073.96
Hood, Frank T.	30891	Taft High	37.850	9/12/99	42,363.72
Hopkins, Judith A.	30770	Dunbar Voc. High	33.950	7/2/99	40,065.36
Jacko, Alta	30749	Reinberg	9.450	8/1/99	10,326.96
Johnson, Edith G.	30902	Taft High	18.700	8/21/99	22,332.12
Johnson, Willie E.	30916	Dookittle East	37.450	10/14/99	41,538.00
Juska, Elizabeth R.	30867	Orr Academy	33.950	7/2/99	42,272.04
Kelly, Marie C.	30968	Olive CPC	34.050	11/6/99	38,336.76
Kerrill, Jack	30936	Mather High	39.250	11/6/99	45,416.76
King, Nan L.	30872	Central Office	39.100	8/28/99	55,005.00
Koszela, Joseph	30921	Cook County Jail	36.550	10/23/99	47,282.76
Kraft, Roberta	30943	Agassiz	34.900	11/6/99	42,591.60
LaRusso-Picard, Constance E.	30468	Mason	14.550	7/1/99	15,352.20
Laville, Tamara	30889	Lincoln Park High	31.800	8/11/99	40,019.16
Leon-Jones, Dolores P.	30879	Ashe	33.100	7/2/99	36,889.92

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions (continued)</i>					
Levin, Arthur J.	30860	District #10	32.500	7/18/99	44,999.40
Ludwig, Mary Ann	30967	Beasley Academy	25.200	8/13/99	31,738.44
Maiter, Iris M.	30854	Ogden	38.900	8/24/99	39,669.24
Malone, Benjamin	30719	Ninos	28.500	7/1/99	35,444.28
Marisi, Arlene S.	30570	Sutherland	34.100	7/1/99	42,465.96
Matthews, Mary L.	30934	Faraday	30.350	9/25/99	35,475.24
Matthews, Ruth L.	30972	Wentworth	7.650	10/13/99	7,170.24
McGlothin, Fredrick G.	30883	Waters	33.200	7/1/99	37,001.40
McRoberts, Dennyse	30716	Dewey Academy	36.500	8/1/99	48,224.76
Milos, Allen E.	30923	Cook County Jail	34.450	10/23/99	52,363.20
Mingo, Charles E.	30912	DuSable High	36.350	8/29/99	79,444.44
Minor, Frances A.	30755	Phillips High	45.600	7/14/99	42,344.28
Mitchell, Joanne	30905	Manierre	34.850	9/4/99	39,727.80
Mitchell, Samuel E.	30441	South Shore Academy	33.200	7/1/99	41,078.64
Moffett, Carol	30873	Terrell	32.950	8/13/99	41,165.52
Montgomery, Rosa E.	30931	Hayt	22.500	9/1/99	27,554.64
Morgan, Monroe	30590	Spalding	27.600	7/2/99	38,857.44
Murray, Brenda J.	30741	Carnegie	33.650	7/1/99	39,156.12
Nealon, Jonetta K.	30861	Emmett	15.300	8/23/98	10,744.44
Nelson, Joyce	30981	Chicago Teachers' Pension Fund	6.250	11/21/99	3,522.96
O'Bannon, Odessa	30930	Warren	46.350	8/13/99	37,993.44
Olsen, Mary A.	30824	Prescott	39.150	8/19/99	37,994.28
O'Malley, Paul	30942	Senn High	35.300	11/6/99	43,135.68
Parker, Herbert L.	30938	Collins High	34.950	11/6/99	41,716.32
Pauza, Lauryne E.	30881	Substitute	25.450	8/19/99	13,832.64
Perry, Hazel P.	30855	Manierre	32.700	8/6/99	36,394.20
Peters, Dale W.	30513	Drummond	37.350	8/14/99	39,667.32
Peters, Sylvia L.	30882	Substitute	28.900	6/19/99	41,898.12
Petrie, Dolores T.	30932	Dvorak	10.250	10/9/99	9,317.16
Riggs, Ernestine G.	30956	Central Office	23.050	5/18/93	15,485.64
Robinson, Robin	30851	Lincoln Park High	29.450	8/1/99	32,822.88
Ross, Errole	30888	Harlan Academy	32.950	8/11/99	36,722.52
Rothfuchs, Anne T.	30890	Taft High	39.950	8/19/99	50,616.96
Rotta, Dismas	30705	Lane Tech	22.000	7/1/99	23,718.48
Sallamme, Jerome S.	30939	Lavizzo	36.850	11/6/99	43,136.16
Saxton, Evans Jr.	30887	Central Office	36.000	8/14/99	47,654.64
Scott, Willie E.	30392	Simcon Voc. High	28.550	1/30/99	37,098.60
Serna, Francisco	30826	Lowell	12.700	10/4/98	9,405.48
Sheehy, Joan T.	30422	Morgan Park High	26.900	4/24/99	33,248.16
Sheehan, Patricia	30903	District #4	34.200	9/11/99	39,774.84
Sheppard, Jerome	30486	Sheridan	39.250	9/11/99	66,758.76
Silverblatt, Sandra M.	30966	Substitute	11.950	11/1/99	4,631.64
Simmons, Jocelyn F.	30489	Bethune	41.000	8/1/99	42,375.60
Smeriglio, Elizabeth S.	30427	Dever	40.600	8/1/99	47,021.52
Smith, Barbara E.	30898	Hirsch	31.350	5/22/99	40,215.00
Smith, Carl L.	30772	Farren	34.750	8/1/99	37,993.32
Smith, Carol J.	30766	Cook County Jail	32.900	7/2/99	38,282.64

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions (continued)</i>					
Smith, Murline.....	30859	Caldwell	40.400	8/20/99	41,343.84
Sochacki, Adam J.....	30915	Wells High	35.200	10/12/99	41,465.76
Spencer, Ephraim T.....	30637	Park Manor.....	8.350	7/3/99	5,641.92
Stanford, Ronald W.....	30920	Pirie.....	20.050	10/8/99	15,469.32
Stawicki, Sophia.....	30908	Dunbar Voc. High.....	33.000	8/28/99	40,890.00
Stubbs, Oliver L.....	30875	Van Vlissingen.....	32.450	7/1/99	36,164.52
Sullivan, Margaret.....	30787	Falconer.....	36.600	7/22/99	37,995.24
Taylor, Leola.....	30878	Jones.....	34.150	7/1/99	49,827.72
Tharpe, Bennye J.....	30326	Carver High.....	25.400	3/5/92	17,725.08
Thomas, Linda M.....	30904	Washington.....	32.700	7/1/99	39,658.08
Thomas, Luevetta W.....	30871	Esmond.....	32.350	7/2/99	40,015.32
Thomas, Sammie L.....	30895	Kelvyn Park High.....	31.350	8/19/99	43,369.08
Thoms, Betty J.....	30622	Perez.....	27.250	6/10/99	32,613.60
Trotter, Carole A.....	30850	Farragut Career Academy.....	23.750	8/7/99	26,470.08
Turner, Elaine M.....	30421	Calumet High.....	37.300	3/27/99	38,529.12
Turney, Carol D.....	30549	Mt. Greenwood.....	25.400	7/1/99	30,169.20
Valdes, Jose F.....	30721	Cooper.....	24.700	10/11/99	29,651.52
Vappi, Carolyn.....	30870	Shoop.....	27.000	7/1/99	30,090.72
Vaughns, Larcena.....	30853	Beasley.....	35.650	8/21/99	40,721.64
Veitmanis, Elga A.....	30893	Orr High.....	34.300	7/2/99	39,670.32
Vogler, Gunter W.....	30599	Montefiore.....	06.150	6/1/99	6,138.36
Ward, Bettyann.....	30862	Mayer.....	35.650	8/17/99	42,244.56
Weinstein, Phyllis.....	30935	Greeley.....	35.550	11/6/99	41,027.64
Whelan, Dolores A.....	30926	Woodward.....	09.250	11/6/99	8,949.60
Wiley, Drenda J.....	30965	DuSable High.....	32.850	11/20/99	27,929.28
Wiley, Ollie Jean.....	30856	Bousefield.....	34.300	8/28/99	38,051.40
Williams, Birdia D.....	30922	Crane High.....	26.700	7/27/99	22,624.08
Williams, Jacqueline H.....	30605	Whistler.....	28.800	8/2/99	33,513.48
Wilson, Lela P.....	30892	Aldridge.....	25.750	7/1/99	28,698.36
Woodworth, Lois T.....	30964	Lane Tech High.....	38.950	9/13/99	40,683.24
Wright, Johnyce J.....	30718	Roosevelt High.....	30.050	7/13/99	23,418.72
Wright, Lewis E.....	30780	Dept. of Curriculum.....	41.200	8/3/99	53,469.24
Zehren, Carol.....	30928	Schubert.....	27.650	11/6/99	34,504.68
Zukowski, Lillian F.....	30914	Portage Park.....	08.850	8/20/99	8,267.64

Disability Pensions

Bahner, Stanley I.....	D1149	Reserve Teacher Pool.....	26.100	1/23/99	\$31,981.20
Cissom, Lynn Wilbert.....	D1264	Juarez High.....	26.150	10/28/99	33,605.88
Glickman, Deborah J.....	D1147	Nash.....	26.050	6/19/99	27,663.84
Harvell, Clara M.....	D1214	Chicago Voc. High.....	29.050	9/13/99	33,905.04
Newman, Leonard.....	D1148	Chase.....	20.250	10/1/99	19,702.20
Nottoli, Michael J.....	D1262	Simeon Career.....	25.700	11/2/99	30,084.24

Reciprocal Retirement Pensions

Allie, Barbara Lee.....	F4107	Kenwood Academy.....	28.0417	8/1/99	\$37,590.72
Bahr, Jan.....	F4140	Gale.....	06.9889	9/24/99	6,948.24
Baker, Melinda H.....	F4095	Former Teacher.....	06.6000	7/1/99	7,893.00
Blasi, Rocco C.....	F4011	College Teacher.....	01.0000	6/1/99	1,988.76

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Reciprocal Retirement Pensions (continued)</i>					
Brown, Patricia A.	F4029	Wadsworth	42.8333	7/17/99	25,275.36
Buckley, Gloria L.	F4077	Brownell	20.5750	7/2/99	7,385.64
Bultema, Thomas J.	F4109	Curtis	30.8750	7/1/99	33,912.84
Carlson, Lois S.	F4118	Carver Primary	30.9741	7/1/99	35,171.40
Crabbe, Leanne	F4083	Former Teacher	08.3500	6/16/99	14,685.96
Crowley, Zita C.	F4126	Former Teacher	12.1500	11/1/99	5,176.32
Dahlin, Curtis J.	F4045	Dyett	34.3889	7/2/99	40,232.52
Day, Janet M.	F4115	Former Teacher	04.0500	7/1/99	2,435.28
Dudek, Dennis J.	F4020	College Teacher	16.9500	8/8/99	31,561.32
Ehrlich, Charlotte	F3855	Former Teacher	10.4500	10/9/99	13,993.56
Fager, Richard H.	F3899	Wells Academy	34.6611	7/15/99	41,449.20
Falk, Charles F.	F4037	College Teacher	01.0000	5/1/99	2,011.20
Fife, Mamie A.	F3854	Burke	18.1333	7/2/99	20,943.00
Finnegan, Robert F.	F4044	College Teacher	04.9500	8/1/99	12,048.48
Freeman, Kathleen S.	F3977	Former Teacher	03.5000	6/8/99	5,091.24
Goldberg, Marshall P.	F3883	King High	20.2300	8/30/99	22,101.12
Goldman, Richard D.	F4059	College Teacher	04.0000	9/1/99	7,451.28
Goodman, Barry A.	F3896	Former Teacher	06.1250	11/21/99	9,166.08
Haley, Jane T.	F3860	Amundsen High	24.7006	8/2/99	16,117.20
Hanley, Richard D.	F4040	College Teacher	01.0000	6/1/99	1,703.28
Hayashida, Frank	F4072	College Teacher	04.0000	9/1/99	6,588.72
Jones, Vernita L.	F4108	Former Teacher	07.7500	7/1/99	10,559.52
Katz, Roberta M.	F3817	Chase	20.9170	7/1/99	20,239.08
Kenney, Robert W.	F4123	Englewood Academy	22.4410	7/1/99	24,227.52
Kolz, Marlene S.	F4033	Former Teacher	11.4667	12/23/99	20,162.64
Komar, Ivan	F4104	Hamline	36.4414	8/11/99	37,986.24
Krippner, Bernice	F4137	Former Teacher	13.2250	6/5/99	18,081.24
Kutylo, Anthony W.	F4112	Westinghouse	29.3722	7/14/99	31,710.24
LeVeaux, Thelma	F4101	Former Teacher	08.5000	6/11/99	12,140.40
Lilja, Sandra J.	F4131	Crane	34.5722	9/11/99	46,835.28
Lundquist, Deborah A.	F4128	Lane Tech	27.0333	9/11/99	29,136.96
Malloy, William P.	F4125	Former Teacher	14.2500	1/1/99	11,232.12
Marshall, Shirley R.	F3858	Burke	29.3139	7/2/99	16,069.92
Martin, Loretta	F4026	Simeon High	39.4944	7/3/99	45,210.24
Maximo, Esther H.	F4113	Region 2	29.4417	5/8/99	1,355.76
McConnell, John W.	F4139	College Teacher	02.0000	6/25/99	3,522.72
McInnis, June C.	F4006	Farnsworth	23.9472	5/22/99	27,783.60
McKinley, James M.	F4084	College Teacher	25.7417	9/1/99	20,338.20
McNab, Patricia A.	F4132	Pullman	20.3950	9/26/99	9,981.24
Mikos, Helen B.	F4110	Rudolph	27.3139	7/3/99	29,938.80
Newman, Mary Kay	F3879	Henry	08.8000	8/5/99	9,411.00
Piechocki, Elide	F3814	Washington High	12.6750	6/19/99	12,020.28
Ragan, Cynthia E.	F4130	Julian High	36.1278	9/25/99	36,960.84
Raymond, Joan	F4066	Former Teacher	22.7388	9/1/99	57,953.28
Sesko, Frank P.	F3856	Former Teacher	04.6000	10/2/99	7,089.36
Sieger, Suzanne N.	F3820	Nettelhorst	23.2583	7/22/99	19,636.32
Skowron, Janice	F4106	Former Teacher	01.9500	7/1/99	3,996.24

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Reciprocal Retirement Pensions (continued)</i>					
Smith, Joseph A.	F4035	College Teacher	06.9500	1/1/99	12,626.04
Speta, Charles J.	F4111	Former Teacher	21.3444	9/1/99	8,617.68
Sredzinski, Claude	F4097	Corliss High	35.3389	7/3/99	36,912.48
Stewart, Arnold	F4086	College Teacher	28.2556	8/1/99	37,336.92
Strahlman, Sharon	F4039	Drew	30.6528	11/20/99	36,042.60
Thole, Eleanore Ann	F4063	Former Teacher	02.0500	7/1/99	3,341.28
Tinerella, Michael	F3998	College Teacher	01.0500	3/1/99	1,020.96
Vergara, George A.	F4114	Former Teacher	24.7611	6/18/99	24,409.92
Vogel, Mitchell	F4138	College Teacher	02.5000	10/1/99	7,394.64
Webber, Carole A.	F4135	Former Teacher	01.7000	6/17/99	2,054.88
Yates, Joan	F4124	Region 3	31.6500	6/19/99	33,962.76

Survivors' Pensions

Anderson, Roseanne G.	SC355		35.400	7/1/99	\$14,504.28
<i>(Spouse of Arthur C. Anderson, deceased pensioner)</i>					
Bers, Trudy	SC358		1.000	9/1/99	427.44
<i>(Spouse of Howard M. Bers, deceased pensioner)</i>					
Blezien, Patricia A.	SC367		39.850	10/1/99	25,788.36
<i>(Spouse of Stephen S. Blezien, deceased pensioner)</i>					
Bokios, James	SV451		28.100	8/7/99	13,459.80
<i>(Spouse of Nicky Bokios, deceased teacher)</i>					
Cleland, Donald E., Sr.	SC361		32.400	10/1/99	12,568.44
<i>(Spouse of Catherine V. Cleland, deceased pensioner)</i>					
D'Alba, Louis	SC343		27.400	9/1/99	9,325.08
<i>(Spouse of Esther B. D'Alba, deceased pensioner)</i>					
Demeter, Alicia C.	SV444		34.100	8/15/99	18,655.44
<i>(Spouse of Gerald Demeter, deceased teacher)</i>					
Depczynski, Joan	SC352		24.830	9/1/99	2,581.80
<i>(Spouse of Edward Depczynski, deceased pensioner)</i>					
Elliott, Daniel H.	SC359		36.323	7/1/99	12,576.84
<i>(Spouse of Gwendolyn T. Elliott, deceased pensioner)</i>					
Feely, Gladys M.	SC354		27.000	11/1/99	10,447.08
<i>(Spouse of Robert W. Feely, deceased pensioner)</i>					
Feld, Ruth	SC351		10.050	9/1/99	4,800.00
<i>(Spouse of George H. Feld, deceased pensioner)</i>					
Frame, Mary P.	SC347		20.900	9/1/99	8,782.92
<i>(Spouse of Keith S. Frame, deceased pensioner)</i>					
Gardner, Marilyn Faith	SC344		20.750	9/1/99	9,981.36
<i>(Spouse of James Lester Gardner, deceased pensioner)</i>					
Gilkey, Mary Ann	SC357		9.000	9/1/99	3,829.44
<i>(Spouse of Grady Gilkey, deceased pensioner)</i>					
Goodyear, Werner	SC338		37.000	10/1/99	16,524.00
<i>(Spouse of Patricia G. Goodyear, deceased pensioner)</i>					
Gorman, William Edward	SC353		35.200	10/1/99	16,929.48
<i>(Spouse of Margaret L. Gorman, deceased pensioner)</i>					
Greenberg, Seymour	SC340		23.300	10/1/99	10,439.76
<i>(Spouse of Evelyn Greenberg, deceased pensioner)</i>					
Greene, William J.	SC363		29.900	11/1/99	12,342.72
<i>(Spouse of Esther J. Greene, deceased pensioner)</i>					

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Survivors' Pensions (continued)</i>					
Hanson, Shirley	SC337		25.050	10/1/99	8,855.52
<i>(Spouse of James B. Hanson, deceased pensioner)</i>					
Hayes, Barbara A.	SC346		29.300	10/1/99	13,077.00
<i>(Spouse of Mack E. Hayes, deceased pensioner)</i>					
Henry, Carole J.	SC350		38.000	9/1/99	19,295.88
<i>(Spouse of S. Thomas Henry, deceased pensioner)</i>					
Hopperstad, Naomi	SC349		24.142	10/1/99	3,243.36
<i>(Spouse of Carl J. Hopperstad, deceased pensioner)</i>					
Jackson, A'Ron	SV452		26.000	8/18/99	13,032.60
<i>(Minor child of Anita Myles, deceased teacher)</i>					
Johnson, Louis G.	SC333		25.950	9/1/99	9,275.16
<i>(Spouse of Eddie G. Johnson, deceased pensioner)</i>					
Kinsey, Imani A.	SV453		6.200	1/13/99	4,800.00
<i>(Spouse of Gail Williams, deceased teacher)</i>					
Kuehn, Nicholas H., Jr.	SC364		20.450	9/1/99	4,847.64
<i>(Spouse of Mary Ann Kuehn, deceased pensioner)</i>					
LaPalermo, Ned F.	SC341		32.650	9/1/99	17,787.48
<i>(Spouse of Elizabeth G. LaPalermo, deceased pensioner)</i>					
Lundberg, Lorraine A.	SV456		31.000	10/31/99	15,078.84
<i>(Spouse of Charles Lundberg, deceased teacher)</i>					
McInerney, Thomas	SV459		18.750	8/21/99	8,122.68
<i>(Spouse of Carol McInerney, deceased teacher)</i>					
McKay, Susie M.	SC339		34.950	9/1/99	13,956.48
<i>(Spouse of Isaac L. McKay, deceased pensioner)</i>					
McLinn, Jean R.	SC356		33.850	10/1/99	16,966.80
<i>(Spouse of Austin E. McLinn, deceased pensioner)</i>					
Minol, Jerald P.	SV445		30.900	6/18/99	15,572.76
<i>(Spouse of Barbara Dusek, deceased teacher)</i>					
Peters, Ann M.	SV448		7.750	11/6/99	4,800.00
<i>(Spouse of Larry J. Peters, deceased teacher)</i>					
Prince, James	SV455		25.725	12/4/99	11,878.08
<i>(Spouse of Lillian Prince, deceased teacher)</i>					
Roulhac, Edgar E.	SC362		15.950	11/1/99	5,781.12
<i>(Spouse of Portia J. Roulhac, deceased pensioner)</i>					
Rynerson, Mary N.	SC335		31.850	12/1/98	10,141.68
<i>(Spouse of James Rynerson, deceased pensioner)</i>					
Saibe, Bruce A.	SC342		20.800	9/1/99	8,026.32
<i>(Spouse of Florence Saibe, deceased pensioner)</i>					
Schneider, Walter M.	SC360		26.600	8/1/99	4,491.12
<i>(Spouse of Bessie F. Schneider, deceased pensioner)</i>					
Shapiro, Charlotte	SC365		30.200	6/1/99	15,037.32
<i>(Spouse of Raymond Shapiro, deceased pensioner)</i>					
Shimanovsky, Eshta	SC368		24.877	11/1/99	11,537.52
<i>(Spouse of Roberta B. Shimanovsky, deceased pensioner)</i>					
Silverstein, Felix M.	SC334		24.400	8/1/99	9,393.00
<i>(Spouse of Bertha A. Silverstein, deceased pensioner)</i>					
Srill, Flora T.	SC345		37.150	9/1/99	19,009.08
<i>(Spouse of Fred S. Srill, deceased pensioner)</i>					
Stone, Saralee	SC348		38.050	10/1/99	26,346.12
<i>(Spouse of Marshall G. Stone, deceased pensioner)</i>					

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Survivors' Pensions (continued)</i>					
Vesley, George F.	SC336		34.000	9/1/99	6,251.40
<i>(Spouse of Helen J. Vesley, deceased pensioner)</i>					
Williams, Earl R.	SV450		12.700	6/16/99	6,126.48
<i>(Spouse of Myrtle Williams, deceased teacher)</i>					
<i>Reversionary Pensions</i>					
Anderson, Rosanne G.	R1261		35.400	7/1/99	\$3,600.00
<i>(Reversionary beneficiary of Earl F. Fornaciari, deceased pensioner)</i>					
Strill, Flora T.	R0128			9/1/99	24,338.04
<i>(Reversionary beneficiary of Fred S. Strill, deceased pensioner)</i>					

Summary of Pensions Granted

Type of Pension	At This Meeting	Total Approved This Fiscal Year
Optional service retirement pensions	139	507
Reciprocal service retirement pensions	62	154
Disability retirement pensions	6	21
Survivors' pensions	45	118
Reversionary pensions	2	4

Cancellation of Pensions

The Committee on Claims and Service Credits reported that, pursuant to the law, the pensions of the following persons were cancelled upon the date of attainment of legal age or re-entry to service. The committee recommended that the cancellations shown below be confirmed and reported in the Proceedings of this meeting.

Name	Reason	Type of Pension	Rate of Pension	Date Cancelled
Catledge, Eldridge	Re-entry to Service	Regular	\$1,844.04	10/24/99
Conley, June	Legal Age	Survivor	0.00	11/01/99
Dorn, Selena	Legal Age	Survivor	0.00	11/01/99
O'Hara, Francis J.	Legal Age	Survivor	537.57	01/01/00
Richardson, LaDonna C.	Legal Age	Survivor	446.39	12/01/99

Death Benefits

The Committee on Claims and Service Credits reported that documents pertaining to claims for death benefits were examined and verified, and recommended approval thereof.

In support of these claims, the committee reported that death benefits are for persons whose dates of death were certified and whose heirs, beneficiaries, administrators or executors furnished proper evidence to receive such payments.

Single Payment Benefit on Death of Teachers:

Banks, Gracy A.	(Zelmarion Dunn, guardian of minor Ty Neisha H. Banks, beneficiary).....	\$10,000.00
Clark, Carolyn J.	(Verda Rogers, independent administrator).....	10,000.00
Daniels, Thomas P.	(Kathleen Daniels, beneficiary).....	10,000.00
Devins, Marta	(Christopher M. Devins, beneficiary).....	10,000.00
Diaz, Alfonso	(Mercedes Diaz, beneficiary).....	10,000.00
Greenberg, Dianne	(Jason D. Greenberg, Eric A. Greenberg, co-trustees).....	10,000.00
Hillebrand, Joseph R.	(Leoncia Hillebrand, independent executor).....	10,000.00
Isenberg, Harry M.	(Francine Druth, independent administrator).....	4,250.88
Jackson, Glory	(William B. Jackson, beneficiary).....	10,000.00
James, Calvema	(David, L. Tubbs, Helen R. James, co-beneficiaries).....	10,000.00
Kempfer, Gail	(James Futransky, affiant).....	7,136.96
Lofton, Helen S.	(Tonya C. Stephenson, beneficiary).....	10,000.00
Lundberg, Charles R.	(Lorraine A. Lundberg, beneficiary).....	10,000.00
McInerney, Carol A.	(Michael J. McInerney, Mary Dugan, Patricia Nunez, Thomas McInerney, co-affiants, Mary Dugan, guardian of minor Thomas McInerney).....	10,000.00
Morrison, Nora	(Kenton J. Morrison, beneficiary).....	10,000.00
Myles, Anita	(Frances Jackson, guardian of minor A'Ron Jackson, co-beneficiary, Frances Jackson, co-beneficiary).....	10,000.00
Plecke, Lawrence	(James J. McGrath, independent executor).....	10,000.00
Roman, Josephine	(Mary R. Lopez, independent executor).....	10,000.00
Saenger, Nadine	(Paul H. Saenger, beneficiary).....	10,000.00
Thomiszer, Thomas H.	(Joanne T. Thomiszer, beneficiary).....	10,000.00
Whaley, Clarence, Jr.	(Pearl Whaley, affiant).....	7,471.56
Williams, Gail	(Jason E. Williams, affiant, Joseph A. Kinsey, guardian of Imani A. Kinsey, minor affiant).....	10,000.00
Williams, Myrtle H.	(Earl R. Williams, beneficiary).....	10,000.00
		<u>\$218,859.40</u>

Single Payment Benefit on Death of Pensioners:

Adams, Ralph E.	(Sara Kramer, beneficiary).....	\$5,000.00
Anderson, Arthur C.	(Rosanne G. Anderson, beneficiary).....	5,000.00
Arvia, Emily C.	(Dorothy Joss, Angeline Snyder, beneficiaries).....	5,000.00
Beck, Eula M.	(Nedra L. Coleman, Bessie M. Coleman, Darryl D. Coleman, beneficiaries).....	5,000.00
Blezien, Stephen S.	(Patricia A. Blezien, beneficiary).....	5,000.00
Bondurant, Slettie V.	(Norman DeWhite, April DeWhite Casselberry, N. Michael DeWhite, beneficiaries).....	5,000.00
Brimm, Ramona	(Susan Dworkin, Laura B. McKeon, beneficiaries).....	5,000.00
Brown, Lazzerow, Jr.	(Willie A. Brown, beneficiary).....	5,000.00
Bullock, Rosemary	(Brian Bullock, beneficiary).....	5,000.00
Campbell, June Helen	(June Helen Campbell trust, Harriet Christianson, trustee) ..	5,000.00
Carney, Helen M.	(Andrew L. Carney, Theodore J. Carney, beneficiaries).....	5,000.00
Channon, Vivian R.	(Mayer H. Channon, beneficiary).....	5,000.00
Clark, Beulah M.	(Bernardine E. Jackson, Elizabeth C. Meyer, beneficiaries).....	5,000.00
Clark, Clementene P.	(Yusuf S. Muwakkil, Kymberly Clementene Reed, beneficiaries).....	5,000.00
Cleland, Catherine V.	(Donald E. Cleland, Sr., beneficiary).....	5,000.00
Colin, Willa H.	(Alice B. Coney, Claudia Jackson, Cathleen Saddler, beneficiaries).....	5,000.00

Single Payment Benefit on Death of Pensioners: (continued)

Connelly, George W.	(Shannon M. Connelly, beneficiary).....	5,000.00
Cooper, Frieda A.	(Penina K. Honig, beneficiary).....	5,000.00
Crotty, Angela L.	(Linda May Madigan, beneficiary).....	5,000.00
Cullen, Helen M.	(Gwendolyn M. Merriman, Margaret Merriman, Maureen Wrbane, beneficiaries).....	5,000.00
Duncan, James F.	(James F. Duncan estate, James D. Duncan, personal representative).....	5,000.00
Eaton, George E.	(Estella M. Eaton, beneficiary).....	5,000.00
Edgeworth, Patricia	(Mary Crawford, beneficiary).....	5,000.00
Edmonds, Eugene H.	(Lorelei McClure, beneficiary).....	5,000.00
Feely, Robert W.	(Gladys M. Feely, beneficiary).....	5,000.00
Feld, George H.	(Ruth Feld, beneficiary).....	5,000.00
Fimoff, Edith	(Bernard I. Fimoff, Susan Will Hennessey, Barbara Riske, beneficiaries).....	5,000.00
Fitzgerald, Ann C.	(Kathleen Mary Fitzgerald, beneficiary).....	5,000.00
Frank, Gertrude W.	(James B. Frank, beneficiary).....	5,000.00
Gant, Robert A.	(Alice M. Gant, beneficiary).....	8,000.00
Glavin, Ruth C.	(Sharon J. Glavin, Maribeth G. Koslow, beneficiaries).....	5,000.00
Gorman, Margaret L.	(William Edward Gorman, beneficiary).....	5,000.00
Grage, Evelyn K.	(William K. Grage, Stephen K. Grage, beneficiaries).....	5,000.00
Greene, Esther J.	(William J. Greene, Vicki Ellen Greene, beneficiaries).....	5,000.00
Greenwood, Gwendolyn	(Gina Lewis, beneficiary).....	5,000.00
Hagstrom, Vinette W.	(Joseph R. Waska, beneficiary).....	5,000.00
Heisinger, Edward H.	(Charles G. Heisinger, beneficiary).....	5,000.00
Henry, S., Thomas	(Carole J. Henry, beneficiary).....	5,000.00
Hildenbrand, Frances E.	(Carolyn H. Savich, Daniel C. Hildenbrand, beneficiaries).....	5,000.00
Hilton, Howard K.	(Alma E. Hilton, beneficiary).....	5,000.00
Hinton, Helen B.	(Robert M. Hinton, Jane Hinton-Kedo, Julie Hinton Leanse, Joanne K. Hinton Clark, Richard Hinton, Jeanne Hinton Gross, beneficiaries).....	5,000.00
Houlahan, Gertrude R.	(Helen T. Baer, beneficiary).....	5,000.00
Hunt, Gertrude E.	(Corinne Marie Ufferman, Donald Dale Hunt, Iris L. Serge, beneficiaries).....	5,000.00
Hvassman, Helen E.	(Helen E. Hvassman trust, Covenant Trust Company, trustee).....	5,000.00
Irmiger, Margaret Cusak	(June Irmiger Taylor, beneficiary).....	5,000.00
Johnson, Dellora E.	(Jimmy R. Webster, beneficiary).....	5,000.00
Jones, Peter	(Verna J. Snulligan-Moore, beneficiary).....	5,000.00
Julien, Archie M.	(Myra C. Miller, beneficiary).....	2,500.00
Kavalas, Ona D.	(Ona D. Kavalas estate, Vytenis Lietuvninkas, independent executor).....	5,000.00
Kelly, Clare A.	(Edward J. Kelly, beneficiary).....	5,000.00
Kelly, Peter J.	(Annette R. Kelly, beneficiary).....	5,000.00
Kenning, Marjorie Jean	(James P. Lob, beneficiary).....	5,000.00
Kolen, Corrine	(Eugene P. Kolen estate, William A. Kolen, independent executor).....	5,000.00
Kossow, Florence	(Harry Kossow, Robert Kossow, beneficiaries).....	5,000.00
Krieger, Theresa F.	(Edward R. Krieger, Jr., beneficiary).....	5,000.00
Kuehn, Mary Ann	(Nicholas H. Kuehn, III, Mary Ann Ryan-Maddux, beneficiaries).....	5,000.00
Lalor, Bruce M.	(Kate Lalor Lozier, beneficiary).....	2,500.00

Single Payment Benefit on Death of Pensioners: (continued)

Lebel, Mary A.	(Mary Kay Graney, beneficiary).....	5,000.00
Leschin, Margaret K.	(Richard A. Leschin, beneficiary).....	5,000.00
Linz, Therese A.	(Phyllis M. Genovese, beneficiary).....	5,000.00
Mainwaring, Mary L.	(Thomas Alexander Hunter, beneficiary).....	5,000.00
McChesney, Carolyn M.	(Betty-Lou McChesney-Haus, beneficiary).....	5,000.00
McConnell, Margaret J.	(Margaret J. McConnell estate, Olga Wempa, affiant).....	3,291.60
McGannon, Mary Ann	(William A. McGannon, beneficiary).....	5,000.00
McLeod, Imogene	(William Herbert Martin, Billye J. Carson, Nelle Martin Wiggle, beneficiaries).....	5,000.00
McLinn, Austin E.	(Jean R. McLinn, beneficiary).....	5,000.00
Milica, Mary E.	(Thomas V. Millea, beneficiary).....	8,000.00
Minarsini, Dorothy E.	(John M. Minarsini, Gail Elizabeth Minarsini Powell, beneficiaries).....	5,000.00
Morano, Paul	(Joseph Morano, Catherine Morano Bartle, David L. Morano, Michael J. Morano, beneficiaries).....	5,000.00
Murana, Waneta M.	(Waneta M. Murana estate, Maurice Roy, executor).....	5,000.00
Murphy, Margaret M.	(John T. Murphy, beneficiary).....	5,000.00
Olson, Frances I.	(Katherine I. Puzalan, Amy I. Beauchamp, Lucille I. Parks, beneficiaries).....	5,000.00
Pendleton, Lucy M.	(Felicia Pendleton Hutson, beneficiary).....	5,000.00
Penney, Helen E.	(Dolores J. Prichard, beneficiary).....	5,000.00
Penrice, Irma F.	(Kenneth R. Penrice, beneficiary).....	5,000.00
Phillips, Eleanor D.	(Larry F. Phillips, beneficiary).....	5,000.00
Raynard, Gloria	(Eric Raynard, Wendy R. Davis, Sheri Raynard, beneficiaries).....	5,000.00
Reinwald, Bernard J.	(LaVerne J. Reinwald, beneficiary).....	5,000.00
Rosenthal, Hannah M.	(Gladys M. Schlossman, beneficiary).....	5,000.00
Roulhac, Portia J.	(Edgar E. Roulhac, beneficiary).....	5,000.00
Samsky, Charles N.	(Charles N. Samsky estate, Ferne L. Landman, executor) ...	5,000.00
Schaar, Dorothy M.	(Grace G. Schaar, beneficiary).....	5,000.00
Schneider, Bessie F.	(Walter M. Schneider, beneficiary).....	5,000.00
Schnettler, Gervaise	(Richard P. Schnettler, James J. Schnettler, Robert J. Schnettler, beneficiaries).....	5,000.00
Shapiro, Raymond	(Charlotte Shapiro, beneficiary).....	5,000.00
Sheerin, Mary M.	(Rebecca Murphy, Christopher Murphy, beneficiaries).....	5,000.00
Shimanovsky, Robert B.	(Sy B. Shimanovsky, beneficiary).....	5,000.00
Stone, Marshall G.	(Saralee G. Stone, beneficiary).....	5,000.00
Sugarman, Anna K.	(Rolla S. Eisman, beneficiary).....	5,000.00
Summerower, Fannimae	(Fannie Mae Richardson Whicker, beneficiary).....	2,500.00
Szulakiewicz, Marian	(Delphine C. Szulakiewicz, Milton J. Schular, beneficiaries).....	5,000.00
Thompson, Delrehita G.	(Lois Jean Mroz, beneficiary).....	5,000.00
Thompson, Lauretta N.	(Harriet V. Peterson, beneficiary).....	5,000.00
Titel, Karen F.	(Linda Falkenberg Sturm, Joan Falkenberg, beneficiaries)...	5,000.00
Turner, Hilda T.	(Harry Morris, Millicent J. Dennis, beneficiaries).....	5,000.00
Turnesa, Norma R.	(American Cancer Society, Illinois Division, Inc., American Heart Association, Midwest Affiliate, beneficiaries).....	3,333.34
VanderMeer, Dorothy B.	(John N. Canzona, beneficiary).....	5,000.00
Ventura, Irving	(Rochelle Ventura Cohen, beneficiary).....	5,000.00
Waldron, Valerie J.	(Rick Cunningham, minor, Eileen Cunningham, guardian, Jessica Sheedy, beneficiary).....	5,000.00
Way, Gail W.	(Bert Way, beneficiary).....	5,000.00

Single Payment Benefit on Death of Pensioners: (continued)

Zaltzman, Jeanette M	(<i>Ruth Schueftan, Edwin J. Schueftan, beneficiaries</i>).....	5,000.00
Zozzaro, Helen	(<i>Rosemarie Z. Rempala, Francine M. Zozzaro, Joseph Zozzaro, beneficiaries</i>)	5,000.00
		<u>\$505,124.94</u>

Refunds of Contributions on Death of Teachers:

Banks, Gracy A.	(<i>Zelmarion Dunn, guardian of minor Ty Neisha H. Banks, beneficiary</i>).....	\$25,755.69
Clark, Carolyn J.	(<i>Verda Rogers, independent administrator</i>)	71,063.95
Crowe, Catherine M.	(<i>James W. Crowe, affiant</i>).....	380.31
Daniels, Thomas P.	(<i>Kathleen Daniels, beneficiary</i>).....	68,511.27
Devins, Marta	(<i>Christopher M. Devins, beneficiary</i>).....	33,226.34
Diaz, Alfonso	(<i>Mercedes Diaz, beneficiary</i>)	23,115.35
Eddins, Nancy Clanin	(<i>Jacqueline Medley, affiant</i>)	86.40
Greenberg, Dianne	(<i>Jason D. Greenberg, Eric A. Greenberg, co-trustees</i>)	25,398.09
Hillebrand, Joseph R.	(<i>Leoncia Hillebrand, independent administrator</i>)	48,830.71
Izenberg, Harry M.	(<i>Francine Druth, independent administrator</i>).....	2,480.46
Jackson, Glory	(<i>William B. Jackson, beneficiary</i>).....	61,007.98
James, Calverna	(<i>David L. Tubbs, Helen R. James, co-beneficiaries</i>)	33,998.38
Kempfer, Gail	(<i>James Futransky, affiant</i>)	6,996.59
Lofton, Helen S.	(<i>Tonya C. Stephenson, beneficiary</i>).....	58,358.68
Lundberg, Charles R.	(<i>Lorraine A. Lundberg, beneficiary</i>).....	59,987.27
McInerney, Carol A.	(<i>Michael J. McInerney, Mary Dugan, Patricia Nunez, Thomas McInerney, co-affiants, Mary Dugan, guardian of minor Thomas McInerney</i>)	35,326.32
Morrison, Nora	(<i>Kenton J. Morrison, beneficiary</i>)	78,745.64
Myles, Anita	(<i>Frances Jackson, guardian of minor A'Ron Jackson, co-beneficiary, Frances Jackson, co-beneficiary</i>)	55,881.38
Plecke, Lawrence E.	(<i>James J. McGrath, independent executor</i>)	9,722.97
Roman, Josephine	(<i>Mary R. Lopez, independent executor</i>)	79,778.13
Saenger, Nadine	(<i>Paul H. Saenger, beneficiary</i>).....	47,260.91
Thomiszer, Thomas H.	(<i>Joanne T. Thomiszer, beneficiary</i>)	12,729.97
Washington, Dorothy	(<i>Art O. Oshinson, III, affiant</i>).....	8,765.83
Whaley, Clarence, Jr.	(<i>Pearl Whaley, affiant</i>)	5,152.69
Williams, Gail	(<i>Jason E. Williams, affiant, Joseph A. Kinsey, guardian, Imani A. Kinsey, minor</i>)	14,225.63
Williams, Myrtle H.	(<i>Earl R. Williams, beneficiary</i>).....	40,191.45
		<u>\$ 906,978.39</u>
Grand Total of All Death Benefits		\$1,630,962.73

Refunds

The Committee on Claims and Service Credits reported that documents pertaining to claims for refunds, listed herewith, were examined and verified, and recommended approval thereof.

In support of these claims, the committee reported that (1) the refunds on separation from service are for persons no longer employed as members of the teaching force . . . (2) refunds of contributions for survivors' pensions are for members with no eligible survivors at the time of retirement . . . (3) refunds are for excess contributions and . . . (4) refunds are for creditable service withdrawn.

Refunds a/c Resignation of Regularly Employed Members and Separation from Service of Substitute and Temporarily Employed Teachers:

Addison, Edward T.....	\$ 5,193.50	Deskovich, Thomas J.....	21,651.63
Adkins, Cara DLayne.....	11,020.48	Diaz, Jose.....	5,689.21
Alexander, Corita.....	135.88	Diaz, Wilhem.....	13,267.59
Allen, Terrence.....	8,840.90	Dority, Cheryl D.....	37,853.75
Amelio, Margaret.....	7,503.60	Dugo, Anthony.....	133.98
Armstrong-Shaffer, Denita.....	1,094.19	Dunn, Patricia Ann.....	12,238.41
Askew, Jauton.....	1,150.70	Fall, Amy Sue.....	63.20
Axelman, Jenny.....	6,012.61	Farmer Jr., Eugene.....	38,438.59
Ayala, Gladys.....	13,536.54	Farmer, Shearon M.....	8,154.42
Bale, Donald Jeffrey.....	1,539.04	Fluence, Sonya F.....	1,980.02
Barahona Jr., Rudy.....	12,305.35	Foos, Monique.....	8,014.65
Barrera, Victor.....	12,847.89	Fouts, Steve.....	10,660.01
Bauer, Courtney M.....	7,665.88	Franks, Dawn M.....	9,323.89
Beder, Christine.....	1,920.00	Freeman, Shelley.....	20,185.44
Belter, Susan R.....	30,749.96	Froelich, Katie.....	2,116.79
Beltran, Candida.....	1,968.09	Gabbert, Amy L.....	7,363.65
Bendix, Paul J.....	2,696.27	Garcia, Ana-Claudia.....	5,437.09
Bermdes, Jennifer.....	12,117.64	Garofalo, Geraldine M.....	574.02
Bhojwani, Vinita L.....	3,137.88	Geiger, Robert H.....	10,750.07
Bilyeu, Laura L.....	9,700.05	Gillo, Peter T.....	51,571.02
Black-Gregory, Chrystal.....	3,871.40	Golden, Peppy.....	1,047.65
Blair, Robert E.....	96.00	Gonzalez, Pastor Valdez.....	2,306.78
Blaydes, Curtis L.....	1,218.21	Gordon, Sharod L.....	2,140.44
Boykin, David.....	906.26	Green, William.....	10,407.80
Brewer, Gaynell D.....	36,449.42	Grettie, Jon C.....	125.62
Brown, Dalton T.....	15,590.41	Greulik, Mary.....	9,875.01
Brown, Donita A.....	4,304.36	Griffin, Carolyn M.....	27,457.40
Brown, Keshia.....	657.74	Hale, Amckia.....	8,167.03
Brown, Nancy Mae.....	1,532.11	Hardges, Wanda P.....	2,466.70
Bryant, Katherine S.....	8,654.08	Harris, Colcen.....	3,640.95
Burden, Beverly A.....	18,900.32	Haynes, LaMaughn S.....	12,223.49
Burke, Mary Beth.....	23,665.56	Heath, Julia.....	964.62
Burwell, Vicki L.....	258.79	Hedman, Julie Ann.....	4,458.92
Bush, Norma L.....	41,346.71	Hekster-Babic, Adrienne.....	4,528.08
Calderin, Yolanda.....	25,545.56	Hermann, Jill.....	11,158.46
Calderon, Juan M.....	2,463.57	Hernandez, Barbara.....	21,207.80
Campbell, Tara L.....	7,416.01	Hernandez, Pedro.....	22,125.53
Carlsten, Susan G.....	3,959.24	Herdobler, Atyani.....	2,264.28
Chandler, Scarlett.....	19,341.07	Hikes, Amy.....	18,878.37
Childress, Diane.....	13,250.23	Hixson, James T.....	2,213.97
Clardy, Pauline.....	14,941.72	Hoskins, Willie E.....	19,399.02
Cohen, David G.....	2,330.83	Houston, Simpson.....	5,588.50
Cotton, Betty Jean.....	37,522.72	Ivy, Toni Ellen.....	4,384.48
Couris, Matthew.....	434.80	Jackson, Annette.....	7,798.70
Coutain, Tina.....	12,661.02	Janachowski, Joan.....	11,643.46
Cutforth, Arden Ticzon.....	3,099.76	Jellison, Eileen.....	3,426.06
Davin, Anne Laure.....	4,859.78	Jirasek, Therese M.....	9,637.99
De Jesus, Angel.....	20,100.96	Johnson, Allen.....	27,555.78
De La Garza, Tammy.....	12,187.13	Johnson, Carmen.....	27,531.62
De Ramus, Dwight.....	5,477.02	Johnson, Denise.....	7,195.27

Johnson, Heather S.....	11,556.15	Pastos, Audrey M.....	550.24
Jones, Forestine.....	40,278.92	Patur, Laura D.....	934.40
Jones, Kernetha L.....	7,102.28	Pawelek, Jackie.....	1,146.20
Jones, Michael I.....	8,824.75	Payne, Vincent B.....	4,179.65
Jones, Rosia L.....	1,789.67	Peckenpaugh, Jennifer Albrecht ..	7,636.23
Joyce, MaryKay.....	5,264.85	Petty, John.....	1,644.71
Kennedy, Arvis.....	6,046.59	Porter, Barbara J.....	43,260.98
Kompare, Diana L.....	10,800.72	Powell, Ward.....	14,231.27
Kulm, Eleanora A.....	189.00	Pryor, Damita J B.....	1,066.44
Landrum, Cindy L.....	5,430.07	Pudinoff, Patricia.....	979.81
Lane, Patsy I.....	5,372.32	Ranson, Sally.....	27,382.16
Lang, Kathryn.....	13,536.48	Redmond, Nelson.....	31,718.40
Lang, Sheila R.....	90.00	Reed, Erica L.....	3,194.09
Latham, Maria.....	19,909.71	Richardson, Charles.....	15,069.56
Lauderdale, Jannora.....	7,257.80	Richardson, James.....	22,018.34
Lazaro, Tanya.....	2,844.01	Rickey, Viann.....	9,740.51
Leeds, Gloria Altman.....	2,726.35	Rodriguez, Adanivia C.....	22,497.07
Lees, Pamela.....	8,908.95	Romero, German.....	23,336.66
Leonard, Theodis.....	1,494.61	Ross, James S.....	82.37
Lewis, Latara.....	383.40	Ryckeghem, Christine.....	3,112.71
Lonosky, Darlene.....	106.32	Sadovnikov, Stacie L.....	210.56
Lopez, Jose L.....	11,759.80	Sandoval, Javier L.....	7,755.82
Love-Parker, Valerie.....	22,048.60	Scott, Sandra K.....	303.74
Lueck, Tonya B.....	11,212.74	Sierra, Maria.....	35,241.20
Malhotra, Sangeeta.....	18,168.95	Silverman, Tracy.....	12,241.54
Marsh, Rhonda.....	4,962.15	Slaughter, Stephanie.....	2,129.67
Marshall, James.....	58,448.71	Smith, Angela.....	2,515.29
Maso, Maria E.....	14,541.73	Smith, Bernita.....	16,511.72
Matlock, Betty D.....	4,870.60	Smith, Jennifer S.....	2,625.00
Matson, Jill L.....	5,932.10	Smith, Theophilus.....	4,441.50
Mayo, Sue Ann.....	943.42	Sophier, Rence L.....	12,436.43
Mazurek, Illia.....	7,044.75	Sparks, Isadore.....	5,395.66
Mc Cabe, Bernard W.....	156.59	Stein, Dana.....	9,227.69
Mc Cabe, Moira.....	2,844.01	Stevens, Jose E.....	23,848.97
Mc Guire, William.....	22,189.57	Stovall, Yasmin C.....	1,745.27
Merritt, Adrienne.....	23,967.58	Strahlman, Michael A.....	8,084.84
Miguest, Gilda L.....	14,158.47	Sullivan, Mary Ann.....	295.51
Miller, Beverly A.....	23,437.80	Swaya, Megan.....	377.76
Miller, Conswella.....	19,409.85	Taylor Jr., Elliott.....	1,348.16
Miller, Ronald I.....	6,159.82	Templeton, Rebecca.....	10,293.33
Moore, Miriam.....	4,218.92	Thomas, Michelle D.....	190.22
Moore-Neff, Sheila.....	14,112.91	Thurman, Jerri.....	22,740.72
Morgan, Cheryl M.....	45,016.72	Townes, Jordan D.....	309.83
Mosely-Wicks, Beverly J.....	3,899.54	Tredway, Stephanie.....	21,144.53
Muzzall, Karen D.....	9,561.74	Tucker, Joann.....	1,678.48
Napolez, Cheryl.....	7,775.75	Tucker, Regina.....	2,312.35
Nehf, Brian.....	163.68	Vega, Rebecca.....	14,678.13
Newkirk, Terry.....	2,972.69	Villalobos, Vanessa.....	16,277.94
Nguyen, Luong G.....	24,663.27	Virzintas, Lina.....	4,531.76
Pace-Lemmon, Barbara.....	9,070.02	Wagner, Courtney.....	5,348.01
Palos, Lucia.....	9,014.44	Walters, Vince.....	347.41
Pantoja, Steven D.....	2,089.96	Walton-Ball, Susan.....	8,199.14
Parker, Leonard E.....	16,187.33		

Weber-Mayrer, Melissa	3,119.24	Wilson, Amy	843.75
White, Donn D.	9,618.95	Winsor, Julia A.	18,659.47
White, Gloria L.	8,636.24	Xionghai Tu, Richard	2,327.98
White, Julius H.	12,057.48	Yokley, David A.	3,435.13
Wieland, Barbara J.	2,991.64	Young, Barbara A.	18,747.96
Wilkinson, Kathleen	3,064.68	Young, Constance	48,245.64
Williams, Donald	627.12	Zeno, Rebecca	7,230.25
Williamson, Ann E.	57,546.11	Zukley, Kristen	4,425.68
Willis, Deborah	19,692.96		<u>\$2,348,314.26</u>
Willis, Jennifer	6,090.39		

Refunds of Contributions for Survivors' Pensions for Members With No Eligible Survivors at the Time of Retirement:

Banks, Henry L.	\$ 7,553.29	Minor, Frances A.	9,458.78
Buol, Bonnie R.	4,101.88	Mitchell, Joanne	8,282.21
Carl, Stephen R.	7,340.37	Nealon, Jonetta K.	3,791.71
Carlidge, Mable B.	8,904.64	Nelson, Joyce	1,330.23
Cissom, Lynn W.	7,531.92	O'Malley, Paul	11,047.18
Crowley, Zita C.	2,151.50	Petrie, Dolores T.	2,953.53
Cummings, Bette	3,067.39	Raymond, Joan M.	1,737.49
Daters, Josephine	9,084.73	Riggs, Ernestine, G.	5,075.82
Eichelberger, Brenda D.	8,898.93	Saxton Jr., Evans	10,798.67
Frick, Corene	9,216.94	Smith, Carol	9,101.33
Gallotta, Carole J.	8,245.33	Smith, Carol J.	178.91
Glickman, Deborah	6,474.55	Smith, Joseph A.	557.27
Harvell, Clara M.	8,252.33	Smith, Marva L.	7,295.69
Hawkins, Larry	11,612.69	Stanford, Ronald W.	6,739.32
Hopkins, Judith A.	9,677.37	Stawicki, Sophia	8,796.96
Johnson, Edith G.	5,862.44	Sullivan, Margaret	8,187.98
Kelly, Marie C.	8,273.40	Tharpe, Bennye J.	4,585.60
Koszela, Joseph	11,604.54	Van Cura, Nancy	9,121.08
Krippner, Bernice	2,458.04	Whelan, Dolores A.	3,111.38
Lenkowski, Donald J.	56.71	Wiley, Drenda J.	8,384.50
Lilja, Sandra J.	11,254.69	Wright, Johnyce J.	7,705.59
Ludwig, Mary Ann	9,226.85	Zehren, Carol	7,729.56
Lundquist, Deborah A.	6,171.94	Zukowski, Lillian F.	2,982.46
Mc Innis, June C.	7,796.67		<u>\$ 313,772.39</u>

Refunds of Excess Contributions:

Adams, Joanne S.	\$ 56.88	Boros, William R.	58.93
Alderson, Donald R.	224.00	Brando, Stella	85.63
Beirne, Norine M.	69.88	Brasini, Julius E.	17.78
Bell, Nina K.	17.78	Brewington, Helen A.	9.17
Benson, Marion R.	17.78	Brice Jr., Lawrence	18.35
Berning, Evelyn C.	8.89	Brown, Earl M.	9.17
Bertha, Lawrence	162.98	Brown, Melverline A.	95.54
Bertsos, Kanela J.	75.84	Brown, Shirley A.	18.34
Black, Willie S.	69.00	Burton, Bethel J.	37.92
Blaylock, Gerald R.	398.34	Carrera-Ampudia, Laura	71.80
Board of Education	13,396.95	Chandler, Nicholas G.	179.45
Boland, Donald	25.39	Cheatham, Dolores	9.18

Ceatham, Dolores M.....	94.80	Kruchten, Gerald B.....	9.92
Collias, Christopher.....	37.92	Lee, Elinor.....	28.52
Connelly, Catherine.....	18.96	Lenkowski, Donald J.....	78.76
Cox Jr., William T.....	18.96	Meier, Joseph D.....	115.58
Culhane, Maria B.....	19.87	Miller, Juanita S.....	37.92
Daters, Josephine.....	686.45	Minor, Frances.....	551.25
Dorsey, Ferna Mae.....	781.18	O'Bannon, Odessa.....	508.48
Dougal, Edward H.....	169.33	Parrino, Marlene J.....	18.34
Dudek, Dennis J.....	1,667.49	Pollack, John R.....	60.72
Fatout, Donald L.....	425.17	Purnell, Wilma L.....	140.89
Frazin, Sharon.....	26.48	Robey, Dorothy H.....	183.64
Frick, Corene.....	876.65	Sheppard, Jerome.....	1,010.37
Graves, Alice D.....	67.73	Welker, Louise.....	23.62
Haley, Jane T.....	85.43	Woodworth, Lois T.....	581.34
Hawkins, Larry.....	575.56	Xionghai Tu, Richard.....	20.92
Kerrill, Jack.....	756.32	Yates, Joan.....	635.52
			\$ 25,449.06

Refunds w/c Creditable Service Withdrawn:

Daters, Josephine.....	\$ 682.31	Stalzer, Patricia M.....	1,030.14
Herbstman, Judith.....	1,146.76		\$ 2,859.21
		Grand Total of All Refunds.....	\$2,690,394.92

Outside Time

The Committee on Claims and Service Credits reported that affidavits, or other evidence attesting to or certifying service in the public schools of the several states or in schools operated by or under the auspices of the United States outside of the City of Chicago were presented for the persons hereinafter listed.

The Committee recommended that the service described be approved for pension credit provided that the last five years of the member's service shall have been rendered in a position covered by this Fund, the State Universities Retirement System or the Teachers' Retirement System of the State of Illinois; a maximum credit for ten years shall be reduced by credit for such service validated by the State of Illinois; and three-fifths of the term of service for which an annuity is granted shall be in the public schools of the City.

Name	School	Service	Years
Butts, Jessie.....	Lovett.....	Teaching.....	01.000
Cage, Gladys F.....	Fort Dearborn.....	Teaching.....	02.000
Drenon, JoAnn.....	Carver Middle.....	Teaching.....	01.400
Fuertsch, Madeline Kelly.....	Gray.....	Teaching.....	07.000
Hurens, Eunice.....	Simeon Voc. High.....	Teaching.....	01.000
London, Bakia Marie.....	Woods.....	Teaching.....	03.000
Morner, Kathleen D.....	Albany Park.....	Teaching.....	02.000
Nelson, Shirley A.....	Dixon.....	Teaching.....	02.900
Ociepka, William J.....	Bunche.....	Teaching.....	01.000
Reese, Willie R.....	Gompers.....	Teaching.....	01.000
Rone, Frank.....	C.B. York Alt. High.....	Teaching.....	01.000

Wunderlich, Nancy C.....	Region 4.....	Teaching.....	02.800
Zavitkovsky, Paul E.....	Boone.....	Teaching.....	01.000

Dr. Pilditch moved the Report of the Committee on Claims and Service Credits to the omnibus.

REPORT OF COMMITTEE ON INVESTMENTS

Purchase of Securities

The Committee on Investments reported that securities described herein have been purchased for investment by the Fund's investment managers. The committee recommended that the purchases of the listed securities be recorded in the proceedings of this meeting.

OPPENHEIMER

PURCHASE OF STOCKS
 October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
20,000	AETNA INC COM STK	12-16-99	HAMBRECHT & QUEST	0.06	1,200.00	5,245.90	1,049,186.00	0.015
38,600	ALCOA INC COM STK	11-12-99	GOLDMAN SACHS & COM	0.06	2,316.00	6,189.90	2,389,316.84	0.016
25,000	AMER HOME PROD CORP	10-18-99	NATIONAL FINANCIAL	0.06	1,500.00	4,516.20	1,129,062.50	0.020
16,300	BELL ATLC CORP COM	10-01-99	BERNSTEIN, SANFORD	0.06	978.00	6,625.80	1,080,013.55	0.023
10,900	BELL ATLC CORP COM	11-09-99	MERRILL LYNCH PIERC	0.06	654.00	6,299.90	686,694.55	0.024
1,000	BURL NORTHN SANTA FE	12-28-99	PAINE WEBBER INC	0.06	60.00	2,418.50	24,185.00	0.019
43,500	BURL NORTHN SANTA FE	12-30-99	LEWCO SECURITIES	0.06	2,610.00	2,418.10	1,051,899.60	0.019
20,300	BURL NORTHN SANTA FE	12-31-99	LEWCO SECURITIES	0.06	1,218.00	2,431.00	493,493.00	0.019
28,700	CARDINAL HLTH INC	11-12-99	FIRST BOSTON CORPOR	0.06	1,722.00	4,525.10	1,298,729.53	0.002
37,800	CVS CORP COM STK	11-22-99	GOLDIS - PITTSBURG	0.06	2,268.00	3,949.10	1,492,790.04	0.005
8,300	CVS CORP COM STK	12-14-99	CREDIT LYONNAIS SEC	0.06	498.00	3,418.50	283,735.50	0.006
16,400	FHLMC VTG COM	12-14-99	CREDIT LYONNAIS SEC	0.06	984.00	4,856.00	796,384.00	0.014
27,000	HSEHD INTL INC COM	12-14-99	BROADCORT CAPITAL C	0.06	1,620.00	3,797.00	1,025,190.00	0.017
40,300	KROGER CO COM	11-09-99	JEFFERIES & COMPANY	0.05	2,015.00	2,254.00	908,386.18	0.000
30,600	KROGER CO COM	12-30-99	DONALDSON LUFKIN &	0.05	1,530.00	1,907.90	583,841.88	0.000
13,600	STAPLES INC (RETAIL	12-28-99	MERRILL LYNCH PIERC	0	0.00	2,056.20	279,650.00	0.000
51,900	STAPLES INC (RETAIL	12-31-99	MERRILL LYNCH PIERC	0	0.00	2,073.90	1,076,359.29	0.000
2,700	UNITED PARCEL SVC IN	11-09-99	MORGAN STANLEY & CO	0	0.00	5,000.00	135,000.00	0.000
432,900							15,783,917.46	

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
4,000	SCHLUMBERGER LTD COM	11-08-99	MAY DAVIS GROUP INC	0.05	200.00	5,798.50	231,940.00	0.012
6,200	SCHLUMBERGER LTD COM	11-08-99	MAY DAVIS GROUP INC	0.05	310.00	5,927.50	367,507.48	0.012
5,900	SCHLUMBERGER LTD COM	11-17-99	DB CLEARING SERVICE	0.05	295.00	6,839.30	403,519.29	0.010
22,700	SCHLUMBERGER LTD COM	12-14-99	CORRESPONDENT SERVI	0.06	1,362.00	5,464.70	1,240,493.71	0.013
7,700	SCHLUMBERGER LTD COM	12-17-99	DONALDSON LUFKIN &	0.06	462.00	5,556.00	427,812.00	0.013
15,900	SCHLUMBERGER LTD COM	12-20-99	CORRESPONDENT SERVI	0.05	795.00	5,542.00	881,184.36	0.013
8,000	##EXXON CORP ISIN US	11-08-99	MAY DAVIS GROUP INC	0.05	400.00	7,199.90	575,996.80	0.000
5,300	##REORG DAYTON-HUDSON	11-16-99	LEHMAN BROTHERS INC	0.05	265.00	6,005.00	318,265.00	0.006
20,900	##REORG DAYTON-HUDSON	11-17-99	BLAYLOCK & PARTNERS	0.05	1,045.00	6,221.40	1,300,289.32	0.006
8,500	AIR PROD & CHEM INC	10-19-99	WARBURG DILLON READ	0.05	425.00	2,780.00	236,300.00	0.025
12,600	AIR PROD & CHEM INC	10-20-99	WARBURG DILLON READ	0.05	630.00	2,772.90	349,386.66	0.025
5,300	AIR PROD & CHEM INC	10-21-99	BLAYLOCK & PARTNERS	0.05	265.00	2,743.70	145,418.75	0.026
16,000	AIR PROD & CHEM INC	11-01-99	MONTGOMERY SECURITI	0.05	800.00	2,779.40	444,707.20	0.025
21,800	ALCOA INC COM STK	11-19-99	BLAYLOCK & PARTNERS	0.05	1,090.00	6,292.20	1,371,703.96	0.015
7,700	ALCOA INC COM STK	11-22-99	WARBURG DILLON READ	0.05	385.00	6,448.50	496,541.43	0.015
19,600	ALCOA INC COM STK	11-24-99	CORRESPONDENT SERVI	0.05	980.00	6,433.70	1,261,022.84	0.015
4,400	ALCOA INC COM STK	11-29-99	GARDNER RECH & CO.	0.05	220.00	6,504.30	286,189.64	0.015
12,200	ALCOA INC COM STK	11-30-99	MAY DAVIS GROUP INC	0.05	610.00	6,505.00	793,610.00	0.015
8,000	AMER HOME PROD CORP	11-30-99	BERNSTEIN, SANFORD	0.05	400.00	5,197.90	415,835.20	0.017
29,300	AMER HOME PROD CORP	12-27-99	NEUBERGER AND BERMA	0.06	1,758.00	3,700.30	1,084,202.55	0.024
4,600	ANADARKO PETRO CORP	11-08-99	MAY DAVIS GROUP INC	0.05	230.00	3,086.70	141,991.42	0.006
12,000	ANADARKO PETRO CORP	11-23-99	BLAYLOCK & PARTNERS	0.05	600.00	3,094.20	371,308.80	0.006

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
24,700	ANADARKO PETRO CORP	12-01-99	MERRILL LYNCH PIERC	0.05	1,235.00	3,028.30	748,012.33	0.006
18,100	ANADARKO PETRO CORP	12-06-99	MERRILL LYNCH PIERC	0.05	905.00	2,988.60	540,945.65	0.006
34,500	ANADARKO PETRO CORP	12-07-99	MERRILL LYNCH PIERC	0.05	1,725.00	2,937.40	1,013,430.60	0.006
10,600	ASSOC 1ST CAP CORP C	10-18-99	GOLDMAN SACHS & COM	0.05	530.00	3,260.00	345,563.18	0.007
15,800	ASSOC 1ST CAP CORP C	10-18-99	DB CLEARING SERVICE	0.05	790.00	3,298.70	521,202.50	0.007
28,500	BAKER HUGHES INC COM	11-17-99	MAY DAVIS GROUP INC	0.05	1,425.00	2,909.90	829,335.75	0.015
16,000	BIOGEN INC COM	11-03-99	MERRILL LYNCH PIERC	0	0.00	6,488.00	1,038,091.20	0.000
12,600	BIOGEN INC COM	12-07-99	SMITH BARNEY INC	0	0.00	7,247.10	913,143.42	0.000
26,400	BK AMER CORP COM	11-30-99	GARDNER RECH & CO.	0.05	1,320.00	5,889.70	1,554,894.00	0.033
23,400	BK AMER CORP COM	12-01-99	CITATION GROUP	0.05	1,170.00	5,816.40	1,361,044.62	0.034
22,300	BK AMER CORP COM	12-17-99	BEAR, STEARNS, SECU	0.05	1,115.00	4,923.10	1,097,855.76	0.040
27,500	BK AMER CORP COM	12-17-99	BEAR, STEARNS, SECU	0.05	1,375.00	4,985.40	1,371,001.50	0.040
5,300	CARDINAL HLTH INC	10-12-99	FIRST BOSTON CORPOR	0.05	265.00	5,408.80	286,670.64	0.001
5,300	CARDINAL HLTH INC	10-13-99	ROBINSON HUMPHREY/A	0.06	318.00	5,344.50	283,258.50	0.001
17,200	CARDINAL HLTH INC	10-14-99	SMITH BARNEY INC	0.06	1,032.00	4,697.20	807,928.72	0.002
12,100	CARDINAL HLTH INC	10-21-99	BLAYLOCK & PARTNERS	0.06	726.00	4,876.50	590,060.13	0.002
10,600	CARDINAL HLTH INC	10-26-99	MERRILL LYNCH PIERC	0.02	212.00	3,905.80	414,022.22	0.002
16,100	CARDINAL HLTH INC	11-09-99	J.P. MORGAN SECURIT	0.05	805.00	4,496.60	723,952.60	0.002
11,100	CARDINAL HLTH INC	11-11-99	J.P. MORGAN SECURIT	0.05	555.00	4,430.00	491,730.00	0.002
16,000	CHUBB CORP COM	11-02-99	LEWCO SECURITIES	0.05	800.00	5,599.80	895,968.00	0.023
28,900	CHUBB CORP COM	11-29-99	SMITH BARNEY INC	0.06	1,734.00	5,184.70	1,498,401.42	0.025
15,900	CIRCUIT CY STORES IN	10-27-99	MAY DAVIS GROUP INC	0.05	795.00	3,797.50	603,816.81	0.001

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
26,900	CIRCUIT CY STORES IN	11-02-99	BEAR, STEARNS, SECU	0.05	1,345.00	4,030.20	1,084,148.01	0.001
57,900	CIRCUIT CY STORES IN	11-17-99	GOLDMAN SACHS & COM	0.05	2,895.00	4,537.40	2,627,177.76	0.001
27,700	CIRCUIT CY STORES IN	11-18-99	GOLDMAN SACHS & COM	0.05	1,385.00	4,600.30	1,274,308.03	0.001
37,800	CLEAR CHANNEL COMMU	12-16-99	CORRESPONDENT SERVI	0.05	1,890.00	8,510.70	3,217,048.38	0.000
6,300	DOW CHEM CO COM	11-19-99	PAINE WEBBER INC	0.05	315.00	12,235.80	770,860.44	0.028
21,100	DOW CHEM CO COM	11-22-99	PAINE WEBBER INC	0.05	1,055.00	12,183.60	2,570,758.59	0.028
13,800	DOW CHEM CO COM	11-23-99	PAINE WEBBER INC	0.05	690.00	12,309.50	1,698,722.04	0.028
3,200	DOW CHEM CO COM	11-24-99	PAINE WEBBER INC	0.06	192.00	12,404.80	396,956.48	0.028
5,600	DOW CHEM CO COM	11-29-99	PAINE WEBBER INC	0.06	336.00	12,220.70	684,362.00	0.028
6,600	ELI LILLY & CO COM	10-21-99	BEAR, STEARNS, SECU	0.05	330.00	6,783.50	447,714.30	0.015
11,100	ENRON CORP COM	11-24-99	CORRESPONDENT SERVI	0.06	666.00	3,806.00	422,466.00	0.013
33,500	ENRON CORP COM	11-29-99	GARDNER RECH & CO.	0.06	2,010.00	3,790.50	1,269,844.30	0.013
33,100	ENRON CORP COM	11-30-99	GARDNER RECH & CO.	0.06	1,986.00	3,804.20	1,259,196.82	0.013
15,000	FORD MTR CO DEL COM	11-15-99	SMITH BARNEY INC	0.05	750.00	5,472.10	820,824.00	0.036
-6,300	FOREST LAB INC COM	09-30-99	BAIRD, ROBERT W & C	0.06	-378.00	4,198.10	-264,482.19	0.000
1,300	FOREST LAB INC COM	10-06-99	PIPER JAFFRAY INC	0.06	78.00	4,299.80	55,897.40	0.000
3,500	FOREST LAB INC COM	10-13-99	LEHMAN BROTHERS INC	0.06	210.00	4,408.20	154,287.35	0.000
5,000	FOREST LAB INC COM	10-14-99	LEHMAN BROTHERS INC	0.06	300.00	4,395.70	219,786.50	0.000
1,700	FOREST LAB INC COM	10-18-99	CAPITAL INSTITUTION	0.05	85.00	4,279.50	72,751.50	0.000
4,300	FOREST LAB INC COM	11-30-99	MORGAN STANLEY & CO	0.06	258.00	4,937.50	212,316.37	0.000
3,800	FOREST LAB INC COM	12-17-99	PAINE WEBBER INC	0.06	228.00	5,302.70	201,504.50	0.000
133,700	KROGER CO COM	11-12-99	BLAYLOCK & PARTNERS	0.05	6,685.00	2,393.80	3,200,523.97	0.000

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
21,700	KROGER CO COM	11-15-99	BLAYLOCK & PARTNERS	0.05	1,085.00	2,383.90	517,319.32	0.000
14,100	KROGER CO COM	11-16-99	SMITH BARNEY INC	0.05	705.00	2,361.20	332,934.84	0.000
135,100	LUCENT TECHNOLOGIES	12-06-99	CORRESPONDENT SERVI	0.05	6,755.00	8,042.50	10,865,417.50	0.000
11,800	MCKESSON HBOC INC CO	10-13-99	AUTRANET INC	0.05	590.00	2,556.40	301,663.46	0.009
10,900	MCKESSON HBOC INC CO	10-14-99	CORRESPONDENT SERVI	0.06	654.00	2,349.80	256,130.38	0.010
2,000	MERCK & CO INC COM	10-21-99	AUTRANET INC	0.05	100.00	7,760.60	155,212.40	0.014
1,500	MICROSOFT CORP COM	11-08-99	INSTINET	0.04	60.00	8,497.70	127,466.25	0.000
3,200	MICROSOFT CORP COM	11-08-99	FIRST BOSTON CORPOR	0	0.00	8,500.00	272,000.00	0.000
5,500	MICROSOFT CORP COM	11-17-99	SMITH BARNEY INC	0	0.00	8,521.80	468,703.40	0.000
5,900	MICROSOFT CORP COM	11-18-99	SMITH BARNEY INC	0	0.00	8,486.20	500,689.93	0.000
38,800	RAMBUS INC DEL COM	10-08-99	MORGAN STANLEY & CO	0	0.00	6,980.60	2,708,476.68	0.000
10,600	RAYTHEON CO CL A COM	10-18-99	BEAR, STEARNS, SECU	0.05	530.00	2,702.70	286,487.26	0.029
14,600	RAYTHEON CO CL A COM	10-19-99	BEAR, STEARNS, SECU	0.05	730.00	2,704.40	394,846.78	0.029
1,200	RAYTHEON CO CL A COM	10-20-99	BEAR, STEARNS, SECU	0.05	60.00	2,744.20	32,931.12	0.029
50,000	SAFEWAY INC COM NEW	11-12-99	BLAYLOCK & PARTNERS	0.05	2,500.00	3,800.30	1,900,175.00	0.000
3,100	SAFEWAY INC COM NEW	11-12-99	INVESTMENT TECHNOLO	0.03	93.00	3,790.50	117,505.50	0.000
20,800	SAFEWAY INC COM NEW	11-15-99	BLAYLOCK & PARTNERS	0.05	1,040.00	3,867.10	804,365.12	0.000
48,500	SAFEWAY INC COM NEW	11-16-99	SMITH BARNEY INC	0.05	2,425.00	3,865.30	1,874,680.20	0.000
26,700	SCHWAB CHARLES CORP	11-02-99	CORRESPONDENT SERVI	0.06	1,602.00	3,974.10	1,061,100.72	0.001
37,800	SCHWAB CHARLES CORP	11-18-99	CORRESPONDENT SERVI	0.05	1,890.00	4,394.00	1,660,966.02	0.001
4,800	SCHWAB CHARLES CORP	11-22-99	CORRESPONDENT SERVI	0.05	240.00	4,369.40	209,731.20	0.001
26,500	SUN MICROSYSTEMS INC	10-21-99	ABN AMRO SECURITIES	0	0.00	9,186.10	2,434,335.05	0.000

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
4,300	UNITED PARCEL SVC IN	11-22-99	CORRESPONDENT SERVI	0.06	258.00	6,206.00	266,858.00	0.010
1,603,500							81,022,524.64	
BRINSON PRTRS EQUITY								
2,500	#REORG DOMINION RES	10-07-99	CITATION GROUP	0.05	125.00	4,592.80	114,820.25	0.056
19,600	#REORG DOMINION RES	10-13-99	CITATION GROUP	0.05	980.00	4,483.90	878,854.20	0.057
4,000	#REORG FDX CORP COM	10-22-99	LEWCO SECURITIES	0.05	200.00	3,942.90	157,717.20	0.000
3,000	#REORG FDX CORP COM	10-25-99	LEWCO SECURITIES	0.05	150.00	3,914.20	117,428.10	0.000
5,200	#REORG FDX CORP COM	10-26-99	LEWCO SECURITIES	0.05	260.00	3,879.90	201,757.40	0.000
28,100	#REORG FDX CORP COM	11-04-99	CITATION GROUP	0.05	1,405.00	4,067.60	1,143,001.22	0.000
3,600	CENT & S W CORP COM	10-01-99	GOLDMAN SACHS & COM	0.05	180.00	2,118.30	76,262.04	0.082
3,100	CENT & S W CORP COM	10-11-99	GOLDMAN SACHS & COM	0.06	186.00	2,131.00	66,061.00	0.081
8,400	CENT & S W CORP COM	10-13-99	GOLDMAN SACHS & COM		420.00	2,105.00	176,820.00	0.082
8,900	CENT & S W CORP COM	10-15-99	GOLDMAN SACHS & COM		445.00	2,098.40	186,757.60	0.082
5,000	CENT & S W CORP COM	11-08-99	JEFFERIES & COMPANY		250.00	2,197.50	109,876.00	0.079
4,800	CENT & S W CORP COM	11-10-99	JEFFERIES & COMPANY		240.00	2,130.00	102,240.00	0.081
5,500	CENT & S W CORP COM	11-11-99	JEFFERIES & COMPANY		275.00	2,106.50	115,860.80	0.082
4,000	CENT & S W CORP COM	11-15-99	SMITH BARNEY INC		200.00	2,088.80	83,555.60	0.083
13,900	CENT & S W CORP COM	12-23-99	CITATION GROUP		695.00	2,026.80	281,736.32	0.085
7,700	CENT & S W CORP COM	12-27-99	CITATION GROUP		385.00	2,047.40	157,654.42	0.084
4,100	COMPUTER SCI CORP CO	10-06-99	FIRST BOSTON CORPOR		205.00	6,421.80	263,293.80	0.000

BRINSON PRTNS EQUITY

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,500	COMPUTER SCI CORP CO	10-07-99	BRIDGE TRADING COMP		125.00	6,541.50	163,538.00	0.000
800	COMPUTER SCI CORP CO	10-08-99	BRIDGE TRADING COMP		40.00	6,542.60	52,341.28	0.000
400	COMPUTER SCI CORP CO	10-11-99	BRIDGE TRADING COMP		20.00	6,611.20	26,445.00	0.000
500	COMPUTER SCI CORP CO	10-12-99	INVESTMENT TECHNOLO		10.00	6,589.50	32,947.50	0.000
3,100	COMPUTER SCI CORP CO	10-13-99	BRIDGE TRADING COMP		155.00	6,439.90	199,636.90	0.000
100	COMPUTER SCI CORP CO	10-14-99	INVESTMENT TECHNOLO		2.00	6,202.00	6,202.00	0.000
3,500	COMPUTER SCI CORP CO	10-14-99	BRIDGE TRADING COMP		175.00	6,099.60	213,487.75	0.000
1,400	COMPUTER SCI CORP CO	10-15-99	BRIDGE TRADING COMP		70.00	6,045.20	84,633.50	0.000
800	COMPUTER SCI CORP CO	10-18-99	LEHMAN BROTHERS INC		40.00	5,971.70	47,774.00	0.000
600	COMPUTER SCI CORP CO	10-19-99	PAIN WEBBER INC		36.00	6,046.20	36,277.62	0.000
400	COMPUTER SCI CORP CO	10-25-99	PAIN WEBBER INC		20.00	5,936.80	23,747.44	0.000
1,500	COMPUTER SCI CORP CO	10-26-99	PAIN WEBBER INC		75.00	6,275.40	94,131.75	0.000
35,700	EMERSON ELEC CO COM	10-01-99	CITATION GROUP		1,785.00	6,284.70	2,243,637.90	0.022
1,700	EMERSON ELEC CO COM	10-26-99	BERNSTEIN, SANFORD		85.00	5,903.00	100,351.68	0.024
3,500	EMERSON ELEC CO COM	10-27-99	BERNSTEIN, SANFORD		175.00	5,840.50	204,419.60	0.024
4,400	EMERSON ELEC CO COM	10-28-99	BERNSTEIN, SANFORD		220.00	5,913.60	260,199.72	0.024
2,400	EMERSON ELEC CO COM	10-29-99	BERNSTEIN, SANFORD		120.00	6,003.60	144,088.32	0.023
8,300	EMERSON ELEC CO COM	11-02-99	CITATION GROUP		415.00	5,786.20	480,259.58	0.024
1,300	EMERSON ELEC CO COM	11-16-99	FIRST BOSTON CORPOR		65.00	5,745.30	74,689.16	0.024
3,000	EMERSON ELEC CO COM	11-18-99	FIRST BOSTON CORPOR		150.00	5,742.50	172,275.30	0.024
1,900	EMERSON ELEC CO COM	11-19-99	FIRST BOSTON CORPOR		95.00	5,774.30	109,713.41	0.024
2,700	EMERSON ELEC CO COM	11-23-99	FIRST BOSTON CORPOR		135.00	5,720.50	154,453.77	0.024

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,400	EMERSON ELEC CO COM	11-24-99	FIRST BOSTON CORPOR		120.00	5,697.20	136,734.96	0.025
2,800	EMERSON ELEC CO COM	11-29-99	MERRILL PROFESSIONA		140.00	5,599.00	156,774.52	0.025
11,400	EMERSON ELEC CO COM	12-06-99	CITATION GROUP		570.00	5,731.70	653,421.78	0.024
2,200	GATEWAY INC COM	12-14-99	PAIN WEBBER INC		110.00	7,037.50	154,825.00	0.000
11,300	GATEWAY INC COM	12-15-99	PAIN WEBBER INC		565.00	6,969.30	787,534.29	0.000
13,700	GATEWAY INC COM	12-16-99	INVESTMENT TECHNOLO		548.00	7,364.40	1,008,926.91	0.000
16,500	GATEWAY INC COM	12-21-99	CITATION GROUP		825.00	7,242.60	1,195,030.65	0.000
2,600	ILL TOOL WKS INC COM	11-16-99	MORGAN STANLEY & CO		130.00	6,504.30	169,113.36	0.011
4,200	ILL TOOL WKS INC COM	11-17-99	SMITH BARNEY INC		252.00	6,668.30	280,071.96	0.010
4,500	ILL TOOL WKS INC COM	11-18-99	SMITH BARNEY INC		270.00	6,728.30	302,774.85	0.010
7,200	ILL TOOL WKS INC COM	11-19-99	SMITH BARNEY INC		432.00	6,732.60	484,752.24	0.010
1,400	ILL TOOL WKS INC COM	11-22-99	SMITH BARNEY INC		70.00	6,758.90	94,625.02	0.010
8,300	ILL TOOL WKS INC COM	11-23-99	SMITH BARNEY INC		415.00	6,702.40	556,306.67	0.010
500	ILL TOOL WKS INC COM	11-24-99	SMITH BARNEY INC		25.00	6,851.70	34,258.75	0.010
2,300	ILL TOOL WKS INC COM	11-29-99	SMITH BARNEY INC		115.00	6,625.00	152,375.69	0.010
1,200	ILL TOOL WKS INC COM	11-30-99	GARDNER RECH & CO.		60.00	6,463.40	77,561.76	0.011
9,200	KROGER CO COM	12-16-99	J.P. MORGAN SECURIT		460.00	1,566.80	144,146.52	0.000
13,400	KROGER CO COM	12-17-99	J.P. MORGAN SECURIT		670.00	1,612.00	216,016.04	0.000
8,800	KROGER CO COM	12-20-99	J.P. MORGAN SECURIT		440.00	1,622.40	142,776.48	0.000
4,400	KROGER CO COM	12-21-99	INSTINET		44.00	1,638.50	72,094.00	0.000
11,400	KROGER CO COM	12-21-99	J.P. MORGAN SECURIT		570.00	1,657.70	188,978.94	0.000
10,400	KROGER CO COM	12-22-99	J.P. MORGAN SECURIT		520.00	1,734.90	180,429.60	0.000

BRINSON PRTRS EQUITY

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
6,300	KROGER CO COM	12-22-99	INVESTMENT TECHNOLO		126.00	1,723.80	108,601.29	0.000
10,600	KROGER CO COM	12-23-99	J.P. MORGAN SECURIT		530.00	1,903.30	201,754.04	0.000
5,200	LEXMARK INTL GROUP I	12-14-99	BERNSTEIN, SANFORD		260.00	7,708.60	400,849.80	0.000
6,000	LEXMARK INTL GROUP I	12-15-99	BERNSTEIN, SANFORD		300.00	7,627.10	457,626.00	0.000
6,700	LEXMARK INTL GROUP I	12-16-99	BERNSTEIN, SANFORD		402.00	7,580.40	507,889.48	0.000
6,100	LEXMARK INTL GROUP I	12-22-99	MERRILL LYNCH PIERC		305.00	8,025.90	489,583.56	0.000
30,100	MATTEL INC COM	10-15-99	MERRILL LYNCH PIERC		1,505.00	1,255.30	377,860.35	0.028
5,400	MATTEL INC COM	10-18-99	FACTSET DATA SYSTEM		270.00	1,290.20	69,671.88	0.027
6,600	MATTEL INC COM	10-19-99	FRANK RUSSELL SEC/B		330.00	1,332.20	87,928.50	0.027
6,800	MATTEL INC COM	10-21-99	MERRILL LYNCH PIERC		340.00	1,344.10	91,402.20	0.026
7,700	MATTEL INC COM	10-22-99	MERRILL LYNCH PIERC		385.00	1,303.80	100,394.91	0.027
2,100	MONSANTO CO COM	10-06-99	JEFFERIES & COMPANY		42.00	3,517.70	73,871.70	0.003
8,700	MONSANTO CO COM	10-06-99	SMITH BARNEY INC		435.00	3,580.10	311,471.31	0.003
1,400	MONSANTO CO COM	10-07-99	INSTINET		14.00	3,644.70	51,026.50	0.003
13,100	MONSANTO CO COM	10-07-99	SMITH BARNEY INC		655.00	3,715.60	486,748.84	0.003
8,600	MONSANTO CO COM	10-08-99	SMITH BARNEY INC		430.00	3,869.40	332,770.12	0.003
6,500	MONSANTO CO COM	10-11-99	SMITH BARNEY INC		325.00	3,819.20	248,250.60	0.003
5,600	MONSANTO CO COM	10-12-99	INVESTMENT TECHNOLO		168.00	3,874.50	216,974.80	0.003
9,300	MONSANTO CO COM	10-13-99	LEHMAN BROTHERS INC		465.00	3,823.90	355,629.21	0.003
7,100	MONSANTO CO COM	10-14-99	LEHMAN BROTHERS INC		355.00	3,704.20	262,998.91	0.003
7,800	MONSANTO CO COM	10-15-99	LEHMAN BROTHERS INC		390.00	3,589.10	279,956.04	0.003
3,200	MONSANTO CO COM	10-18-99	LEHMAN BROTHERS INC		160.00	3,590.40	114,892.80	0.003

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PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
9,700	MONSANTO CO COM	10-21-99	BERNSTEIN, SANFORD		485.00	3,876.80	376,058.33	0.003
3,500	MONSANTO CO COM	10-22-99	BERNSTEIN, SANFORD		175.00	3,956.90	138,494.65	0.003
6,600	MONSANTO CO COM	10-26-99	BERNSTEIN, SANFORD		330.00	3,839.40	253,403.70	0.003
3,900	MONSANTO CO COM	10-27-99	BERNSTEIN, SANFORD		195.00	3,825.50	149,198.01	0.003
2,900	MONSANTO CO COM	10-28-99	BERNSTEIN, SANFORD		145.00	3,887.80	112,748.23	0.003
4,900	MONSANTO CO COM	10-29-99	BERNSTEIN, SANFORD		245.00	3,852.90	188,796.02	0.003
6,000	NEWELL RUBBERMAID IN	10-12-99	LEHMAN BROTHERS INC		300.00	2,750.10	165,006.00	0.030
6,600	NEWELL RUBBERMAID IN	10-13-99	LEHMAN BROTHERS INC		330.00	2,723.30	179,743.08	0.030
9,400	NEWELL RUBBERMAID IN	10-14-99	LEHMAN BROTHERS INC		470.00	2,643.60	248,506.86	0.031
4,500	NEWELL RUBBERMAID IN	10-19-99	INVESTMENT TECHNOLO		135.00	2,654.70	119,465.55	0.031
6,300	NEWELL RUBBERMAID IN	10-26-99	JEFFERIES & COMPANY		315.00	3,062.20	192,921.75	0.027
11,200	NEWELL RUBBERMAID IN	11-22-99	CITATION GROUP		560.00	3,407.20	381,615.36	0.024
21,900	NEWELL RUBBERMAID IN	11-23-99	CITATION GROUP		1,095.00	3,398.60	744,302.16	0.024
35,800	NEWELL RUBBERMAID IN	11-24-99	CITATION GROUP		1,790.00	3,356.20	1,201,537.50	0.025
4,100	SBC COMMUNICATIONS I	11-26-99	MERRILL LYNCH PIERC		205.00	5,200.60	213,224.60	0.018
10,900	SBC COMMUNICATIONS I	11-29-99	MERRILL LYNCH PIERC		545.00	5,202.50	567,075.77	0.018
10,800	SBC COMMUNICATIONS I	11-30-99	FACTSET DATA SYSTEM		540.00	5,258.40	567,909.36	0.018
700	SBC COMMUNICATIONS I	11-30-99	INSTINET		7.00	5,213.50	36,494.50	0.018
10,000	SBC COMMUNICATIONS I	12-01-99	MERRILL LYNCH PIERC		500.00	5,208.50	520,855.00	0.018
6,900	SBC COMMUNICATIONS I	12-02-99	BRIDGE TRADING COMP		345.00	5,164.10	356,327.04	0.018
400	SBC COMMUNICATIONS I	12-03-99	MERRILL LYNCH PIERC		20.00	5,316.60	21,266.44	0.018
7,300	SBC COMMUNICATIONS I	12-06-99	MERRILL LYNCH PIERC		365.00	5,326.60	388,843.26	0.018

BRINSON PRNTS EQUITY

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,000	SBC COMMUNICATIONS I	12-06-99	INSTINET		10.00	5,351.00	53,510.00	0.018
14,100	SBC COMMUNICATIONS I	12-08-99	CITATION GROUP		705.00	5,412.50	763,165.32	0.018
4,700	SBC COMMUNICATIONS I	12-10-99	CITATION GROUP		235.00	5,374.20	252,591.63	0.018
6,700	SBC COMMUNICATIONS I	12-14-99	BEAR, STEARNS, SECU		335.00	5,285.60	354,139.89	0.018
40,300	SBC COMMUNICATIONS I	12-16-99	CITATION GROUP		2,015.00	5,112.40	2,060,313.32	0.019
19,100	U S WEST INC NEW COM	10-27-99	CITATION GROUP		955.00	5,868.30	1,120,851.03	0.036
17,200	U S WEST INC NEW COM	10-29-99	MERRILL LYNCH PIERC		860.00	6,220.20	1,069,874.40	0.034
17,300	XEROX CORP COM	11-02-99	CITATION GROUP		865.00	2,701.70	467,409.67	0.029
837,600							35,242,278.39	

HARRIS INVT MGT

13,800	ADC TELECOMMUNICATIO	11-04-99	INSTINET		690.00	4,757.10	656,492.22	0.000
17,900	ADC TELECOMMUNICATIO	11-04-99	MERRILL LYNCH PIERC		0.00	4,750.90	850,425.42	0.000
23,900	ADC TELECOMMUNICATIO	11-05-99	INSTINET		1,195.00	4,850.10	1,159,188.24	0.000
7,900	ADC TELECOMMUNICATIO	11-08-99	INSTINET		395.00	4,936.40	389,980.34	0.000
6,200	ADC TELECOMMUNICATIO	11-09-99	INSTINET		310.00	4,848.10	300,587.16	0.000
5,100	ADC TELECOMMUNICATIO	11-10-99	INSTINET		255.00	4,785.80	244,080.39	0.000
1,700	ADC TELECOMMUNICATIO	11-11-99	INSTINET		85.00	4,847.50	82,408.18	0.000
22,400	ADC TELECOMMUNICATIO	11-24-99	INSTINET		1,120.00	5,400.90	1,209,810.56	0.000
9,600	ADC TELECOMMUNICATIO	11-26-99	INSTINET		480.00	5,592.50	536,880.00	0.000
36,000	ANHEUSER BUSCH COS I	12-02-99	J.P. MORGAN SECURIT		2,160.00	7,446.60	2,680,804.80	0.016

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
23,000	APPLE COMPUTER INC C	11-24-99	INSTINET		1,150.00	9,273.20	2,132,838.30	0.000
2,000	AXA FINL INC COM	12-02-99	ERNST AND COMPANY		100.00	3,398.70	67,975.00	0.002
10,000	BRINKER INTL INC COM	11-04-99	FACTSET DATA SYSTEM		600.00	2,412.20	241,225.00	0.000
20,000	CITIGROUP INC COM	10-12-99	ABN AMRO SECURITIES		1,200.00	4,549.70	909,950.00	0.014
22,000	CITIGROUP INC COM	10-13-99	STANDARD AND POORS		1,320.00	4,518.50	994,070.00	0.014
15,000	CITIGROUP INC COM	10-13-99	PRUDENTIAL SECURITI		900.00	4,487.20	673,087.50	0.014
10,000	CITIGROUP INC COM	10-18-99	CITATION GROUP		600.00	4,316.70	431,675.00	0.014
12,400	CNF TRANSN INC COM S	12-02-99	FACTSET DATA SYSTEM		744.00	3,143.50	389,794.00	0.012
15,000	DARDEN RESTAURANTS I	11-04-99	FACTSET DATA SYSTEM		900.00	1,976.90	296,538.00	0.004
22,000	DELL COMPUTER CORP C	12-02-99	INSTINET		1,100.00	4,372.00	961,846.60	0.000
10,000	DELL COMPUTER CORP C	12-03-99	INSTINET		500.00	4,525.20	452,526.00	0.000
57,000	ELECTR DATA SYS CORP	11-24-99	CITATION GROUP		3,420.00	6,300.10	3,591,074.10	0.009
8,300	ELECTR DATA SYS CORP	12-03-99	SMITH BARNEY INC		498.00	6,871.80	570,363.55	0.008
5,300	ELECTR DATA SYS CORP	12-07-99	INSTINET		106.00	6,839.40	362,489.26	0.008
3,700	ELECTR DATA SYS CORP	12-08-99	INSTINET		74.00	6,819.40	252,317.80	0.008
14,000	GENZYME CORP COM	11-04-99	INSTINET		700.00	4,026.60	563,735.20	0.000
27,800	GENZYME CORP COM	11-04-99	INVESTMENT TECHNOLO		556.00	4,015.60	1,116,356.26	0.000
9,100	GENZYME CORP COM	11-05-99	INSTINET		455.00	4,232.60	385,169.33	0.000
3,800	GENZYME CORP COM	11-08-99	INSTINET		190.00	4,323.50	164,294.52	0.000
6,400	GENZYME CORP COM	11-09-99	INVESTMENT TECHNOLO		128.00	4,108.80	262,968.32	0.000
1,300	GENZYME CORP COM	11-10-99	INSTINET		65.00	4,106.20	53,381.25	0.000
5,600	GENZYME CORP COM	11-11-99	INSTINET		280.00	4,214.60	236,021.52	0.000

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
9,000	HEWLETT-PACKARD CO C	10-11-99	GARDNER RECH & CO.		540.00	8,839.30	795,539.70	0.007
5,000	JONES APPAREL GROUP	11-04-99	FACTSET DATA SYSTEM		300.00	3,274.70	163,737.50	0.000
9,500	JONES APPAREL GROUP	12-02-99	INVESTMENT TECHNOLO		190.00	2,602.00	247,190.00	0.000
19,900	JONES APPAREL GROUP	12-02-99	PRUDENTIAL SECURITI		1,194.00	2,604.00	518,207.94	0.000
20,600	JONES APPAREL GROUP	12-03-99	PRUDENTIAL SECURITI		1,236.00	2,635.00	542,814.12	0.000
13,000	LIZ CLAIBORNE INC CO	10-19-99	ABN AMRO SECURITIES		780.00	3,537.20	459,842.50	0.012
10,000	LIZ CLAIBORNE INC CO	10-26-99	MESIROW FINANCIAL I		600.00	3,946.60	394,663.00	0.011
30,000	LIZ CLAIBORNE INC CO	10-27-99	MESIROW FINANCIAL I		1,800.00	3,818.50	1,145,550.00	0.011
10,000	LIZ CLAIBORNE INC CO	10-28-99	MESIROW FINANCIAL I		600.00	3,827.80	382,788.00	0.011
20,000	MANDALAY RESORT GROU	11-04-99	FACTSET DATA SYSTEM		1,200.00	2,098.00	419,602.00	0.000
50,000	MERCK & CO INC COM	11-29-99	MESIROW FINANCIAL I		3,000.00	7,993.50	3,996,750.00	0.014
23,000	MERCK & CO INC COM	11-30-99	MESIROW FINANCIAL I		1,380.00	7,873.90	1,811,006.20	0.014
10,000	MERCK & CO INC COM	12-02-99	BERNSTEIN, SANFORD		600.00	7,540.70	754,074.00	0.015
40,000	PHILLIPS PETRO CO CO	10-11-99	CITATION GROUP		2,400.00	4,704.90	1,881,968.00	0.028
30,000	PHILLIPS PETRO CO CO	10-12-99	CITATION GROUP		1,800.00	4,701.20	1,410,363.00	0.028
39,500	SHERWIN-WILLIAMS CO	12-02-99	GOLDMAN SACHS & COM		2,370.00	2,096.40	828,109.60	0.025
11,000	SHERWIN-WILLIAMS CO	12-03-99	LEHMAN BROTHERS INC		660.00	2,162.20	237,847.50	0.024
24,000	SHERWIN-WILLIAMS CO	12-06-99	DONALDSON LUFKIN &		1,440.00	2,147.40	515,383.20	0.025
19,000	SHERWIN-WILLIAMS CO	12-07-99	DONALDSON LUFKIN &		1,140.00	2,120.90	402,971.00	0.025
5,400	SHERWIN-WILLIAMS CO	12-08-99	INVESTMENT TECHNOLO		108.00	2,142.60	115,702.02	0.025
16,400	SHERWIN-WILLIAMS CO	12-08-99	SMITH BARNEY INC		984.00	2,131.90	349,641.44	0.025
12,900	SMITHFIELD FOODS INC	10-12-99	PAINE WEBBER INC		774.00	2,418.50	311,986.50	0.000

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
24,600	SMITHFIELD FOODS INC	10-13-99	PAINE WEBBER INC		1,476.00	2,411.00	593,125.68	0.000
10,000	SMITHFIELD FOODS INC	11-04-99	FACTSET DATA SYSTEM		600.00	2,313.70	231,377.00	0.000
19,700	TELLABS INC COM	11-04-99	INSTINET		985.00	6,535.90	1,287,574.27	0.000
5,900	TELLABS INC COM	11-08-99	INSTINET		295.00	7,054.70	416,229.07	0.000
7,700	TELLABS INC COM	11-09-99	INSTINET		385.00	6,993.10	538,470.24	0.000
2,500	TELLABS INC COM	11-10-99	INSTINET		125.00	6,906.20	172,656.25	0.000
4,200	TELLABS INC COM	11-11-99	INSTINET		210.00	6,861.80	288,198.12	0.000
28,000	THREE COM CORP COMMO	11-04-99	INSTINET		1,400.00	2,873.50	804,602.40	0.000
15,000	UAL CORP COM STK PAR	10-12-99	CHICAGO CORPORATION		900.00	6,657.50	998,625.00	0.000
15,000	UAL CORP COM STK PAR	10-13-99	MESIROW FINANCIAL I		900.00	6,606.00	990,900.00	0.000
185,000	USX - MARATHON GROUP	11-24-99	MESIROW FINANCIAL I		11,100.00	2,747.70	5,083,356.00	0.030
12,800	USX - MARATHON GROUP	12-02-99	INVESTMENT TECHNOLO		256.00	2,666.50	341,313.28	0.031
17,200	USX - MARATHON GROUP	12-03-99	PRUDENTIAL SECURITI		1,032.00	2,616.20	450,000.16	0.032
26,000	UTD TECHNOLOGIES COR	11-24-99	MESIROW FINANCIAL I		1,560.00	5,582.90	1,451,577.40	0.014
114,000	WELLS FARGO & CO NEW	11-24-99	MESIROW FINANCIAL I		6,840.00	4,654.20	5,305,810.80	0.018
8,600	WELLS FARGO & CO NEW	12-02-99	PRUDENTIAL SECURITI		516.00	4,699.70	404,178.50	0.018
11,900	WELLS FARGO & CO NEW	12-02-99	INVESTMENT TECHNOLO		238.00	4,699.50	559,241.69	0.018
9,500	WELLS FARGO & CO NEW	12-03-99	PRUDENTIAL SECURITI		570.00	4,780.50	454,150.35	0.018
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1,394,000							61,277,477.25	

NEW AMSTERDAM

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
5,800	APPLIED MATERIALS IN	11-09-99	MORGAN STANLEY & CO		0.00	9,800.00	568,400.00	0.000
7,100	APPLIED MATERIALS IN	11-30-99	MORGAN STANLEY & CO		0.00	9,992.80	709,495.19	0.000
19,000	CALPINE CORP COM	10-12-99	DONALDSON LUFKIN &		950.00	4,937.00	938,047.10	0.000
19,000	CALPINE CORP COM	10-20-99	HOENIG & CO.		950.00	4,699.70	892,958.20	0.000
7,100	CISCO SYS INC COM	10-20-99	LEHMAN BROTHERS INC		0.00	6,931.20	492,118.75	0.000
59,700	LOWES COS INC COM	11-17-99	HOENIG & CO.		2,985.00	5,526.40	3,299,314.53	0.002
16,600	MERRILL LYNCH & CO I	11-05-99	ABN AMRO SECURITIES		830.00	7,948.70	1,319,492.50	0.013
134,300							8,219,826.27	

ZEVENBERGEN

1,400	BIOGEN INC COM	10-08-99	DONALDSON LUFKIN &		0.00	8,300.00	116,200.00	0.000
2,400	BIOGEN INC COM	11-05-99	FURMAN SELZ MAGER D		0.00	6,841.80	164,205.36	0.000
2,800	BIOGEN INC COM	11-30-99	INSTINET		112.00	7,304.90	204,537.20	0.000
700	BSQUARE CORP COM	10-28-99	LEHMAN BROTHERS INC		0.00	3,417.30	23,921.17	0.000
1,100	BSQUARE CORP COM	10-29-99	INSTINET		55.00	3,696.60	40,663.37	0.000
3,600	BSQUARE CORP COM	11-01-99	LEHMAN BROTHERS INC		0.00	3,722.00	133,992.36	0.000
3,100	CALICO COMM INC COM	10-08-99	INSTINET		155.00	5,079.00	157,451.48	0.000
3,600	CALICO COMM INC COM	10-08-99	HAMBRECHT & QUEST		0.00	5,339.60	192,228.12	0.000
500	CALICO COMM INC COM	10-11-99	INSTINET		25.00	4,997.30	24,986.70	0.000
1,100	CALICO COMM INC COM	10-12-99	INSTINET		55.00	5,711.80	62,830.13	0.000
6,000	CALICO COMM INC COM	10-13-99	INSTINET		300.00	5,895.50	353,734.80	0.000

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,500	CMGI INC ISIN #US125	10-08-99	PRUDENTIAL SECURITI		0.00	11,092.10	277,302.50	0.000
5,200	E-TEK DYNAMICS INC C	12-08-99	MORGAN STANLEY & CO		0.00	9,691.80	503,973.60	0.000
5,000	EXTREME NETWORKS INC	10-07-99	MORGAN STANLEY & CO		0.00	7,204.80	360,242.77	0.000
3,000	EXTREME NETWORKS INC	11-23-99	INSTINET		120.00	6,774.80	203,245.50	0.000
2,000	EXTREME NETWORKS INC	11-29-99	MORGAN STANLEY & CO		0.00	7,400.00	148,000.00	0.000
1,000	GLOBAL TELESYSTEMS G	10-04-99	DONALDSON LUFKIN &		0.00	2,164.60	21,646.60	0.167
9,000	GLOBAL TELESYSTEMS G	10-06-99	LEHMAN BROTHERS INC		0.00	2,505.70	225,516.60	0.144
500	GLOBAL TELESYSTEMS G	10-08-99	FURMAN SELZ MAGER D		0.00	2,492.80	12,464.05	0.145
18,100	GLOBAL TELESYSTEMS G	12-27-99	CORRESPONDENT SERVI		905.00	3,250.30	588,318.78	0.111
3,700	IMMUNEX CORP NEW COM	10-06-99	MORGAN STANLEY & CO		0.00	4,429.10	163,879.29	0.000
1,900	IMMUNEX CORP NEW COM	11-05-99	MERRILL LYNCH PIERC		0.00	6,621.40	125,806.98	0.000
3,500	INTERNET CAP GROUP I	12-21-99	LEHMAN BROTHERS INC		0.00	16,738.10	585,835.60	0.000
2,000	INTERNET CAP GROUP I	12-22-99	LEHMAN BROTHERS INC		0.00	19,542.50	390,851.80	0.000
2,100	INTERNET CAP GROUP I	12-23-99	LEHMAN BROTHERS INC		0.00	18,175.60	381,689.49	0.000
1,100	JUNIPER NETWORKS INC	10-06-99	SMITH BARNEY INC		0.00	18,866.20	207,528.75	0.000
1,800	KANA COMMUNICATIONS	10-08-99	INSTINET		90.00	6,803.50	122,463.36	0.000
700	KANA COMMUNICATIONS	10-11-99	INSTINET		35.00	6,986.40	48,905.36	0.000
700	KANA COMMUNICATIONS	10-18-99	INSTINET		35.00	6,682.90	46,780.86	0.000
2,100	KANA COMMUNICATIONS	10-19-99	INSTINET		105.00	6,637.10	139,379.52	0.000
1,700	KANA COMMUNICATIONS	11-29-99	HAMBRECHT & QUEST		0.00	16,893.70	287,193.75	0.000
4,300	LAUDER ESTEE COS INC	10-04-99	LYNCH JONES & RYAN		258.00	4,330.10	186,197.31	0.004
6,800	LAUDER ESTEE COS INC	10-06-99	CORRESPONDENT SERVI		340.00	4,261.20	289,765.00	0.004

ZEVENBERGEN

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
3,400	MCI WORLDCOM INC COM	10-05-99	PRUDENTIAL SECURITI		0.00	6,777.70	230,442.14	0.000
700	MEDIMMUNE INC COM	10-06-99	LEHMAN BROTHERS INC		0.00	11,237.50	78,662.50	0.000
700	MEDIMMUNE INC COM	10-20-99	LEHMAN BROTHERS INC		0.00	10,587.50	74,112.50	0.000
2,800	MEDIMMUNE INC COM	11-05-99	COWEN AND COMPANY		0.00	10,588.00	296,466.24	0.000
2,500	NEXTLINK COMMUNICATI	12-03-99	FURMAN SELZ MAGER D		0.00	5,293.70	132,344.50	0.000
2,700	NTL INC COM	12-13-99	SMITH BARNEY INC		0.00	11,398.10	307,749.78	0.000
6,100	PANAMSAT CORP NEW CO	11-12-99	SMITH BARNEY INC		0.00	4,047.80	246,916.41	0.000
5,700	PANAMSAT CORP NEW CO	11-15-99	FURMAN SELZ MAGER D		0.00	4,188.30	238,735.38	0.000
1,100	REALNETWORKS INC COM	11-29-99	DONALDSON LUFKIN &		0.00	16,100.00	177,100.00	0.000
1,900	REALNETWORKS INC COM	12-23-99	PRUDENTIAL SECURITI		0.00	12,997.10	246,945.09	0.000
15,800	SCHERING-PLOUGH CORP	11-05-99	CORRESPONDENT SERVI		790.00	5,657.00	893,809.16	0.008
8,100	TEL & DATA SYS INC C	10-13-99	CORRESPONDENT SERVI		405.00	10,550.50	854,595.36	0.004
3,200	TEL & DATA SYS INC C	10-19-99	CORRESPONDENT SERVI		160.00	10,278.50	328,913.60	0.004
3,000	TEL & DATA SYS INC C	12-27-99	CORRESPONDENT SERVI		150.00	12,083.40	362,504.40	0.004
1,400	UNITED PARCEL SVC IN	11-10-99			0.00	5,000.00	70,000.00	0.000
5,600	UNITED PARCEL SVC IN	11-10-99	MERRILL LYNCH PIERC		336.00	6,782.00	379,792.00	0.000
6,000	UNITED PARCEL SVC IN	11-11-99	BEAR, STEARNS, SECU		360.00	7,187.40	431,246.40	0.000
5,700	UNITED PARCEL SVC IN	11-12-99	LYNCH JONES & RYAN		342.00	7,452.30	424,781.67	0.000
1,400	UNITED PARCEL SVC IN	11-15-99			0.00	5,000.00	70,000.00	0.000
2,800	UNITED PARCEL SVC IN	11-16-99	LYNCH JONES & RYAN		168.00	6,647.90	186,142.88	0.000
3,500	UNITED PARCEL SVC IN	11-29-99	BEAR, STEARNS, SECU		210.00	6,843.50	239,522.50	0.009
3,400	VOICESTREAM WIRELESS	10-06-99	FURMAN SELZ MAGER D		0.00	6,756.20	229,712.50	0.000

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PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
6,300	WESTN WIRELESS CORP	10-06-99	SMITH BARNEY INC		0.00	5,037.90	317,392.74	0.000
1,500	WESTN WIRELESS CORP	12-14-99	DONALDSON LUFKIN &		0.00	4,748.80	71,232.45	0.000
500	WESTN WIRELESS CORP	12-15-99	DB CLEARING SERVICE		0.00	5,080.30	25,401.60	0.000
200,800							13,706,259.96	

LA SALLE INV.

5,300	AVALONBAY CMNTYS INC	11-08-99	GREEN STREET ADVISO		265.00	3,267.50	173,177.50	0.068
4,100	DUKE-WEEKS RLTY CORP	12-17-99	SMITH BARNEY INC		205.00	1,823.20	74,754.48	0.085
5,000	EQTY RESDNTL PPTYS T	11-10-99	LEGG MASON WOOD WAL		250.00	4,173.70	208,687.50	0.072
5,000	EQTY RESDNTL PPTYS T	11-11-99	LEGG MASON WOOD WAL		250.00	4,154.50	207,729.00	0.073
1,400	EQTY RESDNTL PPTYS T	12-22-99	J.P. MORGAN SECURIT		70.00	4,042.50	56,595.00	0.075
1,500	ESSEX PPTY TR COM	12-07-99	OPPENHEIMER & CO. I		75.00	3,117.50	46,762.50	0.070
13,500	GABLES RESDNTL TR SH	10-05-99	LEHMAN BROTHERS INC		675.00	2,430.00	328,050.00	0.087
16,000	PROLOGIS TR SH BEN I	10-15-99	MORGAN STANLEY & CO		800.00	1,892.50	302,800.00	0.070
3,600	PROLOGIS TR SH BEN I	10-21-99	MORGAN STANLEY & CO		180.00	1,892.50	68,130.00	0.070
3,900	PROLOGIS TR SH BEN I	10-26-99	MORGAN STANLEY & CO		195.00	1,892.50	73,807.50	0.070
5,000	PROLOGIS TR SH BEN I	10-27-99	MORGAN STANLEY & CO		250.00	1,886.20	94,312.50	0.071
400	PROLOGIS TR SH BEN I	11-08-99	PRUDENTIAL SECURITI		20.00	1,955.00	7,820.00	0.068
1,000	PROLOGIS TR SH BEN I	11-12-99	PRUDENTIAL SECURITI		50.00	1,905.00	19,050.00	0.070
500	PROLOGIS TR SH BEN I	11-23-99	PRUDENTIAL SECURITI		25.00	1,867.50	9,337.50	0.071
400	PROLOGIS TR SH BEN I	12-03-99	PRUDENTIAL SECURITI		20.00	1,821.70	7,286.92	0.073

LA SALLE INV.

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
10,000	PROLOGIS TR SH BEN I	12-07-99	PRUDENTIAL SECURITI		500.00	1,814.30	181,438.00	0.073
6,000	PROLOGIS TR SH BEN I	12-08-99	PRUDENTIAL SECURITI		300.00	1,801.70	108,105.00	0.074
6,000	PROLOGIS TR SH BEN I	12-09-99	PRUDENTIAL SECURITI		300.00	1,800.80	108,049.80	0.074
5,000	PROLOGIS TR SH BEN I	12-13-99	LEGG MASON WOOD WAL		250.00	1,748.70	87,437.50	0.076
2,700	PROLOGIS TR SH BEN I	12-17-99	PRUDENTIAL SECURITI		135.00	1,815.60	49,022.55	0.073
3,700	PUB STORAGE INC COM	12-17-99	GOLDMAN SACHS & COM		185.00	2,266.00	83,844.96	0.038
5,700	REGENCY RLTY CORP CO	10-05-99	JEFFERIES & COMPANY		285.00	2,055.00	117,135.00	0.093
2,000	SIMON PPTY GROUP INC	12-17-99	GREEN STREET ADVISO		100.00	2,204.60	44,093.00	0.091
107,700							2,457,426.21	

WOODFORD CAPITAL

1,200	#REORG FDX CORP COM	10-28-99	GARDNER RECH & CO.		48.00	4,235.40	50,824.80	0.000
2,900	#REORG FDX CORP COM	10-28-99	US CLEARING INSTITU		145.00	4,236.40	122,855.60	0.000
3,000	#REORG KNIGHT/TRIMAR	10-06-99	GARDNER RECH & CO.		150.00	2,965.60	88,968.90	0.000
6,200	#REORG KNIGHT/TRIMAR	10-06-99	US CLEARING INSTITU		186.00	2,948.30	182,795.22	0.000
14,000	#REORG KNIGHT/TRIMAR	10-29-99	U.S. CLEARING CORPO		560.00	2,558.00	358,128.40	0.000
13,100	#REORG KNIGHT/TRIMAR	10-29-99	US CLEARING INSTITU		393.00	2,557.00	334,974.86	0.000
9,800	ABBOTT LAB COM	10-04-99	US CLEARING INSTITU		490.00	3,755.10	367,999.80	0.020
11,700	ALLSTATE CORP COM	10-06-99	US CLEARING INSTITU		585.00	2,415.10	282,572.55	0.028
2,300	ALLSTATE CORP COM	10-28-99	US CLEARING INSTITU		115.00	2,592.50	59,627.50	0.026
4,500	AMER EXPRESS CO COM	10-29-99	US CLEARING INSTITU		225.00	15,731.00	707,896.80	0.005

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,500	AMER EXPRESS CO COM	11-01-99	US CLEARING INSTITU		75.00	14,861.20	222,918.75	0.006
2,900	AMGEN INC COM	12-28-99	MAGNA SECURITIES CO		145.00	5,711.20	165,626.25	0.000
8,000	AT & T CORP COM STK	10-04-99	US CLEARING INSTITU		400.00	4,378.30	350,270.40	0.020
1,900	BANK N.Y. CO INC COM	10-28-99	US CLEARING INSTITU		95.00	4,155.00	78,945.00	0.015
14,300	BANK ONE CORP COM	10-29-99	U.S. CLEARING CORPO		572.00	3,899.00	557,557.00	0.043
6,800	CISCO SYS INC COM	11-16-99	US CLEARING INSTITU		204.00	8,359.60	568,452.80	0.000
6,200	CONAGRA INC COM	10-06-99	BRIDGE TRADING COMP		310.00	2,218.10	137,527.78	0.036
7,000	CONSECO INC COM	10-06-99	BRIDGE TRADING COMP		350.00	2,235.30	156,471.70	0.008
1,500	CONSECO INC COM	10-28-99	US CLEARING INSTITU		75.00	2,298.20	34,473.15	0.008
15,500	DELL COMPUTER CORP C	12-28-99	US CLEARING INSTITU		310.00	5,153.60	798,808.00	0.000
3,800	DELTA AIR LINES INC	10-19-99	US CLEARING INSTITU		190.00	5,089.00	193,385.04	0.001
5,600	DELTA AIR LINES INC	10-28-99	US CLEARING INSTITU		280.00	5,159.90	288,956.08	0.001
700	DOLE FOOD INC COM	10-06-99	US CLEARING INSTITU		35.00	1,869.70	13,088.39	0.021
5,200	DONALDSON LUFKIN & J	11-02-99	US CLEARING INSTITU		260.00	5,244.40	272,709.84	0.004
5,300	DONALDSON LUFKIN & J	11-03-99	US CLEARING INSTITU		265.00	5,063.60	268,373.98	0.004
9,900	E*TRADE GROUP INC CO	10-06-99	GARDNER RECH & CO.		495.00	2,655.00	262,845.00	0.000
5,000	E*TRADE GROUP INC CO	10-06-99	US CLEARING INSTITU		150.00	2,652.30	132,619.00	0.000
8,100	E*TRADE GROUP INC CO	10-29-99	CHAPMAN CO.		324.00	2,500.80	202,571.28	0.000
6,800	EMC CORP MASS COM	11-16-99	US CLEARING INSTITU		204.00	8,101.10	550,876.84	0.000
1,800	FIRST UN CORP COM IS	10-06-99	US CLEARING INSTITU		90.00	3,767.50	67,815.00	0.050
5,200	GEN ELEC CO COM	11-17-99	GARDNER RECH & CO.		156.00	14,087.30	732,543.76	0.011
7,500	GENERAL MOTORS CORP	10-06-99	US CLEARING INSTITU		375.00	6,555.20	491,643.75	0.030

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,400	GILLETTE CO COM	10-28-99	US CLEARING INSTITU		70.00	3,623.70	50,732.50	0.017
1,300	GOLDMAN SACHS GROUP	10-15-99	US CLEARING INSTITU		65.00	5,890.50	76,576.89	0.008
3,000	GOLDMAN SACHS GROUP	10-18-99	CHAPMAN CO.		120.00	5,995.20	179,858.70	0.008
4,500	GOLDMAN SACHS GROUP	10-29-99	US CLEARING INSTITU		225.00	7,281.50	327,667.95	0.006
21,600	HEALTHSOUTH CORP COM	10-06-99	BRIDGE TRADING COMP		1,080.00	579.80	125,247.60	0.000
2,200	HEWLETT-PACKARD CO C	10-21-99	US CLEARING INSTITU		110.00	7,386.20	162,497.50	0.008
1,500	HEWLETT-PACKARD CO C	10-27-99	EDWARDS. A.G.		75.00	7,111.20	106,668.75	0.008
4,500	HEWLETT-PACKARD CO C	10-28-99	GARDNER RECH & CO.		180.00	7,031.00	316,398.60	0.009
3,500	INTEL CORP CAP	10-26-99	US CLEARING INSTITU		105.00	7,382.10	258,375.95	0.001
7,100	LOUISIANA-PACIFIC CO	10-06-99	US CLEARING INSTITU		355.00	1,553.70	110,316.25	0.036
7,400	LUCENT TECHNOLOGIES	11-17-99	CHAPMAN CO.		222.00	7,812.80	578,147.94	0.001
2,900	MERRILL LYNCH & CO I	10-08-99	US CLEARING INSTITU		145.00	6,836.20	198,251.25	0.015
1,400	MERRILL LYNCH & CO I	10-29-99	US CLEARING INSTITU		70.00	7,905.00	110,670.00	0.013
3,300	MICROSOFT CORP COM	10-29-99	CHAPMAN CO.		132.00	9,289.50	306,555.15	0.000
1,300	MICROSOFT CORP COM	10-29-99	EDWARDS. A.G.		65.00	9,248.70	120,233.75	0.000
8,300	ORACLE CORP COM	11-17-99	GARDNER RECH & CO.		249.00	7,147.00	593,203.49	0.000
2,600	PE CORP PE BIOSYSTEM	12-28-99	MAGNA SECURITIES CO		130.00	11,549.30	300,282.06	0.001
4,200	QUALCOMM INC COM	10-15-99	CHAPMAN CO.		168.00	19,975.80	838,986.96	0.000
1,900	QUALCOMM INC COM	11-02-99	BHF SECURITIES CORP		76.00	22,516.50	427,813.50	0.000
8,500	RAYTHEON CO CL B COM	10-13-99	US CLEARING INSTITU		425.00	2,360.60	200,657.80	0.033
5,900	RITE AID CORP COM	10-06-99	US CLEARING INSTITU		295.00	1,332.50	78,617.50	0.034
6,000	SAKS INC COM	10-28-99	GARDNER RECH & CO.		240.00	1,579.50	94,770.00	0.000

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,400	SAKS INC COM	10-28-99	ESI SECURITIES CO.		70.00	1,580.50	22,127.00	0.000
14,900	SAKS INC COM	10-29-99	US CLEARING INSTITU		745.00	1,740.10	259,280.86	0.000
8,600	SBC COMMUNICATIONS I	10-26-99	US CLEARING INSTITU		430.00	4,589.70	394,721.08	0.021
1,400	SBC COMMUNICATIONS I	11-03-99	US CLEARING INSTITU		70.00	5,101.00	71,415.26	0.019
600	SCHWAB CHARLES CORP	10-15-99	FC FINANCIAL		30.00	2,837.00	17,022.00	0.001
5,100	SCHWAB CHARLES CORP	10-15-99	CHAPMAN CO.		204.00	2,836.00	144,636.00	0.001
7,500	SCHWAB CHARLES CORP	10-18-99	FC FINANCIAL		300.00	2,899.00	217,425.00	0.001
6,700	SCHWAB CHARLES CORP	10-21-99	US CLEARING INSTITU		335.00	2,915.40	195,333.14	0.001
10,100	SERVICE CORP INTL CO	10-06-99	BRIDGE TRADING COMP		505.00	797.30	80,529.32	0.045
3,500	SOLETRON CORP COM	12-28-99	MAGNA SECURITIES CO		175.00	9,425.40	329,889.00	0.000
1,600	SUN MICROSYSTEMS INC	10-06-99	US CLEARING INSTITU		48.00	9,746.70	155,948.00	0.000
2,700	SUN MICROSYSTEMS INC	10-21-99	US CLEARING INSTITU		81.00	9,158.30	247,275.72	0.000
800	SUN MICROSYSTEMS INC	11-03-99	US CLEARING INSTITU		24.00	10,528.00	84,224.00	0.000
10,700	TYSON FOODS INC CL A	10-06-99	BRIDGE TRADING COMP		535.00	1,599.70	171,177.53	0.010
7,000	WASTE MGMT INC DEL C	10-06-99	BRIDGE TRADING COMP		350.00	1,864.30	130,506.60	0.000
386,100							17,189,163.82	
MORGAN STANLEY R/E								
700	BROOKFIELD PPTYS COR	11-03-99	NEWCREST CAPITAL CO		35.00	1,074.40	7,521.36	0.022
900	BROOKFIELD PPTYS COR	11-04-99	NEWCREST CAPITAL CO		45.00	1,076.80	9,692.01	0.022
1,200	BROOKFIELD PPTYS COR	11-09-99	BURNS FRY INC		60.00	1,080.00	12,960.00	0.022

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,000	BROOKFIELD PPTYS COR	11-10-99	NEWCREST CAPITAL CO		50.00	1,080.00	10,800.00	0.022
4,700	BROOKFIELD PPTYS COR	11-10-99	NEWCREST CAPITAL CO		235.00	1,047.20	49,222.63	0.023
1,400	BROOKFIELD PPTYS COR	11-15-99	NEWCREST CAPITAL CO		70.00	1,053.80	14,753.90	0.023
1,500	BROOKFIELD PPTYS COR	11-16-99	NEWCREST CAPITAL CO		75.00	1,030.40	15,456.15	0.023
1,400	BROOKFIELD PPTYS COR	11-17-99	BURNS FRY INC		70.00	1,024.40	14,342.16	0.023
1,200	BROOKFIELD PPTYS COR	11-18-99	BURNS FRY INC		60.00	1,005.00	12,060.00	0.024
1,300	BROOKFIELD PPTYS COR	11-19-99	BURNS FRY INC		65.00	1,005.30	13,070.07	0.024
5,100	BROOKFIELD PPTYS COR	11-22-99	BURNS FRY INC		255.00	972.00	49,572.00	0.025
1,500	BROOKFIELD PPTYS COR	11-23-99	BURNS FRY INC		75.00	948.90	14,234.70	0.025
1,500	BROOKFIELD PPTYS COR	11-30-99	NEWCREST CAPITAL CO		75.00	955.00	14,325.00	0.025
500	TRIZEC HAHN CORP SUB	11-05-99	RAYMOND JAMES		25.00	1,805.00	9,025.00	0.019
300	AMLI RESDNTL PPTYS T	10-18-99	BRIDGE TRADING COMP		15.00	2,055.00	6,165.00	0.089
200	AMLI RESDNTL PPTYS T	11-01-99	DONALDSON LUFKIN &		10.00	2,055.00	4,110.00	0.089
2,200	AMLI RESDNTL PPTYS T	11-11-99	MONTGOMERY SECURITI		110.00	2,107.60	46,367.20	0.087
1,100	AMLI RESDNTL PPTYS T	11-12-99	GOLDMAN SACHS & COM		55.00	2,111.40	23,226.06	0.087
400	AMLI RESDNTL PPTYS T	11-15-99	MONTGOMERY SECURITI		20.00	2,095.70	8,382.80	0.087
200	AMLI RESDNTL PPTYS T	11-16-99	MONTGOMERY SECURITI		10.00	2,105.00	4,210.00	0.087
800	AMLI RESDNTL PPTYS T	11-17-99	MONTGOMERY SECURITI		40.00	2,105.00	16,840.00	0.087
700	AMLI RESDNTL PPTYS T	11-18-99	MONTGOMERY SECURITI		35.00	2,092.50	14,647.50	0.087
300	AMLI RESDNTL PPTYS T	11-22-99	MERRILL LYNCH PIERC		15.00	2,095.00	6,285.00	0.087
1,800	ARCHSTONE CMNTYS TR	10-01-99	INSTINET		18.00	1,932.20	34,780.50	0.079
1,300	ARCHSTONE CMNTYS TR	11-15-99	SMITH BARNEY INC		65.00	2,005.00	26,065.00	0.076

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
800	ARCHSTONE CMNTYS TR	11-19-99	MERRILL LYNCH PIERC		40.00	1,992.50	15,940.00	0.077
500	ARCHSTONE CMNTYS TR	11-23-99	PRUDENTIAL SECURITI		20.00	1,979.00	9,895.00	0.077
400	ARCHSTONE CMNTYS TR	12-10-99	PRUDENTIAL SECURITI		16.00	1,966.50	7,866.00	0.078
2,800	ARDEN RLTY GROUP INC	11-18-99	GREEN STREET ADVISO		140.00	1,961.50	54,923.68	0.094
3,900	ARDEN RLTY GROUP INC	11-19-99	GREEN STREET ADVISO		195.00	1,957.30	76,337.82	0.095
1,500	ARDEN RLTY GROUP INC	11-22-99	GREEN STREET ADVISO		75.00	1,973.70	29,606.25	0.094
700	ARDEN RLTY GROUP INC	11-29-99	GREEN STREET ADVISO		35.00	1,942.50	13,597.50	0.095
1,000	ARDEN RLTY GROUP INC	11-30-99	GREEN STREET ADVISO		50.00	1,930.00	19,300.00	0.096
1,700	ARDEN RLTY GROUP INC	12-06-99	GREEN STREET ADVISO		85.00	1,919.10	32,625.89	0.096
10,300	ARDEN RLTY GROUP INC	12-06-99	BROADCORT CAPITAL C		515.00	1,855.00	191,065.00	0.100
8,500	ARDEN RLTY GROUP INC	12-06-99	CORRESPONDENT SERVI		425.00	1,867.50	158,737.50	0.099
3,400	ARDEN RLTY GROUP INC	12-06-99	GREEN STREET ADVISO		170.00	1,886.20	64,132.50	0.098
1,400	ARDEN RLTY GROUP INC	12-08-99	MONTGOMERY SECURITI		70.00	1,880.00	26,320.00	0.098
6,000	ARDEN RLTY GROUP INC	12-09-99	BROADCORT CAPITAL C		300.00	1,855.00	111,300.00	0.100
3,000	AVALONBAY CMNTYS INC	10-15-99	LEHMAN BROTHERS INC		150.00	3,130.00	93,900.00	0.071
1,600	AVALONBAY CMNTYS INC	10-18-99	LEHMAN BROTHERS INC		80.00	3,155.00	50,480.00	0.070
2,800	AVALONBAY CMNTYS INC	10-18-99	PAINE WEBBER INC		140.00	3,151.30	88,237.24	0.071
900	AVALONBAY CMNTYS INC	10-22-99	PAINE WEBBER INC		45.00	3,167.50	28,507.50	0.070
300	BRANDYWINE RLTY TR S	12-06-99	LEHMAN BROTHERS INC		15.00	1,580.00	4,740.00	0.101
1,100	BSTN PPTYS INC COM S	10-11-99	LEHMAN BROTHERS INC		55.00	2,998.70	32,986.25	0.060
300	BSTN PPTYS INC COM S	10-11-99	ROBINSON HUMPHREY/A		12.00	3,004.00	9,012.00	0.059
300	BSTN PPTYS INC COM S	10-12-99	JONES & ASSOCIATES		15.00	2,980.00	8,940.00	0.060

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
300	BSTN PPTYS INC COM S	10-14-99	BRIDGE TRADING COMP		15.00	2,926.30	8,779.05	0.061
2,900	BSTN PPTYS INC COM S	10-14-99	J.P. MORGAN SECURIT		145.00	2,930.00	84,970.00	0.061
2,300	BSTN PPTYS INC COM S	10-18-99	LEHMAN BROTHERS INC		115.00	2,905.00	66,815.00	0.061
1,500	BSTN PPTYS INC COM S	10-19-99	LEHMAN BROTHERS INC		75.00	2,919.70	43,796.85	0.061
300	BSTN PPTYS INC COM S	10-19-99	LEHMAN BROTHERS INC		15.00	2,919.70	8,759.37	0.061
100	BSTN PPTYS INC COM S	10-20-99	LEHMAN BROTHERS INC		5.00	2,917.50	2,917.50	0.061
2,000	BSTN PPTYS INC COM S	10-21-99	BRIDGE TRADING COMP		100.00	2,913.90	58,278.60	0.061
100	BSTN PPTYS INC COM S	10-22-99	LEHMAN BROTHERS INC		5.00	2,942.50	2,942.50	0.061
1,000	BSTN PPTYS INC COM S	10-25-99	GREEN STREET ADVISO		50.00	2,953.10	29,531.30	0.060
1,400	BSTN PPTYS INC COM S	10-26-99	GREEN STREET ADVISO		70.00	2,955.00	41,370.00	0.060
2,400	BSTN PPTYS INC COM S	11-03-99	BROADCORT CAPITAL C		120.00	3,066.90	73,605.60	0.058
1,200	BSTN PPTYS INC COM S	11-04-99	GOLDMAN SACHS & COM		60.00	3,055.00	36,660.00	0.058
600	BSTN PPTYS INC COM S	11-08-99	J.P. MORGAN SECURIT		30.00	2,980.00	17,880.00	0.060
2,500	BSTN PPTYS INC COM S	11-10-99	PRUDENTIAL SECURITI		125.00	2,880.00	72,000.00	0.062
900	BSTN PPTYS INC COM S	11-11-99	SMITH BARNEY INC		45.00	2,867.50	25,807.50	0.062
900	BSTN PPTYS INC COM S	11-15-99	SMITH BARNEY INC		45.00	2,855.00	25,695.00	0.063
800	BSTN PPTYS INC COM S	11-19-99	MERRILL LYNCH PIERC		40.00	2,817.50	22,540.00	0.063
1,000	BSTN PPTYS INC COM S	11-22-99	MERRILL LYNCH PIERC		50.00	2,805.00	28,050.00	0.064
900	BSTN PPTYS INC COM S	11-23-99	GREEN STREET ADVISO		45.00	2,780.00	25,020.00	0.064
1,400	CARRAMERICA RLTY COR	11-23-99	GREEN STREET ADVISO		70.00	2,036.20	28,507.50	0.090
100	CHATEAU CMNTYS INC C	10-01-99	J.P. MORGAN SECURIT		5.00	2,598.50	2,598.53	0.079
300	CHATEAU CMNTYS INC C	10-06-99	ROBINSON HUMPHREY/A		12.00	2,604.00	7,812.00	0.079

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
200	CHATEAU CMNTYS INC C	10-08-99	ROBINSON HUMPHREY/A		8.00	2,566.50	5,133.00	0.080
300	CHATEAU CMNTYS INC C	10-14-99	JEFFERIES & COMPANY		12.00	2,529.00	7,587.00	0.081
1,100	CHATEAU CMNTYS INC C	11-01-99	DONALDSON LUFKIN &		55.00	2,555.00	28,105.00	0.080
1,000	DUKE-WEEKS RLTY CORP	10-01-99	J.P. MORGAN SECURIT		50.00	1,905.00	19,050.00	0.081
1,400	DUKE-WEEKS RLTY CORP	10-05-99	J.P. MORGAN SECURIT		70.00	1,905.00	26,670.00	0.081
700	EQTY OFFICE PPTYS TR	10-25-99	GREEN STREET ADVISO		35.00	2,242.50	15,697.50	0.074
700	EQTY OFFICE PPTYS TR	10-26-99	GREEN STREET ADVISO		35.00	2,224.00	15,568.00	0.075
500	EQTY OFFICE PPTYS TR	10-27-99	GREEN STREET ADVISO		25.00	2,205.00	11,025.00	0.076
200	EQTY OFFICE PPTYS TR	11-01-99	DONALDSON LUFKIN &		10.00	2,230.00	4,460.00	0.075
1,400	EQTY OFFICE PPTYS TR	11-12-99	GOLDMAN SACHS & COM		70.00	2,280.00	31,920.00	0.073
700	EQTY OFFICE PPTYS TR	11-12-99	SMITH BARNEY INC		35.00	2,280.00	15,960.00	0.073
900	EQTY OFFICE PPTYS TR	11-16-99	SMITH BARNEY INC		45.00	2,255.00	20,295.00	0.074
800	EQTY OFFICE PPTYS TR	11-19-99	MERRILL LYNCH PIERC		40.00	2,255.00	18,040.00	0.074
1,000	EQTY OFFICE PPTYS TR	11-22-99	MERRILL LYNCH PIERC		50.00	2,236.20	22,362.50	0.075
900	EQTY OFFICE PPTYS TR	11-23-99	GREEN STREET ADVISO		45.00	2,242.50	20,182.50	0.074
700	EQTY OFFICE PPTYS TR	11-24-99	PAINE WEBBER INC		35.00	2,217.50	15,522.50	0.075
1,300	EQTY OFFICE PPTYS TR	11-26-99	GREEN STREET ADVISO		65.00	2,213.10	28,771.21	0.075
1,900	EQTY OFFICE PPTYS TR	11-29-99	SMITH BARNEY INC		95.00	2,203.60	41,869.54	0.076
1,000	EQTY OFFICE PPTYS TR	11-30-99	SMITH BARNEY INC		50.00	2,192.50	21,925.00	0.076
500	EQTY OFFICE PPTYS TR	12-02-99	MERRILL LYNCH PIERC		25.00	2,192.50	10,962.50	0.076
700	EQTY OFFICE PPTYS TR	12-06-99	GOLDMAN SACHS & COM		35.00	2,205.00	15,435.00	0.076
1,300	EQTY OFFICE PPTYS TR	12-07-99	GOLDMAN SACHS & COM		65.00	2,207.90	28,703.61	0.076

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,400	EQTY OFFICE PPTYS TR	12-08-99	MONTGOMERY SECURITI		170.00	2,191.80	74,521.54	0.076
2,800	EQTY OFFICE PPTYS TR	12-09-99	MONTGOMERY SECURITI		140.00	2,188.90	61,290.04	0.076
1,500	EQTY OFFICE PPTYS TR	12-10-99	MONTGOMERY SECURITI		75.00	2,177.80	32,667.00	0.077
1,100	EQTY RESDNTL PPTYS T	10-08-99	DONALDSON LUFKIN &		55.00	4,155.00	45,705.00	0.073
600	EQTY RESDNTL PPTYS T	11-12-99	GOLDMAN SACHS & COM		30.00	4,106.00	24,636.54	0.074
900	EQTY RESDNTL PPTYS T	11-15-99	PRUDENTIAL SECURITI		36.00	4,066.50	36,598.50	0.074
500	EQTY RESDNTL PPTYS T	11-16-99	PRUDENTIAL SECURITI		20.00	4,054.00	20,270.00	0.074
400	EQTY RESDNTL PPTYS T	11-18-99	SMITH BARNEY INC		20.00	4,042.50	16,170.00	0.075
3,000	EQTY RESDNTL PPTYS T	11-19-99	MERRILL LYNCH PIERC		150.00	3,997.70	119,932.50	0.076
500	EQTY RESDNTL PPTYS T	11-22-99	MERRILL LYNCH PIERC		25.00	3,980.00	19,900.00	0.076
600	EQTY RESDNTL PPTYS T	11-23-99	GREEN STREET ADVISO		30.00	3,980.00	23,880.00	0.076
1,200	EQTY RESDNTL PPTYS T	11-24-99	GREEN STREET ADVISO		60.00	3,952.10	47,425.80	0.076
100	EQTY RESDNTL PPTYS T	12-06-99	GOLDMAN SACHS & COM		5.00	4,105.00	4,105.00	0.074
1,500	EQTY RESDNTL PPTYS T	12-07-99	SMITH BARNEY INC		75.00	4,085.50	61,282.80	0.074
400	EQTY RESDNTL PPTYS T	12-08-99	MONTGOMERY SECURITI		20.00	4,055.00	16,220.00	0.074
2,000	EQTY RESDNTL PPTYS T	12-08-99	MONTGOMERY SECURITI		100.00	4,097.80	81,957.20	0.074
1,400	EQTY RESDNTL PPTYS T	12-09-99	MONTGOMERY SECURITI		70.00	4,038.90	56,545.02	0.075
1,000	EQTY RESDNTL PPTYS T	12-10-99	MONTGOMERY SECURITI		50.00	4,002.50	40,025.00	0.075
500	FED RLTY INVT TR SH	10-05-99	J.P. MORGAN SECURIT		25.00	2,000.10	10,000.80	0.089
1,100	FED RLTY INVT TR SH	10-06-99	J.P. MORGAN SECURIT		55.00	1,992.50	21,917.50	0.090
500	FED RLTY INVT TR SH	10-12-99	OPPENHEIMER & CO. I		25.00	1,905.00	9,525.00	0.094
400	FED RLTY INVT TR SH	10-20-99	BRIDGE TRADING COMP		20.00	1,880.00	7,520.00	0.095

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,400	FED RLTY INVT TR SH	10-21-99	OPPENHEIMER & CO. I		70.00	1,855.00	25,970.00	0.097
500	FED RLTY INVT TR SH	10-21-99	OPPENHEIMER & CO. I		25.00	1,867.50	9,337.50	0.096
1,200	FED RLTY INVT TR SH	10-22-99	DONALDSON LUFKIN &		60.00	1,842.50	22,110.00	0.097
1,000	FED RLTY INVT TR SH	10-26-99	GREEN STREET ADVISO		50.00	1,830.00	18,300.00	0.098
700	HOST MARRIOTT CORP C	10-26-99	GOLDMAN SACHS & COM		35.00	880.00	6,160.00	0.095
2,100	MANUFACTURED HOME C	10-01-99	JEFFERIES & COMPANY		105.00	2,255.00	47,355.00	0.073
600	MANUFACTURED HOME C	11-01-99	DONALDSON LUFKIN &		30.00	2,336.20	14,017.50	0.071
13,500	MANUFACTURED HOME C	11-02-99	PAINE WEBBER INC		675.00	2,382.60	321,651.00	0.069
19,400	MANUFACTURED HOME C	11-03-99	WESTMINSTER RESEARC		970.00	2,369.70	459,731.50	0.070
11,600	MANUFACTURED HOME C	11-03-99	DONALDSON LUFKIN &		580.00	2,375.30	275,538.28	0.069
400	MANUFACTURED HOME C	11-05-99	DB CLEARING SERVICE		20.00	2,380.00	9,520.00	0.069
100	MANUFACTURED HOME C	11-08-99	J.P. MORGAN SECURIT		5.00	2,380.00	2,380.00	0.069
600	MANUFACTURED HOME C	11-23-99	GREEN STREET ADVISO		30.00	2,380.00	14,280.00	0.069
1,800	MANUFACTURED HOME C	11-24-99	GREEN STREET ADVISO		90.00	2,355.00	42,390.00	0.070
1,400	MANUFACTURED HOME C	11-29-99	GREEN STREET ADVISO		70.00	2,348.70	32,882.50	0.070
900	MANUFACTURED HOME C	12-07-99	OPPENHEIMER & CO. I		45.00	2,405.00	21,645.00	0.069
100	MANUFACTURED HOME C	12-08-99	MONTGOMERY SECURITI		5.00	2,405.00	2,405.00	0.069
1,200	MANUFACTURED HOME C	12-09-99	SMITH BARNEY INC		60.00	2,410.20	28,922.64	0.068
1,500	MANUFACTURED HOME C	12-10-99	SMITH BARNEY INC		75.00	2,405.00	36,075.00	0.069
6,000	MEDITRUST PAIRED CTF	11-04-99	BEAR, STEARNS, SECU		300.00	669.80	40,193.40	0.274
14,200	MEDITRUST PAIRED CTF	11-05-99	J.P. MORGAN SECURIT		710.00	661.50	93,933.00	0.278
6,800	MEDITRUST PAIRED CTF	11-08-99	J.P. MORGAN SECURIT		340.00	627.50	42,674.76	0.293

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,200	MEDITRUST PAIRED CTF	11-09-99	J.P. MORGAN SECURIT		60.00	592.50	7,110.00	0.310
1,000	MEDITRUST PAIRED CTF	11-11-99	BEAR, STEARNS, SECU		50.00	592.50	5,925.00	0.310
1,200	MEDITRUST PAIRED CTF	11-12-99	GOLDMAN SACHS & COM		60.00	592.50	7,110.00	0.310
1,700	MEDITRUST PAIRED CTF	11-16-99	SMITH BARNEY INC		85.00	580.00	9,860.00	0.317
1,700	MEDITRUST PAIRED CTF	11-17-99	SMITH BARNEY INC		85.00	580.00	9,860.00	0.317
700	PROLOGIS TR SH BEN I	10-01-99	FURMAN SELZ MAGER D		35.00	1,830.00	12,810.00	0.073
3,000	PROLOGIS TR SH BEN I	10-05-99	J.P. MORGAN SECURIT		150.00	1,898.20	56,948.70	0.070
2,900	PROLOGIS TR SH BEN I	10-06-99	J.P. MORGAN SECURIT		145.00	1,880.00	54,520.00	0.071
400	PROLOGIS TR SH BEN I	11-24-99	PRUDENTIAL SECURITI		20.00	1,805.00	7,220.00	0.074
600	PROLOGIS TR SH BEN I	11-29-99	PRUDENTIAL SECURITI		30.00	1,805.00	10,830.00	0.074
1,200	PROLOGIS TR SH BEN I	12-06-99	PRUDENTIAL SECURITI		60.00	1,830.00	21,960.00	0.073
1,600	PROLOGIS TR SH BEN I	12-06-99	PRUDENTIAL SECURITI		80.00	1,805.00	28,880.00	0.074
1,100	PROLOGIS TR SH BEN I	12-07-99	PRUDENTIAL SECURITI		55.00	1,805.00	19,855.00	0.074
1,700	PROLOGIS TR SH BEN I	12-08-99	PRUDENTIAL SECURITI		85.00	1,802.40	30,641.14	0.074
2,300	PROLOGIS TR SH BEN I	12-09-99	PRUDENTIAL SECURITI		115.00	1,788.10	41,128.37	0.074
1,700	PROLOGIS TR SH BEN I	12-10-99	PRUDENTIAL SECURITI		85.00	1,773.70	30,153.75	0.075
300	PS BUSINESS PKS INC	10-07-99	ROBERTSON STEPHENS		15.00	2,305.00	6,915.00	0.043
200	PS BUSINESS PKS INC	10-15-99	JEFFERIES & COMPANY		8.00	2,224.00	4,448.00	0.044
400	PS BUSINESS PKS INC	10-19-99	ROBERTSON STEPHENS		20.00	2,230.00	8,920.00	0.044
500	PS BUSINESS PKS INC	10-20-99	ROBERTSON STEPHENS		25.00	2,205.00	11,025.00	0.045
100	PS BUSINESS PKS INC	10-22-99	ROBERTSON STEPHENS		5.00	2,192.50	2,192.50	0.045
1,700	PS BUSINESS PKS INC	10-26-99	ROBERTSON STEPHENS		85.00	2,205.00	37,485.00	0.045

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
800	PS BUSINESS PKS INC	11-09-99	ROBERTSON STEPHENS		40.00	2,202.50	17,620.00	0.045
500	PS BUSINESS PKS INC	11-10-99	ROBERTSON STEPHENS		25.00	2,201.80	11,009.40	0.045
200	PS BUSINESS PKS INC	11-11-99	ROBERTSON STEPHENS		10.00	2,199.70	4,399.46	0.045
100	PS BUSINESS PKS INC	11-12-99	ROBERTSON STEPHENS		5.00	2,180.00	2,180.00	0.045
300	PS BUSINESS PKS INC	11-15-99	GREEN STREET ADVISO		15.00	2,176.40	6,529.29	0.045
700	PS BUSINESS PKS INC	11-17-99	ROBERTSON STEPHENS		35.00	2,164.90	15,154.37	0.046
700	PS BUSINESS PKS INC	11-18-99	ROBERTSON STEPHENS		35.00	2,180.00	15,260.00	0.045
800	PS BUSINESS PKS INC	11-19-99	ROBERTSON STEPHENS		40.00	2,177.10	17,417.04	0.045
1,000	PS BUSINESS PKS INC	11-22-99	ROBERTSON STEPHENS		50.00	2,158.60	21,586.30	0.046
1,200	PS BUSINESS PKS INC	11-23-99	ROBERTSON STEPHENS		60.00	2,048.00	24,576.84	0.048
700	PS BUSINESS PKS INC	11-24-99	ROBERTSON STEPHENS		35.00	2,150.40	15,053.08	0.046
800	PUB STORAGE INC COM	11-19-99	ROBERTSON STEPHENS		40.00	2,317.50	18,540.00	0.037
1,000	PUB STORAGE INC COM	12-07-99	GOLDMAN SACHS & COM		50.00	2,255.00	22,550.00	0.039
1,500	PUB STORAGE INC COM	12-10-99	LEGG MASON WOOD WAL		75.00	2,223.70	33,356.25	0.039
700	ROUSE CO COM	11-24-99	GREEN STREET ADVISO		35.00	2,205.00	15,435.00	0.059
1,100	ROUSE CO COM	11-26-99	GREEN STREET ADVISO		55.00	2,194.20	24,137.19	0.060
200	ROUSE CO COM	11-29-99	GREEN STREET ADVISO		10.00	2,192.50	4,385.00	0.060
600	ROUSE CO COM	12-07-99	SMITH BARNEY INC		30.00	2,167.50	13,005.00	0.060
2,000	ROUSE CO COM	12-09-99	GOLDMAN SACHS & COM		100.00	2,130.00	42,600.00	0.061
1,200	ROUSE CO COM	12-10-99	GOLDMAN SACHS & COM		60.00	2,130.00	25,560.00	0.061
3,800	SEC CAP GROUP INC CL	11-11-99	MERRILL LYNCH PIERC		190.00	1,256.20	47,738.26	0.000
5,400	SEC CAP GROUP INC CL	11-12-99	GOLDMAN SACHS & COM		270.00	1,282.00	69,232.32	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,100	SEC CAP GROUP INC CL	11-24-99	MERRILL LYNCH PIERC		55.00	1,205.00	13,255.00	0.000
1,400	SEC CAP GROUP INC CL	12-06-99	J.P. MORGAN SECURIT		70.00	1,205.00	16,870.00	0.000
300	SIMON PPTY GROUP INC	10-18-99	JEFFERIES & COMPANY		12.00	2,229.00	6,687.00	0.090
300	SIMON PPTY GROUP INC	10-19-99	JEFFERIES & COMPANY		12.00	2,204.00	6,612.00	0.091
600	SIMON PPTY GROUP INC	10-20-99	JEFFERIES & COMPANY		24.00	2,191.50	13,149.00	0.092
2,000	SIMON PPTY GROUP INC	10-21-99	CORRESPONDENT SERVI		100.00	2,163.90	43,278.60	0.093
500	SMITH CHARLES E RESD	12-01-99	JEFFERIES & COMPANY		20.00	3,172.70	15,863.75	0.069
400	SMITH CHARLES E RESD	12-10-99	PRUDENTIAL SECURITI		16.00	3,204.00	12,816.00	0.068
100	SPIEKER PPTYS INC	10-08-99	BRIDGE TRADING COMP		5.00	3,530.00	3,530.00	0.079
800	SPIEKER PPTYS INC	10-13-99	OPPENHEIMER & CO. I		40.00	3,530.00	28,240.00	0.079
2,000	SPIEKER PPTYS INC	10-14-99	LEHMAN BROTHERS INC		100.00	3,481.90	69,638.60	0.080
2,600	SPIEKER PPTYS INC	10-15-99	LEHMAN BROTHERS INC		130.00	3,467.60	90,157.60	0.080
3,000	SPIEKER PPTYS INC	10-18-99	LEHMAN BROTHERS INC		150.00	3,492.30	104,770.80	0.080
2,400	SPIEKER PPTYS INC	10-19-99	LEHMAN BROTHERS INC		120.00	3,518.30	84,441.12	0.079
1,100	SPIEKER PPTYS INC	10-20-99	LEHMAN BROTHERS INC		55.00	3,505.00	38,555.00	0.079
2,200	SPIEKER PPTYS INC	10-22-99	LEHMAN BROTHERS INC		110.00	3,497.80	76,952.92	0.080
1,600	SPIEKER PPTYS INC	10-25-99	BRIDGE TRADING COMP		80.00	3,467.50	55,480.00	0.080
3,000	SPIEKER PPTYS INC	10-26-99	LEHMAN BROTHERS INC		150.00	3,430.00	102,900.00	0.081
4,600	SPIEKER PPTYS INC	10-26-99	GREEN STREET ADVISO		230.00	3,417.50	157,205.00	0.081
500	SPIEKER PPTYS INC	10-27-99	JEFFERIES & COMPANY		20.00	3,391.50	16,957.50	0.082
2,600	SPIEKER PPTYS INC	10-27-99	GREEN STREET ADVISO		130.00	3,373.70	87,717.50	0.082
400	SPIEKER PPTYS INC	10-27-99	DONALDSON LUFKIN &		20.00	3,369.00	13,476.24	0.083

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,400	SPIEKER PPTYS INC	10-28-99	PRUDENTIAL SECURITI		70.00	3,342.50	46,795.00	0.083
400	SPIEKER PPTYS INC	10-28-99	GREEN STREET ADVISO		20.00	3,386.20	13,545.00	0.082
500	SPIEKER PPTYS INC	10-28-99	GREEN STREET ADVISO		25.00	3,380.00	16,900.00	0.082
1,500	SPIEKER PPTYS INC	11-08-99	J.P. MORGAN SECURIT		75.00	3,481.30	52,220.85	0.080
3,800	SPIEKER PPTYS INC	11-08-99	J.P. MORGAN SECURIT		190.00	3,449.20	131,070.74	0.081
500	STARWOOD HOTELS & RE	10-05-99	FIRST BOSTON CORPOR		25.00	2,191.20	10,956.25	0.031
1,200	STARWOOD HOTELS & RE	10-06-99	J.P. MORGAN SECURIT		60.00	2,170.20	26,043.36	0.031
9,900	STARWOOD HOTELS & RE	10-07-99	BRIDGE TRADING COMP		495.00	2,096.10	207,521.82	0.032
2,000	STARWOOD HOTELS & RE	10-08-99	FIRST BOSTON CORPOR		100.00	2,067.50	41,350.00	0.033
1,000	STARWOOD HOTELS & RE	10-11-99	FIRST BOSTON CORPOR		50.00	2,058.50	20,585.70	0.033
1,400	STARWOOD HOTELS & RE	10-14-99	GOLDMAN SACHS & COM		70.00	2,005.00	28,070.00	0.034
900	STARWOOD HOTELS & RE	10-15-99	J.P. MORGAN SECURIT		45.00	1,967.50	17,707.50	0.035
400	STARWOOD HOTELS & RE	10-18-99	BRIDGE TRADING COMP		20.00	1,967.50	7,870.00	0.035
700	STARWOOD HOTELS & RE	11-04-99	PAINE WEBBER INC		35.00	2,092.50	14,647.50	0.032
1,200	STARWOOD HOTELS & RE	12-07-99	SMITH BARNEY INC		60.00	2,140.70	25,688.52	0.032
1,100	STARWOOD HOTELS & RE	12-08-99	MONTGOMERY SECURITI		55.00	2,111.20	23,223.75	0.032
2,000	STARWOOD HOTELS & RE	12-09-99	MONTGOMERY SECURITI		100.00	2,036.20	40,725.00	0.033
600	TAUBMAN CTR INC COM	10-18-99	BRIDGE TRADING COMP		30.00	1,103.20	6,619.26	0.088
2,100	TAUBMAN CTR INC COM	11-29-99	DONALDSON LUFKIN &		105.00	1,080.00	22,680.00	0.090
1,500	TAUBMAN CTR INC COM	11-30-99	DONALDSON LUFKIN &		75.00	1,080.00	16,200.00	0.090
1,100	TAUBMAN CTR INC COM	12-08-99	MONTGOMERY SECURITI		55.00	1,055.00	11,605.00	0.092
300	VORNADO RLTY TR COM	10-12-99	OPPENHEIMER & CO. I		12.00	3,204.00	9,612.00	0.059

MORGAN STANLEY R/E

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
9,000	VORNADO RLTY TR COM	10-13-99	BRIDGE TRADING COMP		450.00	3,105.00	279,450.00	0.061
4,700	VORNADO RLTY TR COM	10-15-99	J.P. MORGAN SECURIT		235.00	3,065.20	144,064.87	0.062
300	VORNADO RLTY TR COM	10-18-99	JEFFERIES & COMPANY		12.00	3,054.00	9,162.00	0.062
900	VORNADO RLTY TR COM	10-18-99	GOLDMAN SACHS & COM		45.00	3,055.00	27,495.00	0.062
700	VORNADO RLTY TR COM	10-19-99	GOLDMAN SACHS & COM		35.00	3,055.00	21,385.00	0.062
2,000	VORNADO RLTY TR COM	10-19-99	INVESTMENT TECHNOLO		40.00	3,052.00	61,040.00	0.062
1,100	VORNADO RLTY TR COM	10-20-99	LEWCO SECURITIES		55.00	3,042.50	33,467.50	0.063
700	VORNADO RLTY TR COM	10-21-99	BRIDGE TRADING COMP		35.00	3,030.00	21,210.00	0.063
383,800							8,446,300.16	

WILLIAM BLAIR

13,200	#REORG DAYTON-HUDSON	12-17-99	HOWARD, WEIL, LABOU		792.00	7,388.60	975,296.52	0.005
10,000	ACXIOM CORP COM	10-22-99	SMITH BARNEY INC		0.00	2,202.90	220,293.00	0.000
3,500	ACXIOM CORP COM	10-26-99	SMITH BARNEY INC		0.00	2,187.50	76,562.50	0.000
7,000	ACXIOM CORP COM	10-29-99	MERRILL LYNCH PIERC		0.00	1,638.20	114,676.80	0.000
6,900	ACXIOM CORP COM	11-01-99	MERRILL LYNCH PIERC		0.00	1,650.00	113,850.00	0.000
20,500	AT&T CORP COM LIBERT	12-17-99	MORGAN STANLEY & CO		1,230.00	4,942.10	1,013,144.85	0.000
5,200	BMC SOFTWARE INC COM	10-26-99	MORGAN STANLEY & CO		0.00	5,709.10	296,876.32	0.000
2,500	COMPUTER SCI CORP CO	12-23-99	DONALDSON LUFKIN &		150.00	8,797.70	219,943.75	0.000
3,000	COMPUTER SCI CORP CO	12-27-99	DONALDSON LUFKIN &		180.00	8,687.40	260,622.90	0.000
3,500	COMPUTER SCI CORP CO	12-28-99	DONALDSON LUFKIN &		210.00	8,668.60	303,401.35	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
21,100	COX COMMUNICATIONS I	11-10-99	BEAR, STEARNS, SECU		1,266.00	4,447.60	938,449.93	0.000
49,400	CVS CORP COM STK	11-24-99	DONALDSON LUFKIN &		2,964.00	3,906.00	1,929,564.00	0.005
4,100	DALLAS SEMICONDUCTOR	10-21-99	SMITH BARNEY INC		246.00	5,306.00	217,546.00	0.002
10,000	DEVRY INC DEL COM	10-07-99	FIRST BOSTON CORPOR		600.00	1,816.10	181,614.00	0.000
26,100	DEVRY INC DEL COM	12-17-99	PAINE WEBBER INC		1,566.00	1,681.00	438,741.00	0.000
21,600	FIRST DATA CORP COM	12-17-99	FIRST UNION CAPITAL		1,296.00	4,660.50	1,006,674.48	0.001
15,000	FISERV INC COM	10-14-99	BAIRD, ROBERT W & C		0.00	2,664.70	399,706.50	0.000
6,000	FISERV INC COM	10-15-99	BAIRD, ROBERT W & C		0.00	2,646.70	158,805.60	0.000
23,800	HSEHD INTL INC COM	12-17-99	GOLDMAN SACHS & COM		1,428.00	3,879.90	923,432.86	0.017
13,600	KOHL'S CORP COM	12-02-99	CORRESPONDENT SERVI		816.00	7,024.70	955,366.00	0.000
22,300	LOWE'S COS INC COM	11-15-99	FIRST BOSTON CORPOR		1,338.00	5,506.00	1,227,838.00	0.002
13,600	LOWE'S COS INC COM	11-16-99	FIRST BOSTON CORPOR		816.00	5,585.60	759,652.48	0.002
43,100	MEDTRONIC INC COM	12-17-99	ADAMS HARKNESS & HI		2,586.00	3,387.20	1,459,904.75	0.004
12,600	MOLEX INC CL A	10-21-99	MORGAN STANLEY & CO		0.00	3,045.40	383,724.18	0.003
16,200	PHARMACIA & UPJOHN I	11-05-99	BEAR, STEARNS, SECU		972.00	5,922.20	959,399.64	0.016
4,500	SHARED MED SYS CORP	11-29-99	MERRILL LYNCH PIERC		270.00	4,288.20	192,969.00	0.019
1,000	SHARED MED SYS CORP	11-30-99	MERRILL LYNCH PIERC		60.00	4,303.50	43,035.00	0.019
44,500	STEINER LEISURE LTD	10-29-99	FURMAN SELZ MAGER D		0.00	1,727.30	768,679.65	0.000
15,200	TELLABS INC COM	12-17-99	GOLDMAN SACHS & COM		0.00	6,493.70	987,050.00	0.000

WILLIAM BLAIR

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
15,200	TELLABS INC COM	12-22-99	MORGAN STANLEY & CO		0.00	6,431.80	977,641.20	0.000
19,500	US FOODSERVICE COM S	11-02-99	INVESTMENT TECHNOLO		585.00	1,809.20	352,803.75	0.000
31,500	US FOODSERVICE COM S	11-02-99	LEWCO SECURITIES		1,890.00	1,806.00	568,890.00	0.000
505,200							19,426,156.01	

IRIDIAN ASSET MGT

4,700	GLOBAL CROSSING LTD	12-06-99	DONALDSON LUFKIN &		0.00	4,631.90	217,702.59	0.000
900	GLOBAL CROSSING LTD	12-06-99	MERRILL LYNCH PIERC		0.00	4,618.70	41,568.75	0.000
6,200	GLOBAL CROSSING LTD	10-06-99	DONALDSON LUFKIN &		0.00	2,697.70	167,262.98	0.000
9,200	GLOBAL CROSSING LTD	10-06-99	MERRILL LYNCH PIERC		0.00	2,768.70	254,723.16	0.000
3,700	#REORG SNYDER COMM R	10-07-99	DONALDSON LUFKIN &		185.00	1,459.00	53,985.96	0.000
800	#REORG SNYDER COMM R	10-08-99	ALLEN & COMPANY, IN		40.00	1,405.00	11,240.00	0.000
2,400	#REORG SNYDER COMM R	10-08-99	DONALDSON LUFKIN &		120.00	1,411.40	33,873.60	0.000
1,400	#REORG SNYDER COMM R	10-11-99	ALLEN & COMPANY, IN		70.00	1,398.70	19,582.50	0.000
700	AMERN STD COS INC DE	11-29-99	GOLDMAN SACHS & COM		35.00	3,848.90	26,942.51	0.000
1,700	AMERN STD COS INC DE	11-30-99	CITATION GROUP		85.00	3,873.00	65,842.36	0.000
1,100	AMERN STD COS INC DE	12-01-99	GOLDMAN SACHS & COM		55.00	4,066.50	44,732.16	0.000
700	AMERN STD COS INC DE	12-02-99	GOLDMAN SACHS & COM		35.00	4,147.90	29,035.65	0.000
2,300	AMERN STD COS INC DE	12-03-99	CITATION GROUP		115.00	4,232.80	97,356.47	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,600	AMERN STD COS INC DE	12-06-99	CITATION GROUP		80.00	4,323.80	69,181.44	0.000
4,500	AMERN STD COS INC DE	12-07-99	CITATION GROUP		225.00	4,318.30	194,324.40	0.000
900	AMERN STD COS INC DE	12-08-99	GOLDMAN SACHS & COM		45.00	4,374.00	39,366.36	0.000
3,400	AMERN STD COS INC DE	12-09-99	GOLDMAN SACHS & COM		170.00	4,454.80	151,463.54	0.000
600	AMERN STD COS INC DE	12-10-99	GOLDMAN SACHS & COM		30.00	4,372.90	26,237.52	0.000
200	AMERN STD COS INC DE	12-17-99	GOLDMAN SACHS & COM		10.00	4,180.00	8,360.00	0.000
1,700	AMERN STD COS INC DE	12-20-99	GOLDMAN SACHS & COM		85.00	4,180.00	71,060.00	0.000
1,500	AMERN STD COS INC DE	12-21-99	GOLDMAN SACHS & COM		75.00	4,173.80	62,607.30	0.000
100	AMERN STD COS INC DE	12-22-99	GOLDMAN SACHS & COM		5.00	4,180.00	4,180.00	0.000
300	AMERN STD COS INC DE	12-27-99	GOLDMAN SACHS & COM		15.00	4,180.00	12,540.00	0.000
900	APPLE COMPUTER INC C	11-23-99	MORGAN STANLEY & CO		0.00	9,184.80	82,663.38	0.000
2,600	APPLE COMPUTER INC C	11-23-99	FIRST BOSTON CORPOR		0.00	9,294.50	241,657.78	0.000
1,600	APPLE COMPUTER INC C	11-24-99	FIRST BOSTON CORPOR		0.00	9,361.10	149,778.24	0.000
3,300	APPLE COMPUTER INC C	11-26-99	FIRST BOSTON CORPOR		0.00	9,514.30	313,973.22	0.000
2,100	APPLE COMPUTER INC C	11-29-99	FIRST BOSTON CORPOR		0.00	9,591.10	201,414.36	0.000
700	APPLE COMPUTER INC C	11-30-99	FIRST BOSTON CORPOR		0.00	10,010.10	70,070.70	0.000
1,800	APPLE COMPUTER INC C	12-01-99	FIRST BOSTON CORPOR		0.00	10,244.90	184,408.56	0.000
1,300	APPLE COMPUTER INC C	12-02-99	FIRST BOSTON CORPOR		0.00	10,570.50	137,416.76	0.000
300	APPLE COMPUTER INC C	12-03-99	FIRST BOSTON CORPOR		0.00	11,225.00	33,675.00	0.000
200	APPLE COMPUTER INC C	12-06-99	FIRST BOSTON CORPOR		0.00	11,200.00	22,400.00	0.000
500	APPLE COMPUTER INC C	12-08-99	FIRST BOSTON CORPOR		0.00	11,200.00	56,000.00	0.000
300	APPLE COMPUTER INC C	12-09-99	FIRST BOSTON CORPOR		0.00	10,323.90	30,971.88	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
400	APPLE COMPUTER INC C	12-10-99	FIRST BOSTON CORPOR		0.00	10,146.80	40,587.52	0.000
400	APPLE COMPUTER INC C	12-14-99	FIRST BOSTON CORPOR		0.00	9,646.80	38,587.52	0.000
100	APPLE COMPUTER INC C	12-15-99	FIRST BOSTON CORPOR		0.00	9,275.00	9,275.00	0.000
1,000	APPLE COMPUTER INC C	12-17-99	FIRST BOSTON CORPOR		0.00	10,050.80	100,508.40	0.000
100	APPLE COMPUTER INC C	12-20-99	FIRST BOSTON CORPOR		0.00	9,812.50	9,812.50	0.000
200	APPLE COMPUTER INC C	12-20-99	FIRST BOSTON CORPOR		0.00	9,700.00	19,400.00	0.000
1,000	APPLE COMPUTER INC C	12-21-99	FIRST BOSTON CORPOR		0.00	10,014.40	100,144.80	0.000
1,300	APPLE COMPUTER INC C	12-22-99	FIRST BOSTON CORPOR		0.00	10,179.30	132,331.81	0.000
600	APPLE COMPUTER INC C	12-28-99	GOLDMAN SACHS & COM		0.00	9,761.80	58,571.28	0.000
200	APPLE COMPUTER INC C	12-29-99	GOLDMAN SACHS & COM		0.00	9,633.30	19,266.66	0.000
300	BAUSCH & LOMB INC CO	11-04-99	GOLDMAN SACHS & COM		15.00	5,754.90	17,264.85	0.018
1,700	BAUSCH & LOMB INC CO	11-24-99	HAMBRECHT & QUEST		85.00	5,595.60	95,125.71	0.018
1,200	BAUSCH & LOMB INC CO	12-09-99	WESTMINSTER RESEARC		60.00	6,429.50	77,154.00	0.016
200	BAUSCH & LOMB INC CO	12-16-99	INVEDM ASSOCIATES		10.00	6,360.90	12,721.86	0.016
600	BAUSCH & LOMB INC CO	12-17-99	WARBURG DILLON READ		30.00	6,330.00	37,980.00	0.016
3,900	BECTON DICKINSON & C	10-01-99	STREICHER J.		195.00	2,747.60	107,156.40	0.013
2,100	BECTON DICKINSON & C	10-04-99	STREICHER J.		105.00	2,827.30	59,374.35	0.013
300	BECTON DICKINSON & C	10-06-99	STREICHER J.		15.00	2,871.70	8,615.25	0.012
1,900	BECTON DICKINSON & C	12-17-99	GOLDMAN SACHS & COM		95.00	2,431.10	46,191.85	0.015
4,400	CABLETRON SYS INC CO	10-07-99	WEXFORD CLEARING SE		220.00	1,733.30	76,268.72	0.000
2,100	CABLETRON SYS INC CO	10-08-99	WEXFORD CLEARING SE		105.00	1,728.60	36,301.65	0.000
2,600	CABLETRON SYS INC CO	10-13-99	BERNSTEIN, SANFORD		130.00	1,604.00	41,705.30	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,300	CABLETRON SYS INC CO	10-14-99	BERNSTEIN, SANFORD		115.00	1,607.60	36,975.49	0.000
2,200	CABLETRON SYS INC CO	10-15-99	BERNSTEIN, SANFORD		110.00	1,603.00	35,267.10	0.000
2,900	CABLETRON SYS INC CO	10-19-99	BERNSTEIN, SANFORD		145.00	1,560.30	45,249.57	0.000
3,000	CABLETRON SYS INC CO	10-20-99	CITATION GROUP		150.00	1,494.80	44,845.20	0.000
300	CABLETRON SYS INC CO	10-21-99	SOUNDVIEW FINANCIAL		15.00	1,461.20	4,383.75	0.000
3,200	CABLETRON SYS INC CO	10-22-99	SOUNDVIEW FINANCIAL		160.00	1,502.00	48,065.92	0.000
1,500	CABLETRON SYS INC CO	11-29-99	MORGAN STANLEY & CO		75.00	2,306.20	34,593.75	0.000
5,900	CABLETRON SYS INC CO	11-30-99	MORGAN STANLEY & CO		295.00	2,290.20	135,124.16	0.000
300	CABLETRON SYS INC CO	12-01-99	MORGAN STANLEY & CO		15.00	2,294.50	6,883.68	0.000
3,400	CABLETRON SYS INC CO	12-02-99	MORGAN STANLEY & CO		170.00	2,194.70	74,622.52	0.000
4,700	CABLETRON SYS INC CO	12-03-99	MORGAN STANLEY & CO		235.00	2,273.40	106,851.21	0.000
4,500	CABLETRON SYS INC CO	12-06-99	MORGAN STANLEY & CO		225.00	2,273.50	102,309.30	0.000
2,800	CADENCE DESIGN SYS I	12-10-99	GOLDMAN SACHS & COM		140.00	1,852.30	51,866.92	0.000
5,400	CADENCE DESIGN SYS I	12-13-99	GOLDMAN SACHS & COM		270.00	1,871.60	101,068.02	0.000
15,300	CADENCE DESIGN SYS I	12-14-99	GOLDMAN SACHS & COM		765.00	1,801.10	275,579.01	0.000
900	CADENCE DESIGN SYS I	12-15-99	GOLDMAN SACHS & COM		45.00	1,876.80	16,891.92	0.000
2,700	CADENCE DESIGN SYS I	12-20-99	GOLDMAN SACHS & COM		135.00	1,885.90	50,921.73	0.000
18,400	CENDANT CORP COM STK	12-17-99	GOLDMAN SACHS & COM		920.00	2,387.60	439,320.24	0.000
17,800	CENDANT CORP COM STK	12-20-99	GOLDMAN SACHS & COM		890.00	2,426.90	431,995.32	0.000
17,100	CENDANT CORP COM STK	12-21-99	GOLDMAN SACHS & COM		855.00	2,431.00	415,709.55	0.000
9,000	CENDANT CORP COM STK	12-22-99	GOLDMAN SACHS & COM		450.00	2,430.70	218,770.20	0.000
11,100	CENDANT CORP COM STK	12-23-99	GOLDMAN SACHS & COM		555.00	2,419.00	268,517.88	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,100	CENDANT CORP COM STK	12-27-99	MORGAN STANLEY & CO		105.00	2,461.80	51,699.06	0.000
4,000	CERIDIAN CORP COM	10-07-99	BEAR, STEARNS, SECU		200.00	1,945.20	77,809.20	0.000
4,400	CERIDIAN CORP COM	10-08-99	BEAR, STEARNS, SECU		220.00	2,006.30	88,280.28	0.000
600	CERIDIAN CORP COM	10-11-99	BEAR, STEARNS, SECU		30.00	2,004.70	12,028.44	0.000
200	CERIDIAN CORP COM	10-12-99	BEAR, STEARNS, SECU		10.00	2,005.00	4,010.00	0.000
300	CERIDIAN CORP COM	10-13-99	BEAR, STEARNS, SECU		15.00	2,005.00	6,015.00	0.000
5,300	CERIDIAN CORP COM	10-19-99	BEAR, STEARNS, SECU		265.00	1,877.60	99,516.51	0.000
3,200	CERIDIAN CORP COM	10-28-99	BEAR, STEARNS, SECU		160.00	2,087.40	66,797.44	0.000
1,800	CERIDIAN CORP COM	11-03-99	BEAR, STEARNS, SECU		90.00	1,994.50	35,902.44	0.000
4,300	CERIDIAN CORP COM	11-04-99	BEAR, STEARNS, SECU		215.00	1,974.50	84,907.37	0.000
2,800	CERIDIAN CORP COM	11-05-99	BEAR, STEARNS, SECU		140.00	2,003.80	56,108.64	0.000
500	CERIDIAN CORP COM	11-08-99	BEAR, STEARNS, SECU		25.00	1,950.80	9,754.15	0.000
5,700	CERIDIAN CORP COM	11-11-99	CITATION GROUP		285.00	2,027.70	115,581.75	0.000
4,700	CERIDIAN CORP COM	11-16-99	BEAR, STEARNS, SECU		235.00	2,248.50	105,681.85	0.000
2,900	CERIDIAN CORP COM	11-17-99	BEAR, STEARNS, SECU		145.00	2,192.40	63,580.47	0.000
1,200	CERIDIAN CORP COM	11-18-99	BEAR, STEARNS, SECU		60.00	2,186.80	26,241.96	0.000
500	CERIDIAN CORP COM	11-22-99	BEAR, STEARNS, SECU		25.00	2,205.00	11,025.00	0.000
850	CERIDIAN CORP COM	11-23-99	BEAR, STEARNS, SECU		42.50	2,205.00	18,742.50	0.000
100	CERIDIAN CORP COM	11-24-99	BEAR, STEARNS, SECU		5.00	2,205.00	2,205.00	0.000
900	CERIDIAN CORP COM	11-29-99	BEAR, STEARNS, SECU		45.00	2,205.00	19,845.00	0.000
2,100	CERIDIAN CORP COM	12-17-99	MORGAN STANLEY & CO		105.00	2,034.30	42,721.77	0.000
2,200	CERIDIAN CORP COM	12-20-99	BEAR, STEARNS, SECU		110.00	2,065.20	45,434.84	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,900	COMDISCO INC COM	11-12-99	FIRST BOSTON CORPOR		95.00	2,101.80	39,934.39	0.004
1,400	COMERICA INC COM	10-06-99	BEAR, STEARNS, SECU		70.00	5,445.30	76,235.32	0.029
1,800	COMERICA INC COM	10-07-99	WESTMINSTER RESEARC		90.00	5,446.70	98,042.22	0.029
1,200	COMERICA INC COM	10-15-99	BEAR, STEARNS, SECU		60.00	5,098.10	61,177.92	0.031
300	COMERICA INC COM	10-18-99	BEAR, STEARNS, SECU		15.00	5,060.00	15,180.15	0.031
1,700	COMERICA INC COM	10-19-99	BEAR, STEARNS, SECU		85.00	5,389.00	91,613.00	0.029
300	COMERICA INC COM	10-20-99	BEAR, STEARNS, SECU		15.00	5,405.00	16,215.00	0.029
1,400	COMERICA INC COM	10-28-99	BEAR, STEARNS, SECU		70.00	5,967.70	83,548.36	0.026
4,000	COMERICA INC COM	11-01-99	DONALDSON LUFKIN &		200.00	5,921.60	236,865.20	0.027
2,900	COMERICA INC COM	11-02-99	DONALDSON LUFKIN &		145.00	5,998.10	173,946.64	0.026
2,800	COMERICA INC COM	11-03-99	DONALDSON LUFKIN &		140.00	5,897.20	165,122.44	0.027
4,200	COMERICA INC COM	11-04-99	DONALDSON LUFKIN &		210.00	5,995.30	251,803.02	0.026
1,300	COMERICA INC COM	11-08-99	DONALDSON LUFKIN &		65.00	6,013.30	78,174.07	0.026
1,800	COMERICA INC COM	11-09-99	DONALDSON LUFKIN &		90.00	5,948.60	107,076.06	0.026
1,400	COMERICA INC COM	11-10-99	DONALDSON LUFKIN &		70.00	5,817.00	81,438.00	0.027
200	CONVERGYS CORP COM	11-19-99	MERRILL LYNCH PIERC		10.00	2,568.30	5,136.74	0.000
4,700	CONVERGYS CORP COM	11-23-99	CITATION GROUP		235.00	2,592.50	121,848.91	0.000
200	DIGITAL IMPACT INC D	11-22-99	HAMBRECHT & QUEST		0.00	1,500.00	3,000.00	0.000
1,000	EQUIFAX INC COM	10-06-99	FIRST BOSTON CORPOR		50.00	2,605.00	26,050.00	0.014
2,500	EQUIFAX INC COM	10-07-99	DONALDSON LUFKIN &		125.00	2,678.40	66,962.00	0.013
1,200	EQUIFAX INC COM	10-08-99	DONALDSON LUFKIN &		60.00	2,717.30	32,607.72	0.013
3,600	EQUIFAX INC COM	10-19-99	BEAR, STEARNS, SECU		180.00	2,479.00	89,244.00	0.014

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,500	EQUIFAX INC COM	12-22-99	MORGAN STANLEY & CO		75.00	2,212.50	33,188.10	0.016
300	FINOVA GROUP INC COM	10-06-99	INVESTMENT TECHNOLO		15.00	3,783.10	11,349.39	0.019
800	FINOVA GROUP INC COM	10-06-99	MORGAN STANLEY & CO		40.00	3,777.60	30,221.28	0.019
700	FINOVA GROUP INC COM	10-07-99	MORGAN STANLEY & CO		35.00	3,822.60	26,758.62	0.018
400	FINOVA GROUP INC COM	10-07-99	INVESTMENT TECHNOLO		20.00	3,833.10	15,332.52	0.018
200	FINOVA GROUP INC COM	10-08-99	MORGAN STANLEY & CO		10.00	3,803.20	7,606.42	0.018
1,000	FINOVA GROUP INC COM	10-18-99	DONALDSON LUFKIN &		50.00	3,716.20	37,162.30	0.019
2,800	FINOVA GROUP INC COM	10-19-99	DONALDSON LUFKIN &		140.00	3,767.50	105,491.12	0.019
1,900	FINOVA GROUP INC COM	10-20-99	CITATION GROUP		95.00	3,797.40	72,152.12	0.018
2,900	GALILEO INTL INC COM	10-12-99	FIRST BOSTON CORPOR		145.00	2,919.90	84,677.97	0.012
1,600	GALILEO INTL INC COM	10-13-99	CITATION GROUP		80.00	2,896.50	46,344.48	0.012
1,500	GALILEO INTL INC COM	11-12-99	MORGAN STANLEY & CO		75.00	3,043.00	45,646.20	0.011
2,500	GENZYME CORP COM	10-05-99	GOLDMAN SACHS & COM		0.00	3,775.00	94,375.00	0.000
1,400	GENZYME CORP COM	10-05-99	MERRILL LYNCH PIERC		0.00	4,158.10	58,213.82	0.000
4,100	GENZYME CORP COM	10-06-99	MERRILL LYNCH PIERC		0.00	3,969.40	162,748.68	0.000
1,300	GTE CORP COM	12-23-99	HAMBRECHT & QUEST		65.00	7,367.40	95,776.72	0.025
3,200	HARCOURT GEN INC COM	12-10-99	BEAR, STEARNS, SECU		160.00	3,860.70	123,544.64	0.021
1,500	HARCOURT GEN INC COM	12-14-99	BEAR, STEARNS, SECU		75.00	3,819.50	57,292.95	0.021
800	HARCOURT GEN INC COM	12-15-99	BEAR, STEARNS, SECU		40.00	3,779.00	30,232.56	0.022
1,200	HARCOURT GEN INC COM	12-17-99	BEAR, STEARNS, SECU		60.00	3,803.10	45,637.20	0.022
300	HARRIS CORP COM	10-04-99	INVESTMENT TECHNOLO		15.00	2,845.60	8,536.89	0.007
1,100	HARRIS CORP COM	10-04-99	GOLDMAN SACHS & COM		55.00	2,851.30	31,365.29	0.007

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
200	HARRIS CORP COM	10-05-99	INVESTMENT TECHNOLO		10.00	2,745.60	5,491.26	0.007
1,400	HARRIS CORP COM	10-05-99	GOLDMAN SACHS & COM		70.00	2,746.70	38,453.94	0.007
13,000	L-3 COMMUNICATIONS H	10-19-99	PAINE WEBBER INC		325.00	3,483.70	452,887.50	0.000
300	L-3 COMMUNICATIONS H	10-27-99	DONALDSON LUFKIN &		15.00	4,005.00	12,015.00	0.000
100	L-3 COMMUNICATIONS H	11-10-99	DONALDSON LUFKIN &		5.00	3,992.50	3,992.50	0.000
2,000	LORAL SPACE & COMMUN	11-01-99	CITATION GROUP		100.00	1,559.70	31,195.00	0.000
2,200	LORAL SPACE & COMMUN	11-02-99	FURMAN SELZ MAGER D		110.00	1,549.10	34,081.74	0.000
6,400	LORAL SPACE & COMMUN	11-05-99	MORGAN STANLEY & CO		320.00	1,602.40	102,556.80	0.000
2,600	LORAL SPACE & COMMUN	11-10-99	FURMAN SELZ MAGER D		130.00	1,680.10	43,682.86	0.000
3,500	LORAL SPACE & COMMUN	12-10-99	OPPENHEIMER & CO. I		175.00	1,693.70	59,279.85	0.000
3,600	LORAL SPACE & COMMUN	12-14-99	INVEMED ASSOCIATES		180.00	1,620.00	58,322.52	0.000
3,400	LORAL SPACE & COMMUN	12-15-99	LEWCO SECURITIES		170.00	1,624.40	55,232.66	0.000
1,500	LORAL SPACE & COMMUN	12-21-99	LEHMAN BROTHERS INC		75.00	1,687.50	25,312.50	0.000
800	LORAL SPACE & COMMUN	12-21-99	COWEN AND COMPANY		40.00	1,697.80	13,582.72	0.000
2,800	LORAL SPACE & COMMUN	12-22-99	MORGAN STANLEY & CO		140.00	1,684.40	47,165.16	0.000
600	LORAL SPACE & COMMUN	12-23-99	MORGAN STANLEY & CO		30.00	1,751.30	10,508.28	0.000
11,200	MANDALAY RESORT GROU	11-18-99	CITATION GROUP		560.00	2,301.40	257,763.52	0.000
300	MANDALAY RESORT GROU	11-18-99	INVESTMENT TECHNOLO		15.00	2,308.10	6,924.39	0.000
5,600	MANDALAY RESORT GROU	11-18-99	MERRILL LYNCH PIERC		280.00	2,296.60	128,611.28	0.000
2,500	MANDALAY RESORT GROU	11-19-99	FIRST BOSTON CORPOR		125.00	2,321.00	58,027.25	0.000
1,500	MANDALAY RESORT GROU	11-19-99	OPPENHEIMER & CO. I		75.00	2,315.10	34,726.50	0.000
1,300	MANDALAY RESORT GROU	11-22-99	OPPENHEIMER & CO. I		65.00	2,371.30	30,828.07	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
200	MANDALAY RESORT GROU	11-23-99	OPPENHEIMER & CO. I		10.00	2,298.70	4,597.50	0.000
1,000	MANDALAY RESORT GROU	11-24-99	ROBERTSON STEPHENS		50.00	2,267.50	22,675.00	0.000
300	MANDALAY RESORT GROU	11-26-99	ROBERTSON STEPHENS		15.00	2,262.60	6,788.04	0.000
5,300	MANDALAY RESORT GROU	11-29-99	ROBERTSON STEPHENS		265.00	2,275.50	120,603.62	0.000
3,100	MANDALAY RESORT GROU	12-01-99	ROBERTSON STEPHENS		155.00	2,275.10	70,528.10	0.000
3,200	MANDALAY RESORT GROU	12-03-99	ROBERTSON STEPHENS		160.00	2,404.70	76,952.00	0.000
2,500	MANDALAY RESORT GROU	12-06-99	ROBERTSON STEPHENS		125.00	2,407.90	60,197.75	0.000
3,100	MANDALAY RESORT GROU	12-09-99	WEXFORD CLEARING SE		155.00	2,335.20	72,393.37	0.000
4,000	MANDALAY RESORT GROU	12-10-99	ROBERTSON STEPHENS		200.00	2,035.90	81,439.60	0.000
300	MANDALAY RESORT GROU	12-10-99	BEAR, STEARNS, SECU		15.00	2,153.10	6,459.39	0.000
3,200	MANDALAY RESORT GROU	12-14-99	THOMAS WEISEL PARTN		160.00	2,131.90	68,222.40	0.000
2,400	MANDALAY RESORT GROU	12-15-99	THOMAS WEISEL PARTN		120.00	2,129.40	51,107.52	0.000
1,800	MANDALAY RESORT GROU	12-16-99	ROBERTSON STEPHENS		90.00	2,174.60	39,142.98	0.000
2,200	MANDALAY RESORT GROU	12-20-99	ROBERTSON STEPHENS		110.00	2,177.60	47,907.64	0.000
1,100	MANDALAY RESORT GROU	12-21-99	ROBERTSON STEPHENS		55.00	2,152.40	23,676.73	0.000
1,400	MANDALAY RESORT GROU	12-27-99	ROBERTSON STEPHENS		70.00	2,127.10	29,779.82	0.000
700	MANDALAY RESORT GROU	12-28-99	ROBERTSON STEPHENS		35.00	2,178.20	15,247.75	0.000
800	MAYTAG CORP COM	11-09-99	MERRILL LYNCH PIERC		40.00	4,376.50	35,012.64	0.016
9,700	MAYTAG CORP COM	11-10-99	FIRST BOSTON CORPOR		485.00	4,457.80	432,415.33	0.016
22,500	MAYTAG CORP COM	11-11-99	FIRST BOSTON CORPOR	1,125.00		4,564.50	1,027,023.75	0.015
400	MAYTAG CORP COM	11-18-99	MORGAN STANLEY & CO		20.00	4,505.00	18,020.00	0.015
2,400	MAYTAG CORP COM	11-19-99	MORGAN STANLEY & CO		120.00	4,489.90	107,758.80	0.016

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,000	MAYTAG CORP COM	11-22-99	FIRST BOSTON CORPOR		50.00	4,524.40	45,244.00	0.015
800	MCKESSON HBOC INC CO	11-18-99	MORGAN STANLEY & CO		40.00	2,280.00	18,240.00	0.010
2,200	MCKESSON HBOC INC CO	11-19-99	MERRILL LYNCH PIERC		110.00	2,322.20	51,089.50	0.010
100	MCKESSON HBOC INC CO	11-22-99	MORGAN STANLEY & CO		5.00	2,329.20	2,329.24	0.010
2,000	MCKESSON HBOC INC CO	11-26-99	PCS SECURITIES INC.		100.00	2,242.00	44,841.60	0.010
2,100	MCKESSON HBOC INC CO	11-30-99	WESTMINSTER RESEARC		105.00	2,326.70	48,861.33	0.010
46,200	NATL CY CORP COM	10-28-99	KEEFE BRUYETTE AND	2,310.00		2,965.20	1,369,950.12	0.038
1,500	NATL CY CORP COM	10-29-99	KEEFE BRUYETTE AND		75.00	2,989.70	44,845.65	0.038
2,000	NCR CORP COM	10-01-99	WESTMINSTER RESEARC		100.00	3,164.60	63,293.60	0.000
1,500	NCR CORP COM	10-04-99	WESTMINSTER RESEARC		75.00	3,230.00	48,451.35	0.000
200	NCR CORP COM	10-04-99	INVESTMENT TECHNOLO		10.00	3,220.60	6,441.26	0.000
2,500	NCR CORP COM	11-03-99	DONALDSON LUFKIN &		125.00	3,278.20	81,955.00	0.000
5,200	PREMIER PKS INC COM	12-13-99	LEHMAN BROTHERS INC		260.00	2,602.30	135,322.20	0.000
7,700	READERS DIGEST ASSN	10-05-99	MONNESS CRESPI AND		385.00	2,842.40	218,869.42	0.007
1,200	READERS DIGEST ASSN	10-06-99	MONNESS CRESPI AND		60.00	2,952.10	35,425.32	0.006
1,300	READERS DIGEST ASSN	10-07-99	INVESTMENT TECHNOLO		65.00	3,010.90	39,142.22	0.006
2,600	READERS DIGEST ASSN	10-07-99	MONNESS CRESPI AND		130.00	3,004.20	78,111.28	0.006
2,800	READERS DIGEST ASSN	10-08-99	MONNESS CRESPI AND		140.00	2,941.20	82,355.28	0.006
5,900	READERS DIGEST ASSN	10-11-99	NEUBERGER AND BERMA		354.00	2,947.00	173,873.59	0.006
1,800	READERS DIGEST ASSN	10-12-99	NEUBERGER AND BERMA		90.00	3,018.90	54,340.92	0.006
200	READERS DIGEST ASSN	10-12-99	INVESTMENT TECHNOLO		10.00	2,997.00	5,994.16	0.006
1,700	READERS DIGEST ASSN	10-13-99	NEUBERGER AND BERMA		85.00	2,952.50	50,193.18	0.006

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
300	READERS DIGEST ASSN	10-14-99	INVESTMENT TECHNOLO		15.00	2,958.10	8,874.39	0.006
600	READERS DIGEST ASSN	10-14-99	NEUBERGER AND BERMA		30.00	2,938.80	17,632.92	0.006
1,000	READERS DIGEST ASSN	10-18-99	NEUBERGER AND BERMA		50.00	2,850.80	28,508.20	0.007
700	READERS DIGEST ASSN	10-19-99	ALLEN & COMPANY, IN		35.00	2,855.00	19,985.00	0.007
1,700	READERS DIGEST ASSN	10-19-99	NEUBERGER AND BERMA		85.00	2,845.20	48,368.91	0.007
2,700	READERS DIGEST ASSN	10-20-99	ALLEN & COMPANY, IN		135.00	2,786.60	75,239.28	0.007
1,600	READERS DIGEST ASSN	10-22-99	ALLEN & COMPANY, IN		80.00	2,739.10	43,826.56	0.007
700	READERS DIGEST ASSN	10-25-99	ALLEN & COMPANY, IN		35.00	2,754.50	19,281.50	0.007
500	READERS DIGEST ASSN	10-26-99	ALLEN & COMPANY, IN		25.00	2,743.70	13,718.75	0.007
4,100	READERS DIGEST ASSN	10-28-99	DONALDSON LUFKIN &		205.00	3,216.80	131,888.80	0.006
1,800	READERS DIGEST ASSN	10-29-99	WESTMINSTER RESEARC		90.00	3,228.10	58,106.88	0.006
2,500	READERS DIGEST ASSN	11-01-99	WESTMINSTER RESEARC		125.00	3,217.20	80,431.75	0.006
1,700	READERS DIGEST ASSN	11-02-99	WESTMINSTER RESEARC		85.00	3,246.60	55,192.54	0.006
2,300	READERS DIGEST ASSN	11-10-99	GOLDMAN SACHS & COM		0.00	2,800.00	64,400.00	0.007
700	READERS DIGEST ASSN	11-30-99	DONALDSON LUFKIN &		35.00	2,905.00	20,335.00	0.006
1,900	READERS DIGEST ASSN	12-07-99	THOMAS WEISEL PARTN		95.00	2,820.10	53,581.90	0.007
3,300	READERS DIGEST ASSN	12-10-99	SCHWAB, CHARLES		165.00	2,884.60	95,192.79	0.006
2,500	SNYDER COMMUNICATION	10-28-99	DONALDSON LUFKIN &		125.00	1,459.50	36,488.50	0.000
1,500	SNYDER COMMUNICATION	11-01-99	WESTMINSTER RESEARC		75.00	1,331.40	19,972.35	0.000
1,400	SNYDER COMMUNICATION	12-22-99	BEAR, STEARNS, SECU		70.00	1,589.90	22,258.74	0.000
2,600	ST JUDE MED. INC COM	10-01-99	CITATION GROUP		130.00	2,997.80	77,943.32	0.000
3,900	ST JUDE MED. INC COM	10-05-99	FIRST ALBANY CORPOR		195.00	2,691.70	104,979.81	0.000

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,100	ST JUDE MED INC COM	10-06-99	FIRST ALBANY CORPOR		105.00	2,741.00	57,562.05	0.000
700	ST JUDE MED INC COM	10-07-99	FIRST ALBANY CORPOR		35.00	2,821.80	19,752.81	0.000
1,700	ST JUDE MED INC COM	10-14-99	MONTGOMERY SECURITI		85.00	2,701.00	45,917.34	0.000
1,700	ST JUDE MED INC COM	10-21-99	GOLDMAN SACHS & COM		85.00	2,585.50	43,954.35	0.000
1,700	ST JUDE MED INC COM	11-29-99	CITATION GROUP		85.00	2,664.80	45,302.45	0.000
800	ST JUDE MED INC COM	12-16-99	WARBURG DILLON READ		40.00	2,675.00	21,400.32	0.000
900	ST JUDE MED INC COM	12-17-99	WARBURG DILLON READ		45.00	2,669.90	24,029.19	0.000
4,500	TENET HEALTHCARE COR	11-10-99	DONALDSON LUFKIN &		225.00	2,146.10	96,574.50	0.000
6,500	TENET HEALTHCARE COR	11-11-99	CITATION GROUP		325.00	2,114.60	137,450.95	0.000
6,900	TENET HEALTHCARE COR	11-12-99	DONALDSON LUFKIN &		345.00	2,174.10	150,014.28	0.000
3,300	TENET HEALTHCARE COR	11-15-99	DONALDSON LUFKIN &		165.00	2,206.10	72,802.29	0.000
7,100	TENET HEALTHCARE COR	11-16-99	DONALDSON LUFKIN &		355.00	2,301.30	163,393.01	0.000
5,300	TENET HEALTHCARE COR	11-17-99	MERRILL LYNCH PIERC		265.00	2,353.50	124,735.50	0.000
13,000	UNISYS CORP COM	10-29-99	MORGAN STANLEY & CO		650.00	2,392.10	310,976.90	0.000
11,400	UNISYS CORP COM	11-01-99	CITATION GROUP		570.00	2,390.20	272,487.36	0.000
8,100	UNISYS CORP COM	11-02-99	SOUNDVIEW FINANCIAL		405.00	2,406.40	194,924.88	0.000
6,300	UNISYS CORP COM	11-03-99	SOUNDVIEW FINANCIAL		315.00	2,394.20	150,839.01	0.000
900	UNISYS CORP COM	11-04-99	SOUNDVIEW FINANCIAL		45.00	2,331.10	20,980.35	0.000
7,900	UNISYS CORP COM	11-09-99	WESTMINSTER RESEARC		395.00	2,352.20	185,823.80	0.000
900	UNISYS CORP COM	11-09-99	BEAR, STEARNS, SECU		45.00	2,372.50	21,352.59	0.000
1,600	UNISYS CORP COM	11-30-99	GOLDMAN SACHS & COM		80.00	2,890.00	46,240.80	0.000
1,000	UNISYS CORP COM	12-03-99	CITATION GROUP		50.00	3,130.60	31,306.80	0.000

IRIDIAN ASSET MGT

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,500	UNISYS CORP COM	12-06-99	CITATION GROUP		75.00	3,142.90	47,143.80	0.000
2,000	UNISYS CORP COM	12-15-99	MORGAN STANLEY & CO		100.00	2,967.50	59,350.00	0.000
4,000	UNUMPROVIDENT CORP C	10-07-99	FIRST BOSTON CORPOR		200.00	3,315.30	132,613.20	0.017
100	UNUMPROVIDENT CORP C	10-08-99	FIRST BOSTON CORPOR		5.00	3,282.10	3,282.11	0.017
600	USA NETWORKS INC COM	10-21-99	GOLDMAN SACHS & COM		0.00	3,682.60	22,095.90	0.000
1,500	USA NETWORKS INC COM	10-22-99	GOLDMAN SACHS & COM		0.00	3,872.60	58,089.90	0.000
1,200	USA NETWORKS INC COM	10-25-99	GOLDMAN SACHS & COM		0.00	3,986.40	47,837.64	0.000
1,900	USA NETWORKS INC COM	10-26-99	GOLDMAN SACHS & COM		0.00	3,936.80	74,799.58	0.000
1,400	USA NETWORKS INC COM	10-27-99	GOLDMAN SACHS & COM		0.00	3,944.00	55,216.56	0.000
700	USA NETWORKS INC COM	11-23-99	GOLDMAN SACHS & COM		0.00	4,004.90	28,034.30	0.000
1,400	USA NETWORKS INC COM	11-30-99	GOLDMAN SACHS & COM		0.00	3,999.30	55,991.32	0.000
1,500	WHIRLPOOL CORP COM	10-21-99	OPPENHEIMER & CO. I		75.00	6,192.50	92,887.50	0.021
1,200	WHIRLPOOL CORP COM	11-03-99	MORGAN STANLEY & CO		60.00	6,864.50	82,374.72	0.019
10,000	WORLD WRESTLING FEDN	10-18-99	BEAR, STEARNS, SECU		0.00	1,700.00	170,000.00	0.000
747,150							22,398,028.30	

FIDELITY MGMT

9,200	SCHLUMBERGER LTD COM	10-18-99	DB CLEARING SERVICE		460.00	5,493.30	505,385.44	0.013
500	MILLENNIUM PHARMACEU	10-19-99	ROBERTSON STEPHENS		0.00	6,806.20	34,031.25	0.000
400	MILLENNIUM PHARMACEU	10-20-99	ROBERTSON STEPHENS		0.00	6,595.50	26,382.12	0.000
300	MILLENNIUM PHARMACEU	10-21-99	ROBERTSON STEPHENS		0.00	6,605.60	19,817.04	0.000

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
200	MILLENNIUM PHARMACEU	10-22-99	ROBERTSON STEPHENS		0.00	6,779.10	13,558.34	0.000
1,200	MILLENNIUM PHARMACEU	10-25-99	ROBERTSON STEPHENS		0.00	7,065.00	84,780.00	0.000
4,400	MILLENNIUM PHARMACEU	10-26-99	ROBERTSON STEPHENS		0.00	7,281.20	320,375.00	0.000
600	MILLENNIUM PHARMACEU	10-27-99	TROSTER SINGER CORP		0.00	7,156.20	42,937.50	0.000
1,300	MILLENNIUM PHARMACEU	11-04-99	ROBERTSON STEPHENS		0.00	7,343.70	95,468.75	0.000
6,400	MILLENNIUM PHARMACEU	11-05-99	ROBERTSON STEPHENS		0.00	7,775.00	497,600.00	0.000
25,500	#REORG WALT DISNEY C	10-12-99	CITATION GROUP	1,275.00		2,527.20	644,436.00	0.008
17,610	AES CORP COM	10-19-99	ERNST AND COMPANY	528.30		5,224.20	919,983.38	0.000
10,919	AFLAC INC COM	11-15-99	PAINE WEBBER INC	545.95		5,208.20	568,693.19	0.005
16,900	AMAZON COM INC COM	11-08-99	MORGAN STANLEY & CO	0.00		7,418.70	1,253,760.30	0.000
500	AMBAC FNCL GROUP COM	12-01-99	DONALDSON LUFKIN &	25.00		5,603.80	28,019.45	0.007
1,300	AMBAC FNCL GROUP COM	12-02-99	DONALDSON LUFKIN &	65.00		5,559.00	72,267.13	0.007
700	AMBAC FNCL GROUP COM	12-03-99	DONALDSON LUFKIN &	35.00		5,689.80	39,828.95	0.007
1,300	AMBAC FNCL GROUP COM	12-06-99	DONALDSON LUFKIN &	65.00		5,698.60	74,082.84	0.007
8,500	AMBAC FNCL GROUP COM	12-07-99	DONALDSON LUFKIN &	425.00		5,711.50	485,484.30	0.007
4,800	AMER HOME PROD CORP	11-12-99	DB CLEARING SERVICE	240.00		5,605.00	269,040.00	0.016
2,300	AMER HOME PROD CORP	11-12-99	INTERSTATE/JOHNSON	115.00		5,480.00	126,041.84	0.016
5,000	AMER HOME PROD CORP	11-12-99	INVESTMENT TECHNOLO	100.00		5,520.70	276,037.50	0.016
8,000	AMER HOME PROD CORP	11-12-99	SOUNDVIEW FINANCIAL	400.00		5,572.50	445,800.00	0.016
2,000	AMER INTL GROUP INC	11-16-99	PAINE WEBBER INC	100.00		10,814.00	216,280.20	0.001
3,000	AMER INTL GROUP INC	11-17-99	PAINE WEBBER INC	150.00		11,038.90	331,168.20	0.001
2,500	AMER INTL GROUP INC	11-18-99	PAINE WEBBER INC	125.00		11,117.90	277,947.75	0.001

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
18,600	AT&T CORP COM LIBERT	10-21-99	FIRST BOSTON CORPOR		930.00	3,644.70	677,929.08	0.000
15,043	AUTO DATA PROCESSING	11-05-99	SMITH BARNEY INC		752.15	4,743.50	713,566.21	0.007
400	BEA SYS INC COM	12-23-99	PIPER JAFFRAY INC		0.00	6,985.60	27,942.48	0.000
741	BEA SYS INC COM	12-23-99	ROBERTSON STEPHENS		0.00	7,012.50	51,962.63	0.000
200	BEA SYS INC COM	12-23-99	INSTINET		4.00	6,978.50	13,957.06	0.000
300	BEA SYS INC COM	12-23-99	INSTINET		6.00	6,985.60	20,956.80	0.000
500	BEA SYS INC COM	12-23-99	INSTINET		10.00	6,973.60	34,868.20	0.000
500	BEA SYS INC COM	12-27-99	GOLDMAN SACHS & COM		0.00	7,000.00	35,000.00	0.000
4,000	BEA SYS INC COM	12-27-99	PIPER JAFFRAY INC		0.00	6,943.70	277,750.00	0.000
1,600	BEA SYS INC COM	12-27-99	INSTINET		32.00	6,989.30	111,829.92	0.000
1,700	BESTFOODS COM	10-18-99	COWEN AND COMPANY		85.00	5,552.90	94,399.98	0.019
2,600	BESTFOODS COM	10-19-99	COWEN AND COMPANY		130.00	5,574.80	144,946.88	0.019
1,700	BESTFOODS COM	10-20-99	COWEN AND COMPANY		85.00	5,546.60	94,293.05	0.019
400	BESTFOODS COM	10-21-99	COWEN AND COMPANY		20.00	5,546.70	22,186.88	0.019
1,100	BESTFOODS COM	10-22-99	CITATION GROUP		55.00	5,614.40	61,758.40	0.018
1,000	BESTFOODS COM	10-25-99	COWEN AND COMPANY		50.00	5,603.20	56,032.10	0.018
2,100	BESTFOODS COM	10-26-99	COWEN AND COMPANY		105.00	5,508.90	115,687.32	0.019
1,400	BESTFOODS COM	10-27-99	COWEN AND COMPANY		70.00	5,589.70	78,256.50	0.018
3,400	BESTFOODS COM	10-28-99	COWEN AND COMPANY		170.00	5,840.50	198,577.00	0.018
13,200	BESTFOODS COM	10-29-99	COWEN AND COMPANY		660.00	5,890.60	777,563.16	0.017
2,700	BIOGEN INC COM	11-17-99	FIRST BOSTON CORPOR		0.00	7,608.70	205,436.25	0.000
4,300	BIOGEN INC COM	11-17-99	FIRST BOSTON CORPOR		0.00	7,711.70	331,606.54	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
600	BIOGEN INC COM	11-17-99	SMITH BARNEY INC		0.00	7,431.20	44,587.50	0.000
800	BLOCK H & R INC COM	11-30-99	DONALDSON LUFKIN &		40.00	4,312.70	34,502.08	0.025
25,700	BLOCK H & R INC COM	12-01-99	DONALDSON LUFKIN &		1,285.00	4,303.80	1,106,079.17	0.025
11	BLOCK H & R INC COM	12-01-99	BEAR, STEARNS, SECU		0.13	4,307.40	473.82	0.025
17,200	BOEING CO CAP	10-07-99	INTERSTATE/JOHNSON		860.00	4,283.30	736,741.36	0.013
11,700	BRISTOL MYERS SQUIBB	10-14-99	GOLDMAN SACHS & COM		585.00	7,309.20	855,184.59	0.013
4,773	BRISTOL MYERS SQUIBB	10-21-99	MONTGOMERY SECURITI		238.65	7,447.70	355,481.58	0.013
7,500	BRISTOL MYERS SQUIBB	11-11-99	MORGAN STANLEY & CO		375.00	7,715.90	578,694.00	0.012
15,300	CIGNA CORP COM	12-27-99	CITATION GROUP		765.00	7,758.20	1,187,010.72	0.015
29,315	COCA COLA CO COM	10-21-99	DB CLEARING SERVICE		1,465.75	5,392.40	1,580,793.79	0.012
25,200	COMPUTER SCI CORP CO	10-20-99	D. A. DAVIDSON & CO		1,260.00	6,140.90	1,547,524.44	0.000
9,638	COMPUTER SCI CORP CO	12-20-99	BEAR, STEARNS, SECU		115.66	8,459.20	815,305.41	0.000
15,100	CVS CORP COM STK	11-11-99	DONALDSON LUFKIN &		755.00	3,525.00	532,278.02	0.006
16,000	CVS CORP COM STK	11-11-99	DONALDSON LUFKIN &		800.00	3,482.80	557,260.80	0.006
12,900	DELL COMPUTER CORP C	10-12-99	SMITH BARNEY INC		0.00	4,568.50	589,337.79	0.000
12,700	DELL COMPUTER CORP C	12-06-99	DONALDSON LUFKIN &		0.00	4,443.70	564,356.25	0.000
11,612	DELL COMPUTER CORP C	12-30-99	GOLDMAN SACHS & COM		0.00	5,207.50	604,703.03	0.000
6,900	ELI LILLY & CO COM	12-27-99	BEAR, STEARNS, SECU		82.80	6,725.40	464,053.98	0.015
11,500	FIRST DATA CORP COM	10-05-99	BEAR, STEARNS, SECU		575.00	4,472.90	514,392.70	0.001
9,886	FNMA COM STK	10-25-99	FIRST ALBANY CORPOR		494.30	6,264.50	619,308.47	0.017
1,000	HEALTHON/WEBMD COR	12-23-99	SMITH BARNEY INC		0.00	3,928.60	39,286.70	0.000
1,800	HEALTHON/WEBMD COR	12-27-99	SMITH BARNEY INC		0.00	3,850.10	69,301.80	0.000

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,400	HEALTHCON/WEBMD COR	12-28-99	SMITH BARNEY INC		0.00	3,740.50	89,773.92	0.000
900	HEALTHCON/WEBMD COR	12-29-99	SMITH BARNEY INC		0.00	3,754.40	33,789.96	0.000
1,300	HEALTHCON/WEBMD COR	12-30-99	SMITH BARNEY INC		0.00	3,784.30	49,196.94	0.000
600	HEALTHCON/WEBMD COR	12-31-99	GOLDMAN SACHS & COM		0.00	3,728.40	22,370.46	0.000
24,000	HEINZ H J CO COM	10-11-99	COWEN AND COMPANY		1,200.00	4,438.70	1,065,295.20	0.033
18,500	ILL TOOL WKS INC COM	12-30-99	FIRST ALBANY CORPOR		925.00	6,623.00	1,225,262.40	0.010
4,300	INKTOMI CORP COM	11-29-99	GOLDMAN SACHS & COM		0.00	13,637.50	586,412.50	0.000
2,150	INKTOMI CORP COM	12-07-99	MERRILL LYNCH PIERC		0.00	15,669.70	336,898.55	0.000
1,469	INKTOMI CORP COM	12-08-99	GOLDMAN SACHS & COM		0.00	17,100.00	251,199.00	0.000
7,800	INTL BUSINESS MACH C	10-04-99	BEAR, STEARNS, SECU		93.60	11,901.20	928,293.60	0.004
16,017	INTL BUSINESS MACH C	12-06-99	CITATION GROUP		800.85	11,396.10	1,825,326.15	0.004
4,700	INTUIT COM	11-23-99	INSTINET		94.00	4,382.30	205,969.98	0.000
5,600	INTUIT COM	11-23-99	MORGAN STANLEY & CO		0.00	4,413.70	247,170.00	0.000
1,700	INTUIT COM	11-23-99	J.P. MORGAN SECURIT		0.00	4,402.20	74,837.40	0.000
358	INTUIT COM	11-24-99	HAMBRECHT & QUEST		0.00	4,512.50	16,154.75	0.000
12,700	INTUIT COM	12-06-99	MERRILL LYNCH PIERC		0.00	5,976.50	759,018.04	0.000
200	INTUIT COM	12-27-99	MERRILL LYNCH PIERC		0.00	5,815.80	11,631.62	0.000
200	INTUIT COM	12-27-99	INSTINET		4.00	5,853.00	11,706.16	0.000
400	INTUIT COM	12-28-99	MERRILL LYNCH PIERC		0.00	5,832.20	23,329.04	0.000
200	INTUIT COM	12-28-99	PRUDENTIAL SECURITI		0.00	5,850.00	11,700.00	0.000
700	INTUIT COM	12-29-99	MERRILL LYNCH PIERC		0.00	5,984.40	41,891.43	0.000
700	INTUIT COM	12-30-99	B TRADE SERVICES		7.00	6,173.00	43,211.63	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,000	INTUIT COM	12-31-99	MERRILL LYNCH PIERC		0.00	5,991.20	179,738.10	0.000
840	JDS UNIPHASE CORP CO	12-23-99	INSTINET		16.80	29,916.20	251,296.33	0.000
100	JDS UNIPHASE CORP CO	12-27-99	INSTINET		2.00	30,952.70	30,952.78	0.000
100	JDS UNIPHASE CORP CO	12-27-99	MONTGOMERY SECURITI		0.00	31,016.20	31,016.25	0.000
1,037	JDS UNIPHASE CORP CO	12-27-99	INSTINET		20.74	32,525.90	337,294.52	0.000
10,600	JOHNSON & JOHNSON CO	10-20-99	CITATION GROUP		530.00	10,005.00	1,060,530.00	0.011
27,704	KIMBERLY-CLARK CORP	10-21-99	CITATION GROUP		1,385.20	5,977.00	1,655,876.39	0.018
37,300	LTD INC COM	10-06-99	BROWN BROTHERS, HAR		1,865.00	4,262.30	1,589,849.09	0.014
6,715	LUCENT TECHNOLOGIES	11-16-99	CITATION GROUP		335.75	7,680.50	515,746.92	0.001
6,800	LUCENT TECHNOLOGIES	11-16-99	CITATION GROUP		340.00	7,595.40	516,487.88	0.001
3,700	LUCENT TECHNOLOGIES	11-17-99	MORGAN STANLEY & CO		185.00	7,794.00	288,379.85	0.001
5,000	LUCENT TECHNOLOGIES	11-17-99	CITATION GROUP		250.00	7,836.90	391,846.00	0.001
1,600	LUCENT TECHNOLOGIES	11-17-99	LEWCO SECURITIES		80.00	7,815.70	125,051.84	0.001
12,300	MC DONALDS CORP COM	10-07-99	BERNSTEIN, SANFORD		615.00	4,299.70	528,869.25	0.004
12,223	MC DONALDS CORP COM	10-20-99	LEWCO SECURITIES		611.15	4,405.80	538,529.49	0.004
1,800	MC DONALDS CORP COM	10-20-99	LEWCO SECURITIES		90.00	4,356.60	78,420.06	0.004
14,600	MC DONALDS CORP COM	11-12-99	LEWCO SECURITIES		730.00	4,772.70	696,821.50	0.004
2,500	MCGRAW HILL COMPANIE	10-04-99	DONALDSON LUFKIN &		125.00	5,193.30	129,833.25	0.018
7,786	MCGRAW HILL COMPANIE	10-05-99	DONALDSON LUFKIN &		389.30	5,203.40	405,142.17	0.018
10,018	MCGRAW HILL COMPANIE	10-14-99	BEAR, STEARNS, SECU		120.22	5,202.60	521,197.47	0.018
7,600	MERCK & CO INC COM	10-05-99	BEAR, STEARNS, SECU		91.20	7,031.10	534,368.92	0.016
14,600	MERCK & CO INC COM	10-21-99	CITATION GROUP		730.00	7,641.60	1,115,676.52	0.015

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
88	MICROSOFT CORP COM	12-06-99	KNIGHT SECURITIES L		0.00	9,650.00	8,492.00	0.000
10,060	MICROSOFT CORP COM	12-06-99	DONALDSON LUFKIN &		0.00	9,535.30	959,253.19	0.000
7,800	MICROSOFT CORP COM	12-06-99	INVESTMENT TECHNOLO		93.60	9,652.80	752,924.64	0.000
8,500	MINN MNG & MFG CO CO	10-07-99	CITATION GROUP		425.00	9,494.50	807,033.35	0.024
14,600	MONSANTO CO COM	11-08-99	CITATION GROUP		730.00	4,496.80	656,540.10	0.002
10,100	MOTOROLA INC COM	11-08-99	BEAR, STEARNS, SECU		121.20	11,301.20	1,141,421.20	0.004
10,870	MOTOROLA INC COM	11-09-99	MERRILL PROFESSIONA		543.50	10,927.40	1,187,818.16	0.004
6,198	MOTOROLA INC COM	12-27-99	SOUNDVIEW FINANCIAL		309.90	14,387.50	891,742.83	0.003
34,800	NABISCO GROUP HLDG C	10-25-99	COWEN AND COMPANY		1,740.00	1,163.50	404,929.32	0.042
56,105	NABISCO GROUP HLDG C	10-26-99	COWEN AND COMPANY		2,805.25	1,210.90	679,425.94	0.040
2,900	NEXTEL COMMUNICATION	10-25-99	B TRADE SERVICES		29.00	8,423.30	244,278.31	0.000
3,651	NEXTEL COMMUNICATION	10-26-99	INVESTMENT TECHNOLO		73.02	8,338.80	304,450.68	0.000
5,700	NEXTEL COMMUNICATION	10-26-99	MORGAN STANLEY & CO		0.00	8,229.10	469,060.98	0.000
3,100	NEXTEL COMMUNICATION	11-16-99	FIRST BOSTON CORPOR		0.00	10,012.50	310,387.50	0.000
3,600	NEXTEL COMMUNICATION	11-16-99	B TRADE SERVICES		36.00	9,802.40	352,888.92	0.000
4,700	NEXTEL COMMUNICATION	11-16-99	INSTINET		94.00	10,034.10	471,606.93	0.000
10,100	NIKE INC CL B COM	10-07-99	CITATION GROUP		505.00	5,884.60	594,348.64	0.008
11,193	PARKER-HANNIFIN CORP	10-11-99	BEAR, STEARNS, SECU		559.65	4,841.70	541,937.08	0.014
12,692	PARKER-HANNIFIN CORP	11-05-99	CITATION GROUP		634.60	4,530.90	575,071.98	0.015
14,200	PARKER-HANNIFIN CORP	11-16-99	BERNSTEIN, SANFORD		710.00	4,834.80	686,552.96	0.014
13,483	PFIZER INC COM	10-11-99	DB CLEARING SERVICE		674.15	3,982.30	536,938.90	0.009
33,600	PFIZER INC COM	10-21-99	MERRILL PROFESSIONA		1,680.00	4,161.90	1,398,415.20	0.008

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
23,900	PITNEY BOWES INC COM	11-23-99	BROWN BROTHERS, HAR		1,195.00	4,808.00	1,149,133.51	0.023
7,500	PROTEIN DESIGN LABS	12-06-99	OPPENHEIMER & CO. I		0.00	4,913.80	368,535.00	0.000
4,500	PROTEIN DESIGN LABS	12-07-99	OPPENHEIMER & CO. I		0.00	4,791.50	215,619.75	0.000
17,600	SAFeway INC COM NEW	10-20-99	PAINE WEBBER INC		880.00	3,481.60	612,766.88	0.000
7,700	SIEBEL SYS INC COM	10-04-99	MERRILL LYNCH PIERC		0.00	6,925.00	533,225.00	0.000
500	SPRINT CORP PCS COM	10-19-99	INVESTMENT TECHNOLO		10.00	7,220.70	36,103.75	0.000
1,600	SPRINT CORP PCS COM	10-19-99	MONTGOMERY SECURITI		80.00	7,263.20	116,212.16	0.000
100	SPRINT CORP PCS COM	10-19-99	INVESTMENT TECHNOLO		2.00	7,327.00	7,327.00	0.000
100	SPRINT CORP PCS COM	10-20-99	INVESTMENT TECHNOLO		2.00	7,308.20	7,308.25	0.000
1,200	SPRINT CORP PCS COM	10-20-99	SCHWAB, CHARLES		36.00	7,328.50	87,942.24	0.000
1,400	SPRINT CORP PCS COM	10-20-99	MONTGOMERY SECURITI		70.00	7,368.80	103,164.04	0.000
100	SPRINT CORP PCS COM	10-21-99	INVESTMENT TECHNOLO		2.00	7,355.10	7,355.13	0.000
1,050	SPRINT CORP PCS COM	10-21-99	MONTGOMERY SECURITI		52.50	7,448.30	78,207.36	0.000
600	SPRINT CORP PCS COM	10-22-99	INVESTMENT TECHNOLO		12.00	7,876.80	47,261.04	0.000
2,400	SPRINT CORP PCS COM	10-22-99	MONTGOMERY SECURITI		120.00	7,853.50	188,485.92	0.000
1,400	SPRINT CORP PCS COM	10-25-99	PAINE WEBBER INC		70.00	7,829.10	109,607.68	0.000
400	SPRINT CORP PCS COM	10-25-99	INVESTMENT TECHNOLO		8.00	7,833.20	31,333.00	0.000
400	SPRINT CORP PCS COM	10-25-99	INSTINET		4.00	7,888.50	31,554.00	0.000
100	SPRINT CORP PCS COM	10-26-99	PAINE WEBBER INC		5.00	7,824.20	7,824.27	0.000
600	SPRINT CORP PCS COM	10-26-99	MORGAN STANLEY & CO		30.00	7,864.70	47,188.38	0.000
600	SPRINT CORP PCS COM	10-27-99	MORGAN STANLEY & CO		30.00	8,104.30	48,625.86	0.000
300	SPRINT CORP PCS COM	10-27-99	INVESTMENT TECHNOLO		6.00	8,064.50	24,193.50	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,300	SPRINT CORP PCS COM	10-27-99	DONALDSON LUFKIN &		65.00	8,072.80	104,947.31	0.000
600	SPRINT CORP PCS COM	10-28-99	SCHWAB, CHARLES		18.00	8,103.00	48,618.00	0.000
200	SPRINT CORP PCS COM	10-28-99	INVESTMENT TECHNOLO		4.00	8,164.50	16,329.00	0.000
500	SPRINT CORP PCS COM	10-28-99	DONALDSON LUFKIN &		25.00	8,092.50	40,462.50	0.000
500	SPRINT CORP PCS COM	10-29-99	DONALDSON LUFKIN &		25.00	8,303.90	41,519.95	0.000
500	SPRINT CORP PCS COM	10-29-99	INVESTMENT TECHNOLO		10.00	8,277.00	41,385.00	0.000
400	SPRINT CORP PCS COM	11-01-99	DB CLEARING SERVICE		20.00	8,420.60	33,682.52	0.000
5,800	SPRINT CORP PCS COM	11-02-99	SMITH BARNEY INC		0.00	8,150.00	472,700.00	0.000
8,200	SUN MICROSYSTEMS INC	12-06-99	MERRILL LYNCH PIERC		0.00	14,175.00	1,162,350.00	0.000
6,000	SUN MICROSYSTEMS INC	12-06-99	MERRILL LYNCH PIERC		0.00	14,375.00	862,500.00	0.000
6,248	SUN MICROSYSTEMS INC	12-06-99	MERRILL LYNCH PIERC		0.00	14,568.70	910,255.50	0.000
5,500	TEXTRON INC COM	10-07-99	CITATION GROUP		275.00	7,773.70	427,556.25	0.016
15,700	UNITED PARCEL SVC IN	11-11-99	MORGAN STANLEY & CO		785.00	7,126.50	1,118,865.21	0.000
12,200	UTD TECHNOLOGIES COR	10-04-99	CITATION GROUP		610.00	5,882.80	717,705.26	0.013
11,200	UTD TECHNOLOGIES COR	10-07-99	BEAR, STEARNS, SECU		134.40	5,788.70	648,334.40	0.013
10,700	UTD TECHNOLOGIES COR	12-02-99	INTERSTATE/JOHNSON		535.00	5,864.10	627,468.33	0.013
1,600	VERITAS SOFTWARE COR	12-27-99	INVESTMENT TECHNOLO		19.20	14,394.90	230,319.20	0.000
1,000	VERITAS SOFTWARE COR	12-27-99	INVESTMENT TECHNOLO		12.00	14,518.80	145,188.60	0.000
3,400	VERITAS SOFTWARE COR	12-28-99	INVESTMENT TECHNOLO		40.80	13,395.40	455,445.64	0.000
576	VERITAS SOFTWARE COR	12-28-99	KNIGHT SECURITIES L		0.00	13,525.00	77,904.00	0.000
600	VERITAS SOFTWARE COR	12-28-99	INVESTMENT TECHNOLO		7.20	13,694.40	82,166.88	0.000
950	VIGNETTE CORP COM	11-11-99	HAMBRECHT & QUEST		0.00	17,955.10	170,573.55	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
700	VIGNETTE CORP COM	11-12-99	HAMBRECHT & QUEST		0.00	17,684.70	123,793.04	0.000
1,021	VIGNETTE CORP COM	11-12-99	HAMBRECHT & QUEST		0.00	17,721.80	180,940.09	0.000
400	VIGNETTE CORP COM	11-12-99	DAIN RAUSCHER		0.00	18,412.50	73,650.00	0.000
300	VIGNETTE CORP COM	12-06-99	KNIGHT SECURITIES L		0.00	10,950.00	32,850.00	0.000
4,200	VIGNETTE CORP COM	12-07-99	TROSTER SINGER CORP		0.00	11,425.00	479,850.00	0.000
200	VIGNETTE CORP COM	12-08-99	HAMBRECHT & QUEST		0.00	12,106.20	24,212.50	0.000
500	VIGNETTE CORP COM	12-09-99	MORGAN STANLEY & CO		0.00	13,987.50	69,937.50	0.000
1,500	VITESSE SEMICONDUCTO	12-27-99	INVESTMENT TECHNOLO		18.00	5,206.30	78,095.25	0.000
11,600	VITESSE SEMICONDUCTO	12-28-99	INVESTMENT TECHNOLO		139.20	5,300.60	614,877.72	0.000
698	VITESSE SEMICONDUCTO	12-28-99	KNIGHT SECURITIES L		0.00	5,343.70	37,299.38	0.000
2,500	VITESSE SEMICONDUCTO	12-28-99	INVESTMENT TECHNOLO		30.00	5,152.50	128,814.25	0.000
31,300	WALGREEN CO COM	10-04-99	LEWCO SECURITIES		1,565.00	2,498.70	782,108.75	0.005
4,300	WALGREEN CO COM	11-11-99	DB CLEARING SERVICE		215.00	2,651.40	114,014.07	0.005
6,400	WALGREEN CO COM	11-11-99	DB CLEARING SERVICE		320.00	2,703.90	173,055.36	0.004
18,100	WALGREEN CO COM	11-12-99	DB CLEARING SERVICE		905.00	2,756.70	498,966.32	0.004
21,400	WALGREEN CO COM	11-23-99	DB CLEARING SERVICE		1,070.00	2,985.80	638,980.46	0.004
6,712	WARNER LAMBERT CO CO	10-21-99	BEAR, STEARNS, SECU		80.54	7,604.80	510,437.53	0.012
7,500	WARNER LAMBERT CO CO	11-05-99	FIRST BOSTON CORPOR		375.00	9,051.60	678,875.25	0.010
8,500	WARNER LAMBERT CO CO	11-05-99	FIRST BOSTON CORPOR		425.00	9,007.00	765,596.70	0.010
75	YAHOO INC COM	11-08-99	KNIGHT SECURITIES L		0.00	19,012.50	14,259.38	0.000
400	YAHOO INC COM	11-08-99	INSTINET		8.00	18,944.80	75,779.40	0.000
400	YAHOO INC COM	11-08-99	GOLDMAN SACHS & COM		0.00	18,937.50	75,750.00	0.000

FIDELITY MGMT

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
200	YAHOO INC COM	11-08-99	GOLDMAN SACHS & COM		0.00	18,950.50	37,901.02	0.000
1,900	YAHOO INC COM	11-08-99	INVESTMENT TECHNOLO		22.80	18,988.70	360,785.30	0.000
1,331,335							77,437,333.12	

HOLLAND CAP MGMT

11,000	CENTURYTEL INC COM I	10-15-99	CORRESPONDENT SERVI		495.00	3,994.60	439,408.20	0.004
8,850	CITIGROUP INC COM	10-27-99	CORRESPONDENT SERVI		398.25	4,998.20	442,345.13	0.012
7,050	COCA COLA CO COM	11-09-99	WILLIAM O'NEIL		317.25	5,795.70	408,600.38	0.011
2,300	COSTCO WHSL CORP NEW	11-09-99	LEHMAN BROTHERS INC		0.00	8,504.50	195,604.19	0.000
3,175	GRAINGER W W INC COM	10-27-99	CORRESPONDENT SERVI		142.88	4,204.50	133,492.88	0.015
4,425	LINEAR TECH CORP COM	12-29-99	DONALDSON LUFKIN &		0.00	7,086.50	313,580.72	0.002
2,625	LINEAR TECH CORP COM	12-30-99	DONALDSON LUFKIN &		0.00	7,264.90	190,703.63	0.002
4,625	ORACLE CORP COM	12-30-99	LEHMAN BROTHERS INC		0.00	11,041.70	510,679.09	0.000
15,900	WA MUT INC COM	11-19-99	BLAIR, WILLIAM & CO		715.50	3,032.70	482,210.43	0.035
59,950							3,116,624.65	

ARIEL CAPITAL MGMT

8,500	BOB EVANS FARMS INC	10-13-99	MCDONALD AND COMPAN		0.00	1,585.30	134,751.35	0.022
5,000	BOB EVANS FARMS INC	10-26-99	MCDONALD AND COMPAN		0.00	1,300.00	65,000.00	0.027
11,000	BOB EVANS FARMS INC	10-29-99	MCDONALD AND COMPAN		0.00	1,379.00	151,699.90	0.026

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
9,700	BOB EVANS FARMS INC	11-02-99	MCDONALD AND COMPAN		0.00	1,388.00	134,640.85	0.025
3,000	BOB EVANS FARMS INC	11-04-99	MCDONALD AND COMPAN		0.00	1,380.40	41,414.40	0.026
17,000	BOB EVANS FARMS INC	11-09-99	MCDONALD AND COMPAN		0.00	1,362.90	231,703.20	0.026
10,000	GRACO INC COM	10-04-99	CORRESPONDENT SERVI	600.00		3,218.50	321,850.00	0.017
17,000	GRACO INC COM	11-24-99	CORRESPONDENT SERVI	850.00		3,230.00	549,100.00	0.017
2,000	GRACO INC COM	12-08-99	JEFFERIES & COMPANY	120.00		3,439.40	68,788.40	0.016
5,000	GRACO INC COM	12-14-99	CORRESPONDENT SERVI	300.00		3,210.70	160,539.50	0.017
15,700	HASBRO INC COM	10-05-99	CORRESPONDENT SERVI	785.00		2,139.50	335,914.06	0.011
14,000	HASBRO INC COM	12-23-99	PRYOR, MCCLENDON, C	700.00		1,805.80	252,813.40	0.013
9,600	HASBRO INC COM	12-27-99	CORRESPONDENT SERVI	480.00		1,878.40	180,326.40	0.012
7,500	HASBRO INC COM	12-30-99	CHICAGO CORPORATION	375.00		1,858.60	139,401.75	0.012
19,700	HASBRO INC COM	12-31-99	JACKSON PARTNERS AN	985.00		1,891.00	372,534.88	0.012
5,000	HCC INS HLDGS INC CO	10-01-99	PAIN WEBBER INC	250.00		1,647.80	82,393.50	0.012
10,500	HCC INS HLDGS INC CO	10-04-99	FC FINANCIAL	525.00		1,671.90	175,555.80	0.011
5,200	HCC INS HLDGS INC CO	10-05-99	ABN AMRO SECURITIES	260.00		1,653.30	85,975.24	0.012
12,000	HCC INS HLDGS INC CO	10-07-99	CORRESPONDENT SERVI	720.00		1,595.50	191,469.60	0.012
8,000	HCC INS HLDGS INC CO	10-08-99	PAIN WEBBER INC	480.00		1,599.60	127,975.20	0.012
22,800	HCC INS HLDGS INC CO	10-11-99	CORRESPONDENT SERVI	1,140.00		1,598.70	364,505.88	0.012
5,000	HCC INS HLDGS INC CO	10-13-99	PAIN WEBBER INC	250.00		1,555.00	77,750.00	0.012
5,000	HCC INS HLDGS INC CO	10-15-99	CORRESPONDENT SERVI	250.00		1,511.20	75,562.50	0.013
18,000	HCC INS HLDGS INC CO	10-21-99	BLAIR, WILLIAM & CO	900.00		1,091.00	196,380.00	0.018
23,100	HCC INS HLDGS INC CO	10-22-99	FC FINANCIAL	1,155.00		1,012.10	233,804.34	0.019

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
24,800	HCC INS HLDGS INC CO	10-26-99	JACKSON PARTNERS AN		1,240.00	894.60	221,875.68	0.022
13,900	HCC INS HLDGS INC CO	10-28-99	ABN AMRO SECURITIES		695.00	1,104.30	153,506.04	0.018
8,600	HCC INS HLDGS INC CO	11-01-99	CORRESPONDENT SERVI		430.00	1,150.70	98,961.06	0.017
6,000	HCC INS HLDGS INC CO	11-02-99	PAIN WEBBER INC		300.00	1,121.40	67,284.00	0.017
5,000	HCC INS HLDGS INC CO	11-03-99	PAIN WEBBER INC		250.00	1,105.00	55,250.00	0.018
5,000	HCC INS HLDGS INC CO	11-04-99	PAIN WEBBER INC		250.00	1,099.50	54,979.00	0.018
15,000	HCC INS HLDGS INC CO	11-09-99	FC FINANCIAL		750.00	1,136.30	170,454.00	0.017
2,900	HCC INS HLDGS INC CO	11-16-99	PAIN WEBBER INC		145.00	1,116.20	32,371.25	0.017
2,700	HCC INS HLDGS INC CO	11-22-99	CORRESPONDENT SERVI		135.00	1,110.40	29,981.07	0.018
17,500	HCC INS HLDGS INC CO	12-29-99	PRYOR, MCCLENDON, C		875.00	1,229.50	215,171.25	0.016
23,700	HORACE MANN EDUCATOR	11-22-99	LOOP CAPITAL MARKET		1,185.00	2,224.60	527,244.42	0.018
19,900	HORACE MANN EDUCATOR	11-23-99	PRYOR, MCCLENDON, C		995.00	2,217.50	441,282.50	0.018
11,600	HORACE MANN EDUCATOR	12-30-99	CORRESPONDENT SERVI		580.00	1,974.20	229,008.36	0.021
15,600	HORACE MANN EDUCATOR	12-31-99	CORRESPONDENT SERVI		780.00	1,962.00	306,072.00	0.021
12,000	HUSSMANN INTL INC CO	10-27-99	CORRESPONDENT SERVI		600.00	1,473.70	176,850.00	0.005
3,400	HUSSMANN INTL INC CO	10-28-99	CORRESPONDENT SERVI		204.00	1,586.60	53,946.44	0.005
3,500	HUSSMANN INTL INC CO	12-14-99	JACKSON PARTNERS AN		175.00	1,409.50	49,334.95	0.005
5,900	HUSSMANN INTL INC CO	12-15-99	JACKSON PARTNERS AN		295.00	1,390.00	82,010.59	0.005
1,900	HUSSMANN INTL INC CO	12-16-99	FC FINANCIAL		95.00	1,386.20	26,338.75	0.005
8,700	MBIA INC COM	11-15-99	PRYOR, MCCLENDON, C		522.00	5,235.40	455,485.02	0.015
9,000	MILLER HERMAN INC CO	12-31-99	WEEDEN AND & CO		0.00	2,293.70	206,437.50	0.006
5,000	WESLEY JESSEN VISION	10-04-99	MERRILL LYNCH PIERC		0.00	3,087.50	154,375.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
4,500	WESLEY JESSEN VISION	11-24-99	MERRILL LYNCH PIERC		0.00	2,812.50	126,562.50	0.000
1,500	WESLEY JESSEN VISION	12-03-99	WEEDEN AND & CO		0.00	3,018.70	45,281.25	0.000
1,000	WESLEY JESSEN VISION	12-08-99	WEEDEN AND & CO		0.00	2,984.30	29,843.80	0.000
2,000	WESLEY JESSEN VISION	12-09-99	WEEDEN AND & CO		0.00	3,012.50	60,250.00	0.000
300	WESLEY JESSEN VISION	12-10-99	WEEDEN AND & CO		0.00	2,993.70	8,981.25	0.000
							8,830,987.83	
500,200								

J & W SELIGMAN

2,600	#REORG INFOUSA INC C	10-06-99	ABN AMRO SECURITIES		0.00	578.70	15,047.50	0.000
1,800	#REORG INFOUSA INC C	10-20-99	INSTINET		72.00	604.00	10,872.00	0.000
3,600	#REORG INFOUSA INC N	10-20-99	INSTINET		144.00	604.00	21,744.00	0.000
2,200	AFFYMETRIX INC OC-CA	10-20-99	INSTINET		88.00	10,600.30	233,207.92	0.000
1,200	AFFYMETRIX INC OC-CA	10-21-99	INSTINET		48.00	10,410.80	124,929.60	0.000
1,300	AFFYMETRIX INC OC-CA	10-22-99	INSTINET		52.00	10,554.00	137,202.00	0.000
2,000	AFFYMETRIX INC OC-CA	10-27-99	HAMBRECHT & QUEST		0.00	8,925.00	178,500.00	0.000
1,600	AFFYMETRIX INC OC-CA	10-28-99	INSTINET		64.00	9,009.00	144,144.00	0.000
3,500	AFFYMETRIX INC OC-CA	11-10-99	DAIN RAUSCHER		0.00	7,647.20	267,652.00	0.000
3,000	AFFYMETRIX INC OC-CA	11-18-99	DAIN RAUSCHER		0.00	8,627.40	258,823.20	0.000
3,000	ALPHARMA INC CL A	11-17-99	LEHMAN BROTHERS INC		180.00	3,343.50	100,305.00	0.005
900	ALPHARMA INC CL A	11-18-99	LEHMAN BROTHERS INC		54.00	3,337.20	30,035.25	0.005
2,200	ALPHARMA INC CL A	11-22-99	LEHMAN BROTHERS INC		132.00	3,466.60	76,266.52	0.005

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
4,200	ANSWERTHINK CONSULTI	12-17-99	INSTINET		168.00	3,373.00	141,667.68	0.000
3,100	ANSWERTHINK CONSULTI	12-20-99	INSTINET		124.00	3,387.40	105,012.19	0.000
10,700	ANSWERTHINK CONSULTI	12-21-99	INSTINET		428.00	3,414.80	365,392.16	0.000
4,700	ANSWERTHINK CONSULTI	12-22-99	INSTINET		188.00	3,523.70	165,617.19	0.000
3,500	ANSWERTHINK CONSULTI	12-27-99	INSTINET		140.00	3,535.00	123,728.15	0.000
400	ANSWERTHINK CONSULTI	12-28-99	INSTINET		16.00	3,436.10	13,744.56	0.000
17,000	ANTEC CORP COM	10-20-99	WARBURG DILLON READ		0.00	4,323.40	734,984.80	0.000
5,600	APPLIED MICRO CIRCU	11-24-99	NATIONSBANC MONTGOM		0.00	8,953.80	501,413.36	0.000
1,400	APPLIED MICRO CIRCU	11-29-99	MONTGOMERY SECURITI		0.00	8,994.90	125,928.74	0.000
3,400	CALIPER TECHNOLOGIES	12-14-99	FIRST BOSTON CORPOR		0.00	1,600.00	54,400.00	0.000
10,600	CALIPER TECHNOLOGIES	12-15-99	FIRST BOSTON CORPOR		0.00	3,075.80	326,044.34	0.000
7,800	CALIPER TECHNOLOGIES	12-16-99	FIRST BOSTON CORPOR		0.00	3,499.60	272,971.92	0.000
4,900	CALIPER TECHNOLOGIES	12-17-99	FIRST BOSTON CORPOR		0.00	3,520.00	172,480.00	0.000
5,200	CALIPER TECHNOLOGIES	12-20-99	FIRST BOSTON CORPOR		0.00	4,139.20	215,243.08	0.000
2,000	CALIPER TECHNOLOGIES	12-21-99	FIRST BOSTON CORPOR		0.00	4,362.60	87,252.40	0.000
4,400	CONCORD COMMUNICATI	10-28-99	GOLDMAN SACHS & COM		0.00	4,977.50	219,010.00	0.000
6,300	CONCORD COMMUNICATI	10-29-99	MONTGOMERY SECURITI		0.00	5,109.40	321,897.24	0.000
3,500	CONCORD COMMUNICATI	11-01-99	MONTGOMERY SECURITI		0.00	5,247.20	183,654.45	0.000
2,200	CONCORD COMMUNICATI	11-03-99	MONTGOMERY SECURITI		0.00	5,634.20	123,953.50	0.000
5,800	CONCORD COMMUNICATI	11-10-99	MONTGOMERY SECURITI		0.00	6,388.20	370,517.92	0.000
2,900	COPPER MTN NETWORKS	12-13-99	INSTINET		116.00	4,411.90	127,947.13	0.000
17,400	COPPER MTN NETWORKS	12-14-99	LEHMAN BROTHERS INC		0.00	4,238.60	737,528.58	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
250	COPPER MTN NETWORKS	12-14-99	INSTINET		10.00	4,386.10	10,965.35	0.00
8,250	COPPER MTN NETWORKS	12-15-99	LEHMAN BROTHERS INC		0.00	3,974.40	327,892.95	0.00
3,200	COSTAR GROUP INC COM	10-29-99	DONALDSON LUFKIN &		0.00	2,425.00	77,600.00	0.00
1,100	COSTAR GROUP INC COM	12-10-99	DONALDSON LUFKIN &		0.00	2,175.00	23,925.00	0.00
700	COSTAR GROUP INC COM	12-13-99	DONALDSON LUFKIN &		0.00	2,131.20	14,918.75	0.00
5,700	COSTAR GROUP INC COM	12-31-99	WEEDEN AND & CO		0.00	3,358.50	191,437.92	0.00
9,600	CSG SYS INTL INC COM	10-01-99	LEHMAN BROTHERS INC		0.00	2,571.80	246,900.48	0.00
20,100	CSG SYS INTL INC COM	10-05-99	LEHMAN BROTHERS INC		0.00	2,400.00	482,400.00	0.00
2,800	CYTYC CORP COM	12-01-99	INSTINET	112.00		4,669.60	130,751.04	0.00
400	CYTYC CORP COM	12-03-99	INSTINET	16.00		4,805.30	19,221.36	0.00
2,200	CYTYC CORP COM	12-09-99	INSTINET	88.00		4,608.50	101,387.22	0.00
2,200	CYTYC CORP COM	12-13-99	ROBERTSON STEPHENS	0.00		4,400.00	96,800.00	0.00
2,200	CYTYC CORP COM	12-14-99	ROBERTSON STEPHENS	0.00		4,285.00	94,270.00	0.00
3,800	CYTYC CORP COM	12-16-99	ROBERTSON STEPHENS	0.00		4,790.30	182,032.92	0.00
1,400	DOUBLECLICK INC COM	10-15-99	INSTINET	56.00		11,276.90	157,877.58	0.00
12,100	DOUBLECLICK INC COM	10-15-99	INSTINET	484.00		11,637.90	1,408,191.95	0.00
9,100	DRUG EMPORIUM INC CO	10-06-99	RAYMOND JAMES	0.00		650.00	59,150.00	0.00
2,200	DRUG EMPORIUM INC CO	10-14-99	RAYMOND JAMES	0.00		537.50	11,825.00	0.00
800	DURA PHARMACEUTICALS	10-04-99	INSTINET	32.00		1,362.60	10,900.88	0.00
8,300	DURA PHARMACEUTICALS	10-15-99	OPPENHEIMER & CO. I	0.00		1,306.70	108,456.10	0.00
13,800	EGREETINGS NETWORK I	12-16-99	FIRST BOSTON CORPOR	0.00		1,000.00	138,000.00	0.00
9,900	EGREETINGS NETWORK I	12-17-99	FIRST BOSTON CORPOR	0.00		1,285.50	127,269.45	0.00

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,900	EGREETINGS NETWORK I	12-20-99	FIRST BOSTON CORPOR		0.00	1,114.00	43,448.44	0.00
1,100	EXAR CORP COM	10-05-99	DONALDSON LUFKIN &		0.00	3,620.80	39,829.13	0.00
3,900	EXAR CORP COM	10-06-99	DONALDSON LUFKIN &		0.00	3,901.20	152,148.75	0.00
6,800	EXAR CORP COM	10-08-99	DONALDSON LUFKIN &		0.00	3,571.30	242,851.12	0.00
5,200	FOGDOG INC COM ISIN	12-08-99	FIRST BOSTON CORPOR		0.00	1,100.00	57,200.00	0.00
800	HADCO CORP COM	11-26-99	NEEDHAM & COMPANY		40.00	4,571.60	36,573.20	0.00
18,300	HADCO CORP COM	11-29-99	MERRILL LYNCH PIERC		915.00	4,692.00	858,648.81	0.00
3,500	HADCO CORP COM	11-30-99	MERRILL LYNCH PIERC		175.00	4,714.90	165,022.55	0.00
2,400	HADCO CORP COM	12-01-99	NEEDHAM & COMPANY		120.00	4,704.40	112,905.60	0.00
1,600	HADCO CORP COM	12-02-99	NEEDHAM & COMPANY		80.00	4,707.80	75,325.60	0.00
8,300	HADCO CORP COM	12-07-99	LEHMAN BROTHERS INC		415.00	4,805.00	398,815.00	0.00
1,000	HADCO CORP COM	12-08-99	LEHMAN BROTHERS INC		50.00	4,905.00	49,050.00	0.00
3,300	HADCO CORP COM	12-09-99	LEHMAN BROTHERS INC		165.00	4,855.90	160,246.68	0.00
500	HANGER ORTHOPEDIC GR	10-05-99	FIRST BOSTON CORPOR		25.00	1,423.40	7,117.45	0.00
11,000	HANGER ORTHOPEDIC GR	10-08-99	FIRST BOSTON CORPOR		550.00	1,402.30	154,262.90	0.00
12,600	HARRIS INTERACTIVE I	12-06-99	LEHMAN BROTHERS INC		0.00	1,400.00	176,400.00	0.00
12,600	HARRIS INTERACTIVE I	12-07-99	LEHMAN BROTHERS INC		0.00	2,188.50	275,761.08	0.00
3,600	HARRIS INTERACTIVE I	12-08-99	INSTINET		144.00	1,879.40	67,659.48	0.00
10,100	HARRIS INTERACTIVE I	12-08-99	LEHMAN BROTHERS INC		0.00	1,824.50	184,274.50	0.00
8,100	HARRIS INTERACTIVE I	12-09-99	LEHMAN BROTHERS INC		0.00	1,730.90	140,206.14	0.00
6,800	HARRIS INTERACTIVE I	12-10-99	LEHMAN BROTHERS INC		0.00	1,663.60	113,124.80	0.00
7,700	HARRIS INTERACTIVE I	12-13-99	LEHMAN BROTHERS INC		0.00	1,746.70	134,498.21	0.00

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,100	HARRIS INTERACTIVE I	12-22-99	LEHMAN BROTHERS INC		0.00	1,587.50	49,212.50	0.000
1,800	HARRIS INTERACTIVE I	12-23-99	LEHMAN BROTHERS INC		0.00	1,581.20	28,462.50	0.000
2,700	HARRIS INTERACTIVE I	12-27-99	LEHMAN BROTHERS INC		0.00	1,579.10	42,637.59	0.000
2,200	ILLUMINET HLDGS INC	11-11-99	ROBERTSON STEPHENS		0.00	5,631.40	123,890.80	0.000
1,400	ILLUMINET HLDGS INC	11-15-99	INSTINET		56.00	5,216.10	73,025.96	0.000
2,200	ILLUMINET HLDGS INC	11-17-99	ROBERTSON STEPHENS		0.00	5,262.50	115,775.00	0.000
800	ILLUMINET HLDGS INC	11-18-99	MORGAN STANLEY & CO		0.00	5,400.00	43,200.00	0.000
4,300	ILLUMINET HLDGS INC	11-23-99	INSTINET		172.00	5,265.60	226,421.66	0.000
1,900	ILLUMINET HLDGS INC	11-24-99	INSTINET		76.00	5,153.70	97,920.49	0.000
1,700	ILLUMINET HLDGS INC	11-26-99	MORGAN STANLEY & CO		0.00	5,325.00	90,525.00	0.000
1,700	ILLUMINET HLDGS INC	11-30-99	MORGAN STANLEY & CO		0.00	5,287.50	89,887.50	0.000
2,200	ILLUMINET HLDGS INC	12-07-99	DONALDSON LUFKIN &		0.00	4,786.20	105,297.50	0.000
150	ILLUMINET HLDGS INC	12-08-99	DONALDSON LUFKIN &		0.00	4,800.00	7,200.00	0.000
1,300	ILLUMINET HLDGS INC	12-09-99	DONALDSON LUFKIN &		0.00	4,783.30	62,183.29	0.000
100	ILLUMINET HLDGS INC	12-17-99	DONALDSON LUFKIN &		0.00	4,476.70	4,476.79	0.000
800	ILLUMINET HLDGS INC	12-20-99	DONALDSON LUFKIN &		0.00	4,496.80	35,975.04	0.000
600	ILLUMINET HLDGS INC	12-21-99	DONALDSON LUFKIN &		0.00	4,564.00	27,384.36	0.000
2,900	ILLUMINET HLDGS INC	12-22-99	DONALDSON LUFKIN &		0.00	4,622.60	134,058.01	0.000
380	ILLUMINET HLDGS INC	12-23-99	DONALDSON LUFKIN &		0.00	4,546.80	17,278.14	0.000
570	ILLUMINET HLDGS INC	12-27-99	DONALDSON LUFKIN &		0.00	4,400.00	25,080.00	0.000
600	ILLUMINET HLDGS INC	12-31-99	INSTINET		24.00	5,396.40	32,378.76	0.000
1,200	INET TECHNOLOGIES IN	11-09-99	MONTGOMERY SECURITI		0.00	4,037.50	48,450.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,200	INET TECHNOLOGIES IN	11-10-99	MONTGOMERY SECURITI		0.00	5,066.60	60,800.04	0.000
700	INET TECHNOLOGIES IN	11-11-99	INSTINET		28.00	5,330.90	37,316.65	0.000
1,000	INET TECHNOLOGIES IN	11-12-99	INSTINET		40.00	5,191.50	51,915.00	0.000
400	INET TECHNOLOGIES IN	11-15-99	INSTINET		16.00	5,241.50	20,966.00	0.000
1,800	INET TECHNOLOGIES IN	11-17-99	DAIN RAUSCHER		0.00	5,412.50	97,425.00	0.000
5,700	INET TECHNOLOGIES IN	11-22-99	DAIN RAUSCHER		0.00	5,193.10	296,010.69	0.000
5,500	INET TECHNOLOGIES IN	11-23-99	DAIN RAUSCHER		0.00	5,504.50	302,747.50	0.000
2,100	INET TECHNOLOGIES IN	12-03-99	GOLDMAN SACHS & COM		0.00	5,964.20	125,249.25	0.000
75	INET TECHNOLOGIES IN	12-09-99	INSTINET		3.00	6,304.00	4,728.00	0.000
6,900	INET TECHNOLOGIES IN	12-10-99	DAIN RAUSCHER		0.00	6,675.00	460,575.00	0.000
3,825	INET TECHNOLOGIES IN	12-14-99	DAIN RAUSCHER		0.00	6,513.40	249,140.61	0.000
5,600	INET TECHNOLOGIES IN	12-31-99	MONTGOMERY SECURITI		0.00	6,861.90	384,270.32	0.000
300	INFOUSA INC NEW COM	11-10-99	INSTINET		12.00	529.00	1,587.00	0.000
3,100	ITT EDL SVCS INC COM	10-25-99	FIRST BOSTON CORPOR		155.00	1,896.40	58,790.57	0.000
5,300	JDA SOFTWARE GROUP I	11-08-99	HAMBRECHT & QUEST		0.00	1,323.40	70,142.32	0.000
4,900	JDA SOFTWARE GROUP I	11-08-99	INSTINET		196.00	1,347.10	66,008.39	0.000
2,100	JDA SOFTWARE GROUP I	11-08-99	MONTGOMERY SECURITI		0.00	1,365.60	28,678.23	0.000
800	JDA SOFTWARE GROUP I	11-09-99	INSTINET		32.00	1,344.50	10,756.56	0.000
2,400	JDA SOFTWARE GROUP I	11-09-99	MONTGOMERY SECURITI		0.00	1,361.40	32,673.84	0.000
1,900	JDA SOFTWARE GROUP I	11-09-99	HAMBRECHT & QUEST		0.00	1,350.00	25,650.00	0.000
6,300	JDA SOFTWARE GROUP I	11-10-99	INSTINET		252.00	1,318.60	83,076.21	0.000
2,100	JDA SOFTWARE GROUP I	11-11-99	MONTGOMERY SECURITI		0.00	1,450.00	30,450.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
6,300	JDA SOFTWARE GROUP I	11-11-99	INSTINET		252.00	1,463.00	92,174.04	0.000
100	JDA SOFTWARE GROUP I	11-12-99	INSTINET		4.00	1,579.00	1,579.00	0.000
2,700	JDA SOFTWARE GROUP I	11-15-99	INSTINET		108.00	1,564.10	42,230.70	0.000
100	JDA SOFTWARE GROUP I	11-16-99	INSTINET		4.00	1,554.00	1,554.00	0.000
400	JDA SOFTWARE GROUP I	11-17-99	INSTINET		16.00	1,572.70	6,291.00	0.000
1,300	JDA SOFTWARE GROUP I	11-18-99	HAMBRECHT & QUEST		0.00	1,500.00	19,500.00	0.000
4,000	JDA SOFTWARE GROUP I	11-19-99	HAMBRECHT & QUEST		0.00	1,497.50	59,900.00	0.000
2,400	JDA SOFTWARE GROUP I	11-23-99	HAMBRECHT & QUEST		0.00	1,495.80	35,899.92	0.000
500	JDA SOFTWARE GROUP I	11-29-99	INSTINET		20.00	1,409.60	7,048.40	0.000
12,800	JDA SOFTWARE GROUP I	11-30-99	INSTINET		512.00	1,405.40	179,891.20	0.000
5,400	JDA SOFTWARE GROUP I	12-01-99	INSTINET		216.00	1,410.20	76,153.50	0.000
500	JDA SOFTWARE GROUP I	12-02-99	INSTINET		20.00	1,496.40	7,482.35	0.000
3,800	JDA SOFTWARE GROUP I	12-16-99	INSTINET		152.00	1,443.60	54,860.22	0.000
2,000	JDA SOFTWARE GROUP I	12-17-99	HAMBRECHT & QUEST		0.00	1,469.60	29,392.80	0.000
13,400	KEANE INC COM	12-17-99	DONALDSON LUFKIN &		670.00	2,959.30	396,552.90	0.000
13,100	KEANE INC COM	12-20-99	DONALDSON LUFKIN &		655.00	3,069.10	402,054.72	0.000
7,200	KEANE INC COM	12-21-99	DONALDSON LUFKIN &		360.00	3,252.10	234,151.92	0.000
700	LEARNING TREE INTL I	10-01-99	MERRILL LYNCH PIERC		0.00	1,600.00	11,200.00	0.000
500	LEARNING TREE INTL I	10-04-99	MERRILL LYNCH PIERC		0.00	1,593.70	7,968.75	0.000
1,500	LEARNING TREE INTL I	10-06-99	MERRILL LYNCH PIERC		0.00	1,593.70	23,906.25	0.000
700	LEARNING TREE INTL I	10-07-99	MERRILL LYNCH PIERC		0.00	1,587.50	11,112.50	0.000
2,100	LEARNING TREE INTL I	10-08-99	MERRILL LYNCH PIERC		0.00	1,596.50	33,528.39	0.000

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,000	LEARNING TREE INTL I	10-11-99	MERRILL LYNCH PIERC		0.00	1,605.00	16,050.00	0.000
600	LEARNING TREE INTL I	10-12-99	MERRILL LYNCH PIERC		0.00	1,653.70	9,922.38	0.000
4,900	LEARNING TREE INTL I	10-21-99	MERRILL LYNCH PIERC		0.00	1,655.70	81,132.73	0.000
600	LEARNING TREE INTL I	10-22-99	MERRILL LYNCH PIERC		0.00	1,900.00	11,400.00	0.000
2,700	LEARNING TREE INTL I	10-25-99	MERRILL LYNCH PIERC		0.00	1,887.50	50,962.50	0.000
8,600	LEARNING TREE INTL I	11-19-99	SMITH BARNEY INC		0.00	2,034.50	174,972.16	0.000
1,200	LEARNING TREE INTL I	11-22-99	SMITH BARNEY INC		0.00	2,131.20	25,575.00	0.000
3,600	LEARNING TREE INTL I	11-23-99	SMITH BARNEY INC		0.00	2,229.20	80,254.44	0.000
1,600	LEARNING TREE INTL I	11-24-99	SMITH BARNEY INC		0.00	2,426.10	38,817.60	0.000
2,400	LEARNING TREE INTL I	11-29-99	SMITH BARNEY INC		0.00	2,365.00	56,760.00	0.000
1,500	LEARNING TREE INTL I	11-30-99	SMITH BARNEY INC		0.00	2,412.50	36,187.50	0.000
900	LEARNING TREE INTL I	12-02-99	SMITH BARNEY INC		0.00	2,262.50	20,362.50	0.000
4,100	LEARNING TREE INTL I	12-06-99	SMITH BARNEY INC		0.00	2,333.60	95,678.83	0.000
2,000	LEARNING TREE INTL I	12-08-99	SMITH BARNEY INC		0.00	2,325.00	46,500.00	0.000
2,900	LEARNING TREE INTL I	12-09-99	SMITH BARNEY INC		0.00	2,406.20	69,781.25	0.000
5,760	MAXYGEN INC COM STK	12-16-99	GOLDMAN SACHS & COM		0.00	3,875.20	223,211.52	0.000
6,400	MAXYGEN INC COM STK	12-17-99	GOLDMAN SACHS & COM		0.00	4,484.50	287,013.12	0.000
4,200	MAXYGEN INC COM STK	12-20-99	GOLDMAN SACHS & COM		0.00	4,819.10	202,402.20	0.000
1,183	MAXYGEN INC COM STK	12-21-99	GOLDMAN SACHS & COM		0.00	5,895.90	69,749.44	0.000
2,536	MAXYGEN INC COM STK	12-30-99	GOLDMAN SACHS & COM		0.00	7,163.40	181,664.84	0.000
2,621	MAXYGEN INC COM STK	12-31-99	GOLDMAN SACHS & COM		0.00	7,100.10	186,096.24	0.000
4,800	MEDICALOGIC INC OC-C	12-10-99	DONALDSON LUFKIN &		0.00	1,700.00	81,600.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
7,100	MEDICALOGIC INC OC-C	12-10-99	DONALDSON LUFKIN &		0.00	2,485.40	176,464.82	0.000
5,700	MEDICALOGIC INC OC-C	12-13-99	DONALDSON LUFKIN &		0.00	1,974.10	112,526.55	0.000
2,600	MEDICALOGIC INC OC-C	12-14-99	DONALDSON LUFKIN &		0.00	1,981.20	51,512.50	0.000
4,900	MEDICALOGIC INC OC-C	12-15-99	DONALDSON LUFKIN &		0.00	2,104.30	103,115.11	0.000
1,300	MEDICALOGIC INC OC-C	12-16-99	DONALDSON LUFKIN &		0.00	2,300.00	29,900.00	0.000
7,000	MEMBERWORKS INC COM	10-28-99	INSTINET	280.00		2,777.90	194,453.70	0.000
2,400	MEMBERWORKS INC COM	10-29-99	INSTINET	96.00		2,713.60	65,127.12	0.000
2,800	MEMBERWORKS INC COM	11-03-99	INSTINET	112.00		2,561.70	71,728.72	0.000
7,000	MEMBERWORKS INC COM	12-31-99	PAINE WEBBER INC		0.00	3,241.60	226,916.90	0.000
8,500	METAMOR WORLDWIDE IN	11-19-99	INSTINET	340.00		2,536.40	215,594.00	0.000
7,200	METAMOR WORLDWIDE IN	11-22-99	INSTINET	288.00		2,487.90	179,130.96	0.000
6,700	METAMOR WORLDWIDE IN	11-30-99	INSTINET	268.00		2,759.10	184,861.04	0.000
3,000	METRIS COS INC COM	10-19-99	SMITH BARNEY INC	150.00		2,581.00	77,432.70	0.001
16,700	MODIS PROFESSIONAL S	11-16-99	FIRST BOSTON CORPOR	835.00		1,154.60	192,826.55	0.000
41,000	MODIS PROFESSIONAL S	11-17-99	GARDNER RECH & CO.	2,050.00		1,199.70	491,897.50	0.000
2,900	MSC INDL DIRECT INC	11-01-99	ROBERTSON STEPHENS	174.00		1,043.50	30,261.50	0.000
11,400	MSC INDL DIRECT INC	11-05-99	GARDNER RECH & CO.	570.00		991.30	113,015.04	0.000
14,500	NETCENTIVES INC COM	10-13-99	FIRST BOSTON CORPOR		0.00	1,200.00	174,000.00	0.000
1,200	NETSCOUT SYS INC COM	11-10-99	DB CLEARING SERVICE		0.00	2,312.50	27,750.00	0.000
2,000	NETSCOUT SYS INC COM	11-11-99	DB CLEARING SERVICE		0.00	2,379.10	47,583.60	0.000
3,900	NETSCOUT SYS INC COM	11-12-99	DB CLEARING SERVICE		0.00	2,661.10	103,783.29	0.000
4,400	NETSCOUT SYS INC COM	11-15-99	DB CLEARING SERVICE		0.00	2,896.20	127,435.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,000	NETSCOUT SYS INC COM	11-16-99	DB CLEARING SERVICE		0.00	2,837.50	85,125.00	0.000
900	NETSCOUT SYS INC COM	11-16-99	DB CLEARING SERVICE		0.00	2,772.50	24,952.50	0.000
1,700	NETSCOUT SYS INC COM	11-17-99	DB CLEARING SERVICE		0.00	2,579.60	43,854.73	0.000
2,100	NETSCOUT SYS INC COM	11-22-99	DB CLEARING SERVICE		0.00	2,591.20	54,416.25	0.000
1,400	NETSCOUT SYS INC COM	11-29-99	DB CLEARING SERVICE		0.00	2,560.70	35,849.94	0.000
1,000	NETSCOUT SYS INC COM	12-02-99	INSTINET		40.00	2,377.50	23,775.30	0.000
800	NETSCOUT SYS INC COM	12-03-99	DAIN RAUSCHER		0.00	2,543.70	20,350.00	0.000
1,700	NETSCOUT SYS INC COM	12-06-99	DAIN RAUSCHER		0.00	2,493.80	42,395.28	0.000
1,100	NETSCOUT SYS INC COM	12-07-99	DAIN RAUSCHER		0.00	2,475.00	27,225.00	0.000
1,300	NETSCOUT SYS INC COM	12-08-99	DB CLEARING SERVICE		0.00	2,500.00	32,500.00	0.000
2,200	NETSCOUT SYS INC COM	12-13-99	DB CLEARING SERVICE		0.00	3,050.00	67,100.00	0.000
600	NETSCOUT SYS INC COM	12-20-99	DAIN RAUSCHER		0.00	2,591.60	15,550.02	0.000
3,100	NETSCOUT SYS INC COM	12-31-99	KNIGHT SECURITIES L		0.00	2,971.40	92,114.33	0.000
3,500	NETWORK ACCESS SOLUT	11-17-99	DONALDSON LUFKIN &		0.00	2,321.00	81,238.15	0.000
5,200	NETWORK ACCESS SOLUT	11-18-99	DONALDSON LUFKIN &		0.00	2,314.50	120,358.16	0.000
8,700	NETWORK ACCESS SOLUT	11-23-99	DONALDSON LUFKIN &		0.00	2,615.60	227,559.81	0.000
2,200	NETWORK ACCESS SOLUT	11-24-99	DONALDSON LUFKIN &		0.00	2,448.30	53,862.60	0.000
4,800	NETWORK ACCESS SOLUT	11-29-99	DONALDSON LUFKIN &		0.00	2,381.70	114,322.56	0.000
1,400	NETWORK ACCESS SOLUT	11-30-99	DONALDSON LUFKIN &		0.00	2,379.00	33,306.56	0.000
2,200	NETWORK ACCESS SOLUT	12-08-99	DONALDSON LUFKIN &		0.00	2,455.00	54,010.00	0.000
1,800	NETWORK ACCESS SOLUT	12-09-99	DONALDSON LUFKIN &		0.00	2,465.60	44,381.34	0.000
1,500	NETWORK ACCESS SOLUT	12-10-99	DONALDSON LUFKIN &		0.00	2,516.00	37,741.05	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
8,500	NETWORK ACCESS SOLUT	12-13-99	DONALDSON LUFKIN &		0.00	2,625.00	223,125.00	0.000
1,300	NETWORK ACCESS SOLUT	12-14-99	DONALDSON LUFKIN &		0.00	2,700.00	35,100.00	0.000
4,200	NETWORK ACCESS SOLUT	12-15-99	DONALDSON LUFKIN &		0.00	3,020.30	126,856.38	0.000
2,200	NETWORK ACCESS SOLUT	12-22-99	DONALDSON LUFKIN &		0.00	3,246.80	71,431.36	0.000
300	NETWORK ACCESS SOLUT	12-29-99	DONALDSON LUFKIN &		0.00	3,200.00	9,600.00	0.000
11,400	OMNICARE INC COM	10-01-99	SMITH BARNEY INC		570.00	883.10	100,676.82	0.010
3,700	OMNICARE INC COM	10-04-99	SMITH BARNEY INC		185.00	841.60	31,141.42	0.010
800	PHOTON DYNAMICS INC	10-04-99	WARBURG DILLON READ		0.00	2,237.50	17,900.00	0.000
4,700	PHOTON DYNAMICS INC	10-05-99	WARBURG DILLON READ		0.00	2,427.20	114,081.69	0.000
800	PHOTON DYNAMICS INC	10-06-99	WARBURG DILLON READ		0.00	2,512.50	20,100.00	0.000
800	PHOTON DYNAMICS INC	10-07-99	WARBURG DILLON READ		0.00	2,512.50	20,100.00	0.000
2,300	PHOTON DYNAMICS INC	10-08-99	WARBURG DILLON READ		0.00	2,500.00	57,500.00	0.000
800	PHOTON DYNAMICS INC	10-11-99	WARBURG DILLON READ		0.00	2,475.00	19,800.00	0.000
5,600	PHOTON DYNAMICS INC	10-12-99	WARBURG DILLON READ		0.00	2,411.00	135,019.36	0.000
3,900	PHOTON DYNAMICS INC	10-13-99	WARBURG DILLON READ		0.00	2,169.40	84,608.16	0.000
3,800	PHOTON DYNAMICS INC	10-14-99	WARBURG DILLON READ		0.00	2,182.40	82,932.72	0.000
2,500	PHOTON DYNAMICS INC	10-15-99	WARBURG DILLON READ		0.00	2,144.70	53,619.75	0.000
3,000	PHOTON DYNAMICS INC	10-18-99	LEHMAN BROTHERS INC		0.00	2,085.70	62,571.30	0.000
900	PHOTON DYNAMICS INC	10-21-99	LEHMAN BROTHERS INC		0.00	2,318.70	20,868.75	0.000
600	PHOTON DYNAMICS INC	10-22-99	LEHMAN BROTHERS INC		0.00	2,337.50	14,025.00	0.000
1,200	PHOTON DYNAMICS INC	10-28-99	LEHMAN BROTHERS INC		0.00	2,467.10	29,605.80	0.000
2,600	PHOTON DYNAMICS INC	10-29-99	LEHMAN BROTHERS INC		0.00	2,904.10	75,508.42	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
7,800	PRIDE INTL INC COM	10-12-99	LEHMAN BROTHERS INC		468.00	1,406.00	109,668.00	0.000
5,500	PRIDE INTL INC COM	10-13-99	LEHMAN BROTHERS INC		330.00	1,424.70	78,361.25	0.000
8,400	PRIDE INTL INC COM	10-14-99	LEHMAN BROTHERS INC		504.00	1,427.00	119,872.20	0.000
2,800	PROFESSIONAL DETAILI	10-01-99	BLAIR, WILLIAM & CO		0.00	2,637.50	73,850.00	0.000
250	PROFESSIONAL DETAILI	10-05-99	BLAIR, WILLIAM & CO		0.00	2,631.20	6,578.13	0.000
1,000	PROFESSIONAL DETAILI	10-06-99	BLAIR, WILLIAM & CO		0.00	2,631.20	26,312.50	0.000
400	PROFESSIONAL DETAILI	11-08-99	INSTINET		16.00	2,591.50	10,366.00	0.000
10,100	PROFESSIONAL DETAILI	12-17-99	INSTINET		404.00	2,535.70	256,113.78	0.000
2,000	PROFESSIONAL DETAILI	12-20-99	INSTINET		80.00	2,557.30	51,147.00	0.000
4,500	PROFESSIONAL DETAILI	12-30-99	INSTINET		180.00	2,874.30	129,345.30	0.000
7,750	PROFESSIONAL DETAILI	12-31-99	KNIGHT SECURITIES L		0.00	2,980.00	230,950.00	0.000
8,100	QUICKLOGIC CORP CDT-	10-15-99	ROBERTSON STEPHENS		0.00	1,000.00	81,000.00	0.000
8,000	RUDOPH TECHNOLOGIES	11-12-99	ROBERTSON STEPHENS		0.00	1,600.00	128,000.00	0.000
19,600	SCIQUEST COM INC COM	11-19-99	DONALDSON LUFKIN &		0.00	2,995.50	587,129.76	0.000
6,500	SCIQUEST COM INC COM	11-19-99	DONALDSON LUFKIN &		0.00	1,600.00	104,000.00	0.000
2,200	SITEL CORP COM	10-04-99	MORGAN STANLEY & CO		132.00	430.70	9,476.06	0.000
3,400	SITEL CORP COM	10-05-99	MORGAN STANLEY & CO		204.00	447.80	15,225.54	0.000
3,400	SITEL CORP COM	10-06-99	MORGAN STANLEY & CO		170.00	462.00	15,709.02	0.000
8,700	SITEL CORP COM	10-07-99	MORGAN STANLEY & CO		435.00	455.60	39,638.07	0.000
2,200	SITEL CORP COM	10-11-99	MORGAN STANLEY & CO		110.00	443.00	9,746.66	0.000
500	SITEL CORP COM	10-13-99	MORGAN STANLEY & CO		25.00	430.00	2,150.00	0.000
11,700	SITEL CORP COM	10-15-99	GOLDMAN SACHS & COM		585.00	414.20	48,468.42	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,200	SITEL CORP COM	10-18-99	GOLDMAN SACHS & COM		110.00	414.70	9,124.50	0.000
100	SITEL CORP COM	10-21-99	SMITH BARNEY INC		5.00	405.00	405.00	0.000
4,300	SITEL CORP COM	10-22-99	SMITH BARNEY INC		215.00	442.30	19,021.05	0.000
2,100	SITEL CORP COM	10-25-99	SMITH BARNEY INC		105.00	473.00	9,934.68	0.000
15,200	SITEL CORP COM	10-28-99	MERRILL LYNCH PIERC		760.00	453.30	68,906.16	0.000
1,500	SITEL CORP COM	10-29-99	MERRILL LYNCH PIERC		75.00	444.50	6,668.55	0.000
4,300	SITEL CORP COM	11-02-99	MERRILL LYNCH PIERC		215.00	448.70	19,296.25	0.000
2,300	SITEL CORP COM	11-05-99	LEHMAN BROTHERS INC		115.00	448.00	10,304.69	0.000
5,500	SITEL CORP COM	11-08-99	LEHMAN BROTHERS INC		275.00	460.80	25,346.20	0.000
1,000	SITEL CORP COM	11-09-99	LEHMAN BROTHERS INC		50.00	452.40	4,524.20	0.000
21,600	SITEL CORP COM	11-10-99	GARDNER RECH & CO.		1,080.00	485.60	104,904.72	0.000
4,600	T-HQ INC COM NEW	10-15-99	INSTINET		184.00	4,010.60	184,491.28	0.000
3,400	T-HQ INC COM NEW	10-18-99	HERZOG, HEINE, GEDW		0.00	3,812.80	129,635.54	0.000
4,100	T-HQ INC COM NEW	10-19-99	HERZOG, HEINE, GEDW		0.00	3,844.00	157,607.28	0.000
800	T-HQ INC COM NEW	10-20-99	HERZOG, HEINE, GEDW		0.00	3,875.00	31,000.00	0.000
1,400	T-HQ INC COM NEW	11-17-99	MONTGOMERY SECURITI		0.00	4,285.40	59,995.60	0.000
3,100	T-HQ INC COM NEW	11-18-99	MONTGOMERY SECURITI		0.00	4,598.00	142,540.48	0.000
800	T-HQ INC COM NEW	11-30-99	MONTGOMERY SECURITI		0.00	5,593.30	44,746.80	0.000
10,900	TEKELEC COM	10-07-99	DB CLEARING SERVICE		0.00	1,436.80	156,619.92	0.000
6,100	TEKELEC COM	10-12-99	DB CLEARING SERVICE		0.00	1,491.10	90,960.76	0.000
1,500	TEKELEC COM	10-13-99	DB CLEARING SERVICE		0.00	1,433.60	21,504.15	0.000
7,000	TEKELEC COM	10-14-99	DB CLEARING SERVICE		0.00	1,543.00	108,012.80	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
800	TELESPECTRUM WORLDWI	10-08-99	INSTINET		32.00	443.70	3,550.16	0.000
12,600	TELESPECTRUM WORLDWI	10-11-99	SCHWAB, CHARLES		0.00	460.00	57,962.52	0.000
4,300	TELESPECTRUM WORLDWI	10-12-99	SCHWAB, CHARLES		0.00	472.50	20,317.50	0.000
2,200	TELESPECTRUM WORLDWI	10-13-99	J.P. MORGAN SECURIT		0.00	462.50	10,175.00	0.000
2,600	TELESPECTRUM WORLDWI	10-14-99	J.P. MORGAN SECURIT		0.00	502.00	13,054.08	0.000
4,300	TELESPECTRUM WORLDWI	10-15-99	J.P. MORGAN SECURIT		0.00	487.50	20,962.50	0.000
800	TELESPECTRUM WORLDWI	10-18-99	J.P. MORGAN SECURIT		0.00	503.10	4,025.04	0.000
2,700	TELESPECTRUM WORLDWI	10-20-99	INSTINET		108.00	473.20	12,777.75	0.000
11,500	TELESPECTRUM WORLDWI	10-26-99	INSTINET		460.00	441.50	50,772.50	0.000
13,200	TRANSWITCH CORP COM	10-22-99	ROBERTSON STEPHENS		0.00	4,316.80	569,829.48	0.000
22,200	US FOODSERVICE COM S	10-28-99	GARDNER RECH & CO.		1,110.00	1,891.00	419,804.22	0.000
5,000	US FOODSERVICE COM S	11-01-99	DONALDSON LUFKIN &		300.00	1,893.50	94,675.00	0.000
12,000	US FOODSERVICE COM S	11-04-99	LEWCO SECURITIES		720.00	1,739.80	208,778.40	0.000
3,400	VERTICALNET INC OC-C	10-15-99	INSTINET		136.00	4,896.00	166,467.06	0.000
5,600	VISUAL NETWORKS INC	11-22-99	INSTINET		224.00	5,741.30	321,514.48	0.000
9,100	VISUAL NETWORKS INC	11-23-99	INSTINET		364.00	5,495.90	500,131.45	0.000
400	VISUAL NETWORKS INC	11-24-99	INSTINET		16.00	5,575.80	22,303.52	0.000
200	VISUAL NETWORKS INC	11-26-99	INSTINET		8.00	6,317.10	12,634.34	0.000
950	VISUAL NETWORKS INC	11-29-99	INSTINET		38.00	6,040.90	57,389.12	0.000
2,725	VISUAL NETWORKS INC	11-30-99	INSTINET		109.00	5,901.30	160,811.24	0.000
2,125	VISUAL NETWORKS INC	12-03-99	ROBERTSON STEPHENS		0.00	6,375.20	135,474.91	0.000
13,000	XPEDIOR INC COM	12-16-99	DONALDSON LUFKIN &		0.00	2,795.90	363,469.60	0.000

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
5,700	XPEDIOR INC COM	12-16-99	DONALDSON LUFKIN &		0.00	1,900.00	108,300.00	0.000
16,500	XPEDIOR INC COM	12-17-99	DONALDSON LUFKIN &		0.00	2,741.60	452,365.65	0.000
13,500	XPEDIOR INC COM	12-20-99	DONALDSON LUFKIN &		0.00	3,096.90	418,092.30	0.000
12,100	XPEDIOR INC COM	12-21-99	DONALDSON LUFKIN &		0.00	3,071.30	371,629.72	0.000
2,800	XPEDIOR INC COM	12-22-99	DONALDSON LUFKIN &		0.00	2,929.80	82,034.68	0.000
4,300	XPEDIOR INC COM	12-23-99	DONALDSON LUFKIN &		0.00	2,946.30	126,694.34	0.000
4,400	XPEDIOR INC COM	12-28-99	DONALDSON LUFKIN &		0.00	3,121.80	137,362.72	0.000
2,200	XPEDIOR INC COM	12-29-99	DONALDSON LUFKIN &		0.00	3,143.70	69,162.50	0.000
2,200	XPEDIOR INC COM	12-30-99	DONALDSON LUFKIN &		0.00	3,193.70	70,262.50	0.000
							<u>36,853,786.34</u>	
1,361,600								

NTQA 500 INDEX FD

15,300	TRANSOCEAN SEDCO FOR	12-30-99	GUZMAN & COMPANY	459.00		3,296.70	504,402.75	0.000
88,000	ADR UNILEVER N V NY	11-30-99	GUZMAN & COMPANY	2,200.00		5,477.40	4,820,164.80	0.019
5,100	5TH 3RD BANCORP COM	11-05-99	GUZMAN & COMPANY		0.00	7,218.70	368,156.25	0.013
1,800	ADC TELECOMMUNICATIO	12-17-99	GARDNER RECH & CO.	54.00		6,490.50	116,829.00	0.000
1,600	AES CORP COM	12-17-99	GARDNER RECH & CO.	48.00		6,503.00	104,048.00	0.000
1,200	ALLTEL CORP COM ISIN	12-17-99	GARDNER RECH & CO.	36.00		8,553.00	102,636.00	0.014
2,400	AMER ON-LINE COM	10-12-99	GARDNER RECH & CO.	72.00		11,615.50	278,772.00	0.000
3,100	AMER ON-LINE COM	12-17-99	GARDNER RECH & CO.	93.00		8,521.70	264,174.25	0.000
33,100	AMSOUTH BANCORPORAT	10-12-99	GARDNER RECH & CO.	993.00		2,446.70	809,874.25	0.032

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
26,800	ANALOG DEVICES INC C	10-11-99	STANDARD AND POORS		1,072.00	5,766.50	1,545,422.00	0.000
43,400	BANK ONE CORP COM	11-30-99	GUZMAN & COMPANY		1,085.00	3,592.20	1,559,014.80	0.046
6,100	BURL RES INC COM	11-23-99	GUZMAN & COMPANY		183.00	3,484.20	212,539.25	0.015
6,000	CISCO SYS INC COM	10-12-99	GARDNER RECH & CO.		180.00	7,184.20	431,055.00	0.000
3,300	CISCO SYS INC COM	12-17-99	GARDNER RECH & CO.		99.00	9,971.70	329,067.75	0.000
13,500	CITRIX SYS INC COM	11-30-99	CANTOR FITZGERALD &		0.00	9,487.50	1,280,812.50	0.000
1,900	COMVERSE TECH INC	10-26-99	CANTOR FITZGERALD &		0.00	10,856.20	206,268.75	0.000
8,900	COMVERSE TECH INC	11-05-99	GUZMAN & COMPANY		0.00	11,375.00	1,012,375.00	0.000
5,900	DOLLAR GEN CORP COM	12-17-99	GARDNER RECH & CO.		177.00	2,528.00	149,152.00	0.005
17,700	EL PASO ENERGY CORP	10-25-99	STANDARD AND POORS		708.00	4,104.00	726,408.00	0.020
4,300	FIRST UN CORP COM IS	12-17-99	GARDNER RECH & CO.		129.00	3,265.50	140,416.50	0.058
17,500	HILTON HOTELS CORP C	12-01-99	M RAMSEY KING SECUR		525.00	1,015.50	177,712.50	0.007
7,100	HOME DEPOT INC COM	12-17-99	GARDNER RECH & CO.		213.00	9,846.70	699,119.25	0.001
7,500	ILL TOOL WKS INC COM	11-23-99	GUZMAN & COMPANY		225.00	6,709.20	503,193.75	0.010
5,300	INTEL CORP CAP	12-17-99	GARDNER RECH & CO.		159.00	8,215.50	435,421.50	0.001
6,300	JOHNSON & JOHNSON CO	12-17-99	GARDNER RECH & CO.		189.00	9,490.50	597,901.50	0.011
1,500	KIMBERLY-CLARK CORP	12-17-99	GARDNER RECH & CO.		45.00	6,321.70	94,826.25	0.017
15,700	LEGGETT & PLATT INC	10-15-99	GUZMAN & COMPANY		628.00	2,204.00	346,028.00	0.018
14,700	LEGGETT & PLATT INC	11-05-99	GUZMAN & COMPANY		441.00	2,271.70	333,947.25	0.017
10,700	LUCENT TECHNOLOGIES	12-17-99	GARDNER RECH & CO.		321.00	8,103.00	867,021.00	0.000
16,200	MASCO CORP COM	10-01-99	GARDNER RECH & CO.		486.00	3,059.70	495,685.98	0.015
3,100	MCI WORLDCOM INC COM	12-17-99	GARDNER RECH & CO.		93.00	8,009.20	248,286.75	0.000

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,700	MEDTRONIC INC COM	12-17-99	GARDNER RECH & CO.		81.00	3,359.20	90,699.75	0.004
2,800	MICRON TECH INC COM	12-17-99	GARDNER RECH & CO.		84.00	7,153.00	200,284.00	0.000
9,000	MICROSOFT CORP COM	12-17-99	GARDNER RECH & CO.		270.00	11,528.00	1,037,520.00	0.000
23,800	MOLEX INC COM	11-30-99	CANTOR FITZGERALD &		0.00	5,050.00	1,201,900.00	0.001
6,000	NEXTEL COMMUNICATION	10-12-99	GARDNER RECH & CO.		180.00	7,703.00	462,180.00	0.000
4,500	NEXTEL COMMUNICATION	11-05-99	GUZMAN & COMPANY		0.00	9,125.00	410,625.00	0.000
18,200	OLD KENT FNCL CORP C	12-01-99	M RAMSEY KING SECUR		546.00	4,053.00	737,646.00	0.021
5,500	PINNACLE W. CAP CORP	10-01-99	STANDARD AND POORS		220.00	3,741.50	205,782.50	0.037
7,600	PINNACLE W. CAP CORP	11-05-99	GUZMAN & COMPANY		228.00	3,615.50	274,778.00	0.038
18,800	PRICE T ROWE ASSOC I	10-12-99	CANTOR FITZGERALD &		0.00	3,187.50	599,250.00	0.016
1,400	QUALCOMM INC COM	10-12-99	GARDNER RECH & CO.		42.00	21,209.20	296,929.50	0.000
600	QUALCOMM INC COM	12-17-99	GARDNER RECH & CO.		18.00	45,503.00	273,018.00	0.000
17,700	QUINTILES TRANSNATIO	11-15-99	CANTOR FITZGERALD &		0.00	2,200.00	389,400.00	0.000
3,100	SOLECTRON CORP COM	12-17-99	GARDNER RECH & CO.		93.00	8,546.70	264,949.25	0.000
1,300	SUN MICROSYSTEMS INC	12-17-99	GARDNER RECH & CO.		39.00	7,521.70	97,782.75	0.000
1,500	TELLABS INC COM	12-17-99	GARDNER RECH & CO.		45.00	6,346.70	95,201.25	0.000
15,800	TERADYNE INC COM	11-12-99	STANDARD AND POORS		632.00	4,860.20	767,919.50	0.000
10,700	TERADYNE INC COM	11-15-99	GUZMAN & COMPANY		321.00	4,840.50	517,933.50	0.000
23,600	TOSCO CORP COM NEW	10-01-99	GARDNER RECH & CO.		708.00	2,481.60	585,657.60	0.011
2,100	TX INSTRS INC COM	12-17-99	GARDNER RECH & CO.		63.00	10,196.70	214,131.75	0.001
3,100	UNISYS CORP COM	12-17-99	GARDNER RECH & CO.		93.00	3,078.00	95,418.00	0.000
5,400	WEYERHAEUSER CO COM	11-05-99	GUZMAN & COMPANY		162.00	6,428.00	347,112.00	0.024

PUBLIC SCHOOL TEACHERS/ SCUDDE PURCHASE OF STOCKS (continued)
 October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
24,400	XILINX INC COM	11-05-99	CANTOR FITZGERALD &		0.00	8,818.70	2,151,775.00	0.000
20,100	YAHOO INC COM	12-07-99	CANTOR FITZGERALD &		0.00	34,675.00	6,969,675.00	0.000
13,400	YAHOO INC COM	12-08-99	PRUDENTIAL SECURITI		0.00	32,442.30	4,347,269.54	0.000
6,600	YAHOO INC COM	12-08-99	PRUDENTIAL SECURITI		0.00	31,789.80	2,098,126.80	0.000
644,700							44,493,697.27	

PUBLIC SCHOOL TEACHERS/ SCUDDE

12,000	NOKIA (AB) OY EUR0.2	11-17-99	ENSKILDA SECURITIES		3,007.14	12,554.80	1,506,578.68	0.000
1,167	ACCOR EUR15	11-17-99	WARBURG DILLON READ		671.21	23,067.60	269,198.98	0.000
2,037	ACCOR EUR15	11-18-99	WARBURG DILLON READ		1,172.85	23,066.00	469,854.97	0.000
1,107	ACCOR EUR15	11-19-99	WARBURG DILLON READ		627.01	22,716.30	251,470.25	0.000
2,499	ACCOR EUR15	11-22-99	WARBURG DILLON READ		1,406.94	22,566.40	563,935.29	0.000
2,631	CARREFOUR EUR2.5	10-11-99	JP MORGAN NEW YORK		1,089.22	16,601.10	436,775.61	0.000
4,447	CARREFOUR EUR2.5	10-12-99	JP MORGAN NEW YORK		1,856.60	16,741.50	744,495.05	0.000
3,133	CARREFOUR EUR2.5	10-13-99	JP MORGAN NEW YORK		1,295.41	16,580.30	519,462.79	0.000
1,879	CARREFOUR EUR2.5	11-19-99	WARBURG DILLON READ		883.98	18,844.10	354,082.18	0.000
987	CARREFOUR EUR2.5	11-22-99	WARBURG DILLON READ		466.28	18,930.10	186,841.03	0.000
5,244	CARREFOUR EUR2.5	11-22-99	MERRILL LYNCH INTER		2,480.10	18,964.90	994,521.11	0.000
224	LVMH MOET HENNESSY E	10-14-99	LEHMAN BROTHERS INT		169.33	30,313.00	67,901.25	0.000
340	LVMH MOET HENNESSY E	10-15-99	LEHMAN BROTHERS INT		257.29	30,344.90	103,172.81	0.000
355	LVMH MOET HENNESSY E	10-18-99	LEHMAN BROTHERS INT		271.11	30,624.20	108,716.00	0.000

PUBLIC SCHOOL TEACHERS/ SCUDDE PURCHASE OF STOCKS (continued)
 October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,556	LVMH MOET HENNESSY E	10-25-99	BEAR STEARNS NEW YO		1,194.68	30,788.40	479,068.09	0.000
765	LVMH MOET HENNESSY E	10-26-99	MORGAN STANLEY NEW		589.08	30,878.50	236,221.24	0.000
272	LVMH MOET HENNESSY E	10-26-99	BEAR STEARNS NEW YO		209.09	30,825.00	83,844.21	0.000
2,020	LVMH MOET HENNESSY E	10-27-99	BEAR STEARNS NEW YO		1,535.77	30,487.20	615,843.17	0.000
3,543	LVMH MOET HENNESSY E	11-03-99	BEAR STEARNS NEW YO		2,848.66	32,241.30	1,142,312.41	0.000
13,305	RHODIA EUR15	12-17-99	JP MORGAN NEW YORK		751.51	2,265.00	301,359.16	0.000
9,031	RHODIA EUR15	12-20-99	JP MORGAN NEW YORK		511.56	2,271.40	205,135.76	0.000
17,281	RHODIA EUR15	12-21-99	JP MORGAN NEW YORK		997.00	2,313.50	399,800.84	0.000
1,101	RHODIA EUR15	12-22-99	JP MORGAN NEW YORK		62.89	2,290.80	25,222.45	0.000
8,882	TOTAL FINA EUR10	10-13-99	DEUTSCHE MORG. GREN		1,637.84	12,311.70	1,093,531.58	0.000
67,281	BAYER MOTOREN WERK E	12-16-99	BEAR STEARNS NEW YO		5,047.49	3,008.30	2,024,044.66	0.000
37,178	COMMERZBANK AG ORD N	12-23-99	BEAR STEARNS NEW YO		3,431.05	3,700.70	1,375,853.37	0.000
33,524	DEUTSCHE LUFTHANSA O	11-24-99	BEAR STEARNS NEW YO		1,894.31	2,265.80	759,620.29	0.000
22,492	DEUTSCHE LUFTHANSA O	11-25-99	BEAR STEARNS NEW YO		1,291.81	2,303.10	518,016.34	0.000
25,507	DEUTSCHE LUFTHANSA O	11-26-99	BEAR STEARNS NEW YO		1,473.90	2,317.10	591,034.13	0.000
8,063	DEUTSCHE LUFTHANSA O	12-01-99	GOLDMAN SACHS & CO		456.69	2,271.20	183,130.91	0.000
31,755	DEUTSCHE LUFTHANSA O	12-02-99	GOLDMAN SACHS & CO		1,826.94	2,307.00	732,602.88	0.000
1,638	DEUTSCHE LUFTHANSA O	12-02-99	INSTINET - NEW YORK		75.31	2,303.10	37,726.15	0.000
2,646	DEUTSCHE LUFTHANSA O	12-02-99	MORGAN STANLEY NEW		151.34	2,293.50	60,687.11	0.000
10,585	DEUTSCHE LUFTHANSA O	12-03-99	MORGAN STANLEY NEW		617.64	2,339.80	247,674.62	0.000
19,853	DEUTSCHE LUFTHANSA O	12-03-99	GOLDMAN SACHS & CO		1,158.00	2,338.90	464,361.26	0.000
7,144	DEUTSCHE LUFTHANSA O	12-06-99	GOLDMAN SACHS & CO		408.49	2,292.90	163,805.97	0.000

PUBLIC SCHOOL TEACHERS/ SCUDDE PURCHASE OF STOCKS (continued)
 October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
26,025	DEUTSCHE LUFTHANSA O	12-16-99	DONALDSON LUFKIN AN		1,556.32	2,398.00	624,084.16	0.000
6,399	DEUTSCHE LUFTHANSA O	12-16-99	BEAR STEARNS NEW YO		374.25	2,345.30	150,076.41	0.000
35,022	DEUTSCHE LUFTHANSA O	12-17-99	DONALDSON LUFKIN AN		2,185.80	2,502.70	876,507.52	0.000
10,422	DEUTSCHE LUFTHANSA O	12-20-99	DONALDSON LUFKIN AN		646.38	2,487.00	259,199.60	0.000
1,365	EM TV MERCHANDISIN O	12-17-99	JP MORGAN SECURITIE		224.26	6,587.90	89,925.82	0.000
3,667	EM TV MERCHANDISIN O	12-17-99	MERRILL LYNCH INTER		597.94	6,538.70	239,775.93	0.000
1,232	EM TV MERCHANDISIN O	12-27-99	DEUTSCHE BANK SECUR		192.12	6,253.30	77,041.53	0.000
7,168	EPCOS AG ORD NPV	11-22-99	MERRILL LYNCH INTER		1,022.32	5,719.10	409,951.28	0.000
2,498	EPCOS AG ORD NPV	11-23-99	MERRILL LYNCH INTER		359.90	5,777.40	144,320.49	0.000
10,294	EPCOS AG ORD NPV	11-24-99	MERRILL LYNCH INTER		1,566.21	6,101.10	628,050.41	0.000
1,373	EPCOS AG ORD NPV	11-29-99	MERRILL LYNCH INTER		208.25	6,082.10	83,508.47	0.000
1,826	EPCOS AG ORD NPV	11-30-99	CSFB (EUROPE) LIMIT		275.67	6,053.80	110,542.48	0.000
488	EPCOS AG ORD NPV	11-30-99	MERRILL LYNCH INTER		73.60	6,047.70	29,513.03	0.000
5,280	EPCOS AG ORD NPV	12-01-99	MERRILL LYNCH INTER		827.82	6,287.00	331,954.51	0.000
250	EPCOS AG ORD NPV	12-01-99	INSTINET - NEW YORK		31.00	6,213.40	15,533.54	0.000
1,169	EPCOS AG ORD NPV	12-02-99	UBS AG LONDON		182.61	6,264.20	73,229.65	0.000
922	MANNESMANN AG NPV(RE	12-23-99	GOLDMAN SACHS & CO		552.86	24,045.40	221,698.66	0.000
8,146	MANNESMANN AG NPV(RE	12-27-99	GOLDMAN SACHS & CO		4,944.79	24,341.50	1,982,859.67	0.000
13,600	ADR CHINA TELECOM HK	10-28-99	GOLDMAN SACHS & CO		0.00	6,203.00	843,608.00	0.000
2,600	ADR CHINA TELECOM HK	11-17-99	GOLDMAN SACHS & CO		130.00	8,600.20	223,605.98	0.000
3,200	ADR CHINA TELECOM HK	11-18-99	GOLDMAN SACHS & CO		0.00	8,566.60	274,131.20	0.000
20,000	ASAHI GLASS CO Y50	10-01-99	GOLDMAN SACHS & CO		216.38	722.30	144,470.44	0.000

PUBLIC SCHOOL TEACHERS/ SCUDDE PURCHASE OF STOCKS (continued)
 October 1, 1999 THROUGH December 31, 1999

February 15

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
13,000	ASAHI GLASS CO Y50	10-04-99	GOLDMAN SACHS & CO		145.01	744.70	96,814.94	0.000
6,000	ASAHI GLASS CO Y50	10-05-99	GOLDMAN SACHS & CO		66.74	742.70	44,565.26	0.000
10,000	ASAHI GLASS CO Y50	10-06-99	GOLDMAN SACHS & CO		113.63	758.70	75,873.09	0.000
65	DDI CORP JPY5000	11-04-99	SBC WARBURG ASIA LT		181.75	1,237,682.80	804,493.87	0.000
9	DDI CORP JPY5000	11-08-99	SBC WARBURG ASIA LT		164.89	1,223,283.80	110,095.55	0.000
4	DDI CORP JPY5000	11-09-99	SBC WARBURG ASIA LT		73.69	1,230,006.50	49,200.26	0.000
12	DDI CORP JPY5000	11-10-99	SBC WARBURG ASIA LT		213.08	1,230,150.00	147,618.01	0.000
26	DDI CORP JPY5000	11-16-99	SBC WARBURG ASIA LT		215.98	1,222,195.20	317,770.76	0.000
46	DDI CORP JPY5000	11-17-99	SBC WARBURG ASIA LT		217.06	1,088,868.40	500,879.48	0.000
23	DDI CORP JPY5000	11-18-99	SBC WARBURG ASIA LT		80.36	1,149,218.90	264,320.35	0.000
1	DDI CORP JPY5000	11-22-99	SBC WARBURG ASIA LT		18.37	1,226,519.00	12,265.19	0.000
29	DDI CORP JPY5000	12-02-99	SBC WARBURG ASIA LT		259.34	1,272,580.10	369,048.25	0.000
3,000	KYOCERA CORP COM	12-09-99	MERRILL LYNCH INTER		151.49	12,812.80	384,384.09	0.000
20,000	KYOCERA CORP COM	12-10-99	MERRILL LYNCH INTER		178.29	13,921.10	2,784,225.06	0.000
60	NIPPON TEL&TEL CP JP	11-08-99	WARBURG DILLON READ	0.00		1,566,820.20	940,092.17	0.000
6,200	SOFTBANK CORP JPY50	11-17-99	SBC WARBURG ASIA LT	2,657.25		56,802.30	3,521,746.51	0.000
4,000	TOKYO ELECTRON Y50	10-01-99	DRESDNER KLEINWORT		310.49	8,808.20	352,328.33	0.000
4,000	TOKYO ELECTRON Y50	10-04-99	KLEINWORT BENSON LT		419.82	8,684.30	347,372.59	0.000
2,000	YAMANOUCHI PHARM JPY	10-18-99	DEUTSCHE BANK SECUR		125.56	4,191.60	83,833.72	0.000
3,000	YAMANOUCHI PHARM JPY	10-18-99	DAIWA SECURITIES NE		186.24	4,144.80	124,345.85	0.000
3,000	YAMANOUCHI PHARM JPY	10-19-99	DAIWA SECURITIES NE		194.22	4,412.60	132,379.69	0.000
7,000	YAMANOUCHI PHARM JPY	10-20-99	DAIWA SECURITIES NE		239.21	4,387.20	307,107.41	0.000

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PUBLIC SCHOOL TEACHERS/ SCUDDE PURCHASE OF STOCKS (continued)
 October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,000	YAMANOUCHI PHARM JPY	10-22-99	DAIWA SECURITIES NE		134.00	4,473.40	89,469.41	0.000
3,000	YAMANOUCHI PHARM JPY	10-25-99	DAIWA SECURITIES NE		206.30	4,591.40	137,744.26	0.000
22,990	ROYAL DUTCH PETROL N	11-19-99	ING BANK, NEW YORK		2,979.28	6,492.40	1,492,619.90	0.000
7,300	UTD PAN-EUROPE COM E	10-19-99	GOLDMAN SACHS & CO		0.00	6,481.30	473,141.55	0.000
7,710	UTD PAN-EUROPE COM E	11-12-99	MORGAN STANLEY NEW		1,415.64	9,198.90	709,235.73	0.000
2,260	UTD PAN-EUROPE COM E	11-15-99	BEAR STEARNS NEW YO		396.22	8,783.40	198,506.82	0.000
4,500	UTD PAN-EUROPE COM E	11-16-99	MORGAN STANLEY NEW		786.19	8,752.90	393,882.47	0.000
1,040	UTD PAN-EUROPE COM E	11-16-99	BEAR STEARNS NEW YO		179.97	8,669.90	90,167.85	0.000
2,110	UTD PAN-EUROPE COM E	11-18-99	MORGAN STANLEY NEW		387.27	9,195.30	194,021.59	0.000
2,740	UTD PAN-EUROPE COM E	11-22-99	DONALDSON LUFKIN AN		522.95	9,561.90	261,998.67	0.000
720	UTD PAN-EUROPE COM E	11-24-99	DONALDSON LUFKIN AN		139.41	9,694.80	69,802.72	0.000
1,880	UTD PAN-EUROPE COM E	11-26-99	DONALDSON LUFKIN AN		360.42	9,605.00	180,574.93	0.000
2,690	UTD PAN-EUROPE COM E	11-29-99	DONALDSON LUFKIN AN		523.28	9,745.80	262,163.39	0.000
6,520	UTD PAN-EUROPE COM E	11-30-99	DONALDSON LUFKIN AN		1,248.79	9,595.70	625,644.17	0.000
20,200	ADR SK TELECOM LTD S	12-21-99	MORGAN STANLEY NEW		1,010.00	3,613.60	729,949.22	0.000
5,300	ADR SK TELECOM LTD S	12-22-99	MORGAN STANLEY NEW		265.00	3,800.30	201,419.08	0.000
7,474	BRITISH AEROSPACE OR	10-04-99	CITIBANK N.A. LONDO		296.38	663.20	49,572.84	0.000
27,469	BRITISH AEROSPACE OR	10-05-99	CITIBANK N.A. LONDO		1,110.48	677.30	186,048.67	0.000
51,398	BRITISH AEROSPACE OR	10-06-99	CITIBANK N.A. LONDO		2,065.34	673.40	346,145.97	0.000
19,588	BRITISH AEROSPACE OR	10-08-99	CITIBANK N.A. LONDO		777.17	664.60	130,188.45	0.000
45,124	BRITISH AEROSPACE OR	10-11-99	CITIBANK N.A. LONDO		1,805.41	670.60	302,638.55	0.000
53,009	CABLE & WIRELESS ORD	11-19-99	DONALDSON LUFKIN &		4,297.71	1,358.10	719,920.50	0.000

PUBLIC SCHOOL TEACHERS/ SCUDDE PURCHASE OF STOCKS (continued)
 October 1, 1999 THROUGH December 31, 1999

February 15

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
83,140	CABLE & WIRELESS ORD	11-22-99	DONALDSON LUFKIN &		7,020.81	1,414.60	1,176,114.45	0.000
153,027	CORUS GROUP ORD GBP0	11-16-99	CITIBANK N.A. LONDO		1,666.38	182.50	279,329.34	0.000
675,816	CORUS GROUP ORD GBP0	11-17-99	CITIBANK N.A. LONDO		7,828.95	194.20	1,312,517.00	0.000
30,472	CORUS GROUP ORD GBP0	11-18-99	CITIBANK N.A. LONDO		367.50	201.90	61,550.16	0.000
444,467	CORUS GROUP ORD GBP0	11-22-99	CITIBANK N.A. LONDO		5,342.42	201.50	895,685.31	0.000
105,590	CORUS GROUP ORD GBP0	11-23-99	CITIBANK N.A. LONDO		1,264.21	200.60	211,896.38	0.000
307,043	CORUS GROUP ORD GBP0	11-24-99	CITIBANK N.A. LONDO		3,633.42	198.30	609,140.64	0.000
283,677	CORUS GROUP ORD GBP0	12-10-99	CITIBANK N.A. LONDO		3,468.90	205.00	581,621.23	0.000
61,691	SMITHKLINE BEECHAM O	12-10-99	DONALDSON LUFKIN &		4,757.75	1,291.90	796,988.89	0.000
51,421	SMITHKLINE BEECHAM O	12-13-99	DONALDSON LUFKIN &		4,051.14	1,319.70	678,611.77	0.000
							<hr/>	
3,101,259							52,370,563.72	

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4,150	WESTPAC BKG CORP NPV	10-07-99	UBS AG LONDON		166.50	621.20	25,781.92	0.000
5,200	WESTPAC BKG CORP NPV	10-15-99	SBC WARBURG & CO LT		205.21	611.00	31,775.58	0.000
4,700	WESTPAC BKG CORP NPV	10-22-99	SBC WARBURG & CO LT		182.45	601.10	28,252.86	0.000
16,400	WOOLWORTHS LTD NPV	10-06-99	SBC WARBURG & CO LT		378.12	357.00	58,550.02	0.000
11,050	WOOLWORTHS LTD NPV	10-08-99	UBS AG LONDON		256.28	359.10	39,684.84	0.000
63,200	WOOLWORTHS LTD NPV	10-15-99	SBC WARBURG & CO LT		1,406.00	344.40	217,714.11	0.000
8,800	WOOLWORTHS LTD NPV	10-22-99	SBC WARBURG & CO LT		191.79	337.40	29,697.79	0.000
6,350	WOOLWORTHS LTD NPV	10-29-99	SBC WARBURG & CO LT		143.83	350.70	22,271.12	0.000

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PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
37,900	WOOLWORTHS LTD NPV	11-12-99	JB WERE & SON LONDO		638.84	338.70	128,404.41	0.000
28,540	WOOLWORTHS LTD NPV	11-16-99	JB WERE & SON LONDO		485.51	341.80	97,569.29	0.000
6,100	MANULIFE FINL CORP C	10-15-99	SCOTIA MCLEOD INC L		211.96	1,161.70	70,864.36	0.000
11,100	MANULIFE FINL CORP C	10-19-99	SCOTIA MCLEOD INC L		392.87	1,183.30	131,348.33	0.000
12,300	MANULIFE FINL CORP C	10-21-99	SCOTIA MCLEOD INC L		440.49	1,197.30	147,269.52	0.000
12,300	MANULIFE FINL CORP C	10-25-99	SCOTIA MCLEOD INC L		442.46	1,202.60	147,930.08	0.000
13,800	MANULIFE FINL CORP C	10-28-99	SCOTIA MCLEOD INC L		506.37	1,226.70	169,295.82	0.000
13,500	MANULIFE FINL CORP C	11-01-99	SCOTIA MCLEOD INC L		487.27	1,206.70	162,909.46	0.000
8,900	MANULIFE FINL CORP C	11-04-99	SCOTIA MCLEOD INC L		326.15	1,225.10	109,041.74	0.000
4,700	MANULIFE FINL CORP C	11-05-99	SCOTIA MCLEOD INC L		175.40	1,247.70	58,642.33	0.000
8,700	MANULIFE FINL CORP C	11-08-99	SCOTIA MCLEOD INC L		324.31	1,246.30	108,428.95	0.000
4,900	MANULIFE FINL CORP C	11-10-99	SCOTIA MCLEOD INC L		179.80	1,226.80	60,114.57	0.000
63,900	MANULIFE FINL CORP C	11-17-99	SCOTIA MCLEOD INC L		2,552.43	1,335.40	853,362.90	0.000
7,600	AVENTIS SA EUR3.82	10-08-99	JP MORGAN SECURITIE		1,214.19	5,341.30	405,942.27	0.000
2,400	AVENTIS SA EUR3.82	10-15-99	JP MORGAN SECURITIE		383.74	5,345.70	128,297.31	0.000
5,400	AVENTIS SA EUR3.82	10-22-99	JP MORGAN SECURITIE		860.35	5,326.70	287,642.58	0.000
500	DANONE EUR2	10-01-99	DEUTSCHE BANK LONDO		304.57	24,425.90	122,129.68	0.000
400	DANONE EUR2	10-08-99	DEUTSCHE BANK LONDO		253.73	25,436.10	101,744.53	0.000
7,000	HONG KONG ELECTRIC H	10-07-99	CAZENOVE & CO		142.42	321.70	22,521.77	0.000
7,500	HONG KONG ELECTRIC H	10-08-99	CAZENOVE & CO		151.97	320.20	24,021.83	0.000
5,000	HONG KONG ELECTRIC H	10-11-99	CAZENOVE & CO		100.65	318.30	15,918.77	0.000
10,000	HONG KONG ELECTRIC H	10-12-99	CAZENOVE & CO		199.23	315.00	31,504.15	0.000

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
10,000	HONG KONG ELECTRIC H	10-13-99	CAZENOVE & CO		196.97	311.30	31,137.79	0.000
14,000	SWIRE PACIFIC 'A'HKD	10-21-99	ROBERT FLEMING & CO		395.19	446.50	62,517.10	0.000
3,000	ASAHI CHEM INDUST Y5	11-19-99	HSBC INVESTMENT BAN		31.74	530.00	15,900.46	0.000
4,000	ASAHI CHEM INDUST Y5	11-22-99	HSBC INVESTMENT BAN		42.13	527.60	21,107.41	0.000
14,000	ASAHI CHEM INDUST Y5	11-24-99	HSBC INVESTMENT BAN		148.61	531.80	74,452.05	0.000
17,000	ASAHI CHEM INDUST Y5	11-25-99	HSBC INVESTMENT BAN		173.80	512.10	87,069.71	0.000
6,000	ASAHI CHEM INDUST Y5	11-26-99	HSBC INVESTMENT BAN		64.34	537.20	32,235.13	0.000
10,000	ASAHI CHEM INDUST Y5	11-30-99	HSBC INVESTMENT BAN		109.75	549.80	54,983.76	0.000
3,000	ASAHI CHEM INDUST Y5	12-03-99	HSBC INVESTMENT BAN		32.67	545.50	16,365.65	0.000
18,000	ASAHI CHEM INDUST Y5	12-08-99	HSBC INVESTMENT BAN		190.08	529.00	95,229.55	0.000
32,000	ASAHI CHEM INDUST Y5	12-10-99	HSBC INVESTMENT BAN		329.71	516.10	165,183.16	0.000
21,000	ASAHI CHEM INDUST Y5	12-13-99	HSBC INVESTMENT BAN		222.17	530.00	111,305.30	0.000
15,000	ASAHI CHEM INDUST Y5	12-14-99	HSBC INVESTMENT BAN		161.18	538.30	80,751.72	0.000
11,000	CANON INC JPY50	11-05-99	KLEINWORT BENSON SE		312.89	2,847.20	313,197.33	0.000
6,000	CANON INC JPY50	11-25-99	KLEINWORT BENSON SE		187.70	3,131.50	187,893.34	0.000
3,000	CANON INC JPY50	11-30-99	KLEINWORT BENSON SE		88.30	2,946.40	88,392.86	0.000
1,000	DAIICHI PHARM CO JPY	11-05-99	HSBC INVESTMENT BAN		29.63	1,484.80	14,848.96	0.000
10,000	DAIICHI PHARM CO JPY	11-10-99	HSBC INVESTMENT BAN		293.54	1,470.60	147,064.47	0.000
6,000	DAIICHI PHARM CO JPY	11-12-99	HSBC INVESTMENT BAN		171.43	1,431.40	85,885.51	0.000
4,000	DAIICHI PHARM CO JPY	11-19-99	HSBC INVESTMENT BAN		116.96	1,464.90	58,596.07	0.000
4,000	DAIICHI PHARM CO JPY	11-26-99	HSBC INVESTMENT BAN		118.45	1,483.60	59,344.02	0.000
2,000	DAIICHI PHARM CO JPY	11-30-99	HSBC INVESTMENT BAN		57.97	1,452.00	29,040.36	0.000

PUBLIC SCH TEACHERS/MSAM

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

February 15

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
3,000	DAIICHI PHARM CO JPY	12-03-99	HSBC INVESTMENT BAN		89.76	1,499.00	44,970.70	0.000
2,000	DAIICHI PHARM CO JPY	12-07-99	HSBC INVESTMENT BAN		61.07	1,529.80	30,596.46	0.000
10,000	HITACHI JPY50	10-18-99	GOLDMAN SACHS INTL		163.77	1,035.60	103,565.50	0.000
11,000	HITACHI JPY50	10-21-99	GOLDMAN SACHS INTL		175.95	990.80	108,993.38	0.000
5,000	HITACHI JPY50	10-22-99	HSBC INVESTMENT BAN		95.46	956.50	47,826.29	0.000
16,000	HITACHI JPY50	10-27-99	HSBC INVESTMENT BAN		319.43	1,000.20	160,037.79	0.000
5,000	HITACHI JPY50	10-29-99	HSBC INVESTMENT BAN		103.92	1,041.20	52,063.99	0.000
80,000	MATSUSHITA ELC IND Y	11-25-99	NOMURA BANK INTL PL		4,237.89	2,653.90	2,123,182.47	0.000
32,000	MITSUBISHI ELECT Y50	12-08-99	NOMURA BANK INTL PL		379.41	594.00	190,085.35	0.000
32,000	MITSUBISHI ELECT Y50	12-09-99	NOMURA BANK INTL PL		381.16	596.70	190,962.04	0.000
43,000	MITSUBISHI ELECT Y50	12-10-99	NOMURA BANK INTL PL		533.29	621.30	267,182.22	0.000
33,000	MITSUBISHI ELECT Y50	12-13-99	NOMURA BANK INTL PL		413.31	627.40	207,070.63	0.000
33,000	MITSUBISHI ELECT Y50	12-14-99	NOMURA BANK INTL PL		405.27	615.20	203,039.41	0.000
30,000	MITSUBISHI ELECT Y50	12-15-99	NOMURA BANK INTL PL		370.49	618.70	185,615.28	0.000
32,000	MITSUMI & CO Y50	12-08-99	NOMURA BANK INTL PL		507.80	795.00	254,405.80	0.000
10,000	MITSUMI & CO Y50	12-09-99	NOMURA BANK INTL PL		158.03	791.70	79,172.38	0.000
26,000	MITSUMI & CO Y50	12-10-99	NOMURA BANK INTL PL		411.97	793.80	206,398.22	0.000
8,000	MITSUMI & CO Y50	12-13-99	NOMURA BANK INTL PL		127.46	798.20	63,858.31	0.000
13,000	MITSUMI & CO Y50	12-14-99	NOMURA BANK INTL PL		204.66	788.70	102,535.84	0.000
23,000	MITSUMI & CO Y50	12-15-99	NOMURA BANK INTL PL		361.87	788.20	181,298.17	0.000
3,000	ONO PHARMACEUTICAL J	11-25-99	HSBC INVESTMENT BAN		182.01	3,039.50	91,187.21	0.000
1,000	ONO PHARMACEUTICAL J	11-26-99	HSBC INVT PLC LTD L		60.60	3,036.10	30,361.13	0.000

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PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
4,000	ONO PHARMACEUTICAL J	11-30-99	HSBC INVESTMENT BAN		249.50	3,124.90	124,998.25	0.000
2,000	ONO PHARMACEUTICAL J	12-01-99	HSBC INVESTMENT BAN		130.16	3,260.40	65,208.20	0.000
3,000	ONO PHARMACEUTICAL J	12-02-99	HSBC INVESTMENT BAN		191.11	3,191.40	95,742.24	0.000
1,000	ONO PHARMACEUTICAL J	12-03-99	HSBC INVESTMENT BAN		62.85	3,148.80	31,488.39	0.000
5,000	ONO PHARMACEUTICAL J	12-10-99	HSBC INVESTMENT BAN		307.17	3,077.80	153,891.29	0.000
3,000	SHIONOGI & CO JPY50	10-01-99	SCHRODER SECS LTD L		49.58	828.00	24,840.64	0.000
2,000	SHIONOGI & CO JPY50	10-04-99	SCHRODER SECS LTD L		34.24	857.70	17,154.39	0.000
2,000	SHIONOGI & CO JPY50	10-05-99	SCHRODER SECS LTD L		33.83	847.40	16,949.31	0.000
2,000	SHIONOGI & CO JPY50	10-08-99	SCHRODER SECS LTD L		34.74	870.40	17,408.49	0.000
5,000	SHIONOGI & CO JPY50	10-13-99	SCHRODER SECS LTD L		87.73	879.10	43,957.10	0.000
4,000	SHIONOGI & CO JPY50	10-21-99	SCHRODER SECS LTD L		71.48	895.20	35,808.49	0.000
4,000	SHIONOGI & CO JPY50	10-22-99	SCHRODER SECS LTD L		71.46	895.00	35,802.48	0.000
7,000	SHIONOGI & CO JPY50	10-26-99	SCHRODER SECS LTD L		125.78	900.20	63,015.57	0.000
7,000	SHIONOGI & CO JPY50	10-29-99	SCHRODER SECS LTD L		124.71	892.50	62,481.12	0.000
5,000	SHIONOGI & CO JPY50	11-02-99	SCHRODER SECS LTD L		91.11	912.80	45,643.01	0.000
7,000	SHIONOGI & CO JPY50	11-05-99	SCHRODER SECS LTD L		128.15	917.20	64,206.37	0.000
8,000	SUMITOMO M'NE&FIRE Y	10-01-99	NOMURA BANK INTL PL		99.57	623.50	49,881.33	0.000
11,000	SUMITOMO M'NE&FIRE Y	10-04-99	NOMURA BANK INTL PL		140.92	641.80	70,604.15	0.000
10,000	SUMITOMO M'NE&FIRE Y	10-05-99	NOMURA BANK INTL PL		125.36	628.00	62,805.43	0.000
15,000	SUMITOMO M'NE&FIRE Y	10-08-99	NOMURA BANK INTL PL		186.39	622.50	93,381.81	0.000
13,000	SUMITOMO M'NE&FIRE Y	10-13-99	HSBC INVESTMENT BAN		164.02	632.00	82,171.70	0.000
38,000	TOKYO GAS CO JPY50	12-08-99	DAIWA EUROPE LTD		172.35	227.20	86,348.21	0.000

PUBLIC SCH TEACHERS/MSAM

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
20,000	TOKYO GAS CO JPY50	12-09-99	DAIWA EUROPE LTD		87.89	220.10	44,033.98	0.000
19,000	TOKYO GAS CO JPY50	12-10-99	DAIWA EUROPE LTD		87.01	229.40	43,593.46	0.000
35,000	TOKYO GAS CO JPY50	12-13-99	DAIWA EUROPE LTD		163.34	233.80	81,836.28	0.000
24,000	TOKYO GAS CO JPY50	12-14-99	DAIWA EUROPE LTD		108.97	227.40	54,592.96	0.000
19,000	TOKYO GAS CO JPY50	12-15-99	DAIWA EUROPE LTD		88.63	233.70	44,404.85	0.000
10,000	TOPPAN PRINTING CO Y	11-25-99	HSBC INVESTMENT BAN		224.60	1,125.20	112,524.08	0.000
6,000	TOPPAN PRINTING CO Y	11-26-99	HSBC INVESTMENT BAN		136.75	1,141.80	68,512.70	0.000
10,000	TOPPAN PRINTING CO Y	11-29-99	HSBC INVESTMENT BAN		239.04	1,197.50	119,755.68	0.000
10,000	TOPPAN PRINTING CO Y	11-30-99	HSBC INVESTMENT BAN		238.66	1,195.60	119,567.11	0.000
43,000	TOSHIBA CORP Y50	12-08-99	NOMURA BANK INTL PL		690.48	804.40	345,929.66	0.000
43,000	TOSHIBA CORP Y50	12-09-99	NOMURA BANK INTL PL		677.07	788.80	339,212.23	0.000
32,000	TOSHIBA CORP Y50	12-10-99	NOMURA BANK INTL PL		504.35	789.60	252,678.67	0.000
32,000	TOSHIBA CORP Y50	12-13-99	NOMURA BANK INTL PL		500.24	783.10	250,619.78	0.000
32,000	TOSHIBA CORP Y50	12-14-99	NOMURA BANK INTL PL		488.11	764.10	244,540.76	0.000
32,000	TOSHIBA CORP Y50	12-15-99	NOMURA BANK INTL PL		481.85	754.40	241,408.49	0.000
370	NESTLE SA CHF10(REGD)	11-23-99	SALOMON BROS INTL L		2,413.99	187,060.60	692,124.25	0.000
18,700	ALLIED DOMEQ ORD GB	11-22-99	DEUTSCHE BANK LONDO		688.86	528.80	98,899.16	0.000
43,600	ALLIED DOMEQ ORD GB	11-23-99	DEUTSCHE BANK LONDO		1,624.29	535.00	233,277.79	0.000
52,700	ALLIED DOMEQ ORD GB	11-24-99	DEUTSCHE BANK LONDO		1,980.42	539.70	284,434.39	0.000
27,400	ALLIED DOMEQ ORD GB	11-25-99	SBC WARBURG & CO LT		956.25	519.60	142,380.17	0.000
31,800	ALLIED DOMEQ ORD GB	11-25-99	DEUTSCHE BANK LONDO		1,145.73	517.30	164,531.20	0.000
34,800	ALLIED DOMEQ ORD GB	11-26-99	DEUTSCHE BANK LONDO		1,254.33	517.60	180,133.10	0.000

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
9,500	ALLIED DOMEQ ORD GB	11-29-99	DEUTSCHE BANK LONDO		351.28	530.50	50,406.03	0.000
16,100	ALLIED DOMEQ ORD GB	11-30-99	DEUTSCHE BANK LONDO		597.91	533.10	85,834.42	0.000
15,900	ALLIED DOMEQ ORD GB	12-01-99	DEUTSCHE BANK LONDO		462.25	530.70	84,396.51	0.000
7,100	ALLIED DOMEQ ORD GB	12-02-99	DEUTSCHE BANK LONDO		255.07	515.20	36,586.05	0.000
15,000	ALLIED DOMEQ ORD GB	12-03-99	DEUTSCHE BANK LONDO		485.97	500.60	75,103.38	0.000
11,400	ALLIED DOMEQ ORD GB	12-06-99	DEUTSCHE BANK LONDO		404.01	508.50	57,980.00	0.000
33,600	ALLIED DOMEQ ORD GB	12-07-99	DEUTSCHE BANK LONDO		1,237.28	529.50	177,934.62	0.000
3,900	ALLIED DOMEQ ORD GB	12-08-99	DEUTSCHE BANK LONDO		141.08	518.10	20,207.28	0.000
4,200	ASTRAZENECA ORD USD0	11-23-99	GOLDMAN SACHS INTL		1,335.79	4,567.40	191,832.16	0.000
3,500	ASTRAZENECA ORD USD0	12-01-99	GOLDMAN SACHS INTL		1,090.42	4,473.80	156,585.27	0.000
8,000	ASTRAZENECA ORD USD0	12-02-99	GOLDMAN SACHS INTL		2,476.56	4,446.30	355,710.01	0.000
7,230	ASTRAZENECA ORD USD0	12-03-99	GOLDMAN SACHS INTL		2,234.79	4,439.50	320,979.12	0.000
2,800	BAA ORD GBPI	10-20-99	INSTINET SERVICES L		138.05	732.20	20,502.07	0.000
9,300	BAA ORD GBPI	10-21-99	INSTINET SERVICES L		452.54	724.10	67,347.55	0.000
10,500	BAA ORD GBPI	10-22-99	INSTINET SERVICES L		522.62	740.80	77,785.65	0.000
10,300	BAA ORD GBPI	10-25-99	INSTINET SERVICES L		505.97	731.10	75,304.33	0.000
10,900	BAA ORD GBPI	10-26-99	INSTINET SERVICES L		531.15	725.30	79,058.27	0.000
5,500	BAA ORD GBPI	10-27-99	INSTINET SERVICES L		263.53	712.50	39,192.26	0.000
4,100	BAA ORD GBPI	10-28-99	INSTINET SERVICES L		200.22	725.80	29,761.77	0.000
16,500	BAA ORD GBPI	11-01-99	INSTINET SERVICES L		833.02	751.60	124,023.92	0.000
10,200	BAA ORD GBPI	11-03-99	INSTINET SERVICES L		510.58	745.00	75,992.36	0.000
2,500	BAA ORD GBPI	11-08-99	INSTINET SERVICES L		123.88	735.70	18,392.81	0.000

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,800	BAA ORD GBPI	11-09-99	INSTINET SERVICES L		186.77	730.50	27,761.19	0.000
10,500	BAA ORD GBPI	11-10-99	INSTINET SERVICES L		514.29	729.00	76,546.48	0.000
5,100	BAA ORD GBPI	11-11-99	INSTINET SERVICES L		248.44	724.40	36,946.35	0.000
9,400	BG GROUP ORD GBP0.10	12-13-99	DEUTSCHE BANK LONDO		383.04	584.70	54,965.21	0.000
21,800	BG ORD GBP0.01133	12-08-99	DEUTSCHE BANK LONDO		826.51	544.30	118,673.54	0.000
21,700	BG ORD GBP0.01133	12-09-99	DEUTSCHE BANK LONDO		813.06	537.90	116,742.77	0.000
21,800	BG ORD GBP0.01133	12-10-99	DEUTSCHE BANK LONDO		828.06	545.30	118,894.57	0.000
69,400	BLUE CIRCLE IND ORD	10-29-99	SCHRODER SECS LTD L		2,262.57	468.90	325,429.05	0.000
155,400	BLUE CIRCLE IND ORD	11-01-99	SCHRODER SECS LTD L		5,205.75	481.80	748,826.70	0.000
8,200	CADBURY SCHWEPPE OR	10-01-99	HENDERSON CROSTHWAI		383.63	697.00	57,156.50	0.000
1,200	CADBURY SCHWEPPE OR	10-04-99	HENDERSON CROSTHWAI		56.85	706.60	8,480.27	0.000
1,700	CADBURY SCHWEPPE OR	10-05-99	HENDERSON CROSTHWAI		80.39	705.20	11,989.84	0.000
6,900	CADBURY SCHWEPPE OR	10-06-99	HENDERSON CROSTHWAI		323.86	699.10	48,243.38	0.000
7,100	CADBURY SCHWEPPE OR	10-07-99	HENDERSON CROSTHWAI		333.09	698.80	49,618.49	0.000
9,400	CADBURY SCHWEPPE OR	10-08-99	HENDERSON CROSTHWAI		435.93	691.00	64,957.22	0.000
7,400	CADBURY SCHWEPPE OR	10-11-99	HENDERSON CROSTHWAI		336.51	677.40	50,129.52	0.000
18,500	CADBURY SCHWEPPE OR	10-12-99	HENDERSON CROSTHWAI		832.64	670.90	124,126.24	0.000
11,100	CADBURY SCHWEPPE OR	10-13-99	HENDERSON CROSTHWAI		482.27	647.40	71,865.64	0.000
2,700	CADBURY SCHWEPPE OR	10-14-99	HENDERSON CROSTHWAI		116.15	639.30	17,262.84	0.000
8,000	CADBURY SCHWEPPE OR	10-15-99	HENDERSON CROSTHWAI		338.55	630.40	50,433.34	0.000
900	CADBURY SCHWEPPE OR	10-18-99	HENDERSON CROSTHWAI		39.21	649.70	5,848.14	0.000
3,500	CADBURY SCHWEPPE OR	10-20-99	HENDERSON CROSTHWAI		153.54	652.50	22,840.03	0.000

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
11,100	CADBURY SCHWEPES OR	10-22-99	HENDERSON CROSTHWAI		488.81	656.20	72,841.21	0.000
2,900	CADBURY SCHWEPES OR	10-25-99	HENDERSON CROSTHWAI		125.25	642.00	18,619.26	0.000
8,800	CADBURY SCHWEPES OR	10-27-99	HENDERSON CROSTHWAI		381.09	645.10	56,776.72	0.000
10,500	CADBURY SCHWEPES OR	10-28-99	HENDERSON CROSTHWAI		453.36	643.40	67,558.65	0.000
9,500	CADBURY SCHWEPES OR	11-01-99	HENDERSON CROSTHWAI		409.74	642.60	61,049.36	0.000
14,500	CADBURY SCHWEPES OR	11-03-99	HENDERSON CROSTHWAI		649.28	667.40	96,777.94	0.000
12,200	CADBURY SCHWEPES OR	11-04-99	HENDERSON CROSTHWAI		538.61	657.90	80,271.11	0.000
3,200	CADBURY SCHWEPES OR	11-05-99	JP MORGAN SECURITIE		139.79	626.60	20,051.36	0.000
10,700	CADBURY SCHWEPES OR	11-08-99	JP MORGAN SECURITIE		466.11	626.10	66,994.46	0.000
14,000	CADBURY SCHWEPES OR	11-09-99	JP MORGAN SECURITIE		599.23	615.30	86,146.87	0.000
28,000	CADBURY SCHWEPES OR	11-10-99	JP MORGAN SECURITIE		1,160.01	595.70	166,816.83	0.000
4,600	CADBURY SCHWEPES OR	11-11-99	JP MORGAN SECURITIE		191.20	596.60	27,447.80	0.000
2,600	CADBURY SCHWEPES OR	11-12-99	JP MORGAN SECURITIE		107.79	596.30	15,505.38	0.000
23,400	CADBURY SCHWEPES OR	11-15-99	JP MORGAN SECURITIE		977.51	600.70	140,566.27	0.000
14,900	CADBURY SCHWEPES OR	11-16-99	JP MORGAN SECURITIE		620.13	598.30	89,152.09	0.000
17,900	CADBURY SCHWEPES OR	11-17-99	JP MORGAN SECURITIE		739.17	593.70	106,277.43	0.000
2,400	CADBURY SCHWEPES OR	11-22-99	HENDERSON CROSTHWAI		90.49	562.30	13,495.37	0.000
11,200	CADBURY SCHWEPES OR	11-23-99	HENDERSON CROSTHWAI		445.74	593.00	66,422.95	0.000
31,500	CADBURY SCHWEPES OR	11-24-99	HENDERSON CROSTHWAI		1,279.46	605.60	190,769.21	0.000
18,300	CADBURY SCHWEPES OR	11-24-99	ABN AMRO EQUITIES L		741.64	603.30	110,412.48	0.000
8,500	CADBURY SCHWEPES OR	11-25-99	HENDERSON CROSTHWAI		348.49	610.70	51,916.37	0.000
20,800	CADBURY SCHWEPES OR	11-25-99	ABN AMRO EQUITIES L		866.61	620.30	129,025.58	0.000

PUBLIC SCH TEACHERS/MSAM

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
48,400	CADBURY SCHWEPPES OR	11-26-99	ABN AMRO EQUITIES L.		2,003.02	616.30	298,301.95	0.000
29,400	CADBURY SCHWEPPES OR	11-29-99	ABN AMRO EQUITIES L.		1,193.08	604.20	177,656.33	0.000
49,800	CADBURY SCHWEPPES OR	11-30-99	ABN AMRO EQUITIES L.		2,131.43	637.40	317,432.83	0.000
3,400	CADBURY SCHWEPPES OR	12-01-99	ABN AMRO EQUITIES L.		142.26	621.50	21,131.65	0.000
7,600	CADBURY SCHWEPPES OR	12-02-99	ABN AMRO SECURITIES		316.14	618.80	47,032.79	0.000
5,800	CADBURY SCHWEPPES OR	12-03-99	ABN AMRO EQUITIES L.		245.83	630.30	36,559.48	0.000
8,600	CARLTON COMUNCTNS OR	12-08-99	SALOMON BROS INTL L.		576.56	962.40	82,766.62	0.000
2,100	CARLTON COMUNCTNS OR	12-09-99	SALOMON BROS INTL L.		145.93	995.40	20,903.53	0.000
3,400	GREAT UNIV STORES OR	10-01-99	CSFB EQUITIES LONDO		181.69	794.10	27,002.27	0.000
1,600	GREAT UNIV STORES OR	10-04-99	CSFB EQUITIES LONDO		89.28	831.10	13,298.96	0.000
2,050	GREAT UNIV STORES OR	10-05-99	CSFB EQUITIES LONDO		114.97	832.30	17,063.79	0.000
5,600	GREAT UNIV STORES OR	10-06-99	CSFB EQUITIES LONDO		300.97	799.40	44,770.14	0.000
9,300	GREAT UNIV STORES OR	10-07-99	CSFB EQUITIES LONDO		502.73	804.50	74,824.15	0.000
6,100	GREAT UNIV STORES OR	10-08-99	CSFB EQUITIES LONDO		320.30	781.10	47,648.23	0.000
18,600	GREAT UNIV STORES OR	10-11-99	CSFB EQUITIES LONDO		956.93	766.00	142,477.59	0.000
9,100	GREAT UNIV STORES OR	10-13-99	CSFB EQUITIES LONDO		462.77	756.80	68,870.87	0.000
1,850	GREAT UNIV STORES OR	10-14-99	CSFB EQUITIES LONDO		95.06	765.40	14,161.64	0.000
7,400	GREAT UNIV STORES OR	10-15-99	CSFB EQUITIES LONDO		374.02	752.00	55,649.62	0.000
600	GREAT UNIV STORES OR	10-18-99	CSFB EQUITIES LONDO		29.86	741.40	4,448.55	0.000
6,400	GREAT UNIV STORES OR	10-20-99	CSFB EQUITIES LONDO		343.07	797.40	51,039.38	0.000
9,400	GREAT UNIV STORES OR	10-25-99	CSFB EQUITIES LONDO		493.32	781.00	73,419.93	0.000
9,400	GREAT UNIV STORES OR	10-26-99	CSFB EQUITIES LONDO		489.29	774.60	72,821.63	0.000

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
11,300	GREAT UNIV STORES OR	10-27-99	CSFB EQUITIES LONDO		574.77	757.10	85,555.12	0.000
5,000	GREAT UNIV STORES OR	10-28-99	CSFB EQUITIES LONDO		255.85	760.90	38,048.43	0.000
15,100	GREAT UNIV STORES OR	11-22-99	CSFB EQUITIES LONDO		644.25	635.10	95,904.19	0.000
20,200	GREAT UNIV STORES OR	11-23-99	CSFB EQUITIES LONDO		878.16	647.20	130,745.83	0.000
47,000	GREAT UNIV STORES OR	11-24-99	CSFB EQUITIES LONDO		2,077.81	658.30	309,444.01	0.000
23,800	GREAT UNIV STORES OR	11-25-99	CSFB EQUITIES LONDO		1,048.50	655.90	156,122.02	0.000
7,800	GREAT UNIV STORES OR	11-26-99	CSFB EQUITIES LONDO		341.73	651.80	50,841.30	0.000
14,100	GREAT UNIV STORES OR	11-29-99	CSFB EQUITIES LONDO		613.94	648.10	91,390.36	0.000
4,200	RMC GROUP ORD 25P	12-08-99	SCHRODER SECS LTD L		373.97	1,279.50	53,739.84	0.000
6,700	RMC GROUP ORD 25P	12-09-99	SCHRODER SECS LTD L		610.39	1,309.70	87,750.69	0.000
1,400	RMC GROUP ORD 25P	12-10-99	SCHRODER SECS LTD L		128.35	1,314.60	18,405.32	0.000
2,000	RMC GROUP ORD 25P	12-13-99	SCHRODER SECS LTD L		182.95	1,313.00	26,261.68	0.000
300	RMC GROUP ORD 25P	12-14-99	SCHRODER SECS LTD L		27.34	1,311.40	3,934.26	0.000
2,400	RMC GROUP ORD 25P	12-15-99	SCHRODER SECS LTD L		223.53	1,337.40	32,098.97	0.000
45,600	SAINSBURY J ORD GBP0	10-29-99	DEUTSCHE BANK LONDO		1,897.47	598.40	272,907.52	0.000
15,200	SAINSBURY J ORD GBP0	11-02-99	DEUTSCHE BANK LONDO		636.27	600.90	91,343.53	0.000
8,000	SAINSBURY J ORD GBP0	11-22-99	INSTINET SERVICES L		274.90	511.10	40,888.81	0.000
22,600	SAINSBURY J ORD GBP0	11-23-99	INSTINET SERVICES L		774.90	510.40	115,366.96	0.000
54,600	SAINSBURY J ORD GBP0	11-24-99	INSTINET SERVICES L		1,883.57	513.70	280,508.82	0.000
25,300	SAINSBURY J ORD GBP0	11-25-99	INSTINET SERVICES L		871.19	512.60	129,709.47	0.000
27,700	SAINSBURY J ORD GBP0	11-26-99	INSTINET SERVICES L		938.22	504.30	139,693.24	0.000
8,100	SCOT & SOUTHERN EN O	11-22-99	DEUTSCHE BANK LONDO		473.85	839.60	68,013.81	0.000

PUBLIC SCH TEACHERS/MSAM

PURCHASE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
9,500	SCOT & SOUTHERN EN O	11-23-99	DEUTSCHE BANK LONDO		566.20	855.50	81,279.01	0.000
21,900	SCOT & SOUTHERN EN O	11-24-99	DEUTSCHE BANK LONDO		1,299.99	852.40	186,689.05	0.000
21,700	SCOT & SOUTHERN EN O	11-24-99	SALOMON BROS INTL L		1,268.75	839.60	182,201.48	0.000
13,000	SCOT & SOUTHERN EN O	11-25-99	DEUTSCHE BANK LONDO		752.53	831.10	108,045.82	0.000
1,200	TATE & LYLE ORD GBPO	10-06-99	HENDERSON CROSTHWAI		49.93	620.70	7,448.53	0.000
3,700	TATE & LYLE ORD GBPO	10-11-99	HENDERSON CROSTHWAI		163.04	655.50	24,253.79	0.000
3,800	TATE & LYLE ORD GBPO	10-15-99	HENDERSON CROSTHWAI		168.38	659.20	25,052.11	0.000
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3,385,790							26,904,795.64	

PURCHASE OF BONDS
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,000,000	FINLAND REP 7.875 DUE 07	7.875	07-28-04	11-17-99	105.300	1,053,130.00	AAA	AA+	07-28-94	7.210	WARBURG DILLON R
2,600,000	US TREAS 10.75 BD DUE 8-	10.750	08-15-05	11-30-99	120.900	3,145,187.50	AAA	AAA	07-02-85	6.720	SALOMON BROS INC
8,170,000	US TREAS 6.125 NT DUE 12	6.125	12-31-01	12-31-99	99.700	8,153,404.69	AAA	AAA	12-31-96	6.560	MERRILL LYNCH PI
985,000	US TREAS 6.375 BD DUE 8-	6.375	08-15-27	11-30-99	98.300	969,147.66	AAA	AAA	08-15-97	6.340	SALOMON BROS INC
425,000	US TREAS 7.875 BD 2-15-2	7.875	02-15-21	10-29-99	115.700	492,103.52	AAA	AAA	02-15-91	6.450	LEHMAN BROTHERS
145,000	US TREAS BDS 11.75 DUE	11.750	02-15-10	11-30-99	123.400	178,939.06	AAA	AAA	02-15-80	8.680	SALOMON BROS INC
645,000	US TREAS NTS 5.875 DUE 1	5.875	11-30-01	11-30-99	99.700	643,639.45	AAA	AAA	12-02-96	6.540	SALOMON BROS INC
885,000	US TREAS NTS 6.125 DUE 0	6.125	08-15-07	10-06-99	99.100	877,187.11	AAA	AAA	08-15-97	6.660	GOLDMAN SACHS &
5,005,000	US TREAS NTS 6.25 DUE 02	6.250	02-28-02	10-29-99	100.900	5,051,921.88	AAA	AAA	02-28-97	6.550	LEHMAN BROTHERS
795,000	US TREAS NTS 7.5 DUE 02-	7.500	02-15-05	11-12-99	106.700	848,507.23	AAA	AAA	02-15-95	6.670	MERRILL LYNCH PI
300,000	US TREAS NTS 7.5 DUE 02-	7.500	02-15-05	11-16-99	106.800	320,460.94	AAA	AAA	02-15-95	6.670	MORGAN STANLEY
510,000	US TREAS NTS 7.5 DUE 02-	7.500	02-15-05	11-29-99	105.500	538,249.22	AAA	AAA	02-15-95	6.670	MORGAN STANLEY
1,700,000	US TREAS NTS 7.875 DUE 0	7.875	08-15-01	12-31-99	102.500	1,742,699.22	AAA	AAA	08-15-91	6.480	MERRILL LYNCH PI
13,235,000	US TREAS NTS DTD 00853 6	6.000	08-15-04	11-17-99	100.000	13,240,169.92	AAA	AAA	08-15-99	6.620	GOLDMAN SACHS &
1,110,000	FHLMC DEB 5.75 06-15-200	5.750	06-15-01	11-17-99	99.400	1,104,231.33	AAA	AAA	06-11-99	6.660	LEHMAN BROTHERS
5,980,000	FHLMC DEB DTD 11/22/1999	0.000	09-15-29	11-18-99	99.000	5,921,695.00	AAA	AAA	11-22-99	7.150	FIRST BOSTON COR
395,000	FHLMC DEB DTD 11/22/1999	0.000	09-15-29	11-18-99	99.000	391,148.75	AAA	AAA	11-22-99	7.150	UTENDAHL CAPITAL
495,000	FHLMC DEB DTD 11/22/1999	0.000	09-15-29	11-18-99	99.000	490,173.75	AAA	AAA	11-22-99	7.150	SMITH BARNEY INC
495,000	FHLMC DEB DTD 11/22/1999	0.000	09-15-29	11-18-99	99.000	490,173.75	AAA	AAA	11-22-99	7.150	LEHMAN BROTHERS
745,000	FHLMC DEB DTD 11/22/1999	0.000	09-15-29	11-18-99	99.000	737,736.25	AAA	AAA	11-22-99	7.150	FIRST BOSTON COR
635,000	FHLMC NT 6.25 10-15-2002	0.000	10-15-02	10-13-99	99.800	633,958.60	AAA	AAA	10-15-99	6.970	ABN AMRO SECURIT
480,000	FHLMC NT 6.25 10-15-2002	6.250	10-15-02	11-03-99	99.900	479,871.51	AAA	AAA	10-15-99	6.970	DB CLEARING SERV

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
245,000	FHLMC NT 6.25 10-15-2002	6.250	10-15-02	12-17-99	99.200	243,047.35	AAA	AAA	10-15-99	6.970	LEHMAN BROTHERS
3,755,000	FHLMC NT 6.625 09-15-200	6.625	09-15-09	10-25-99	97.900	3,676,295.20	AAA	AAA	09-16-99	7.260	LEHMAN BROTHERS
5,910,000	FHLMC NT 6.625 09-15-200	6.625	09-15-09	12-09-99	99.000	5,854,564.20	AAA	AAA	09-16-99	7.260	DB CLEARING SERV
310,000	FNMA 6.4 05-14-2009/05-1	6.400	05-14-09	11-04-99	95.900	297,386.10	AAA	AAA	05-14-99	7.570	SMITH BARNEY INC
6,040,000	FNMA 6.5 DUE 08-15-2004	6.500	08-15-04	12-01-99	99.400	6,009,075.20	AAA	AAA	08-06-99	7.140	LEHMAN BROTHERS
16,830,000	FNMA 6.5 DUE 08-15-2004	6.500	08-15-04	12-02-99	99.500	16,749,889.20	AAA	AAA	08-06-99	7.140	MERRILL LYNCH PI
4,605,000	FNMA 6.5 DUE 08-15-2004	6.500	08-15-04	12-16-99	99.100	4,567,837.65	AAA	AAA	08-06-99	7.140	ABN AMRO SECURIT
1,725,000	FNMA BD 6.25 05-15-2029	6.250	05-15-29	11-05-99	93.600	1,615,186.50	AAA	AAA	05-15-99	7.140	MCDONALD AND CO
455,000	FNMA MTN 6.1 06-26-2003/	6.100	06-26-03	10-08-99	97.600	444,125.50	AAA	AAA	06-25-98	6.170	LEHMAN BROTHERS
470,000	FNMA NT 6.25 11-15-2002	6.250	11-15-02	11-02-99	99.700	468,914.30	AAA	AAA	11-04-99	6.970	DB CLEARING SERV
3,755,000	FNMA NT 6.625 09-15-2009	6.625	09-15-09	10-15-99	98.100	3,686,471.25	AAA	AAA	09-01-99	7.260	LEHMAN BROTHERS
3,755,000	FNMA NT 6.625 09-15-2009	6.625	09-15-09	11-02-99	98.900	3,715,910.45	AAA	AAA	09-01-99	7.260	GOLDMAN SACHS &
255,000	FNMA NT 6.625 09-15-2009	6.625	09-15-09	11-09-99	100.200	255,619.14	AAA	AAA	09-01-99	7.260	LEHMAN BROTHERS
425,000	CHASE MANHATTAN CORP NE	6.750	12-01-04	12-08-99	99.300	422,114.25	AA3	A+	11-24-99	7.730	GOLDMAN SACHS &
600,000	DU PONT E I DE NEMOURS &	0.000	10-15-04	10-13-99	99.700	598,356.00	AA3	AA-	10-20-99	7.320	MORGAN STANLEY
910,000	DUKE-WEEKS RLTY LTD PART	0.000	11-15-09	11-10-99	99.200	903,347.90	BAA1	BBB+	11-16-99	8.240	SALOMON BROS INC
375,000	ELECTR DATA SYS CORP NT	0.000	10-15-09	10-06-99	99.900	374,625.00	A1	A+	10-12-99	7.590	SALOMON BROS INC
300,000	ELECTR DATA SYS CORP NT	7.125	10-15-09	11-03-99	100.600	301,965.00	A1	A+	10-12-99	7.590	MERRILL LYNCH PI
435,000	LUCENT TECHNOLOGIES INC	6.450	03-15-29	12-29-99	87.900	382,608.60	A2	A	03-15-99	7.590	DB CLEARING SERV
65,000	LUCENT TECHNOLOGIES INC	6.450	03-15-29	12-29-99	87.900	57,143.45	A2	A	03-15-99	7.590	GOLDMAN SACHS &
770,000	PROCTER & GAMBLE CO UNS	0.000	12-15-04	12-08-99	99.800	768,675.60	AA2	AA	12-15-99	7.370	J.P. MORGAN SECU
300,000	PVTPL LIBERTY MEDIA GROU	8.500	07-15-29	11-03-99	103.600	310,821.00	BAA3	BBB-	07-07-99	8.387	MERRILL LYNCH PI

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
900,000	PVTPL RELIANT ENERGY FIN	7.400	11-15-02	12-16-99	99,000	891,774.00	BAA1 BBB+	11-12-99	7.750	GOLDMAN SACHS &
-800,000	UTD TECHNOLOGIES CORP D	0.000	09-15-29	09-14-99	99,600	-797,216.00	A2 A+	09-17-99	7.630	GOLDMAN SACHS &
700,000	WESTVACO CORP 6.85 DUE 1	0.000	11-15-04	11-05-99	99,800	698,614.00	A3 A-	11-10-99	7.810	GOLDMAN SACHS &
630,100	##FNMA POOL #323715 6 DU	6.000	05-01-29	12-09-99	93,000	585,992.80	AAA AAA	04-01-99	7.460	FIRST BOSTON COR
725,072	FHLMC GOLD GROUP E78603	6.500	09-01-14	10-15-99	98,200	712,156.36	AAA AAA	09-01-99	7.590	GOLDMAN SACHS &
84,992	FHLMC GROUP E78880 7 10-	7.000	10-01-14	11-16-99	99,300	84,407.28	AAA AAA	10-01-99	7.498	MERRILL LYNCH PI
1,000,099	FHLMC GROUP N98519 5.5 0	5.500	07-01-06	10-21-99	95,400	954,469.76	AAA AAA	07-01-99	7.676	LEHMAN BROTHERS
1,000,099	FHLMC GROUP N98519 5.5 0	5.500	07-01-06	10-21-99	95,400	954,469.76	AAA AAA	07-01-99	7.676	LEHMAN BROTHERS
593,869	FHLMC GROUP N98534 5.5 0	5.500	08-01-06	10-21-99	95,400	566,773.93	AAA AAA	08-01-99	7.676	LEHMAN BROTHERS
256,215	FHLMC GROUP N98565 5.5 0	5.500	09-01-06	10-21-99	95,400	244,525.31	AAA AAA	08-01-99	7.676	LEHMAN BROTHERS
-725,000	FHLMC TBA GOLD POOL #999	6.500	10-01-14	09-30-99	98,200	-712,085.94	AAA AAA	01-01-40	0.000	GOLDMAN SACHS &
839,961	FNMA POOL #252161 6 DUE	6.000	12-01-28	12-09-99	93,000	781,164.13	AAA AAA	11-01-98	7.460	FIRST BOSTON COR
340,145	FNMA POOL #252493 5.5 DU	5.500	06-01-14	10-15-99	94,100	320,374.22	AAA AAA	05-01-99	7.391	SALOMON BROS INC
158,154	FNMA POOL #252498 7 DUE	7.000	06-01-29	11-10-99	97,900	154,842.16	AAA AAA	05-01-99	7.810	MERRILL LYNCH PI
839,783	FNMA POOL #252714 6 DUE	6.000	09-01-29	10-12-99	93,300	783,884.77	AAA AAA	08-01-99	7.450	GOLDMAN SACHS &
418,443	FNMA POOL #252924 7 DUE	7.000	12-01-29	11-10-99	97,900	409,681.85	AAA AAA	11-01-99	7.800	MERRILL LYNCH PI
403,802	FNMA POOL #252924 7 DUE	7.000	12-01-29	11-10-99	97,900	395,347.40	AAA AAA	11-01-99	7.800	MERRILL LYNCH PI
624,715	FNMA POOL #323794 6.5 DU	6.500	06-01-14	10-21-99	97,200	607,633.41	AAA AAA	05-01-99	7.490	MERRILL LYNCH PI
1,095,000	FNMA POOL #323887 6 DUE	6.000	12-01-13	12-10-99	96,200	1,054,279.65	AAA AAA	07-01-99	7.410	FIRST BOSTON COR
136,529	FNMA POOL #437431 6 DUE	6.000	09-01-28	12-09-99	92,900	126,971.68	AAA AAA	09-01-98	7.623	FIRST BOSTON COR
414,492	FNMA POOL #452782 6 DUE	6.000	12-01-28	12-09-99	92,900	385,477.51	AAA AAA	12-01-98	7.601	FIRST BOSTON COR
302,829	FNMA POOL #453107 6 DUE	6.000	01-01-29	12-09-99	92,900	281,630.55	AAA AAA	01-01-99	7.460	FIRST BOSTON COR

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
55,338	FNMA POOL #453667 6 DUE	6.000	01-01-29	12-09-99	92.900	51,464.67	AAA	AAA	12-01-98	7.632	FIRST BOSTON COR
178,357	FNMA POOL #455539 6 DUE	6.000	01-01-29	12-09-99	93.000	165,872.28	AAA	AAA	01-01-99	7.601	FIRST BOSTON COR
139,982	FNMA POOL #457072 6 DUE	6.000	01-01-29	12-09-99	92.900	130,183.11	AAA	AAA	01-01-99	7.611	FIRST BOSTON COR
391,194	FNMA POOL #481320 6 DUE	6.000	01-01-29	12-09-99	93.000	363,810.49	AAA	AAA	01-01-99	7.615	FIRST BOSTON COR
40,129	FNMA POOL #481920 6 DUE	6.000	02-01-29	10-12-99	93.300	37,458.21	AAA	AAA	01-01-99	7.601	GOLDMAN SACHS &
489,477	FNMA POOL #486619 6 DUE	6.000	03-01-29	12-09-99	93.000	455,213.73	AAA	AAA	02-01-99	7.601	FIRST BOSTON COR
498,375	FNMA POOL #488131 6 DUE	6.000	03-01-29	12-09-99	92.900	463,488.59	AAA	AAA	03-01-99	7.460	FIRST BOSTON COR
66,640	FNMA POOL #489423 6 DUE	6.000	04-01-29	12-09-99	92.900	61,975.27	AAA	AAA	03-01-99	7.642	FIRST BOSTON COR
347,685	FNMA POOL #492766 6 DUE	6.000	06-01-29	10-12-99	93.300	324,542.41	AAA	AAA	06-01-99	7.599	GOLDMAN SACHS &
440,532	FNMA POOL #494152 6 DUE	6.000	04-01-29	12-09-99	92.900	409,694.71	AAA	AAA	04-01-99	7.601	FIRST BOSTON COR
335,357	FNMA POOL #497033 6 DUE	6.000	06-01-29	10-12-99	93.300	313,035.05	AAA	AAA	06-01-99	7.460	GOLDMAN SACHS &
333,333	FNMA POOL #497146 6 DUE	6.000	05-01-29	12-09-99	93.000	309,999.24	AAA	AAA	05-01-99	7.601	FIRST BOSTON COR
307,863	FNMA POOL #498067 6 DUE	6.000	06-01-29	10-12-99	93.300	287,370.73	AAA	AAA	06-01-99	7.460	GOLDMAN SACHS &
350,323	FNMA POOL #498255 6 DUE	6.000	06-01-29	10-12-99	93.300	327,004.25	AAA	AAA	06-01-99	7.460	GOLDMAN SACHS &
999,901	FNMA POOL #499307 7 DUE	7.000	08-01-29	10-12-99	97.500	975,215.59	AAA	AAA	08-01-99	7.796	MERRILL LYNCH PI
999,901	FNMA POOL #499307 7 DUE	7.000	08-01-29	10-12-99	97.500	975,215.59	AAA	AAA	08-01-99	7.796	MERRILL LYNCH PI
999,901	FNMA POOL #499307 7 DUE	7.000	08-01-29	10-12-99	97.500	975,215.59	AAA	AAA	08-01-99	7.796	MERRILL LYNCH PI
356,643	FNMA POOL #500225 6 DUE	6.000	06-01-29	10-12-99	93.300	332,904.27	AAA	AAA	05-01-99	7.595	GOLDMAN SACHS &
104,990	FNMA POOL #503233 7 DUE	7.000	08-01-29	10-12-99	97.500	102,397.74	AAA	AAA	08-01-99	7.796	MERRILL LYNCH PI
295,572	FNMA POOL #504091 6 DUE	6.000	07-01-29	10-12-99	93.300	275,897.77	AAA	AAA	06-01-99	7.599	GOLDMAN SACHS &
284,377	FNMA POOL #504643 5.5 DU	5.500	07-01-14	10-15-99	94.100	267,847.98	AAA	AAA	07-01-99	7.370	SALOMON BROS INC
420,042	FNMA POOL #504643 5.5 DU	5.500	07-01-14	10-15-99	94.100	395,626.87	AAA	AAA	07-01-99	7.370	SALOMON BROS INC

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
375,000	FNMA POOL #505271 7 DUE	7.000	07-01-29	11-10-99	97.900	367,148.92	AAA AAA	07-01-99	7.796	MERRILL LYNCH PI
384,859	FNMA POOL #505271 7 DUE	7.000	07-01-29	11-10-99	97.900	376,801.45	AAA AAA	07-01-99	7.796	MERRILL LYNCH PI
375,577	FNMA POOL #505481 5.5 DU	5.500	07-01-14	10-15-99	94.100	353,746.21	AAA AAA	07-01-99	7.370	SALOMON BROS INC
196,598	FNMA POOL #505568 7 DUE	7.000	07-01-29	11-10-99	97.900	192,481.68	AAA AAA	06-01-99	7.777	MERRILL LYNCH PI
314,221	FNMA POOL #508587 6 DUE	6.000	08-01-29	10-12-99	93.300	293,305.40	AAA AAA	08-01-99	7.450	GOLDMAN SACHS &
380,971	FNMA POOL #509544 6 DUE	6.000	08-01-29	10-12-99	93.300	355,612.61	AAA AAA	08-01-99	7.450	GOLDMAN SACHS &
311,066	FNMA POOL #510570 6 DUE	6.000	08-01-29	10-12-99	93.300	290,360.88	AAA AAA	08-01-99	7.585	GOLDMAN SACHS &
-38,258	FNMA POOL #510997 8 DUE	8.000	08-01-29	09-13-99	100.300	-38,401.66	AAA AAA	08-01-99	8.270	GOLDMAN SACHS &
1,416,347	FNMA POOL #513787 6 DUE	6.000	08-01-29	12-09-99	92.900	1,317,202.31	AAA AAA	09-01-99	7.619	FIRST BOSTON COR
102,295	FNMA POOL #514761 7 DUE	7.000	11-01-29	11-10-99	97.900	100,153.20	AAA AAA	11-01-99	7.776	MERRILL LYNCH PI
8,375	FNMA POOL #515277 7 DUE	7.000	11-01-29	11-10-99	97.900	8,199.65	AAA AAA	11-01-99	7.776	MERRILL LYNCH PI
999,900	FNMA POOL #518700 7 DUE	7.000	11-01-29	11-10-99	97.900	978,964.59	AAA AAA	11-01-99	7.776	MERRILL LYNCH PI
999,900	FNMA POOL #518700 7 DUE	7.000	11-01-29	11-10-99	97.900	978,964.59	AAA AAA	11-01-99	7.776	MERRILL LYNCH PI
999,900	FNMA POOL #518700 7 DUE	7.000	11-01-29	11-10-99	97.900	978,964.59	AAA AAA	11-01-99	7.776	MERRILL LYNCH PI
999,900	FNMA POOL #518700 7 DUE	7.000	11-01-29	11-10-99	97.900	978,964.59	AAA AAA	11-01-99	7.776	MERRILL LYNCH PI
999,900	FNMA POOL #518700 7 DUE	7.000	11-01-29	11-10-99	97.900	978,964.59	AAA AAA	11-01-99	7.776	MERRILL LYNCH PI
999,900	FNMA POOL #518700 7 DUE	7.000	11-01-29	11-10-99	97.900	978,964.59	AAA AAA	11-01-99	7.776	MERRILL LYNCH PI
415,407	FNMA POOL #519159 7 DUE	7.000	11-01-29	11-10-99	97.900	406,709.42	AAA AAA	11-01-99	7.796	MERRILL LYNCH PI
757,619	FNMA POOL #519782 7 DUE	7.000	12-01-29	11-10-99	97.900	741,756.35	AAA AAA	11-01-99	7.786	MERRILL LYNCH PI
601,653	FNMA POOL #520200 7 DUE	7.000	09-01-29	11-10-99	97.900	589,056.14	AAA AAA	10-01-99	7.794	MERRILL LYNCH PI
183,269	FNMA POOL #520211 7 DUE	7.000	10-01-29	11-10-99	97.900	179,432.00	AAA AAA	10-01-99	7.810	MERRILL LYNCH PI
100,000	FNMA POOL #520441 6 DUE	6.000	10-01-29	12-09-99	92.900	93,000.09	AAA AAA	11-01-99	7.450	FIRST BOSTON COR
103,894	FNMA POOL #520446 6 DUE	6.000	10-01-29	12-09-99	93.000	96,621.54	AAA AAA	11-01-99	7.654	FIRST BOSTON COR

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
160,243	FNMA POOL #520519 7 DUE	7.000	11-01-29	11-10-99	97.900	156,887.91	AAA AAA	11-01-99	7.785	MERRILL LYNCH PI
142,733	FNMA POOL #522470 7 DUE	7.000	11-01-29	11-10-99	97.900	139,744.53	AAA AAA	11-01-99	7.796	MERRILL LYNCH PI
999,900	FNMA POOL #522760 7 DUE	7.000	11-01-29	11-10-99	97.900	978,964.59	AAA AAA	11-01-99	7.800	MERRILL LYNCH PI
999,900	FNMA POOL #522760 7 DUE	7.000	11-01-29	11-10-99	97.900	978,964.59	AAA AAA	11-01-99	7.800	MERRILL LYNCH PI
221,098	FNMA POOL #523301 7 DUE	7.000	11-01-29	11-10-99	97.900	216,468.76	AAA AAA	11-01-99	7.775	MERRILL LYNCH PI
41,621	FNMA POOL #523871 6 DUE	6.000	07-01-29	12-09-99	93.000	38,707.38	AAA AAA	11-01-99	7.647	FIRST BOSTON COR
-1,420,000	FNMA TBA POOL #9999999 5	5.500	10-01-14	09-16-99	94.100	-1,337,462.50	AAA AAA	01-01-40	0.000	SALOMON BROS INC
-3,880,000	FNMA TBA POOL #9999999 6	6.000	10-01-29	09-30-99	93.300	-3,621,737.50	AAA AAA	01-01-40	6.100	GOLDMAN SACHS &
620,000	FNMA TBA POOL #9999999 6	6.500	01-01-14	12-09-99	97.900	607,406.25	AAA AAA	01-01-40	0.000	MERRILL LYNCH PI
2,610,000	FNMA TBA POOL #9999999 7	7.000	01-01-29	12-09-99	97.800	2,553,721.88	AAA AAA	01-01-01	6.840	MERRILL LYNCH PI
-17,245,000	FNMA TBA POOL #9999999 7	7.000	10-14-29	09-03-99	97.500	-16,819,264.06	AAA AAA	01-01-40	0.000	MERRILL LYNCH PI
14,140,000	FNMA TBA POOL #9999999 7	7.000	10-14-29	09-03-99	97.500	13,790,918.75	AAA AAA	01-01-40	0.000	MERRILL LYNCH PI
2,610,000	FNMA TBA POOL #9999999 7	7.000	11-01-29	10-08-99	97.900	2,555,353.13	AAA AAA	01-01-40	0.000	MERRILL LYNCH PI
2,610,000	FNMA TBA POOL #9999999 7	7.000	12-01-28	11-10-99	98.200	2,563,509.38	AAA AAA	01-01-01	6.840	MERRILL LYNCH PI
17,910,000	FNMA TBA POOL #9999999 7	7.500	01-01-29	12-09-99	99.800	17,882,015.63	AAA AAA	01-01-01	7.270	SALOMON BROS INC
570,000	FNMA TBA POOL #9999999 7	7.500	01-01-29	12-31-99	98.900	563,765.63	AAA AAA	01-01-01	7.270	MERRILL LYNCH PI
16,000,000	FNMA TBA POOL #9999999 7	7.500	10-01-29	09-03-99	99.600	15,940,000.00	AAA AAA	01-01-40	7.270	SALOMON BROS INC
-16,000,000	FNMA TBA POOL #9999999 7	7.500	10-14-29	09-03-99	99.600	-15,940,000.00	AAA AAA	01-01-40	0.000	SALOMON BROS INC
16,000,000	FNMA TBA POOL #9999999 7	7.500	11-01-29	10-12-99	99.800	15,975,000.00	AAA AAA	01-01-01	7.270	SALOMON BROS INC
1,910,000	FNMA TBA POOL #9999999 7	7.500	12-01-29	11-30-99	99.700	1,905,821.88	AAA AAA	01-01-01	7.270	SALOMON BROS INC
1,245,000	FNMA TBA POOL #9999999 8	8.000	01-19-30	12-09-99	101.500	1,264,453.13	AAA AAA	11-01-99	0.000	MERRILL LYNCH PI
1,245,000	FNMA TBA POOL #9999999 8	8.000	11-01-29	10-07-99	101.700	1,266,787.50	AAA AAA	01-01-40	0.000	MERRILL LYNCH PI

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,245,000	FNMA TBA POOL #9999999 8	8.000	12-15-29	11-09-99	102,000	1,270,678.13	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PI
180,160	GNMA POOL #345666 SER 20	7.000	04-15-24	11-18-99	98,000	176,613.29	AAA	AAA	04-01-94	7.830	GOLDMAN SACHS &
20,929	GNMA POOL #345706 SER 20	7.000	04-15-24	11-18-99	98,000	20,517.04	AAA	AAA	04-01-94	7.713	GOLDMAN SACHS &
951,639	GNMA POOL #347017 SER 20	7.000	01-15-24	11-18-99	98,000	932,903.28	AAA	AAA	01-01-94	7.830	GOLDMAN SACHS &
331,919	GNMA POOL #347017 SER 20	7.000	01-15-24	11-18-99	98,000	325,383.97	AAA	AAA	01-01-94	7.830	GOLDMAN SACHS &
48,261	GNMA POOL #359974 7 DUE	7.000	01-15-24	11-18-99	98,000	47,311.33	AAA	AAA	01-01-94	7.830	GOLDMAN SACHS &
168,916	GNMA POOL #360199 SER 20	6.500	11-15-23	10-19-99	96,500	163,082.75	AAA	AAA	11-01-93	7.640	MERRILL LYNCH PI
416,951	GNMA POOL #364657 SER 20	6.500	09-15-23	10-19-99	96,500	402,552.71	AAA	AAA	09-01-93	7.579	MERRILL LYNCH PI
978,971	GNMA POOL #366679 7 DUE	7.000	01-15-24	11-18-99	98,000	959,697.88	AAA	AAA	01-01-94	6.580	GOLDMAN SACHS &
44,093	GNMA POOL #366793 SER 20	7.000	05-15-24	11-18-99	98,000	43,225.11	AAA	AAA	06-01-94	7.713	GOLDMAN SACHS &
414,233	GNMA POOL #367748 SER 20	6.500	09-15-23	10-19-99	96,500	399,929.40	AAA	AAA	09-01-93	7.589	MERRILL LYNCH PI
521,707	GNMA POOL #369319 SER 20	7.000	02-15-24	11-18-99	98,000	511,436.26	AAA	AAA	02-01-94	7.715	GOLDMAN SACHS &
380,006	GNMA POOL #370078 SER 20	6.500	11-15-23	10-19-99	96,500	366,883.52	AAA	AAA	11-01-93	7.579	MERRILL LYNCH PI
334,608	GNMA POOL #371692 SER 20	7.000	03-15-24	11-18-99	98,000	328,020.88	AAA	AAA	03-01-94	7.713	GOLDMAN SACHS &
960,193	GNMA POOL #376466 7 DUE	7.000	04-15-24	11-18-99	98,000	941,288.71	AAA	AAA	04-01-94	7.830	GOLDMAN SACHS &
209,979	GNMA POOL #377977 SER 20	7.000	04-15-24	11-18-99	98,000	205,845.05	AAA	AAA	04-01-94	7.642	GOLDMAN SACHS &
478,193	GNMA POOL #382213 SER 20	7.000	02-15-24	11-18-99	98,000	468,778.56	AAA	AAA	02-01-94	7.715	GOLDMAN SACHS &
819,740	GNMA POOL #382213 SER 20	7.000	02-15-24	11-18-99	98,000	803,601.50	AAA	AAA	02-01-94	7.715	GOLDMAN SACHS &
955,807	GNMA POOL #389222 7 DUE	7.000	03-15-24	11-18-99	98,000	936,989.87	AAA	AAA	03-01-94	7.830	GOLDMAN SACHS &
333,373	GNMA POOL #389222 7 DUE	7.000	03-15-24	11-18-99	98,000	326,809.96	AAA	AAA	03-01-94	7.830	GOLDMAN SACHS &
99,902	GNMA POOL #407806 SER 20	7.000	04-15-28	11-15-99	97,000	96,955.86	AAA	AAA	10-01-98	7.840	GOLDMAN SACHS &
-765,557	GNMA POOL #434142 SER 20	7.000	12-15-28	06-30-99	95,000	-727,740.02	AAA	AAA	01-01-99	7.850	DLJ CAPITAL MARK

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
740,820	GNMA POOL #434142 SER 20	7.000	12-15-28	06-30-99	98.200	727,740.02	AAA	AAA	01-01-99	7.850	
25,002	GNMA POOL #434614 SER 20	6.500	11-15-29	12-16-99	95.000	23,767.31	AAA	AAA	11-01-99	7.590	SALOMON BROS INC
103,528	GNMA POOL #442340 SER 20	7.000	04-15-28	11-15-99	97.000	100,474.51	AAA	AAA	04-01-98	7.840	GOLDMAN SACHS &
99,903	GNMA POOL #446151 SER 20	7.000	02-15-28	11-15-99	97.000	96,956.49	AAA	AAA	02-01-98	7.734	GOLDMAN SACHS &
68,557	GNMA POOL #447983 SER 20	7.000	06-15-28	10-27-99	97.000	66,535.36	AAA	AAA	06-01-98	7.840	GOLDMAN SACHS &
111,565	GNMA POOL #449544 SER 20	7.000	05-15-28	11-15-99	97.000	108,274.47	AAA	AAA	05-01-98	7.840	GOLDMAN SACHS &
99,311	GNMA POOL #452754 SER 20	7.000	01-15-28	11-15-99	97.000	96,381.89	AAA	AAA	01-01-98	7.737	GOLDMAN SACHS &
99,894	GNMA POOL #454678 SER 20	7.000	02-15-28	11-15-99	97.000	96,948.31	AAA	AAA	02-01-98	7.731	GOLDMAN SACHS &
24,723	GNMA POOL #458899 SER 20	7.000	06-15-28	11-15-99	97.000	23,994.07	AAA	AAA	06-01-98	7.728	GOLDMAN SACHS &
99,535	GNMA POOL #460912 SER 20	7.000	09-15-28	11-15-99	97.000	96,599.26	AAA	AAA	09-01-98	7.840	GOLDMAN SACHS &
29,972	GNMA POOL #460914 SER 20	7.000	09-15-28	11-15-99	97.000	29,088.11	AAA	AAA	09-01-98	7.840	GOLDMAN SACHS &
124,771	GNMA POOL #464191 SER 20	7.000	09-15-28	11-15-99	97.000	121,091.40	AAA	AAA	09-01-98	7.716	MERRILL LYNCH PI
99,864	GNMA POOL #465299 SER 20	7.000	03-15-28	11-15-99	97.000	96,918.47	AAA	AAA	03-01-98	7.850	GOLDMAN SACHS &
98,290	GNMA POOL #469623 SER 20	7.000	10-15-28	11-15-99	97.000	95,391.53	AAA	AAA	10-01-98	7.850	GOLDMAN SACHS &
389,961	GNMA POOL #469862 SER 20	6.000	01-15-29	11-18-99	92.800	361,932.56	AAA	AAA	01-01-99	7.454	LEHMAN BROTHERS
49,949	GNMA POOL #471931 SER 20	7.000	05-15-28	11-15-99	97.000	48,475.52	AAA	AAA	05-01-98	7.737	GOLDMAN SACHS &
49,920	GNMA POOL #473053 SER 20	7.000	06-15-28	11-15-99	97.000	48,447.84	AAA	AAA	06-01-98	7.737	GOLDMAN SACHS &
98,594	GNMA POOL #474542 SER 20	7.000	10-15-28	11-15-99	97.000	95,686.51	AAA	AAA	10-01-98	7.850	GOLDMAN SACHS &
99,913	GNMA POOL #476956 SER 20	7.000	12-15-28	11-15-99	97.000	96,966.52	AAA	AAA	12-01-98	7.722	GOLDMAN SACHS &
-199,887	GNMA POOL #484066 SER 20	6.000	03-15-29	09-17-99	91.600	-183,208.54	AAA	AAA	03-01-99	7.443	MERRILL LYNCH PI
99,622	GNMA POOL #486539 SER 20	7.000	09-15-28	11-15-99	97.000	96,683.58	AAA	AAA	09-01-98	7.840	GOLDMAN SACHS &
29,214	GNMA POOL #490186 SER 20	6.500	05-15-29	12-16-99	95.000	27,772.01	AAA	AAA	05-01-99	7.630	SALOMON BROS INC

PURCHASE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
99,891	GNMA POOL #493743 SER 20	7.000	11-15-28	11-15-99	97,000	96,944.89	AAA	AAA	11-01-98	7.716	GOLDMAN SACHS &
30,757	GNMA POOL #495574 SER 20	6.500	04-15-29	12-16-99	95,000	29,238.75	AAA	AAA	04-01-99	7.587	SALOMON BROS INC
940,128	GNMA POOL #497558 SER 20	6.500	01-15-29	12-16-99	95,000	893,708.85	AAA	AAA	01-01-99	7.630	SALOMON BROS INC
863,501	GNMA POOL #510849 SER 20	8.000	12-15-29	12-16-99	102,000	880,771.02	AAA	AAA	12-01-99	7.958	MERRILL LYNCH PI
170,017	GNMA POOL #512254 SER 20	8.000	12-15-29	12-16-99	102,000	173,417.34	AAA	AAA	12-01-99	8.040	MERRILL LYNCH PI
136,599	GNMA POOL #518045 SER 20	8.000	12-15-29	12-16-99	102,000	139,330.98	AAA	AAA	12-01-99	7.972	MERRILL LYNCH PI
310,000	GNMA POOL #780397 SER 20	8.000	12-15-22	12-14-99	102,000	316,490.73	AAA	AAA	07-01-96	7.850	MERRILL LYNCH PI
725,000	GNMA TBA POOL #9999999 S	7.000	01-15-29	12-16-99	97,000	703,703.13	AAA	AAA	01-01-40	0.000	GOLDMAN SACHS &
490,000	GNMA TBA POOL #9999999 S	8.000	01-25-29	12-16-99	101,200	496,125.00	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PI
1,955,000	GNMA TBA POOL #9999999 S	8.000	11-15-29	10-12-99	102,000	1,994,100.00	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PI
490,000	GNMA TBA POOL #9999999 S	8.000	12-15-30	11-17-99	102,000	499,800.00	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PI
1,170,000	GNMA TBA POOL #9999999 S	8.000	12-15-30	11-17-99	102,000	1,193,400.00	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PI
295,000	GNMA TBA POOL #9999999 S	8.000	12-15-30	11-17-99	102,000	300,900.00	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PI
39,708	GNMA POOL # 366726	7.000	03-15-24	11-18-99	98,000	38,925.95	AAA	AAA	03-01-94	7.830	GOLDMAN SACHS &
3,140,000	AMERICREDIT AUTOMOBILE	6.840	10-05-03	11-10-99	100,300	3,151,775.00	NR	AAA	08-26-99	7.530	FIRST BOSTON COR
2,160,000	ANRC AUTO OWNER TR SER 1	6.940	04-17-06	10-14-99	99,900	2,159,665.72	AAA	AAA	10-22-99	7.740	FIRST BOSTON COR
-2,330,000	FORD CR AUTO OWNER TR 19	6.520	09-15-03	09-15-99	99,900	-2,329,696.05	AAA	NR	09-23-99	7.230	GOLDMAN SACHS &
1,602,886	GMAC COMM SER 1996-C1 CL	6.790	10-15-28	11-16-99	100,100	1,605,703.74	AAA	AAA	11-01-96	6.510	GOLDMAN SACHS &
520,000	GREEN TREE FINL CORP 97-	6.620	01-15-29	10-04-99	99,400	517,115.63	NR	AAA	12-17-97	7.766	SALOMON BROS INC
185,000	GS MTG SECS CORP II SER	6.860	07-13-30	10-21-99	99,000	183,150.00	AAA	NR	08-01-97	7.900	MERRILL LYNCH PI
200,000	HELLER EQUIP AST RECEIVA	6.650	03-14-04	12-08-99	99,900	199,992.06	AAA	NR	12-14-99	0.000	FIRST UNION CAPI
1,192,000	HSEHD HOME EQTY LN TR SE	0.000	10-20-30	11-12-99	99,900	1,191,894.27	AAA	NR	11-01-99	7.819	MERRILL LYNCH PI

LINCOLN CAPITAL

PURCHASE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,180,000	MERRILL LYNCH MTG INVS I	7.560	11-15-31	10-27-99	100.400	1,185,531.25	NR	AAA	11-01-99	8.070	MERRILL LYNCH PI
455,000	PROVIDENT AUTO LEASE ABS	0.000	01-14-12	12-03-99	100.000	455,000.00	AAA	NR	12-14-99	0.000	PRUDENTIAL SECUR
2,380,000	PVTPL CNL FDG 99-1 LP SE	7.295	03-18-10	11-18-99	100.000	2,380,000.00	NR	NR	11-01-99	0.000	PRUDENTIAL SECUR
2,890,000	SEARS CR A/C MASTER TR I	6.450	10-15-06	12-07-99	99.700	2,883,791.02	AAA	AAA	10-29-96	7.270	FIRST BOSTON COR
1,055,000	VANDERBILT MTG & FIN INC	6.815	08-07-12	11-16-99	100.000	1,055,000.00	AAA	NR	11-01-99	0.000	PRUDENTIAL SECUR
160,000	W PENN FDG LLC 1999-A TR	6.630	12-26-05	12-10-99	100.000	160,031.25	NR	AAA	11-16-99	7.217	SALOMON BROS INC
1,072,669	CMO CHASE MANHATTAN BK	7.134	07-15-07	11-17-99	100.600	1,080,043.95	NR	AAA	08-01-99	7.970	MERRILL LYNCH PI
1,790,000	CMO COML MTG AST TR CMA	7.285	12-17-07	10-15-99	100.000	1,790,034.19	AAA	AAA	10-11-99	7.990	GOLDMAN SACHS &
2,500,000	CMO COML MTG AST TR SER	7.546	01-17-10	10-15-99	100.000	2,500,043.00	AAA	AAA	10-11-99	8.080	GOLDMAN SACHS &
1,300,000	CMO CR SUISSE 1ST BSTN M	7.290	09-15-09	11-04-99	100.500	1,306,500.00	AAA	NR	10-11-99	0.000	MORGAN STANLEY
420,000	CMO HELLER EQUIP AST REC	6.790	03-14-17	12-08-99	99.900	419,945.90	AAA	NR	12-14-99	0.000	MORGAN STANLEY
-2,360,000	CMO LB COML CONDUIT MTG	0.000	10-15-32	09-29-99	100.400	-2,371,709.61	AAA	NR	10-01-99	8.070	LEHMAN BROTHERS
2,360,000	CMO LB COML CONDUIT MTG	7.325	10-15-32	10-01-99	100.400	2,370,916.42	AAA	NR	10-01-99	8.070	LEHMAN BROTHERS
1,470,000	CMO NATIONSLINK FDG CORP	7.229	10-20-08	11-10-99	100.000	1,470,000.00	NR	AAA	11-01-99	0.000	NATIONSBANC MON
1,625,000	CMO PNC MTG ACCEP CORP S	7.110	07-10-08	11-22-99	100.500	1,633,125.00	NR	AAA	12-01-99	0.000	DONALDSON LUFKI
1,440,000	CMO PNC MTG ACCEP CORP S	7.300	10-10-09	11-22-99	100.500	1,447,650.00	NR	NR	12-01-99	0.000	DONALDSON LUFKI
2,150,000	PVTPL CMO GMAC COML MTG	0.000	02-15-08	12-09-99	99.900	2,149,959.15	NR	AAA	12-21-99	0.000	GOLDMAN SACHS &
217,724,300						216,698,354.68					

BANK OF AMERICA

500,000	US TREAS BD STRIPPED PRI	0.000	02-15-21	11-10-99	25.800	129,415.00	AAA	AAA		6.130	MERRILL LYNCH PI
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PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
700,000	US TREAS BD STRIPPED PRI	0.000	02-15-21	11-22-99	25.600	179,858.00	AAA	AAA		6.130	SALOMON BROS INC
400,000	US TREAS SEC STRIPPED IN	0.000	08-15-09	10-12-99	53.000	212,000.00	AAA	AAA	02-28-85	6.660	FIRST BOSTON COR
300,000	US TREAS SEC STRIPPED IN	0.000	08-15-09	11-22-99	53.800	161,472.00	AAA	AAA	02-28-85	6.660	SALOMON BROS INC
550,000	US TREAS STRIPPED PRINC	0.000	02-15-27	11-08-99	18.700	103,251.50	AAA	AAA	02-15-97	6.140	MERRILL LYNCH PI
200,000	US TREAS STRIPPED PRINC	0.000	02-15-27	11-22-99	18.300	36,750.00	AAA	AAA	02-15-97	6.140	SALOMON BROS INC
1,100,000	US TREAS STRIPPED PRINC	0.000	02-15-27	12-08-99	18.300	201,872.00	AAA	AAA	02-15-97	6.140	MERRILL LYNCH PI
26,897	FHA PROJ #113-35102 SOUT	6.850	02-01-40	06-08-99	95.900	25,813.59	AAA	AAA	06-01-99	0.000	CHASE MANHATTAN
-163,739	FHA PROJ #113-35102 SOUT	6.850	02-01-40	06-08-99	95.900	-157,143.59	AAA	AAA	06-01-99	0.000	SALOMON BROS INC
23,936	FHA PROJ #113-35102 SOUT	6.850	02-01-40	10-12-99	95.900	22,971.86	AAA	AAA	06-01-99	0.000	SALOMON BROS INC
18,234	FHA PROJ #113-35102 SOUT	6.850	02-01-40	11-01-99	95.900	17,499.53	AAA	AAA	06-01-99	0.000	
1,000,000	TYCO INTL GROUP S A 6.37	6.375	06-15-05	11-24-99	94.800	948,490.00	BAA1	A-	06-09-98	7.810	WARBURG DILLON R
1,000,000	DONALDSON LUFKIN & JENRE	5.875	04-01-02	11-09-99	97.800	978,080.00	A3	A-	03-23-99	7.460	DLJ FIXED INCOME
1,000,000	FPL CAP CORP 7.625 DUE 0	7.625	09-15-06	12-08-99	102.300	1,023,240.00	A2	A+	09-07-99	7.670	LEHMAN BROTHERS
1,000,000	OCCIDENTAL PETE CORP SR	7.650	02-15-06	10-21-99	100.000	1,000,030.00	BAA3	BBB-	02-10-99	7.860	DLJ FIXED INCOME
1,000,000	PAIN WEBBER GROUP INC C	6.375	05-15-04	11-23-99	96.400	964,060.00	BAA1	BBB+	05-18-99	7.840	BEAR, STEARNS, S
1,000,000	PVTPL SUPERVALU INC NT 1	7.625	09-15-04	11-30-99	99.800	998,020.00	BAA1	BBB+	09-17-99	8.000	BARCLAYS BANK
1,000,000	SERVICE CORP INTL 6.3 NT	6.300	03-15-20	10-21-99	82.100	821,950.00	BA2	BB+	03-16-98	25.620	SALOMON BROS INC
500,000	WMX TECHNOLOGIES 8.25 BD	8.250	11-15-99	10-26-99	99.900	499,810.00	WR	BBB	11-28-94	7.690	BEAR, STEARNS, S
1,700,000	CMO DLJ COML MTG CORP MT	6.460	01-10-09	11-23-99	95.100	1,618,386.72	AAA	NR	03-01-99	8.070	DLJ CAPITAL MARK
1,700,000	CMO GMAC COML MTG SEC IN	6.945	09-15-33	11-23-99	97.500	1,658,031.25	AAA	NR	06-01-99	8.070	PRUDENTIAL SECUR
14,555,327						11,443,857.86					

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
955,000	US TREAS 8.75 BD DUE 8-1	8.750	08-15-20	10-13-99	123.700	1,181,663.28	AAA	AAA	08-15-90	6.460	SALOMON BROS INC
3,500,000	US TREAS 8.75 BD DUE 8-1	8.750	08-15-20	10-20-99	122.200	4,278,470.00	AAA	AAA	08-15-90	6.460	GOLDMAN SACHS &
1,000,000	US TREAS 8.75 BD DUE 8-1	8.750	08-15-20	12-22-99	121.400	1,214,531.25	AAA	AAA	08-15-90	6.460	DB CLEARING SERV
2,000,000	US TREAS BD STRIPPED PRI	0.000	02-15-19	10-29-99	28.400	568,080.00	AAA	AAA	02-15-89	6.410	GREENWICH CAPITA
2,000,000	US TREAS BD STRIPPED PRI	0.000	08-15-20	10-29-99	25.800	517,960.00	AAA	AAA	02-15-91	6.360	GOLDMAN SACHS &
1,500,000	US TREAS BD STRIPPED PRI	0.000	11-15-15	11-23-99	35.200	528,375.00	AAA	AAA	11-15-85	6.520	GREENWICH CAPITA
1,850,000	US TREAS BD STRIPPED PRI	0.000	11-15-15	12-03-99	34.900	646,205.00	AAA	AAA	11-15-85	6.520	LEHMAN BROTHERS
2,000,000	US TREAS BD STRIPPED PRI	0.000	11-15-15	12-07-99	35.200	704,820.00	AAA	AAA	11-15-85	6.520	GREENWICH CAPITA
2,900,000	US TREAS BD STRIPPED PRI	0.000	11-15-15	12-08-99	35.100	1,020,162.00	AAA	AAA	11-15-85	6.520	GOLDMAN SACHS &
3,500,000	US TREAS BD STRIPPED PRI	0.000	11-15-15	12-09-99	35.200	1,233,365.00	AAA	AAA	11-15-85	6.520	MERRILL LYNCH GO
1,500,000	US TREAS BD STRIPPED PRI	0.000	11-15-15	12-10-99	35.700	535,650.00	AAA	AAA	11-15-85	6.520	GOLDMAN SACHS &
2,000,000	US TREAS BD STRIPPED PRI	0.000	11-15-15	12-13-99	35.500	711,580.00	AAA	AAA	11-15-85	6.520	SALOMON BROS INC
103,287	MFO MAS FDS ADVISORY MT	0.000		10-07-99	993.900	1,026,669.28	AAA	AAA	07-08-98	0.000	
101,271	MFO MAS FDS ADVISORY MT	0.000		11-04-99	1,004.000	1,016,758.23	AAA	AAA	07-08-98	0.000	
272,659	MFO MAS FDS ADVISORY MT	0.000		12-16-99	981.900	2,677,516.17	AAA	AAA	07-08-98	0.000	
575,000	BANC 1 CORP 7.625 DUE 10	7.625	10-15-26	10-06-99	96.900	557,382.00	A1	A-	10-29-96	7.910	SALOMON BROS INC
355,000	BANC 1 CORP 8 DUE 04-29-	8.000	04-29-27	10-07-99	101.400	360,143.95	A1	A-	04-29-97	7.820	DLJ FIXED INCOME
510,000	BANKBOSTON N A 6.375 MTN	6.375	04-15-08	12-01-99	93.700	478,267.80	A2	A	04-20-98	7.690	SALOMON BROS INC
285,000	BURL NORTHN SANTA FE COR	6.700	08-01-28	10-07-99	87.500	249,463.35	BAA2	BBB+	07-30-98	7.930	MERRILL LYNCH PI
450,000	BURL NORTHN SANTA FE COR	6.700	08-01-28	11-02-99	88.400	398,106.00	BAA2	BBB+	07-30-98	7.930	PRUDENTIAL SECUR
335,000	CHASE MANHATTAN CORP NE	7.000	11-15-09	11-17-99	99.100	332,075.45	A1	A	11-22-99	7.620	CHASE SECURITIES
655,000	CHASE MANHATTAN CORP NE	7.000	11-15-09	12-13-99	98.500	645,253.60	A1	A	11-22-99	7.620	CHASE SECURITIES

PURCHASE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
90,000	COLUMBIA /HCA HEALTHCAR	9.000	12-15-14	11-10-99	96.400	86,816.70	BA2	BB+	01-20-95	9.850	DLJ FIXED INCOME
215,000	COLUMBIA HEALTHCARE CO	7.500	12-15-23	10-27-99	78.900	169,785.50	BA2	BB+	12-15-93	9.580	DLJ FIXED INCOME
1,630,000	DAIMLER CHRYSLER N AMER	7.200	09-01-09	10-06-99	99.800	1,626,805.20	A1	A+	08-24-99	7.630	FIRST BOSTON COR
665,000	HSEHD FIN CORP 5.875 DUE	5.875	02-01-09	10-19-99	89.000	592,062.80	A2	A	02-05-99	7.770	SALOMON BROS INC
1,075,000	LOCKHEED MARTIN CORP 7.9	0.000	12-01-05	11-18-99	99.800	1,072,936.00	BAA3	BBB-	11-23-99	8.100	GOLDMAN SACHS &
9,641	MFO MAS FDS FGN FXD INC	0.000		12-16-99	356.900	34,417.40	NR	NR	07-08-98	0.000	
475,000	PNC FDG CORP SUB NT 7.5	0.000	11-01-09	10-27-99	99.500	472,667.75	A3	BBB+	11-02-99	7.880	SALOMON BROS INC
150,000	PRUDENTIAL INS CO AMER 8	8.300	07-01-25	10-15-99	103.000	154,647.00	A3	A-	07-01-95	7.970	FIRST BOSTON COR
995,000	PVTPL GLOBAL CROSSING HL	9.500	11-15-06	11-12-99	98.100	976,274.10	BA2	BB	11-19-99	9.587	CHASE SECURITIES
605,000	PVTPL GOLDMAN SACHS GRO	6.500	02-25-09	11-05-99	94.700	573,334.30	A1	A+	02-23-99	7.940	GOLDMAN SACHS &
645,000	PVTPL MIDWEST ENERGY INC	0.000	10-15-29	10-13-99	99.800	643,851.90	BAA2	BB+	10-18-99	9.249	LEHMAN BROTHERS
300,000	PVTPL NEXTEL COMMUNICAT	0.000	11-15-09	11-05-99	99.200	297,606.00	B1	B	11-12-99	9.984	GOLDMAN SACHS &
235,000	PVTPL U S W CAP FDG INC	6.875	08-15-01	11-02-99	100.000	235,206.80	BAA1	A-	08-25-99	7.820	PRUDENTIAL SECUR
1,365,000	TIMES MIRROR CO NEW NT 7	0.000	10-15-09	10-14-99	99.800	1,363,211.85	A2	A	10-19-99	7.590	GOLDMAN SACHS &
180,000	TN GAS PIPELN CO DEB 7 D	7.000	10-15-28	10-07-99	89.600	161,397.00	BAA1	BBB+	10-09-98	7.970	WARBURG DILLON R
200,000	UN PAC CORP 6.625 NTS DU	6.625	02-01-08	10-29-99	94.800	189,764.00	BAA3	BBB-	02-03-98	7.990	J.P. MORGAN SECU
37,181,858						29,533,281.66					

WELLINGTON

3,000,000	US TREAS BDS 6.25 DUE 08	6.250	08-15-23	12-14-99	96.800	2,906,718.75	AAA	AAA	08-15-93	6.390	GREENWICH CAPITA
1,730,000	PARIBAS N.Y. BRH 6.95 SU	6.950	07-22-13	11-22-99	93.200	1,613,432.60	A2	A	07-22-98	8.070	DONALDSON LUFKI

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PURCHASE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
250,000	PEN HLDGS INC SR NT SER	9.875	06-15-08	10-06-99	93.700	234,375.00	B2	B+	06-08-98	0.000	OPPENHEIMER & CO
45,000	AMC ENTMT INC 9.50 SR SU	9.500	03-15-09	10-06-99	86.000	38,700.00	B3	B-	03-19-97	9.610	GOLDMAN SACHS &
55,000	ANTHONY CRANE RENT L P /	10.375	08-01-08	12-14-99	85.000	46,750.00	B3	B	02-01-99	14.404	DONALDSON LUFKI
95,000	ANTHONY CRANE RENT L P /	10.375	08-01-08	12-21-99	85.000	80,750.00	B3	B	02-01-99	14.404	DONALDSON LUFKI
80,000	ATLAS AIR INC 10.75 SR N	10.750	08-01-05	11-09-99	101.000	80,800.00	B2	B-	08-13-97	9.480	MORGAN STANLEY
25,000	BORDEN CHEMS & PLASTIC O	9.500	05-01-05	11-05-99	82.000	20,500.00	B1	B+	05-01-95	11.480	J.P. MORGAN SECU
25,000	BORDEN CHEMS & PLASTIC O	9.500	05-01-05	11-08-99	80.000	20,000.00	B1	B+	05-01-95	11.480	LEWCO SECURITIES
50,000	BORDEN CHEMS & PLASTIC O	9.500	05-01-05	11-09-99	86.000	43,000.00	B1	B+	05-01-95	11.480	J.P. MORGAN SECU
50,000	BORDEN CHEMS & PLASTIC O	9.500	05-01-05	11-10-99	86.500	43,250.00	B1	B+	05-01-95	11.480	FIRST BOSTON COR
250,000	BUCYRUS INTL INC SER B 9	9.750	09-15-07	12-21-99	75.000	187,500.00	B1	B+	09-24-97	12.670	SALOMON BROS INC
12,105	CF WELLINGTON INTL BD FD	0.000		10-29-99	1,225.900	148,403.81	NR	NR		0.000	
11,518	CF WELLINGTON INTL BD FD	0.000		11-30-99	1,225.900	141,209.03	NR	NR		0.000	
12,998	CF WELLINGTON INTL BD FD	0.000		12-31-99	1,223.900	159,095.11	NR	NR		0.000	
100,000	EXIDE CORP 10 DUE 04-15-	10.000	04-15-05	10-18-99	93.200	93,250.00	B1	B+	10-15-95	10.870	GOLDMAN SACHS &
150,000	GRAY COMMUNICATIONS SYS	10.625	10-01-06	11-10-99	103.700	155,625.00	B3	B-	09-25-96	10.280	J.P. MORGAN SECU
115,000	HARRAHS OPER INC GTD SR	7.875	12-15-05	10-20-99	95.500	109,825.00	BA2	BB+	12-09-98	9.370	MORGAN STANLEY
135,000	HARRAHS OPER INC GTD SR	7.875	12-15-05	11-01-99	95.600	129,093.75	BA2	BB+	12-09-98	9.370	BEAR, STEARNS, S
1,000,000	HELLER FINL INC MEDIUM T	7.125	09-28-04	10-07-99	99.400	994,240.00	A3	A-	09-28-99	7.810	WARBURG DILLON R
150,000	LOEWS CINEPLEX ENTMT CO	8.875	08-01-08	12-06-99	89.200	133,800.00	B3	B	08-05-98	12.890	GOLDMAN SACHS &
75,000	LTV CORP NEW 8.2 DUE	8.200	09-15-07	10-13-99	90.000	67,500.00	NR	BB-	09-22-97	9.230	MORGAN STANLEY
75,000	LTV CORP NEW 8.2 DUE	8.200	09-15-07	10-13-99	90.000	67,500.00	NR	BB-	09-22-97	9.230	BARING SECURITIE
50,000	LTV CORP NEW 8.2 DUE	8.200	09-15-07	10-19-99	87.200	43,625.00	NR	BB-	09-22-97	9.230	MORGAN STANLEY

PURCHASE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
215,000	METROMEDIA FIBER NETWORK	0.000	12-15-09	11-12-99	99,200	213,282.15	B2	B+	11-17-99	10.115	SALOMON BROS INC
250,000	PAPERBOARD INDS INTL INC	8.375	09-15-07	12-02-99	94,400	236,000.00	BA3	B+	03-15-98	9.170	FIRST BOSTON COR
150,000	PRESTOLITE ELEC INC GTD	9.625	02-01-08	10-07-99	80,000	120,000.00	B3	B+	01-22-98	9.960	FIRST BOSTON COR
100,000	PRESTOLITE ELEC INC GTD	9.625	02-01-08	11-02-99	79,000	79,000.00	B3	B+	01-22-98	9.960	FIRST BOSTON COR
250,000	PVTPL EXODUS COMMUNICA	10.750	12-15-09	12-02-99	100,000	250,000.00	NR	B-	12-08-99	10.659	GOLDMAN SACHS &
40,000	PVTPL GA GULF CORP SR SU	0.000	11-01-07	11-09-99	100,000	40,000.00	B1	BB-	11-12-99	10.037	CHASE SECURITIES
210,000	PVTPL GA GULF CORP SR SU	10.375	11-01-07	12-22-99	104,500	219,450.00	B1	BB-	11-12-99	10.037	CHASE SECURITIES
150,000	PVTPL GLOBAL CROSSING HL	9.500	11-15-06	11-18-99	98,100	147,177.00	BA2	BB	11-19-99	9.587	CHASE SECURITIES
65,000	PVTPL GLOBAL CROSSING HL	9.125	11-15-06	11-29-99	98,300	63,926.85	BA2	BB	11-19-99	9.587	TORONTO DOMINIO
35,000	PVTPL GLOBAL CROSSING HL	9.125	11-15-06	11-29-99	98,300	34,431.25	BA2	BB	11-19-99	9.587	CHASE SECURITIES
135,000	PVTPL INSIGHT MIDWEST L	9.750	10-01-09	11-29-99	104,000	140,400.00	B1	B+	10-01-99	9.749	GOLDMAN SACHS &
220,000	PVTPL LTV CORP SR NT 144	0.000	11-15-09	11-02-99	99,200	218,391.80	BA3	BB-	11-05-99	11.568	MORGAN STANLEY
2,500,000	PVTPL SUN LIFE CDA U S C	8.526	07-14-27	11-01-99	95,700	2,393,150.00	NR	A+	05-06-97	7.840	MORGAN STANLEY
115,000	PVTPL TENNECO INC SR SUB	0.000	10-15-09	10-08-99	100,000	115,000.00	B2	B+	10-14-99	11.360	SALOMON BROS INC
250,000	PVTPL WASTE MGMT INC DEL	6.875	05-15-09	10-22-99	80,200	200,625.00	BA1	BBB	05-21-99	8.920	DONALDSON LUFKI
110,000	SOVEREIGN BANCORP INC SR	0.000	11-15-06	11-09-99	100,000	110,000.00	BA3	BB+	11-15-99	10.200	SALOMON BROS INC
1,890,000	SUSA PARTNERSHIP 7.125 N	7.125	11-01-03	11-17-99	97,100	1,836,550.80	BAA3	BBB	11-01-96	8.440	LEGG MASON WOOD
92,406	FNMA POOL #252924 7 DUE	7.000	12-01-29	11-16-99	98,600	91,171.69	AAA	AAA	11-01-99	7.800	GOLDMAN SACHS &
29,917	FNMA POOL #499350 7 DUE	7.000	09-01-29	11-16-99	98,600	29,517.37	AAA	AAA	09-01-99	7.810	GOLDMAN SACHS &
30,268	FNMA POOL #501155 7 DUE	7.000	08-01-29	11-16-99	98,600	29,863.62	AAA	AAA	08-01-99	7.796	GOLDMAN SACHS &
939,914	FNMA POOL #502324 7 DUE	7.000	12-01-29	11-16-99	98,600	927,357.34	AAA	AAA	12-01-99	7.776	GOLDMAN SACHS &
110,040	FNMA POOL #502353 7 DUE	7.000	09-01-29	11-16-99	98,600	108,569.56	AAA	AAA	09-01-99	7.796	GOLDMAN SACHS &

WELLINGTON

PURCHASE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
82,981	FNMA POOL #515518 7 DUE	7.000	10-01-29	11-16-99	98.600	81,872.14	AAA	AAA	10-01-99	7.785	GOLDMAN SACHS &
131,234	FNMA POOL #519753 7 DUE	7.000	11-01-29	11-16-99	98.600	129,481.03	AAA	AAA	11-01-99	7.810	GOLDMAN SACHS &
780,766	FNMA POOL #521007 7 DUE	7.000	12-01-29	11-16-99	98.600	770,335.45	AAA	AAA	12-01-99	7.776	GOLDMAN SACHS &
785,854	FNMA POOL #521034 7 DUE	7.000	12-01-29	11-16-99	98.600	775,355.48	AAA	AAA	12-01-99	7.775	GOLDMAN SACHS &
109,294	FNMA POOL #522626 7 DUE	7.000	11-01-29	11-16-99	98.600	107,833.71	AAA	AAA	11-01-99	7.786	GOLDMAN SACHS &
92,013	FNMA POOL #523877 7 DUE	7.000	11-01-29	11-16-99	98.600	90,784.13	AAA	AAA	11-01-99	7.800	GOLDMAN SACHS &
815,680	FNMA POOL #524382 7 DUE	7.000	12-01-29	11-16-99	98.600	804,783.03	AAA	AAA	12-01-99	7.775	GOLDMAN SACHS &
3,560,000	AST SECURITIZATION CORP	6.750	02-14-41	10-21-99	95.800	3,412,593.75	AAA	AAA	10-24-97	8.120	NOMURA SECURITIE
1,377,992	CMO AST SECURITIZATION C	7.350	04-14-27	10-04-99	100.800	1,390,264.90	AAA	AAA	03-27-97	7.410	
1,995,000	PVTPL CMO GMAC COML MT	0.000	02-15-08	12-09-99	99.900	1,994,962.09	NR	AAA	12-21-99	0.000	GOLDMAN SACHS &
25,159,980						24,721,073.19					

MDL CAPITAL MGMT

5,400,000	US TREAS 6.25 NT DUE 01-	6.250	01-31-02	12-13-99	100.600	5,435,437.50	AAA	AAA	01-31-97	6.560	LOOP CAPITAL MAR
50,000	WAL MART STORES INC NT 6	6.875	08-10-09	11-18-99	100.200	50,134.00	AA2	AA	08-10-99	7.330	AUTRANET INC
5,450,000						5,485,571.50					

NTQA FIXED INCOME

5,000,000	U S TREAS 5.25 NTS DUE 0	5.250	01-31-01	12-31-99	99.100	4,956,640.63	AAA	AAA	01-31-96	6.340	FIRST BOSTON COR
2,000,000	US TREAS 5.875 NT DUE 11	5.875	11-15-05	12-31-99	97.000	1,941,562.50	AAA	AAA	11-15-95	6.670	LEHMAN BROTHERS

PURCHASE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
10,400,000	US TREAS NTS 5.875 DUE 1	5.875	11-30-01	11-30-99	99.700	10,376,437.55	AAA	AAA	12-02-96	6.540	FIRST BOSTON COR
3,500,000	US TREAS NTS DTD 00854 6	6.000	08-15-09	11-30-99	98.700	3,455,703.13	AAA	NR	08-15-99	6.550	DEUTSCHE BANK GO
5,000,000	FHLB 6 08-15-2002	6.000	08-15-02	11-30-99	99.000	4,950,620.00	AAA	AAA	07-15-99	7.010	BALIS ZORN GERAR
5,000,000	FHLMC DEB 5.75 03-15-200	5.750	03-15-09	10-29-99	93.400	4,674,300.00	AAA	AAA	03-12-99	7.260	PRUDENTIAL SECUR
5,000,000	FHLMC NT 6.25 10-15-2002	6.250	10-15-02	10-29-99	99.900	4,996,050.00	AAA	AAA	10-15-99	6.970	PRUDENTIAL SECUR
5,000,000	FHLMC NT 6.625 09-15-200	6.625	09-15-09	10-12-99	99.000	4,953,200.00	AAA	AAA	09-16-99	7.260	GOLDMAN SACHS &
5,000,000	FNMA 6.375 DUE 06-15-200	6.375	06-15-09	11-30-99	97.100	4,855,600.00	AAA	AAA	06-08-99	7.260	BALIS ZORN GERAR
5,000,000	FNMA NT 6.25 11-15-2002	6.250	11-15-02	11-30-99	99.600	4,980,300.00	AAA	AAA	11-04-99	6.970	PRUDENTIAL SECUR
1,000,000	GRAND MET INVT CORP 9 DU	9.000	08-15-11	10-01-99	112.500	1,125,380.00	A1	A+	08-21-91	7.680	LEHMAN BROTHERS
1,100,000	ALBERTSONS INC BD 6.95 D	6.950	08-01-09	11-01-99	98.900	1,088,208.00	A2	A	07-27-99	7.880	GOLDMAN SACHS &
1,500,000	ATT CORP 6.5 DUE 09-15-2	6.500	09-15-02	10-01-99	99.500	1,492,800.00	A1	NR	09-14-99	7.210	MORGAN STANLEY
1,000,000	BAKER HUGHES INC NT 6 DU	6.000	02-15-09	10-29-99	92.100	921,470.00	A2	A	08-15-99	7.650	MERRILL LYNCH PI
2,000,000	DU PONT E I DE NEMOURS &	6.750	10-15-04	10-29-99	100.400	2,008,020.00	AA3	AA-	10-20-99	7.320	MORGAN STANLEY
700,000	EL PASO ENERGY CORP DEL	6.750	05-15-09	12-31-99	93.500	654,927.00	BAA2	BBB	05-10-99	7.720	GOLDMAN SACHS &
1,000,000	ELECTR DATA SYS CORP NT	6.850	10-15-04	10-29-99	100.100	1,001,420.00	A1	A+	10-12-99	7.390	GOLDMAN SACHS &
1,000,000	IMC GLOBAL INC 7.625 DUE	7.625	11-01-05	11-03-99	98.700	987,060.00	BAA2	BBB	11-12-98	8.120	CHASE SECURITIES
3,000,000	LOCKHEED MARTIN CORP NT	8.200	12-01-09	11-30-99	99.600	2,988,480.00	BAA3	BBB-	11-23-99	8.220	PRUDENTIAL SECUR
2,000,000	PRAXAIR INC 6.9 NT DUE 1	6.900	11-01-06	11-02-99	96.900	1,938,560.00	A3	BBB+	11-01-96	7.840	MORGAN STANLEY
2,000,000	ROHM & HAAS CO DEB DTD 0	7.850	07-15-29	12-30-99	101.100	2,023,920.00	NR	A-	07-06-99	7.700	MORGAN STANLEY
1,000,000	TRW INC DEB 7.75 DUE 06-	7.750	06-01-29	12-31-99	95.500	955,070.00	BAA1	NR	12-14-99	8.140	MORGAN STANLEY

NTQA FIXED INCOME

PURCHASE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS		ISSUE DATE	YIELD TO MATURITY	BROKER
							MOODY	S & P			
1,000,000	UTD TECHNOLOGIES CORP N	6.625	11-15-04	12-30-99	98.200	982,890.00	A2	A+	11-09-99	7.360	GOLDMAN SACHS &
69,200,000						68,308,618.81					
CASH EQUIV CTPF											
67	MFB NORTHN INSTL FDS SHO	1.768		10-18-99	1,872.900	1,262.77	NR	NR	06-25-98	0.000	
2,296	MFB NORTHN INSTL FDS SHO	1.768		10-26-99	1,857.900	42,667.41	NR	NR	06-25-98	0.000	
70	MFB NORTHN INSTL FDS SHO	1.768		11-16-99	1,868.000	1,308.75	NR	NR	06-25-98	0.000	
2,879	MFB NORTHN INSTL FDS SHO	1.768		11-24-99	1,849.900	53,266.47	NR	NR	06-25-98	0.000	
68	MFB NORTHN INSTL FDS SHO	1.768		12-10-99	1,857.100	1,268.40	NR	NR	06-25-98	0.000	
4,886	MFB NORTHN INSTL FDS SHO	1.768		12-16-99	1,822.900	89,071.56	NR	NR	06-25-98	0.000	
10,267						188,845.36					

PBC04 PUBLIC SCHOOL TEACHER/SM

3,730,000	AUSTRALIA(CMNWLTH) 10% B	10.000	10-15-02	10-04-99	73.100	2,729,351.19	0	0	10-15-91	6.465	SMITH BARNEY NEW
550,000	BUNDESobligation 4.125%	4.125	08-27-04	11-03-99	102.600	564,479.15	0	0		5.007	SALOMON BROS INC
200,000	GERMANY(FED REP) 4.5% BD	4.500	07-04-09	10-13-99	100.700	201,534.25	0	0		5.496	CSFB (EUROPE) LI
2,320,000	FNMA 6.375 DUE 06-15-200	6.375	06-15-09	12-14-99	96.800	2,247,347.76	0	0		6.687	DONALDSON LUFKI
2,420,000	FNMA NT 5.625 05-14-2004	5.625	05-14-04	11-16-99	97.100	2,352,143.20	0	0		7.110	LEHMAN BROS INC
600,000	U.S. TREAS 6.5 NT DUE 10	6.500	10-15-06	11-18-99	101.700	610,781.25	0	0	10-12-96	6.101	GOLDMAN SACHS &
470,000	U.S. TREAS 6.5 NT DUE 10	6.500	10-15-06	12-03-99	100.800	474,112.50	0	0	10-12-96	6.101	CSFB NEW YORK D

PURCHASE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
400,000	US TREAS 6.50 NT DUE 11-	6.500	11-15-06	10-19-99	99.200	396,875.00	0	0	11-14-96	6.372	SMITH BARNEY SHE
690,000	US TREAS 6.50 NT DUE 11-	6.500	11-15-06	11-01-99	100.700	695,363.67	0	0	11-14-96	6.372	SMITH BARNEY SHE
950,000	US TREAS BDS 6.125 DUE 0	6.125	08-15-29	12-06-99	98.300	934,376.95	0	0		6.054	MERRILL LYNCH IN
950,000	US TREAS BDS 6.125 DUE 0	6.125	08-15-29	12-07-99	98.600	936,789.06	0	0		6.054	NATIONS BANK NEW
1,400,000	US TREAS NT 4.75 DUE 02-	4.750	02-15-04	10-25-99	94.500	1,324,312.50	0	0		5.809	DB SECS NEW YORK
1,806,000	USA TREASURY BDS 7.25% 1	7.250	05-15-16	12-15-99	106.500	1,923,390.00	0	0	05-15-88	6.447	WEISS PECK & GRE
2,740,000	USA TREASURY NTS 5.75% 1	5.750	08-15-03	11-01-99	99.100	2,716,346.09	0	0	08-16-93	5.831	LEHMAN BROS INC
700,000	USA TREASURY NTS 5.75% 1	5.750	08-15-03	11-19-99	99.100	694,312.50	0	0	08-16-93	5.831	MERRILL LYNCH IN
1,935,000	USA TREASURY NTS 6.125%	6.125	08-15-07	11-19-99	99.700	1,929,860.16	0	0	08-14-97	6.099	MERRILL LYNCH IN
140,000	USA TREASURY NTS 6.5% NT	6.500	05-31-02	11-18-99	101.300	141,853.91	0	0	06-02-97	5.703	GOLDMAN SACHS &
1,200,000	USA TREASURY NTS 6.5% NT	6.500	05-31-02	11-18-99	101.300	1,215,656.25	0	0	06-02-97	5.703	GOLDMAN SACHS &
500,000	CONOCO INC 6.95% SNR NTS	6.950	04-15-29	10-06-99	92.000	460,490.00	0	0		7.108	SBC WARBURG DILL
475,000	DOW CHEM CO 7.375 DUE 11	7.375	11-01-29	12-20-99	96.800	460,213.25	0	0		7.740	SBC WARBURG DILL
180,000	GA PAC CORP 7.75 DUE 11-	0.000	11-15-29	11-05-99	99.100	178,484.40	0	0		7.950	SBC WARBURG DILL
1,215,000	PVTPL YOSEMITE SECS TR 1	0.000	11-15-04	11-04-99	99.900	1,214,671.95	0	0		8.140	SMITH BARNEY SHE
700,000	SOUTHN UN CO NEW SR NT 8	0.000	11-15-29	10-27-99	99.500	696,955.00	0	0		7.990	MERRILL LYNCH GV
565,000	FHLMC 7.5% PL#99999 TBA	0.000		09-28-99	100.600	568,531.25	0	0		0.000	GOLDMAN SACHS &
1,999,800	FHLMC GOLD POOL C00882 7	0.000	11-01-29	10-07-99	99.900	1,999,175.06	0	0		8.110	BEAR STEARNS NEW
564,944	FHLMC GOLD POOL C33027 7	0.000	11-01-29	10-07-99	99.800	564,061.28	0	0		8.110	GOLDMAN SACHS &
-200,000	FNMA 7% PL# TBA 14.10.20	0.000	10-14-29	09-28-99	98.400	-196,812.50	0	0		0.000	GOLDMAN SACHS &
150,000	FNMA 8.5% PL#99999 TBA O	0.000		09-28-99	103.700	155,578.13	0	0		0.000	GOLDMAN SACHS &
200,020	FNMA POOL #252571 7 DUE	0.000	07-01-29	10-13-99	98.400	196,832.00	0	0		7.810	GOLDMAN SACHS &

PBC04 PUBLIC SCHOOL TEACHER/SM

PURCHASE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS		ISSUE DATE	YIELD TO MATURITY	BROKER
							MOODY	S & P			
174,983	FNMA POOL #252875 8 DUE	0.000	11-01-29	10-08-99	101.800	178,154.77	0	0		8.280	BEAR STEARNS NEW
150,000	FNMA POOL #479572 8.5 DU	0.000	11-01-29	10-08-99	103.400	155,156.25	0	0		8.240	GOLDMAN SACHS &
2,700,000	FNMA POOL #518461 8 DUE	0.000	10-01-29	11-09-99	102.200	2,762,015.23	0	0		0.000	LEHMAN BROS INC
32,575,747						31,482,391.46					

RREEF

PURCHASE OF REAL ESTATE
October 1, 1999 THROUGH December 31, 1999

February 15

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
6,715	CF RREEF AMERICA REIT	09-30-99		0.00	0.00	110.58	742,517.00	0.000
6,715							742,517.00	
BLACKSTONE GROUP								
87,954	&&& BLACKSTONE REAL	10-22-99		0.00	0.00	1.00	87,954.00	0.000
175,517	&&& BLACKSTONE REAL	10-29-99		0.00	0.00	1.00	175,517.00	0.000
86,505	&&& BLACKSTONE REAL	11-29-99		0.00	0.00	1.00	86,505.00	0.000
349,976							349,976.00	
CAPITAL ASSOCIATES								
4,060,914	&&& CAPITAL ASSOCIATE	10-25-99		0.00	0.00	1.00	4,060,914.00	0.000
4,060,914							4,060,914.00	
OLYMPUS REAL ESTATE FD								
283,645	&&& OLYMUS REAL ESTA	10-27-99		0.00	0.00	1.00	283,645.00	0.000
327,070	&&& OLYMUS REAL ESTA	11-26-99		0.00	0.00	1.00	327,070.00	0.000
378,808	&&& OLYMUS REAL ESTA	12-20-99		0.00	0.00	1.00	378,808.00	0.000
509,196	&&& OLYMUS REAL ESTA	12-29-99		0.00	0.00	1.00	509,196.00	0.000
93,750	&&& OLYMUS REAL ESTA	12-29-99		0.00	0.00	1.00	93,750.00	0.000
1,592,469							1,592,469.00	

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2000

WALTON FD II

PURCHASE OF REAL ESTATE (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,265,006	WALTON STREET REAL	11-12-99		0.00	0.00	1.00	2,265,005.66	0.000
1,510,004	WALTON STREET REAL	12-21-99		0.00	0.00	1.00	1,510,003.78	0.000
3,775,009							3,775,009.44	

PURCHASE OF SHORT TERM
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS		ISSUE DATE	YIELD TO MATURITY	BROKER
							MOODY	S & P			
3,534,000	FED AGRIC MTG CORP DISC	0.000	01-13-00	12-17-99	99.600	3,520,429.44	0	0		0.000	SALOMON BROS INC
3,338,000	FHLB DISC NT 11-05-1999	0.000	11-05-99	10-28-99	99.900	3,334,715.78	0	0		0.000	CSFB NEW YORK DT
3,338,000	FHLB DISC NT 11-12-1999	0.000	11-12-99	11-04-99	99.900	3,334,696.31	0	0		0.000	CSFB NEW YORK DT
2,400,000	FHLMC DISC NT 10-22-1999	0.000	10-22-99	10-18-99	99.900	2,398,974.00	0	0		0.000	WILLIAMS CAPITAL
2,000,000	FHLMC DISC NT 10-29-1999	0.000	10-29-99	10-22-99	99.900	1,998,094.44	0	0		0.000	SMITH BARNEY SHE
3,930,000	FHLMC DISC NT 11-19-1999	0.000	11-19-99	11-10-99	99.800	3,926,033.97	0	0		0.000	SMITH BARNEY SHE
2,890,000	FHLMC DISCOUNT NOTE 15/1	0.000	11-15-99	10-12-99	99.500	2,876,224.33	0	0		0.000	SMITH BARNEY SHE
2,730,000	FNMA DISCOUNT NOTE 13.12	0.000	12-13-99	11-22-99	99.700	2,721,810.00	0	0		0.000	CSFB NEW YORK DT
915,000	TN VY AUTH DISC NTS DISC N	0.000	10-14-99	10-04-99	99.800	913,685.96	0	0		0.000	CSFB NEW YORK DT
<u>25,075,000</u>						<u>25,024,664.23</u>					

Sale of Securities

The Committee on Investments reported that the sale of securities by the Fund's investment managers has been completed as listed. The Committee recommended that these be reported in the proceeding of this meeting.

OPPENHEIMER

SALE OF STOCKS October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
0	#REORG FLEET BOSTON	10-13-99		0.00	0.00	15.84	16.66	-0.82
52,000	#REORG WALT DISNEY C	11-09-99	CORRESPONDENT SERVI	0.06	3,161.21	1,233,055.59	1,414,057.50	-181,001.91
22,300	AMFM INC COM	11-05-99	FIRST UNION CAPITAL	0.06	1,392.01	1,618,754.28	1,220,102.13	398,652.15
11,400	AMFM INC COM	12-09-99	HAMBRECHT & QUEST	0.06	713.38	880,649.12	623,729.34	256,919.78
8,000	BECTON DICKINSON & C	10-18-99	FIRST BOSTON CORPOR	0.06	486.99	208,952.21	189,233.46	19,718.75
20,400	BECTON DICKINSON & C	12-28-99	BERNSTEIN, SANFORD	0.06	1,242.70	559,757.30	482,545.31	77,211.99
11,400	BOEING CO CAP	10-18-99	CANTOR FITZGERALD &	0.06	699.97	478,304.09	402,286.59	76,017.50
17,000	CITIGROUP INC COM	11-04-99	LAZARD FRERES & CO.	0.06	1,050.39	910,574.61	169,405.00	741,169.61
44,000	COMPAQ COMPUTER COR	10-18-99	ALLEN & COMPANY, IN	0.05	2,229.49	882,223.31	1,389,418.37	-507,195.06
9,000	COMPUTER ASSOC INTL	10-01-99	B TRADE SERVICES	0.02	197.30	518,557.30	300,111.82	218,445.48
28,000	COMPUTER ASSOC INTL	10-18-99	DONALDSON LUFKIN &	0.06	1,730.14	1,502,172.26	933,681.21	568,491.05
22,200	DOVER CORP COM	12-14-99	FURMAN SELZ MAGER D	0.06	1,366.43	1,031,417.53	776,065.40	255,352.13
22,300	DOVER CORP COM	12-28-99	WEEDEN AND & CO	0.06	1,371.28	996,816.86	779,561.20	217,255.66
3,500	EMERSON ELEC CO COM	10-01-99	PAINE WEBBER INC	0.06	217.30	218,532.70	218,777.30	-244.60
18,000	MOTOROLA INC COM	11-04-99	DB CLEARING SERVICE	0.06	1,143.53	1,904,606.47	873,743.40	1,030,863.07
34,800	RAYTHEON CO CL B COM	12-14-99	CREDIT LYONNAIS SEC	0.06	2,120.65	977,179.19	2,487,636.24	-1,510,457.05
53,000	TENET HEALTHCARE COR	12-23-99	UNTERBERG HARRIS	0.06	3,220.06	1,198,570.84	986,777.34	211,793.50

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,700	UNITED PARCEL SVC IN	11-11-99	CITATION GROUP	0.06	168.64	198,956.36	135,000.00	63,956.36
380,000						15,319,095.86	13,382,148.27	1,936,947.59
WADDELL & REED								
128,600	NORTEL NETWORKS COR	12-06-99	CORRESPONDENT SERVI	0.05	6,786.52	10,688,708.30	5,572,022.51	5,116,685.79
206,800	#REORG CASE CORP COM	11-16-99		0.00	0.00	11,374,000.00	4,472,153.42	6,901,846.58
6,000	BESTFOODS COM	12-16-99	J.P. MORGAN SECURIT	0.05	310.70	320,689.30	180,379.64	140,309.66
11,200	BESTFOODS COM	12-17-99	J.P. MORGAN SECURIT	0.05	579.98	598,716.34	336,708.67	262,007.67
3,000	BESTFOODS COM	12-20-99	J.P. MORGAN SECURIT	0.05	155.37	160,719.63	90,189.82	70,529.81
6,000	BESTFOODS COM	12-21-99	SMITH BARNEY INC	0.05	310.50	314,689.50	180,379.65	134,309.85
17,600	BESTFOODS COM	12-22-99	FIRST BOSTON CORPOR	0.05	910.73	920,889.27	529,113.62	391,775.65
29,900	BESTFOODS COM	12-23-99	FIRST BOSTON CORPOR	0.05	1,547.68	1,578,667.32	898,891.90	679,775.42
12,400	BESTFOODS COM	12-27-99	SMITH BARNEY INC	0.05	642.12	662,757.88	372,784.60	289,973.28
6,500	BESTFOODS COM	12-28-99	JEFFERIES & COMPANY	0.05	336.39	341,095.61	195,411.28	145,684.33
15,600	BESTFOODS COM	12-28-99	FIRST BOSTON CORPOR	0.05	807.30	818,192.70	468,987.08	349,205.62
10,600	BRISTOL MYERS SQUIBB	10-11-99	GOLDMAN SACHS & COM	0.05	556.99	809,054.05	590,996.70	218,057.35
13,400	BRISTOL MYERS SQUIBB	11-01-99	BERNSTEIN, SANFORD	0.05	704.54	1,035,375.42	747,109.03	288,266.39
4,900	BRISTOL MYERS SQUIBB	11-09-99	BERNSTEIN, SANFORD	0.05	257.51	374,980.57	273,196.59	101,783.98
5,900	BRISTOL MYERS SQUIBB	11-10-99	BERNSTEIN, SANFORD	0.05	310.17	454,583.96	328,950.99	125,632.97
15,500	BRISTOL MYERS SQUIBB	11-11-99	BERNSTEIN, SANFORD	0.05	814.88	1,195,485.97	864,193.29	331,292.68
21,200	CISCO SYS INC COM	12-14-99	GOLDMAN SACHS & COM	0.00	70.18	2,105,195.82	363,685.56	1,741,510.26
5,600	CISCO SYS INC COM	12-16-99	J.P. MORGAN SECURIT	0.00	18.37	551,038.99	96,067.88	454,971.11
6,500	COLGATE-PALMOLIVE CO	11-11-99	INVESTMENT TECHNOLO	0.03	207.58	376,995.87	184,956.09	192,039.78
5,300	COLGATE-PALMOLIVE CO	11-11-99	BEAR, STEARNS, SECU	0.06	328.28	307,949.40	150,810.35	157,139.05

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
11,000	COLGATE-PALMOLIVE CO	11-12-99	BLAYLOCK & PARTNERS	0.06	681.33	638,935.67	313,002.62	325,933.05
19,900	COLGATE-PALMOLIVE CO	11-15-99	BLAYLOCK & PARTNERS	0.06	1,232.66	1,158,523.42	566,250.19	592,273.23
10,500	COLGATE-PALMOLIVE CO	11-16-99	BEAR, STEARNS, SECU	0.06	650.22	605,803.53	298,775.23	307,028.30
23,300	COLGATE-PALMOLIVE CO	11-17-99	BLAYLOCK & PARTNERS	0.05	1,209.76	1,341,534.29	662,996.46	678,537.83
4,000	COLGATE-PALMOLIVE CO	11-19-99	BLAYLOCK & PARTNERS	0.05	207.61	227,929.59	113,819.13	114,110.46
21,300	COLGATE-PALMOLIVE CO	12-02-99	MAY DAVIS GROUP INC	0.05	1,105.04	1,199,837.95	606,086.89	593,751.06
16,600	DEERE & CO COM	12-16-99	SUTRO & COMPANY	0.05	853.66	708,801.32	471,548.02	237,253.30
14,800	DEERE & CO COM	12-17-99	SMITH BARNEY INC	0.05	760.81	623,401.07	420,416.30	202,984.77
6,200	DEERE & CO COM	12-28-99	SUTRO & COMPANY	0.05	318.68	260,081.32	176,120.34	83,960.98
25,000	DEERE & CO COM	12-29-99	SUTRO & COMPANY	0.05	1,285.70	1,069,651.80	710,162.68	359,489.12
0	EXXON MOBIL CORP COM	12-20-99		0.00	0.00	12.31	7.96	4.35
12,500	HOME DEPOT INC COM	12-14-99	CORRESPONDENT SERVI	0.05	663.30	1,148,155.45	196,953.27	951,202.18
6,500	HOME DEPOT INC COM	12-15-99	CORRESPONDENT SERVI	0.05	344.94	597,729.81	102,415.70	495,314.11
10,700	JOHNSON & JOHNSON CO	11-01-99	BEAR, STEARNS, SECU	0.05	572.75	1,131,766.52	983,149.09	148,617.43
49,500	LOCKHEED MARTIN CORP	10-26-99	BLAYLOCK & PARTNERS	0.05	2,512.95	1,135,987.05	2,249,870.24	-1,113,883.19
47,900	LOCKHEED MARTIN CORP	10-27-99	MAY DAVIS GROUP INC	0.05	2,430.94	1,075,716.63	2,177,147.16	-1,101,430.53
47,600	LOCKHEED MARTIN CORP	10-28-99	MAY DAVIS GROUP INC	0.05	2,415.97	1,076,471.35	2,163,511.58	-1,087,040.23
109,800	MCKESSON HBOC INC CO	10-22-99	BLAYLOCK & PARTNERS	0.05	5,562.49	2,169,004.55	3,195,384.99	-1,026,380.44
25,000	PFIZER INC COM	10-20-99	NUTMEG SECURITIES	0.06	1,534.50	1,033,343.00	341,032.35	692,310.65
6,600	PFIZER INC COM	10-21-99	BLAYLOCK & PARTNERS	0.05	339.24	276,860.76	90,032.54	186,828.22
13,400	PFIZER INC COM	11-01-99	MONTGOMERY SECURITI	0.06	821.42	521,778.58	182,793.34	338,985.24
7,400	PHARMACIA & UPJOHN I	11-16-99	DONALDSON LUFKIN &	0.05	384.81	443,638.13	402,097.38	41,540.75
26,500	SUN MICROSYSTEMS INC	12-13-99	SMITH BARNEY INC	0.00	71.61	2,147,949.49	1,217,167.53	930,781.96

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
32,300	WAL-MART STORES INC	11-11-99	BLAYLOCK & PARTNERS	0.06	1,999.74	1,849,930.45	591,916.77	1,258,013.68
23,900	WARNER LAMBERT CO CO	11-11-99	BLAYLOCK & PARTNERS	0.06	1,507.51	2,203,528.00	908,757.09	1,294,770.91
1,104,700						59,636,157.94	36,038,403.52	23,597,754.42
SCHRODER								
61	CF SCHRODER EMERGING	11-01-99		0.00	0.00	131,961.03	126,762.27	5,198.76
61						131,961.03	126,762.27	5,198.76
BRINSON PRNTS EQUITY								
900	#REORG FDX CORP COM	11-16-99	BERNSTEIN, SANFORD	0.05	46.34	39,908.08	46,330.83	-6,422.75
1,700	#REORG FDX CORP COM	11-17-99	INVESTMENT TECHNOLO	0.02	36.49	74,657.26	87,513.79	-12,856.53
2,500	#REORG FDX CORP COM	11-17-99	BERNSTEIN, SANFORD	0.05	128.62	108,462.63	128,696.75	-20,234.12
1,600	#REORG FDX CORP COM	11-18-99	BERNSTEIN, SANFORD	0.05	82.31	69,075.13	82,365.92	-13,290.79
1,100	#REORG FDX CORP COM	11-19-99	BERNSTEIN, SANFORD	0.05	56.56	46,535.26	56,626.57	-10,091.31
3,200	#REORG FDX CORP COM	11-23-99	INSTINET	0.01	36.39	131,563.61	164,731.84	-33,168.23
3,000	#REORG FDX CORP COM	11-24-99	INSTINET	0.01	34.17	124,840.83	154,436.10	-29,595.27
8,700	#REORG FDX CORP COM	11-29-99	DONALDSON LUFKIN &	0.05	447.41	371,608.96	447,864.70	-76,255.74
3,800	#REORG FDX CORP COM	11-30-99	DONALDSON LUFKIN &	0.05	195.45	163,147.55	195,619.07	-32,471.52
3,500	#REORG FDX CORP COM	12-02-99	BEAR, STEARNS, SECU	0.05	179.82	144,177.33	180,175.45	-35,998.12
0	#REORG FLEET BOSTON	10-13-99		0.00	0.00	5.76	6.47	-0.71
4,800	AETNA INC COM STK	10-11-99	SMITH BARNEY INC	0.05	248.44	252,823.40	440,020.86	-187,197.46
3,900	AETNA INC COM STK	10-12-99	SMITH BARNEY INC	0.05	201.84	204,864.06	357,516.95	-152,652.89

BRINSON PRNTS EQUITY

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
4,600	AETNA INC COM STK	10-13-99	SMITH BARNEY INC	0.05	237.92	237,123.46	421,686.65	-184,563.19
14,800	AETNA INC COM STK	10-14-99	SMITH BARNEY INC	0.05	765.92	776,772.80	1,356,730.97	-579,958.17
18,900	AETNA INC COM STK	10-15-99	SMITH BARNEY INC	0.05	978.07	990,848.57	1,732,582.12	-741,733.55
5,300	AETNA INC COM STK	10-18-99	SMITH BARNEY INC	0.05	274.41	281,954.30	485,856.36	-203,902.06
1,400	AETNA INC COM STK	10-19-99	SMITH BARNEY INC	0.05	72.48	74,316.52	128,339.42	-54,022.90
1,100	AETNA INC COM STK	10-25-99	BERNSTEIN, SANFORD	0.05	56.86	55,451.89	100,838.11	-45,386.22
2,800	AETNA INC COM STK	10-26-99	BERNSTEIN, SANFORD	0.05	144.63	138,635.97	256,678.83	-118,042.86
6,000	AETNA INC COM STK	10-27-99	BERNSTEIN, SANFORD	0.05	310.05	301,183.95	550,026.07	-248,842.12
5,800	AETNA INC COM STK	10-28-99	BERNSTEIN, SANFORD	0.05	299.57	286,777.81	531,691.87	-244,914.06
3,700	AETNA INC COM STK	10-29-99	BERNSTEIN, SANFORD	0.05	191.22	186,390.53	339,182.74	-152,792.21
5,500	AETNA INC COM STK	11-01-99	BERNSTEIN, SANFORD	0.05	284.55	286,212.10	504,190.56	-217,978.46
9,800	AETNA INC COM STK	11-03-99	CITATION GROUP	0.05	507.69	530,187.79	898,375.92	-368,188.13
5,100	AETNA INC COM STK	11-16-99	SEI FINANCIAL SERVI	0.05	265.14	303,653.55	467,522.16	-163,868.61
7,000	AETNA INC COM STK	11-17-99	MERRILL LYNCH PIERC	0.05	363.95	418,057.55	641,697.08	-223,639.53
3,000	AETNA INC COM STK	11-18-99	FACTSET DATA SYSTEM	0.05	155.97	178,832.13	275,013.04	-96,180.91
800	AETNA INC COM STK	11-19-99	MERRILL LYNCH PIERC	0.05	41.55	46,236.45	73,336.81	-27,100.36
700	AETNA INC COM STK	11-23-99	MERRILL LYNCH PIERC	0.05	36.31	38,991.35	64,169.71	-25,178.36
7,800	AETNA INC COM STK	11-24-99	BEAR, STEARNS, SECU	0.06	482.40	431,345.88	715,033.89	-283,688.01
16,800	AETNA INC COM STK	12-02-99	CITATION GROUP	0.05	871.64	948,259.48	1,540,073.00	-591,813.52
17,000	AON CORP COM	10-06-99	CITATION GROUP	0.05	866.73	501,005.57	722,021.68	-221,016.11
9,400	AON CORP COM	10-08-99	EDGE SECURITIES	0.05	479.11	272,620.03	399,235.52	-126,615.49
7,100	AON CORP COM	10-11-99	BEAR, STEARNS, SECU	0.05	361.71	200,920.45	301,550.23	-100,629.78
2,300	AON CORP COM	10-12-99	BERNSTEIN, SANFORD	0.05	117.14	63,864.95	97,685.29	-33,820.34
4,000	AON CORP COM	10-13-99	BEAR, STEARNS, SECU	0.06	243.66	109,506.34	169,887.45	-60,381.11
4,900	AON CORP COM	10-14-99	BEAR, STEARNS, SECU	0.05	249.37	130,772.22	208,112.13	-77,339.91

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
4,000	AON CORP COM	10-15-99	EDGE SECURITIES	0.05	203.62	108,296.38	169,887.45	-61,591.07
21,600	COMPUWARE CORP COM	11-01-99	DONALDSON LUFKIN &	0.00	19.50	584,947.38	641,276.48	-56,329.10
1,000	CORNING INC COM	10-01-99	SMITH BARNEY INC	0.05	52.29	68,491.31	56,451.02	12,040.29
3,200	CORNING INC COM	10-04-99	PAINE WEBBER INC	0.05	167.39	221,532.45	180,643.28	40,889.17
1,200	CORNING INC COM	10-05-99	PAINE WEBBER INC	0.06	74.75	82,301.77	67,741.23	14,560.54
6,200	CORNING INC COM	10-06-99	PAINE WEBBER INC	0.05	324.22	426,240.74	349,996.35	76,244.39
300	CORNING INC COM	10-07-99	J.P. MORGAN SECURIT	0.05	15.69	20,615.37	16,935.31	3,680.06
1,900	CORNING INC COM	10-08-99	J.P. MORGAN SECURIT	0.05	99.39	131,403.03	107,256.95	24,146.08
5,600	CORNING INC COM	10-11-99	J.P. MORGAN SECURIT	0.05	293.28	397,812.96	316,125.73	81,687.23
1,800	CORNING INC COM	10-12-99	J.P. MORGAN SECURIT	0.05	94.27	127,930.91	101,611.84	26,319.07
2,300	CORNING INC COM	10-13-99	J.P. MORGAN SECURIT	0.05	120.34	159,791.07	129,837.36	29,953.71
1,100	CORNING INC COM	10-14-99	J.P. MORGAN SECURIT	0.05	57.42	72,473.17	62,096.13	10,377.04
1,600	CORNING INC COM	10-15-99	J.P. MORGAN SECURIT	0.05	83.53	105,783.19	90,321.64	15,461.55
1,500	CORNING INC COM	10-19-99	J.P. MORGAN SECURIT	0.05	78.35	100,251.25	84,676.54	15,574.71
600	CORNING INC COM	10-20-99	J.P. MORGAN SECURIT	0.05	31.34	40,062.76	33,870.61	6,192.15
4,100	CORNING INC COM	10-22-99	J.P. MORGAN SECURIT	0.05	214.40	281,522.43	231,449.20	50,073.23
400	CORNING INC COM	10-25-99	J.P. MORGAN SECURIT	0.04	16.92	27,426.28	22,580.41	4,845.87
400	CORNING INC COM	10-26-99	J.P. MORGAN SECURIT	0.05	20.94	27,902.50	22,580.41	5,322.09
1,500	CORNING INC COM	12-14-99	MONTGOMERY SECURITI	0.06	95.70	170,904.30	84,676.54	86,227.76
7,300	CORNING INC COM	12-15-99	PAINE WEBBER INC	0.05	390.61	767,767.22	412,092.47	355,674.75
3,000	CORNING INC COM	12-16-99	FIDELITY CAPITAL MA	0.05	161.02	330,276.08	169,353.07	160,923.01
16,500	CORNING INC COM	12-20-99	CITATION GROUP	0.05	887.74	1,881,282.11	931,441.90	949,840.21
300	COVANCE INC COM	11-26-99	MERRILL LYNCH PIERC	0.05	15.11	3,284.89	6,238.67	-2,953.78
100	COVANCE INC COM	11-29-99		0.00	0.00	1,069.96	2,079.56	-1,009.60
1,700	COVANCE INC COM	12-03-99	MERRILL LYNCH PIERC	0.05	85.62	18,224.91	35,352.47	-17,127.56

BRINSON PRNTS EQUITY

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,200	DELPHI AUTOMOTIVE SY	10-06-99	J.P. MORGAN SECURIT	0.06	193.72	51,145.16	59,954.61	-8,809.45
4,300	DELPHI AUTOMOTIVE SY	10-07-99	J.P. MORGAN SECURIT	0.06	260.30	68,539.70	80,564.00	-12,024.30
5,400	DELPHI AUTOMOTIVE SY	10-08-99	J.P. MORGAN SECURIT	0.06	326.93	87,573.19	101,173.40	-13,600.21
2,900	DELPHI AUTOMOTIVE SY	10-11-99	J.P. MORGAN SECURIT	0.06	175.62	48,332.10	54,333.86	-6,001.76
9,200	DELPHI AUTOMOTIVE SY	10-11-99	INVESTMENT TECHNOLO	0.02	189.13	153,434.31	172,369.50	-18,935.19
3,500	DELPHI AUTOMOTIVE SY	10-12-99	INVESTMENT TECHNOLO	0.02	71.93	57,643.42	65,575.35	-7,931.93
200	DELPHI AUTOMOTIVE SY	10-12-99	J.P. MORGAN SECURIT	0.06	12.12	3,312.88	3,747.16	-434.28
1,700	DELPHI AUTOMOTIVE SY	10-14-99	INVESTMENT TECHNOLO	0.02	34.91	27,058.84	31,850.89	-4,792.05
9,800	DELPHI AUTOMOTIVE SY	10-14-99	J.P. MORGAN SECURIT	0.06	593.21	155,702.09	183,610.99	-27,908.90
7,100	DELPHI AUTOMOTIVE SY	10-15-99	J.P. MORGAN SECURIT	0.06	429.69	109,985.96	133,024.29	-23,038.33
8,700	DELPHI AUTOMOTIVE SY	10-18-99	J.P. MORGAN SECURIT	0.06	526.54	135,439.67	163,001.59	-27,561.92
5,600	DELPHI AUTOMOTIVE SY	10-19-99	J.P. MORGAN SECURIT	0.06	338.91	86,685.65	104,920.56	-18,234.91
200	DELPHI AUTOMOTIVE SY	10-20-99	J.P. MORGAN SECURIT	0.06	12.11	3,006.43	3,747.16	-740.73
12,500	DELPHI AUTOMOTIVE SY	10-22-99	J.P. MORGAN SECURIT	0.06	756.47	193,113.53	234,197.69	-41,084.16
1,000	DELPHI AUTOMOTIVE SY	10-25-99	J.P. MORGAN SECURIT	0.06	60.53	15,642.47	18,735.82	-3,093.35
3,700	DELPHI AUTOMOTIVE SY	10-28-99	J.P. MORGAN SECURIT	0.06	223.88	56,085.68	69,322.52	-13,236.84
4,200	DELPHI AUTOMOTIVE SY	10-29-99	J.P. MORGAN SECURIT	0.05	212.27	67,796.23	78,690.42	-10,894.19
4,700	DELPHI AUTOMOTIVE SY	11-01-99	J.P. MORGAN SECURIT	0.05	237.66	79,315.95	88,058.33	-8,742.38
5,600	DELPHI AUTOMOTIVE SY	11-02-99	J.P. MORGAN SECURIT	0.05	283.18	94,997.46	104,920.56	-9,923.10
6,200	DELPHI AUTOMOTIVE SY	11-09-99	J.P. MORGAN SECURIT	0.05	313.29	98,379.55	116,162.05	-17,782.50
20,000	DELPHI AUTOMOTIVE SY	11-29-99	CITATION GROUP	0.05	1,010.67	318,989.33	374,716.31	-55,726.98
13,500	DELPHI AUTOMOTIVE SY	11-30-99	CITATION GROUP	0.05	682.28	217,534.42	252,933.51	-35,399.09
6,800	DELPHI AUTOMOTIVE SY	12-08-99	CITATION GROUP	0.05	343.40	101,656.60	127,403.54	-25,746.94
5,200	ELECTR DATA SYS CORP	10-20-99	WEEDEN AND & CO	0.04	216.79	263,358.21	291,683.26	-28,325.05
5,100	ELI LILLY & CO COM	10-26-99	ISI GROUP INC.	0.05	266.46	343,373.07	301,242.53	42,130.54

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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
7,600	ELI LILLY & CO COM	10-27-99	ISI GROUP INC.	0.05	397.08	511,930.32	448,910.44	63,019.88
8,700	ELI LILLY & CO COM	10-28-99	ISI GROUP INC.	0.05	454.65	588,961.65	513,884.32	75,077.33
9,300	ELI LILLY & CO COM	11-01-99	SEI FINANCIAL SERVI	0.05	486.51	644,773.53	549,324.62	95,448.91
1,300	ELI LILLY & CO COM	11-02-99	MERRILL LYNCH PIERC	0.05	68.02	90,275.61	76,787.31	13,488.30
2,000	ENERGY CORP NEW CO	10-01-99	PRUDENTIAL SECURITI	0.05	101.94	57,809.06	65,174.54	-7,365.48
5,200	ENERGY CORP NEW CO	10-04-99	PRUDENTIAL SECURITI	0.05	265.16	154,327.72	169,453.81	-15,126.09
2,400	ENERGY CORP NEW CO	10-05-99	PRUDENTIAL SECURITI	0.05	122.33	69,655.27	78,209.45	-8,554.18
3,200	ENERGY CORP NEW CO	10-06-99	PRUDENTIAL SECURITI	0.06	195.08	92,004.92	104,279.27	-12,274.35
2,100	ENERGY CORP NEW CO	10-12-99	PRUDENTIAL SECURITI	0.05	106.97	58,764.64	68,433.27	-9,668.63
1,300	ENERGY CORP NEW CO	10-13-99	PRUDENTIAL SECURITI	0.05	66.24	36,860.65	42,363.45	-5,502.80
600	ENERGY CORP NEW CO	10-14-99	PRUDENTIAL SECURITI	0.05	30.58	17,219.42	19,552.36	-2,332.94
5,600	ENERGY CORP NEW CO	10-26-99	PRUDENTIAL SECURITI	0.05	285.43	162,481.93	182,488.72	-20,006.79
2,700	ENERGY CORP NEW CO	10-27-99	ALPHA MANAGEMENT IN	0.05	137.65	79,331.99	87,985.63	-8,653.64
6,200	ENERGY CORP NEW CO	10-28-99	MORGAN STANLEY & CO	0.05	316.22	186,151.26	202,041.08	-15,889.82
3,300	ENERGY CORP NEW CO	10-29-99	MORGAN STANLEY & CO	0.05	168.31	98,939.93	107,538.00	-8,598.07
3,400	ENERGY CORP NEW CO	11-02-99	MORGAN STANLEY & CO	0.05	173.40	101,614.10	110,796.72	-9,182.62
2,700	ENERGY CORP NEW CO	11-03-99	MORGAN STANLEY & CO	0.06	164.69	80,497.81	87,985.63	-7,487.82
2,400	ENERGY CORP NEW CO	11-09-99	MORGAN STANLEY & CO	0.05	122.33	69,510.79	78,209.45	-8,698.66
28,000	FIRST UN CORP COM IS	10-12-99	CITATION GROUP	0.05	1,435.29	1,057,012.31	1,266,269.37	-209,257.06
6,400	LOCKHEED MARTIN CORP	10-12-99	JEFFERIES & COMPANY	0.05	326.18	184,788.06	256,960.23	-72,172.17
6,100	LOCKHEED MARTIN CORP	10-13-99	JEFFERIES & COMPANY	0.05	310.75	172,116.12	244,915.22	-72,799.10
3,700	LOCKHEED MARTIN CORP	10-14-99	JEFFERIES & COMPANY	0.05	188.24	96,993.74	148,555.14	-51,561.40
41,300	LOCKHEED MARTIN CORP	12-14-99	PRUDENTIAL SECURITI	0.05	2,092.97	836,813.28	1,658,196.51	-821,383.23
23,500	LOCKHEED MARTIN CORP	12-15-99	PRUDENTIAL SECURITI	0.05	1,190.69	469,227.61	943,525.86	-474,298.25
16,600	LOCKHEED MARTIN CORP	12-16-99	PRUDENTIAL SECURITI	0.05	841.13	332,808.91	666,490.61	-333,681.70

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SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
14,200	LOCKHEED MARTIN CORP	12-20-99	FIRST BOSTON CORPOR	0.05	719.41	281,575.17	570,130.52	-288,555.35
7,400	LOCKHEED MARTIN CORP	12-21-99	FIRST BOSTON CORPOR	0.05	374.87	145,569.41	297,110.27	-151,540.86
7,800	LOCKHEED MARTIN CORP	12-22-99	FIRST BOSTON CORPOR	0.05	395.13	153,285.93	313,170.29	-159,884.36
8,700	LOCKHEED MARTIN CORP	12-23-99	FIRST BOSTON CORPOR	0.05	440.73	171,220.71	349,305.32	-178,084.61
900	MATTEL INC COM	10-01-99	J.P. MORGAN SECURIT	0.06	54.57	16,773.90	22,009.07	-5,235.17
5,400	MATTEL INC COM	10-01-99	BAIRD, ROBERT W & C	0.05	273.27	97,538.55	132,054.42	-34,515.87
5,000	U S WEST INC NEW COM	12-14-99	PAINÉ WEBBER INC	0.05	261.62	348,279.88	290,342.02	57,937.86
10,000	U S WEST INC NEW COM	12-15-99	PAINÉ WEBBER INC	0.05	523.13	693,100.87	580,684.05	112,416.82
13,900	U S WEST INC NEW COM	12-16-99	PAINÉ WEBBER INC	0.05	727.16	963,941.18	807,150.82	156,790.36
17,100	U S WEST INC NEW COM	12-17-99	PAINÉ WEBBER INC	0.05	894.48	1,183,480.59	992,969.72	190,510.87
21,800	U S WEST INC NEW COM	12-21-99	CITATION GROUP	0.05	1,141.31	1,538,100.01	1,265,891.22	272,208.79
12,200	XEROX CORP COM	11-19-99	WEEDEN AND & CO	0.05	621.49	343,998.01	672,317.93	-328,319.92
6,700	XEROX CORP COM	11-22-99	WEEDEN AND & CO	0.05	341.51	194,777.23	369,223.78	-174,446.55
2,600	XEROX CORP COM	11-23-99	WEEDEN AND & CO	0.05	132.46	73,661.26	143,280.87	-69,619.61
1,100	XEROX CORP COM	11-24-99	INVESTMENT TECHNOLO	0.02	23.03	30,639.47	60,618.83	-29,979.36
11,400	XEROX CORP COM	11-24-99	WEEDEN AND & CO	0.05	580.71	320,626.83	628,231.51	-307,604.68
3,200	XEROX CORP COM	11-26-99	LEWCO SECURITIES	0.05	163.03	90,576.17	176,345.69	-85,769.52
14,800	XEROX CORP COM	11-29-99	LEWCO SECURITIES	0.06	901.77	412,115.91	815,598.80	-403,482.89
27,400	XEROX CORP COM	11-30-99	LEWCO SECURITIES	0.06	1,668.66	737,865.56	1,509,959.95	-772,094.39
2,100	XEROX CORP COM	11-30-99	INSTINET	0.01	22.93	57,727.07	115,726.86	-57,999.79
4,100	XEROX CORP COM	12-01-99	LEWCO SECURITIES	0.05	208.62	108,220.39	225,942.91	-117,722.52
800	XEROX CORP COM	12-01-99	INVESTMENT TECHNOLO	0.02	16.72	21,333.28	44,086.42	-22,753.14
8,300	XEROX CORP COM	12-02-99	GOLDMAN SACHS & COM	422.41		221,833.33	457,396.63	-235,563.30
7,900	XEROX CORP COM	12-02-99	LEWCO SECURITIES	402.05		210,968.77	435,353.41	-224,384.64
5,600	XEROX CORP COM	12-03-99	GOLDMAN SACHS & COM	284.95		148,132.97	308,604.95	-160,471.98

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SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
1,000	XEROX CORP COM	12-03-99	INVESTMENT TECHNOLO		20.89	26,447.91	55,108.03	-28,660.12
21,000	XEROX CORP COM	12-06-99	GOLDMAN SACHS & COM		1,278.33	548,440.77	1,157,268.57	-608,827.80
6,600	XEROX CORP COM	12-07-99	OPPENHEIMER & CO. I		335.64	168,654.72	363,712.98	-195,058.26
7,600	XEROX CORP COM	12-10-99	MERRILL LYNCH PIERC		385.91	176,801.25	418,821.01	-242,019.76
26,500	XEROX CORP COM	12-21-99	CITATION GROUP		1,343.55	555,058.40	1,460,362.72	-905,304.32
922,500						34,808,903.95	46,083,046.01	-11,274,142.06

HARRIS INVT MGT

20,000	#REORG DAYTON-HUDSON	10-11-99	GARDNER RECH & CO.		1,246.34	1,388,753.66	912,131.34	476,622.32
32,500	#REORG MOBIL CORP CO	11-24-99	STANDARD AND POORS		2,061.86	3,353,563.14	2,920,999.82	432,563.32
500	ADC TELECOMMUNICATIO	12-21-99	MERRILL LYNCH PIERC		1.14	34,092.61	25,022.36	9,070.25
17,000	AMERISOURCE DISTR CO	11-04-99	FIRST BOSTON CORPOR		1,027.37	219,981.13	472,117.81	-252,136.68
1,900	AMERISOURCE DISTR CO	11-04-99	INVESTMENT TECHNOLO		38.83	24,601.89	52,766.11	-28,164.22
7,100	AMERISOURCE DISTR CO	11-05-99	INSTINET		145.07	91,711.18	197,178.62	-105,467.44
46,000	AMERISOURCE DISTR CO	11-09-99	FIRST BOSTON CORPOR		2,779.47	581,061.73	1,277,495.26	-696,433.53
32,000	AMGEN INC COM	11-24-99	INSTINET		1,650.80	1,522,349.20	1,097,965.18	424,384.02
58,000	AMGEN INC COM	12-02-99	INSTINET		2,986.36	2,587,734.44	1,990,061.88	597,672.56
28,000	APPLIED MATERIALS IN	11-24-99	INSTINET		1,495.39	2,860,015.01	1,649,744.04	1,210,270.97
27,900	AT & T CORP COM STK	12-02-99	I.B.E.S. INC.		1,726.20	1,564,205.94	1,472,317.95	91,887.99
18,100	AT & T CORP COM STK	12-03-99	I.B.E.S. INC.		1,120.46	1,032,460.13	955,159.67	77,300.46
1,000	AT & T CORP COM STK	12-13-99	CORRESPONDENT SERVI		61.86	55,688.14	52,771.25	2,916.89
145,000	BERGEN BRUNSWIG CORP	11-24-99	GARDNER RECH & CO.		8,737.46	1,115,012.54	3,231,171.74	-2,116,159.20
22,000	BERGEN BRUNSWIG CORP	12-02-99	PAINE WEBBER INC		1,326.24	185,651.76	490,246.75	-304,594.99
5,300	BERGEN BRUNSWIG CORP	12-06-99	GOLDMAN SACHS & COM		319.37	40,626.84	118,104.90	-77,478.06

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
23,300	BERGEN BRUNSWIG CORP	12-07-99	GOLDMAN SACHS & COM		1,403.93	176,263.23	519,215.87	-342,952.64
26,100	BERGEN BRUNSWIG CORP	12-07-99	INVESTMENT TECHNOLO		528.69	200,115.06	581,610.91	-381,495.85
23,300	BERGEN BRUNSWIG CORP	12-08-99	PAINE WEBBER INC		1,403.87	174,653.26	519,215.88	-344,562.62
1,000	BJS WHSL CLUB INC CO	12-13-99	CORRESPONDENT SERVI		61.20	35,751.30	27,909.99	7,841.31
7,100	BRISTOL MYERS SQUIBB	12-02-99	PRUDENTIAL SECURITI		443.04	510,756.96	227,660.86	283,096.10
11,900	BRISTOL MYERS SQUIBB	12-03-99	PRUDENTIAL SECURITI		742.85	864,541.85	381,572.42	482,969.43
3,700	CENTEX CORP COM	10-19-99	INVESTMENT TECHNOLO		77.10	92,885.40	138,692.89	-45,807.49
24,000	CENTEX CORP COM	10-19-99	ABN AMRO SECURITIES		1,460.10	601,539.90	899,629.55	-298,089.65
16,300	CENTEX CORP COM	10-27-99	MESIROW FINANCIAL I		991.34	399,108.46	610,998.41	-211,889.95
18,000	CHASE MANHATTAN CORP	10-12-99	CITATION GROUP		1,124.27	1,326,962.53	1,321,711.44	5,251.09
650	CHASE MANHATTAN CORP	12-21-99	CITATION GROUP		40.57	47,003.18	47,728.47	-725.29
17,000	CIGNA CORP COM	10-12-99	GARDNER RECH & CO.		1,059.39	1,180,440.61	1,612,690.32	-432,249.71
5,000	CK WITCO CORP COM	12-13-99	CORRESPONDENT SERVI		301.67	49,698.33	99,689.00	-49,990.67
1,000	CK WITCO CORP COM	12-21-99	CITATION GROUP		60.35	10,189.65	19,937.80	-9,748.15
67,000	COMPAQ COMPUTER CORP	11-04-99	PRUDENTIAL SECURITI		4,061.89	1,252,570.01	1,640,551.11	-387,981.10
22,000	COMPAQ COMPUTER CORP	12-02-99	BRIDGE TRADING COMP		1,338.32	548,177.68	538,688.42	9,489.26
1,000	COMPAQ COMPUTER CORP	12-13-99	CORRESPONDENT SERVI		60.85	25,376.65	24,485.84	890.81
15,900	CORDANT TECHNOLOGIES	11-04-99	INVESTMENT TECHNOLO		334.15	484,119.77	765,959.00	-281,839.23
5,900	CORDANT TECHNOLOGIES	11-05-99	PRUDENTIAL SECURITI		359.90	176,640.10	284,223.78	-107,583.68
18,200	CORDANT TECHNOLOGIES	11-08-99	BERNSTEIN, SANFORD		1,110.17	543,814.21	876,758.10	-332,943.89
8,400	CORDANT TECHNOLOGIES	11-10-99	BERNSTEIN, SANFORD		512.41	251,611.07	404,657.59	-153,046.52
16,600	CORDANT TECHNOLOGIES	11-11-99	BERNSTEIN, SANFORD		1,012.61	497,229.75	799,680.47	-302,450.72
85,600	COVANCE INC COM	11-30-99	MORGAN STANLEY & CO		5,166.92	922,249.16	1,777,299.63	-855,050.47
3,400	COVANCE INC COM	11-30-99	INVESTMENT TECHNOLO		69.23	36,587.19	70,593.68	-34,006.49
41,000	COVANCE INC COM	12-01-99	MORGAN STANLEY & CO		2,474.56	434,298.44	851,276.69	-416,978.25

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,400	DARDEN RESTAURANTS I	12-21-99	CITATION GROUP		145.44	43,054.56	51,198.92	-8,144.36
40,000	DIME BANCORP INC NEW	10-11-99	MESIROW FINANCIAL I		2,423.18	692,888.82	845,902.79	-153,013.97
32,000	DIME BANCORP INC NEW	10-13-99	MESIROW FINANCIAL I		1,937.62	526,436.78	676,722.23	-150,285.45
100,000	DIME BANCORP INC NEW	10-18-99	MESIROW FINANCIAL I		6,053.50	1,598,946.50	2,114,756.98	-515,810.48
80,600	DONNELLEY R R & SONS	10-12-99	CORRESPONDENT SERVI		4,916.04	2,396,053.18	2,840,851.68	-444,798.50
24,000	FORD MTR CO DEL COM	11-24-99	LOOP CAPITAL MARKET		1,480.21	1,204,651.79	1,265,392.32	-60,740.53
3,800	GRACE W R & CO DEL N	12-13-99	CORRESPONDENT SERVI		229.74	51,782.76	74,673.68	-22,890.92
18,000	HEWLETT-PACKARD CO C	11-24-99	MERRILL LYNCH PIERC		1,137.15	1,713,362.85	1,880,111.70	-166,748.85
6,000	HEWLETT-PACKARD CO C	12-02-99	FACTSET DATA SYSTEM		379.88	595,868.32	626,703.90	-30,835.58
8,700	KROGER CO COM	12-02-99	INVESTMENT TECHNOLO		180.18	184,967.13	220,691.32	-35,724.19
18,600	KROGER CO COM	12-02-99	LEWCO SECURITIES		1,129.22	395,283.28	471,822.82	-76,539.54
8,100	KROGER CO COM	12-03-99	LEWCO SECURITIES		491.78	172,859.56	205,471.23	-32,611.67
6,000	KROGER CO COM	12-07-99	PRUDENTIAL SECURITI		363.21	95,676.39	152,200.91	-56,524.52
5,700	KROGER CO COM	12-07-99	INVESTMENT TECHNOLO		117.04	90,905.12	144,590.87	-53,685.75
13,500	KROGER CO COM	12-08-99	PRUDENTIAL SECURITI		817.20	215,182.80	342,452.05	-127,269.25
16,500	LEXMARK INTL GROUP I	11-04-99	FIDELITY CAPITAL MA		1,032.78	1,282,300.92	1,103,553.80	178,747.12
1,500	LEXMARK INTL GROUP I	11-04-99	INVESTMENT TECHNOLO		33.89	116,403.76	100,323.07	16,080.69
10,000	LEXMARK INTL GROUP I	11-24-99	LOOP CAPITAL MARKET		626.15	783,748.85	668,820.48	114,928.37
10,400	LEXMARK INTL GROUP I	12-02-99	FIRST BOSTON CORPOR		652.77	862,390.19	695,573.30	166,816.89
4,600	LEXMARK INTL GROUP I	12-03-99	FIRST BOSTON CORPOR		288.52	375,185.56	307,657.42	67,528.14
2,000	LITTON IND INC COM	12-13-99	CORRESPONDENT SERVI		122.97	88,877.03	142,830.23	-53,953.20
23,200	MCKESSON HBOC INC CO	11-04-99	FIDELITY CAPITAL MA		1,408.22	485,098.10	807,456.85	-322,358.75
62,800	MCKESSON HBOC INC CO	11-05-99	FIDELITY CAPITAL MA		3,810.92	1,283,589.08	2,185,702.15	-902,113.07
54,700	MIDAMERICAN ENERGY H	11-04-99	PRUDENTIAL SECURITI		3,342.81	1,820,940.48	1,568,555.92	252,384.56
19,500	MIDAMERICAN ENERGY H	11-05-99	PRUDENTIAL SECURITI		1,191.49	643,334.21	559,174.41	84,159.80

HARRIS INVT MGT

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,300	MIDAMERICAN ENERGY H	11-08-99	PRUDENTIAL SECURITI		201.66	109,523.34	94,629.52	14,893.82
16,500	MIDAMERICAN ENERGY H	11-09-99	PRUDENTIAL SECURITI		1,008.22	545,554.28	473,147.58	72,406.70
36,600	MODIS PROFESSIONAL S	12-02-99	LEHMAN BROTHERS INC		2,208.29	366,456.19	559,190.10	-192,733.91
42,200	MODIS PROFESSIONAL S	12-03-99	LEHMAN BROTHERS INC		2,546.63	436,113.93	644,749.23	-208,635.30
7,200	MODIS PROFESSIONAL S	12-06-99	LEHMAN BROTHERS INC		434.52	75,165.48	110,004.61	-34,839.13
25,000	PHELPS DODGE CORP CA	11-24-99	INVESTMENT TECHNOLO		543.93	1,317,096.07	1,660,375.00	-343,278.93
29,800	QUANTUM CORP DSSG CO	11-26-99	SMITH BARNEY INC		1,805.27	516,032.31	97,642.36	418,389.95
42,200	QUANTUM CORP DSSG CO	11-29-99	SMITH BARNEY INC		2,555.98	716,764.12	138,272.08	578,492.04
36,000	QUANTUM CORP HDDG CO	11-04-99	FACTSET DATA SYSTEM		2,166.76	200,470.04	1,295,460.56	-1,094,990.52
2,000	REYNOLDS & REYNOLDS	12-13-99	CORRESPONDENT SERVI		121.44	43,003.56	44,733.44	-1,729.88
65,000	SBC COMMUNICATIONS I	11-24-99	FIRST ANALYSIS SECU		4,010.49	3,310,424.01	2,678,672.71	631,751.30
6,600	SHAW IND INC COM	09-16-99	SALOMON BROS INC		-400.07	-121,699.93	124,253.35	2,553.42
22,100	SHAW IND INC COM	09-23-99	SALOMON BROS INC		-1,338.58	-375,835.49	416,060.46	40,224.97
3,000	SHAW IND INC COM	12-13-99	CORRESPONDENT SERVI		181.37	40,881.13	56,478.80	-15,597.67
1,300	SHERWIN-WILLIAMS CO	12-21-99	CITATION GROUP		78.84	25,027.41	27,619.70	-2,592.29
2,500	SMITHFIELD FOODS INC	12-13-99	CORRESPONDENT SERVI		152.09	62,504.16	67,080.83	-4,576.67
6,000	SPRINT CORP COM	11-04-99	CORRESPONDENT SERVI		374.61	437,842.59	221,011.70	216,830.89
40,000	SPRINT CORP COM	11-24-99	GARDNER RECH & CO.		2,494.67	2,837,505.33	1,473,411.33	1,364,094.00
1,000	SPRINT CORP COM	12-13-99	CORRESPONDENT SERVI		62.27	68,000.23	36,835.28	31,164.95
10,400	TECH DATA CORP COM	12-02-99	INVESTMENT TECHNOLO		215.99	239,309.53	397,836.40	-158,526.87
34,600	TECH DATA CORP COM	12-02-99	INSTINET		1,756.64	797,340.74	1,323,571.10	-526,230.36
20,000	TEXACO INC COM	11-24-99	GARDNER RECH & CO.		1,241.09	1,231,320.91	1,274,773.22	-43,452.31
56,000	V F CORP COM	10-13-99	INVESTMENT TECHNOLO		1,175.71	1,670,077.09	2,491,247.80	-821,170.71
1,950,150						59,768,758.14	66,637,313.37	-6,868,555.23

NEW AMSTERDAM

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
67,200	AVON PROD INC COM	11-17-99	FACTSET DATA SYSTEM		3,422.86	1,882,121.78	3,004,481.21	-1,122,359.43
30,700	CONSECO INC COM	10-22-99	BEREAN CAPITAL INC		1,556.43	641,224.82	1,205,400.56	-564,175.74
12,700	EMC CORP MASS COM	10-15-99	DONALDSON LUFKIN &		664.69	889,922.81	280,863.96	609,058.85
8,800	EMC CORP MASS COM	11-30-99	HOENIG & CO.		465.67	769,534.33	194,614.39	574,919.94
7,400	EXPRESS SCRIPTS INC	10-08-99	FIRST BOSTON CORPOR		20.83	624,750.81	96,175.19	528,575.62
1,100	EXPRESS SCRIPTS INC	10-11-99	FIRST BOSTON CORPOR		3.08	92,396.92	14,296.31	78,100.61
62,500	MATTEL INC COM	10-22-99	BEREAN CAPITAL INC		3,152.09	809,347.91	1,107,052.88	-297,704.97
15,000	MAXIM INTEGRATED PRO	10-22-99	COWEN AND COMPANY		35.00	1,049,965.00	574,827.91	475,137.09
6,800	SOLETRON CORP COM	10-20-99	PAINE WEBBER INC		356.71	500,714.89	51,683.26	449,031.63
39,100	TOMMY HILFIGER ORD S	11-03-99	BEREAN CAPITAL INC		1,993.07	1,139,914.61	1,058,362.63	81,551.98
8,300	VERITAS SOFTWARE COR	10-22-99	SMITH BARNEY INC		26.21	786,241.92	206,624.24	579,617.68
9,200	VERITAS SOFTWARE COR	10-22-99	COWEN AND COMPANY		28.98	869,371.02	229,029.27	640,341.75
11,800	VERITAS SOFTWARE COR	12-03-99	COWEN AND COMPANY		41.30	1,238,658.98	195,836.63	1,042,822.35
280,600						11,294,165.80	8,219,248.44	3,074,917.36
ZEVENBERGEN								
3,833	CORUS ENTMT INC CL B	10-13-99	BLAIR, WILLIAM & CO		231.98	59,520.66	69,336.01	-9,815.35
8,000	AMAZON COM INC COM	12-22-99	BEAR, STEARNS, SECU		25.99	779,468.41	468,436.55	311,031.86
4,500	AMER ON-LINE COM	11-23-99	CORRESPONDENT SERVI		236.95	358,229.90	49,801.02	308,428.88
2,300	AMER ON-LINE COM	11-30-99	LYNCH JONES & RYAN		143.89	176,401.81	25,453.85	150,947.96
5,000	AMER ON-LINE COM	12-22-99	LYNCH JONES & RYAN		313.96	418,363.04	55,334.46	363,028.58
15,200	AT HOME CORP COM SER	12-08-99	SMITH BARNEY INC		21.85	655,201.51	338,991.56	316,209.95
11,400	AT HOME CORP COM SER	12-21-99	DB CLEARING SERVICE		17.68	530,122.22	254,243.68	275,878.54
21,500	AVON PROD INC COM	10-04-99	CORRESPONDENT SERVI		1,092.35	519,291.50	664,157.65	-144,866.15

ZEVENBERGEN

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
33,100	AVON PROD INC COM	10-05-99	CORRESPONDENT SERVI		1,681.07	780,137.62	1,022,493.88	-242,356.26
4,100	CLEAR CHANNEL COMM	11-12-99	CORRESPONDENT SERVI		257.87	355,673.38	180,562.09	175,111.29
1,400	IMMUNEX CORP NEW CO	11-30-99	BEAR, STEARNS, SECU		3.27	98,015.63	77,859.57	20,156.06
14,400	INTL BUSINESS MACH C	10-07-99	THOMAS WEISEL PARTN		919.44	1,662,061.68	1,703,265.52	-41,203.84
2,600	INTL BUSINESS MACH C	10-07-99	WILLIAMS CAPITAL GR		166.08	302,230.56	307,534.05	-5,303.49
17,000	LUCENT TECHNOLOGIES	10-13-99	MERRILL LYNCH PIERC		1,055.67	1,068,881.83	424,627.57	644,254.26
1,700	METROMEDIA FIBER NET	12-03-99	INSTINET		70.20	65,831.32	10,692.95	55,138.37
3,200	OMNICOM GROUP INC CO	10-11-99	LYNCH JONES & RYAN		200.22	246,258.34	228,387.69	17,870.65
43,900	PFIZER INC COM	11-05-99	CORRESPONDENT SERVI		2,246.01	1,527,919.22	1,354,046.69	173,872.53
1,800	QUALCOMM INC COM	11-05-99	SMITH BARNEY INC		17.55	526,257.45	47,597.33	478,660.12
2,000	QUALCOMM INC COM	11-12-99	INSTINET		104.41	732,137.39	52,885.92	679,251.47
2,100	QUALCOMM INC COM	12-14-99	FURMAN SELZ MAGER D		29.47	883,886.34	55,530.21	828,356.13
10,300	TIME WARNER INC COM	12-13-99	CORRESPONDENT SERVI		537.29	668,133.56	507,084.71	161,048.85
5,000	VOICESTREAM WIRELESS	11-12-99	MERRILL LYNCH PIERC		15.53	465,779.47	178,012.02	287,767.45
214,333						12,879,802.84	8,076,334.98	4,803,467.86
DFA								
351	CF DFA SMALL CAP VAL	10-28-99			0.00	112,147.05	75,928.87	36,218.18
311	CF DFA SMALL CAP VAL	12-23-99			0.00	106,014.67	67,255.49	38,759.18
662						218,161.72	143,184.36	74,977.36
SSR TOWER								
186	CF MET TOWER FD	09-03-99			0.00	92,336.85	92,336.85	0.00

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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
0	CF MET TOWER FD	10-20-99		0.00	0.00	1,013.24	1,013.24
186					92,336.85	91,323.61	1,013.24
LA SALLE INV.							
688	#REORG SVC INDS INC	10-04-99	A.B. WATLEY, INC.	0.38	11,179.62	867.80	10,311.82
4,000	FELCOR LODGING TR IN	10-01-99	PRUDENTIAL SECURITI	202.36	70,307.24	131,150.14	-60,842.90
1,500	FELCOR LODGING TR IN	10-05-99	PRUDENTIAL SECURITI	75.90	26,924.10	49,181.30	-22,257.20
17,400	HOST MARRIOTT CORP C	11-04-99	CANTOR FITZGERALD &	875.37	160,074.63	283,182.63	-123,108.00
5,900	HOST MARRIOTT CORP C	11-04-99	GOLDMAN SACHS & COM	296.82	54,278.18	96,021.70	-41,743.52
28,200	HOST MARRIOTT CORP C	11-30-99	LEGG MASON WOOD WAL	1,418.76	261,193.74	458,951.16	-197,757.42
3,000	HOST MARRIOTT CORP C	12-01-99	LEGG MASON WOOD WAL	150.94	27,974.06	48,824.59	-20,850.53
5,600	HOST MARRIOTT CORP C	12-02-99	LEGG MASON WOOD WAL	281.75	52,218.25	91,139.24	-38,920.99
37,700	HOST MARRIOTT CORP C	12-15-99	DONALDSON LUFKIN &	1,895.37	309,129.63	613,562.36	-304,432.73
13,600	HOST MARRIOTT CORP C	12-17-99	SMITH BARNEY INC	683.79	112,838.13	221,338.15	-108,500.02
3,500	HOST MARRIOTT CORP C	12-22-99	CANTOR FITZGERALD &	175.98	29,071.07	56,962.02	-27,890.95
3,000	SMITH CHARLES E RESD	11-03-99	FIRST UNION CAPITAL	153.43	102,596.57	95,858.37	6,738.20
124,088					1,217,785.22	2,147,039.46	-929,254.24

WOODFORD CAPITAL

4,900	SCHLUMBERGER LTD CO	10-06-99	US CLEARING INSTITU	254.49	284,175.81	324,389.24	-40,213.43
9,200	#REORG KNIGHT/TRIMAR	10-11-99	CHAPMAN CO.	375.73	231,445.87	271,764.12	-40,318.25
27,100	#REORG KNIGHT/TRIMAR	11-17-99	CHAPMAN CO.	853.12	1,202,527.80	693,103.26	509,424.54
10,800	ALLIED WASTE INDS IN	10-28-99	ESI SECURITIES CO.	543.34	99,456.02	165,811.42	-66,355.40

WOODFORD CAPITAL

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,600	ALLIED WASTE INDS IN	10-29-99	US CLEARING INSTITU		80.52	15,519.48	24,564.66	-9,045.18
6,000	AMER EXPRESS CO COM	12-28-99	US CLEARING INSTITU		212.47	973,799.93	930,815.55	42,984.38
800	AT & T CORP COM STK	10-29-99	US CLEARING INSTITU		25.26	37,524.74	37,523.98	0.76
500	AT & T CORP COM STK	11-02-99	US CLEARING INSTITU		25.78	23,349.22	23,452.49	-103.27
35,300	AUTONATION INC DEL C	10-28-99	US CLEARING INSTITU		1,776.79	351,692.70	551,488.31	-199,795.61
3,600	AUTONATION INC DEL C	10-29-99	US CLEARING INSTITU		181.21	36,017.51	56,242.43	-20,224.92
8,700	AUTOZONE INC COM	11-01-99	US CLEARING INSTITU		442.82	234,143.98	257,564.80	-23,420.82
7,600	AUTOZONE INC COM	11-02-99	US CLEARING INSTITU		386.85	204,955.27	224,999.14	-20,043.87
11,600	AXA FINL INC COM	10-06-99	BRIDGE TRADING COMP		591.28	337,525.52	315,577.73	21,947.79
7,600	BARNES & NOBLE INC C	10-26-99	US CLEARING INSTITU		385.66	169,146.78	278,790.28	-109,643.50
8,200	BARNES & NOBLE INC C	10-29-99	US CLEARING INSTITU		415.74	171,539.90	300,800.03	-129,260.13
6,500	BAXTER INTL INC COM	11-03-99	US CLEARING INSTITU		338.84	414,762.21	356,606.25	58,155.96
3,200	COMPAQ COMPUTER COR	10-07-99	CHAPMAN CO.		162.36	70,637.64	71,808.82	-1,171.18
7,900	COMPAQ COMPUTER COR	10-07-99	US CLEARING INSTITU		400.80	173,399.20	177,278.03	-3,878.83
1,200	COMPAQ COMPUTER COR	10-08-99	US CLEARING INSTITU		60.86	25,589.14	26,928.31	-1,339.17
8,100	CONOCO INC COM STK	10-06-99	BRIDGE TRADING COMP		412.05	211,010.10	200,004.39	11,005.71
22,900	CONSECO INC COM	11-10-99	ESI SECURITIES CO.		1,160.31	457,904.54	643,762.59	-185,858.05
18,300	DOLE FOOD INC COM	12-28-99	MAGNA SECURITIES CO		558.42	281,922.21	568,176.37	-286,254.16
23,000	E*TRADE GROUP INC CO	11-17-99	CHAPMAN CO.		717.33	818,958.97	598,035.28	220,923.69
7,500	FIRST DATA CORP COM	10-28-99	GARDNER RECH & CO.		310.84	324,610.16	194,922.08	129,688.08
500	FIRST DATA CORP COM	10-29-99	US CLEARING INSTITU		25.77	22,942.98	12,994.80	9,948.18
38,900	FOSTER WHEELER CORP	12-28-99	MAGNA SECURITIES CO		1,177.52	314,387.06	584,293.34	-269,906.28
1,300	GATEWAY INC COM	10-11-99	US CLEARING INSTITU		67.26	67,543.53	35,602.24	31,941.29
2,900	GATEWAY INC COM	10-12-99	US CLEARING INSTITU		149.99	149,458.69	79,420.37	70,038.32
9,900	GATEWAY INC COM	10-13-99	US CLEARING INSTITU		511.98	508,626.21	271,124.73	237,501.48

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
4,100	GOLDMAN SACHS GROUP	11-17-99	US CLEARING INSTITU		133.92	327,197.37	272,139.15	55,058.22
2,600	INTEL CORP CAP	10-01-99	US CLEARING INSTITU		136.46	193,568.74	120,607.62	72,961.12
1,500	INTEL CORP CAP	10-08-99	US CLEARING INSTITU		48.80	113,951.20	69,581.32	44,369.88
700	INTEL CORP CAP	10-11-99	US CLEARING INSTITU		36.80	53,950.70	32,471.28	21,479.42
10,900	INTEL CORP CAP	10-13-99	CHAPMAN CO.		462.39	790,939.74	505,624.23	285,315.51
1,300	INTL BUSINESS MACH C	10-01-99	US CLEARING INSTITU		70.20	155,848.55	111,106.12	44,742.43
1,400	INTL BUSINESS MACH C	10-07-99	US CLEARING INSTITU		75.49	164,599.51	119,652.75	44,946.76
23,200	K MART CORP COM	10-28-99	EDWARDS. A.G.	1,167.67		228,656.17	347,096.91	-118,440.74
8,000	K MART CORP COM	10-29-99	US CLEARING INSTITU		402.74	81,597.26	119,688.59	-38,091.33
7,900	MASCO CORP COM	10-28-99	US CLEARING INSTITU		402.63	228,402.70	239,755.89	-11,353.19
700	MASCO CORP COM	10-29-99	US CLEARING INSTITU		35.72	21,270.53	21,244.19	26.34
4,200	MERCK & CO INC COM	10-28-99	US CLEARING INSTITU		221.07	331,788.93	303,687.30	28,101.63
4,200	MERRILL LYNCH & CO I	11-17-99	GARDNER RECH & CO.		137.97	358,694.49	261,776.65	96,917.84
1,700	MERRILL LYNCH & CO I	11-17-99	US CLEARING INSTITU		55.85	145,185.86	105,957.21	39,228.65
4,600	MICROSOFT CORP COM	11-08-99	BEREAN CAPITAL INC		243.54	405,706.46	426,788.90	-21,082.44
800	MINN MNG & MFG CO CO	10-28-99	US CLEARING INSTITU		42.63	78,601.37	69,829.30	8,772.07
900	NEXTEL COMMUNICATIO	10-12-99	US CLEARING INSTITU		29.43	72,870.57	21,512.86	51,357.71
13,500	NEXTEL COMMUNICATIO	10-19-99	CHAPMAN CO.		576.52	1,094,859.38	322,692.98	772,166.40
8,100	PENNEY J.C CO INC CO	10-29-99	US CLEARING INSTITU		411.98	208,818.31	365,607.17	-156,788.86
3,000	QUALCOMM INC COM	10-01-99	US CLEARING INSTITU		168.63	558,713.67	76,360.11	482,353.56
2,100	QUALCOMM INC COM	10-29-99	GARDNER RECH & CO.		78.55	466,247.45	419,493.48	46,753.97
2,100	QUALCOMM INC COM	10-29-99	BHF SECURITIES CORP		99.62	468,331.63	419,493.48	48,838.15
1,900	QUALCOMM INC COM	12-28-99	US CLEARING INSTITU		89.49	974,533.75	427,813.50	546,720.25
6,000	RALSTON-RALSTON PURI	11-01-99	US CLEARING INSTITU		306.28	187,986.32	167,530.28	20,456.04
7,800	RAYTHEON CO CL B COM	10-28-99	GARDNER RECH & CO.		319.31	218,884.87	184,133.04	34,751.83

WOODFORD CAPITAL

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
700	RAYTHEON CO CL B COM	10-29-99	US CLEARING INSTITU		35.67	19,783.08	16,524.76	3,258.32
14,000	RITE AID CORP COM	10-26-99	US CLEARING INSTITU		704.02	119,607.78	228,500.24	-108,892.46
8,400	RITE AID CORP COM	10-27-99	ESI SECURITIES CO.		422.53	75,327.83	137,100.14	-61,772.31
23,300	RITE AID CORP COM	10-28-99	CHAPMAN CO.		938.70	199,977.20	380,289.68	-180,312.48
3,600	RITE AID CORP COM	10-29-99	US CLEARING INSTITU		181.09	32,443.91	58,757.20	-26,313.29
5,500	STANLEY WKS COM	10-29-99	US CLEARING INSTITU		280.11	152,799.74	151,125.73	1,674.01
5,600	STANLEY WKS COM	11-01-99	US CLEARING INSTITU		285.17	154,648.35	153,873.46	774.89
1,900	STANLEY WKS COM	11-02-99	US CLEARING INSTITU		96.75	52,202.27	52,207.07	-4.80
5,000	SUN MICROSYSTEMS INC	10-01-99	US CLEARING INSTITU		265.43	462,443.07	170,345.47	292,097.60
2,900	SUN MICROSYSTEMS INC	10-13-99	CHAPMAN CO.		124.82	264,224.39	139,657.12	124,567.27
2,400	TIME WARNER INC COM	10-28-99	US CLEARING INSTITU		125.35	160,176.65	164,884.50	-4,707.85
800	TIME WARNER INC COM	10-29-99	US CLEARING INSTITU		41.82	54,558.18	54,961.50	-403.32
2,500	TIMKEN CO COM	10-26-99	US CLEARING INSTITU		126.52	45,425.23	49,211.06	-3,785.83
1,400	TIMKEN CO COM	10-28-99	US CLEARING INSTITU		70.84	25,129.16	27,558.19	-2,429.03
1,700	TIMKEN CO COM	10-29-99	US CLEARING INSTITU		86.02	30,513.98	33,463.52	-2,949.54
3,700	TIMKEN CO COM	11-01-99	US CLEARING INSTITU		187.23	66,488.25	72,832.36	-6,344.11
15,400	TYSON FOODS INC CL A	12-28-99	MAGNA SECURITIES CO		470.34	249,456.26	278,540.78	-29,084.52
4,600	TYSON FOODS INC CL A	12-29-99	MAGNA SECURITIES CO		140.48	74,076.84	83,200.49	-9,123.65
28,600	WASTE MGMT INC DEL C	11-11-99	GARDNER RECH & CO.		873.29	457,787.77	775,878.94	-318,091.17
7,300	WASTE MGMT INC DEL C	11-12-99	EDWARDS. A.G.		368.97	118,665.56	198,039.03	-79,373.47
558,100						18,961,514.20	17,036,440.59	1,925,073.61

MORGAN STANLEY R/E

4,600	TRIZEC HAHN CORP SUB	10-26-99	J.P. MORGAN SECURIT		232.92	87,265.06	99,878.80	-12,613.74
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SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
100	TRIZEC HAHN CORP SUB	10-27-99	J.P. MORGAN SECURIT		5.07	1,894.93	2,171.28	-276.35
4,500	TRIZEC HAHN CORP SUB	10-27-99	DONALDSON LUFKIN &		227.80	83,584.70	97,707.53	-14,122.83
2,300	#REORG BERKSHIRE RLT	10-01-99	J.P. MORGAN SECURIT		115.92	27,484.08	26,455.49	1,028.59
2,500	#REORG BERKSHIRE RLT	10-06-99	J.P. MORGAN SECURIT		126.01	30,030.24	28,755.97	1,274.27
4,400	#REORG BERKSHIRE RLT	10-07-99	J.P. MORGAN SECURIT		221.78	53,128.22	50,610.51	2,517.71
600	#REORG BERKSHIRE RLT	10-08-99	BRIDGE TRADING COMP		30.25	7,244.75	6,901.43	343.32
2,800	#REORG BERKSHIRE RLT	10-11-99	BRIDGE TRADING COMP		141.14	33,808.86	32,206.69	1,602.17
2,900	#REORG BERKSHIRE RLT	10-13-99	BRIDGE TRADING COMP		146.18	35,016.32	33,356.93	1,659.39
4,700	#REORG BERKSHIRE RLT	10-14-99	BRIDGE TRADING COMP		236.91	56,985.59	54,061.22	2,924.37
900	AMLI RESDNTL PPTYS T	12-13-99	MERRILL LYNCH PIERC		45.65	19,191.85	18,516.76	675.09
4,200	APT INVT & MGMT CO C	10-18-99	LEHMAN BROTHERS INC		215.36	160,434.64	134,334.46	26,100.18
3,200	APT INVT & MGMT CO C	10-19-99	LEHMAN BROTHERS INC		164.11	123,035.89	102,350.07	20,685.82
300	APT INVT & MGMT CO C	11-02-99	JEFFERIES & COMPANY		12.39	11,537.61	9,595.32	1,942.29
200	APT INVT & MGMT CO C	11-19-99	MERRILL LYNCH PIERC		10.25	7,489.75	6,396.88	1,092.87
1,400	APT INVT & MGMT CO C	12-13-99	PRUDENTIAL SECURITI		71.72	51,397.32	44,778.15	6,619.17
600	APT INVT & MGMT CO C	12-14-99	PAINE WEBBER INC		30.74	22,019.26	19,190.64	2,828.62
1,800	APT INVT & MGMT CO C	12-28-99	LEHMAN BROTHERS INC		92.32	69,440.06	57,571.91	11,868.15
11,200	CORNERSTONE PPTYS IN	10-08-99	LEHMAN BROTHERS INC		565.74	171,634.26	184,300.47	-12,666.21
12,800	CORNERSTONE PPTYS IN	12-08-99	LEHMAN BROTHERS INC		645.64	168,314.36	210,629.10	-42,314.74
9,000	CORNERSTONE PPTYS IN	12-09-99	LEHMAN BROTHERS INC		453.98	118,908.52	148,098.59	-29,190.07
4,400	CORNERSTONE PPTYS IN	12-13-99	LEHMAN BROTHERS INC		221.98	59,178.02	72,403.75	-13,225.73
1,900	CORNERSTONE PPTYS IN	12-15-99	MONTGOMERY SECURITI		95.88	26,029.12	31,265.26	-5,236.14
4,800	CRESCENT REAL ESTATE	11-08-99	J.P. MORGAN SECURIT		242.61	77,979.63	112,191.36	-34,211.73
1,600	CRESCENT REAL ESTATE	11-09-99	MERRILL LYNCH PIERC		80.88	26,239.12	37,397.12	-11,158.00
3,600	CRESCENT REAL ESTATE	11-10-99	MERRILL LYNCH PIERC		182.00	59,780.68	84,143.52	-24,362.84

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
12,600	CRESCENT REAL ESTATE	11-11-99	MERRILL LYNCH PIERC		637.10	212,151.70	294,502.32	-82,350.62
13,500	CRESCENT REAL ESTATE	11-12-99	GOLDMAN SACHS & COM		682.68	229,478.82	315,538.21	-86,059.39
4,500	DUKE-WEEKS RLTY CORP	10-14-99	LEHMAN BROTHERS INC		227.95	88,084.55	87,983.86	100.69
2,300	DUKE-WEEKS RLTY CORP	10-15-99	LEHMAN BROTHERS INC		116.50	44,733.50	44,969.53	-236.03
3,700	DUKE-WEEKS RLTY CORP	10-18-99	LEHMAN BROTHERS INC		187.39	71,500.11	72,342.28	-842.17
800	DUKE-WEEKS RLTY CORP	10-19-99	LEHMAN BROTHERS INC		40.53	15,626.99	15,641.58	-14.59
1,300	DUKE-WEEKS RLTY CORP	10-19-99	LEHMAN BROTHERS INC		65.85	25,393.87	25,417.56	-23.69
1,300	DUKE-WEEKS RLTY CORP	10-20-99	LEHMAN BROTHERS INC		65.86	25,609.14	25,417.56	191.58
400	DUKE-WEEKS RLTY CORP	10-25-99	LEHMAN BROTHERS INC		20.27	7,829.73	7,820.79	8.94
400	DUKE-WEEKS RLTY CORP	10-29-99	PAINE WEBBER INC		20.27	7,829.73	7,820.79	8.94
800	DUKE-WEEKS RLTY CORP	11-01-99	LEHMAN BROTHERS INC		40.53	15,759.47	15,641.57	117.90
800	DUKE-WEEKS RLTY CORP	11-02-99	LEHMAN BROTHERS INC		40.53	15,759.47	15,641.58	117.89
500	DUKE-WEEKS RLTY CORP	11-03-99	LEHMAN BROTHERS INC		25.34	9,912.16	9,775.98	136.18
1,400	DUKE-WEEKS RLTY CORP	11-04-99	BROADCORT CAPITAL C		70.93	27,782.49	27,372.76	409.73
6,500	DUKE-WEEKS RLTY CORP	11-08-99	MERRILL LYNCH PIERC		329.31	128,828.29	127,087.80	1,740.49
200	DUKE-WEEKS RLTY CORP	11-08-99	J.P. MORGAN SECURIT		10.14	3,964.86	3,910.39	54.47
500	EASTGROUP PPTYS INC	10-01-99	BRIDGE TRADING COMP		25.31	9,099.69	9,324.34	-224.65
400	EASTGROUP PPTYS INC	10-05-99	PAINE WEBBER INC		20.25	7,281.51	7,459.47	-177.96
700	EQTY OFFICE PPTYS TR	10-05-99	LEHMAN BROTHERS INC		35.56	16,606.31	18,618.57	-2,012.26
3,800	EQTY OFFICE PPTYS TR	10-06-99	LEHMAN BROTHERS INC		193.04	91,006.96	101,072.21	-10,065.25
2,300	EQTY OFFICE PPTYS TR	10-07-99	LEHMAN BROTHERS INC		116.84	55,083.16	61,175.29	-6,092.13
2,200	EQTY OFFICE PPTYS TR	10-11-99	LEHMAN BROTHERS INC		111.76	52,688.24	58,515.49	-5,827.25
8,000	EQTY OFFICE PPTYS TR	10-13-99	LEHMAN BROTHERS INC		406.30	188,344.10	212,783.60	-24,439.50
300	EQTY OFFICE PPTYS TR	10-14-99	LEHMAN BROTHERS INC		15.24	7,076.82	7,979.39	-902.57
8,100	EQTY OFFICE PPTYS TR	10-15-99	BRIDGE TRADING COMP		411.35	189,938.65	215,443.40	-25,504.75

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
100	EQTY RESDNTL PPTYS T	10-01-99	PAINE WEBBER INC		5.15	4,244.85	3,941.15	303.70
200	EQTY RESDNTL PPTYS T	10-04-99	ROBINSON HUMPHREY/A		8.29	8,491.71	7,882.31	609.40
200	EQTY RESDNTL PPTYS T	10-05-99	ROBINSON HUMPHREY/A		8.29	8,541.71	7,882.31	659.40
200	EQTY RESDNTL PPTYS T	10-06-99	ROBINSON HUMPHREY/A		8.29	8,591.71	7,882.31	709.40
100	EQTY RESDNTL PPTYS T	10-07-99	ROBINSON HUMPHREY/A		4.15	4,320.85	3,941.15	379.70
900	EQTY RESDNTL PPTYS T	10-07-99	J.P. MORGAN SECURIT		46.29	38,653.71	35,470.38	3,183.33
1,000	EQTY RESDNTL PPTYS T	10-13-99	BRIDGE TRADING COMP		51.40	41,948.60	39,457.83	2,490.77
100	ESSEX PPTY TR COM	10-05-99	J.P. MORGAN SECURIT		5.12	3,482.38	3,264.75	217.63
300	ESSEX PPTY TR COM	10-06-99	J.P. MORGAN SECURIT		15.35	10,428.79	9,794.26	634.53
400	GABLES RESDNTL TR SH	11-09-99	PAINE WEBBER INC		20.34	9,979.66	9,601.30	378.36
1,300	GABLES RESDNTL TR SH	11-10-99	CORRESPONDENT SERVI		66.08	32,271.42	31,204.22	1,067.20
100	GABLES RESDNTL TR SH	11-15-99	PAINE WEBBER INC		5.09	2,469.91	2,400.32	69.59
10,800	GABLES RESDNTL TR SH	11-19-99	CORRESPONDENT SERVI		548.79	263,057.61	259,235.04	3,822.57
900	HIGHWOODS PPTYS INC	10-01-99	CORRESPONDENT SERVI		45.78	23,072.97	20,834.38	2,238.59
9,100	HIGHWOODS PPTYS INC	10-27-99	DONALDSON LUFKIN &		462.30	218,391.79	210,658.72	7,733.07
2,200	HOST MARRIOTT CORP C	11-04-99	GOLDMAN SACHS & COM		110.69	20,376.81	30,456.81	-10,080.00
1,100	HOST MARRIOTT CORP C	11-08-99	MERRILL LYNCH PIERC		55.34	9,982.16	15,228.41	-5,246.25
1,100	HOST MARRIOTT CORP C	11-09-99	MERRILL LYNCH PIERC		55.34	10,119.66	15,228.41	-5,108.75
2,300	HOST MARRIOTT CORP C	11-24-99	GREEN STREET ADVISO		115.72	21,375.02	31,841.21	-10,466.19
100	HOST MARRIOTT CORP C	11-26-99	GREEN STREET ADVISO		5.04	938.71	1,384.40	-445.69
600	HOST MARRIOTT CORP C	11-30-99	GREEN STREET ADVISO		30.19	5,557.31	8,306.40	-2,749.09
200	HOST MARRIOTT CORP C	12-01-99	GREEN STREET ADVISO		10.07	1,864.93	2,768.80	-903.87
1,300	HOST MARRIOTT CORP C	12-01-99	LEGG MASON WOOD WAL		65.41	12,122.09	17,997.21	-5,875.12
1,500	HOST MARRIOTT CORP C	12-02-99	PRUDENTIAL SECURITI		75.47	13,987.03	20,766.01	-6,778.98
700	HOST MARRIOTT CORP C	12-03-99	PRUDENTIAL SECURITI		35.22	6,527.28	9,690.80	-3,163.52

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
2,200	HOST MARRIOTT CORP C	12-06-99	GREEN STREET ADVISO	110.68		20,246.14	30,456.81	-10,210.67
1,500	HOST MARRIOTT CORP C	12-07-99	GREEN STREET ADVISO	75.46		13,612.04	20,766.01	-7,153.97
2,200	HOST MARRIOTT CORP C	12-09-99	PRUDENTIAL SECURITI	110.66		19,689.34	30,456.81	-10,767.47
500	MACK CALI RLTY CORP	11-24-99	GREEN STREET ADVISO	25.42		12,349.58	14,004.38	-1,654.80
700	MACK CALI RLTY CORP	12-13-99	MERRILL LYNCH PIERC	35.57		16,778.99	19,606.13	-2,827.14
11,000	MEDITRUST PAIRED CTF	12-08-99	BROADCORT CAPITAL C	552.46		73,010.04	100,667.18	-27,657.14
200	MERRY LD PPTYS INC C	12-16-99	HERZOG, HEINE, GEDW	0.04		999.96	16,513.05	-15,513.09
800	PA REAL ESTATE INVT	10-14-99	FIRST UNION CAPITAL	40.50		14,759.50	18,585.00	-3,825.50
300	PA REAL ESTATE INVT	10-19-99	FIRST UNION CAPITAL	15.19		5,647.31	6,969.37	-1,322.06
200	PA REAL ESTATE INVT	11-12-99	GOLDMAN SACHS & COM	10.13		3,690.57	4,646.25	-955.68
600	PRENTISS PTTYS TR CO	10-06-99	J.P. MORGAN SECURIT	30.45		13,469.55	13,622.06	-152.51
2,300	REGENCY RLTY CORP CO	11-18-99	GREEN STREET ADVISO	116.57		46,746.85	50,666.83	-3,919.98
4,600	REGENCY RLTY CORP CO	11-19-99	GREEN STREET ADVISO	233.14		93,930.24	101,333.67	-7,403.43
2,900	REGENCY RLTY CORP CO	11-22-99	BRIDGE TRADING COMP	146.99		59,484.26	63,884.27	-4,400.01
5,500	REGENCY RLTY CORP CO	11-24-99	GREEN STREET ADVISO	278.76		112,471.24	121,159.82	-8,688.58
300	REGENCY RLTY CORP CO	12-02-99	DONALDSON LUFKIN &	15.21		6,059.79	6,608.72	-548.93
5,600	REGENCY RLTY CORP CO	12-03-99	DONALDSON LUFKIN &	283.79		113,131.89	123,362.73	-10,230.84
10,800	REGENCY RLTY CORP CO	12-06-99	PAINE WEBBER INC	547.27		217,477.73	237,913.83	-20,436.10
1,500	REGENCY RLTY CORP CO	12-09-99	DONALDSON LUFKIN &	76.00		29,756.00	33,043.59	-3,287.59
5,600	REGENCY RLTY CORP CO	12-10-99	DONALDSON LUFKIN &	283.71		111,016.29	123,362.73	-12,346.44
4,000	REGENCY RLTY CORP CO	12-13-99	DONALDSON LUFKIN &	202.64		78,797.36	88,116.23	-9,318.87
3,800	REGENCY RLTY CORP CO	12-16-99	DONALDSON LUFKIN &	192.39		71,458.89	83,710.42	-12,251.53
5,100	REGENCY RLTY CORP CO	12-17-99	DONALDSON LUFKIN &	258.40		101,565.14	112,348.20	-10,783.06
4,000	SEC CAP GROUP INC CL	10-13-99	MERRILL LYNCH PIERC	201.90		56,798.10	53,760.60	3,037.50
4,500	SEC CAP GROUP INC CL	10-22-99	MERRILL LYNCH PIERC	227.08		62,081.27	60,480.68	1,600.59

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,700	SEC CAP GROUP INC CL	10-27-99	MERRILL LYNCH PIERC		136.25	37,157.50	36,288.40	869.10
4,900	SEC CAP GROUP INC CL	10-28-99	BROADCORT CAPITAL C		247.27	67,740.23	65,856.74	1,883.49
5,900	SEC CAP GROUP INC CL	10-29-99	BROADCORT CAPITAL C		297.71	80,827.29	79,296.88	1,530.41
1,500	SEC CAP GROUP INC CL	12-09-99	GOLDMAN SACHS & COM		75.66	19,620.24	19,031.98	588.26
100	SHURGUARD STORAGE CT	10-08-99	BRIDGE TRADING COMP		5.09	2,444.91	2,818.51	-373.60
300	SHURGUARD STORAGE CT	10-26-99	GREEN STREET ADVISO		15.24	7,109.76	8,455.54	-1,345.78
300	SPIEKER PPTYS INC	11-24-99	PAIN WEBBER INC		15.36	10,597.14	10,471.81	125.33
100	SPIEKER PPTYS INC	11-30-99	MERRILL LYNCH PIERC		5.12	3,507.38	3,490.60	16.78
900	SPIEKER PPTYS INC	12-01-99	GREEN STREET ADVISO		46.06	31,598.57	31,415.44	183.13
100	SPIEKER PPTYS INC	12-02-99	J.P. MORGAN SECURIT		5.12	3,532.38	3,490.60	41.78
4,400	SPIEKER PPTYS INC	12-06-99	J.P. MORGAN SECURIT		225.15	154,056.01	153,586.61	469.40
2,000	SPIEKER PPTYS INC	12-07-99	J.P. MORGAN SECURIT		102.35	70,175.45	69,812.09	363.36
1,600	SPIEKER PPTYS INC	12-08-99	MONTGOMERY SECURITI		81.87	55,932.37	55,849.68	82.69
1,500	SPIEKER PPTYS INC	12-09-99	J.P. MORGAN SECURIT		76.75	52,173.20	52,359.07	-185.87
900	SPIEKER PPTYS INC	12-20-99	PAIN WEBBER INC		46.11	33,253.89	31,415.44	1,838.45
1	STARWOOD HOTELS & RE	10-20-99			0.00	21.72	29.96	-8.24
500	SUN COMMUNITIES INC	10-27-99	PAIN WEBBER INC		25.54	15,974.46	17,073.34	-1,098.88
200	SUN COMMUNITIES INC	10-28-99	PAIN WEBBER INC		10.22	6,389.78	6,829.34	-439.56
18,700	SUN COMMUNITIES INC	10-28-99	JEFFERIES & COMPANY		954.95	597,445.05	638,542.87	-41,097.82
8,100	SUN COMMUNITIES INC	10-29-99	PAIN WEBBER INC		413.65	258,872.21	276,588.09	-17,715.88
6,400	SUN COMMUNITIES INC	11-01-99	PAIN WEBBER INC		326.88	206,073.12	218,538.74	-12,465.62
7,400	SUN COMMUNITIES INC	11-02-99	DONALDSON LUFKIN &		378.02	240,121.98	252,685.42	-12,563.44
3,000	SUN COMMUNITIES INC	11-03-99	PAIN WEBBER INC		153.34	99,971.66	102,440.03	-2,468.37
1,600	SUN COMMUNITIES INC	11-05-99	PAIN WEBBER INC		81.76	52,718.24	54,634.69	-1,916.45
1,600	SUN COMMUNITIES INC	11-08-99	PAIN WEBBER INC		81.77	52,818.23	54,634.68	-1,816.45

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
900	URBAN SHOPPING CTRS	11-23-99	LEHMAN BROTHERS INC		45.77	23,016.73	29,155.80	-6,139.07
400	URBAN SHOPPING CTRS	11-30-99	LEHMAN BROTHERS INC		20.35	10,304.65	12,958.13	-2,653.48
900	URBAN SHOPPING CTRS	12-06-99	LEHMAN BROTHERS INC		45.77	22,905.58	29,155.80	-6,250.22
500	URBAN SHOPPING CTRS	12-20-99	MERRILL LYNCH PIERC		25.45	13,224.55	16,197.66	-2,973.11
400	VORNADO RLTY TR COM	11-08-99	MERRILL LYNCH PIERC		20.44	13,079.56	12,632.20	447.36
9,600	WYNDHAM INTL INC CL	11-04-99	LEHMAN BROTHERS INC		480.98	28,690.54	55,270.33	-26,579.79
373,501						7,543,604.28	8,238,696.26	-695,091.98
NTQA MIDCAP INDEX S&P400								
221	NTQA EB S&P 400 EQ I	11-01-99			0.00	5,405.15	5,307.45	97.70
221						5,405.15	5,307.45	97.70
WILLIAM BLAIR								
21,300	#REORG VISIO CORP CO	12-22-99	PIPER JAFFRAY INC		32.21	966,172.00	597,355.63	368,816.37
22,500	#REORG VISIO CORP CO	12-22-99	PIPER JAFFRAY INC		34.41	1,032,207.09	631,009.47	401,197.62
13,400	ADC TELECOMMUNICATI	12-22-99	PIPER JAFFRAY INC		31.05	931,268.95	394,000.38	537,268.57
19,200	BISYS GROUP INC COM	12-17-99	LEHMAN BROTHERS INC		34.96	1,048,765.04	1,006,286.25	42,478.79
3,000	CDW COMPUTER CTRS IN	10-28-99	MONTGOMERY SECURITI		5.91	177,087.99	137,051.42	40,036.57
11,700	CDW COMPUTER CTRS IN	10-29-99	MONTGOMERY SECURITI		23.55	706,186.11	534,500.52	171,685.59
3,000	ELECTR ARTS COM	10-22-99	LEHMAN BROTHERS INC		6.91	207,274.49	151,600.89	55,673.60
13,300	ELECTR ARTS COM	10-25-99	LEHMAN BROTHERS INC		30.20	905,871.37	672,097.29	233,774.08
32,700	HELLER FINL INC CL A	12-17-99	J.P. MORGAN SECURIT		1,983.80	652,016.20	924,297.02	-272,280.82
2,800	HELLER FINL INC CL A	12-20-99	J.P. MORGAN SECURIT		169.87	55,830.13	79,144.70	-23,314.57

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
17,100	HELLER FINL INC CL A	12-21-99	J.P. MORGAN SECURIT		1,037.12	332,412.88	483,347.98	-150,935.10
9,500	HELLER FINL INC CL A	12-22-99	J.P. MORGAN SECURIT		576.02	179,923.98	268,526.66	-88,602.68
20,400	HELLER FINL INC CL A	12-23-99	J.P. MORGAN SECURIT		1,237.15	393,068.33	576,625.67	-183,557.34
10,500	MSC INDL DIRECT INC	10-14-99	PRUDENTIAL SECURITI		632.89	85,992.11	238,926.90	-152,934.79
11,500	MSC INDL DIRECT INC	10-15-99	PRUDENTIAL SECURITI		693.17	94,181.83	261,681.84	-167,500.01
5,000	MSC INDL DIRECT INC	10-18-99	PRUDENTIAL SECURITI		301.37	40,707.13	113,774.71	-73,067.58
4,500	MSC INDL DIRECT INC	10-19-99	PRUDENTIAL SECURITI		271.22	36,273.28	102,397.24	-66,123.96
12,000	MSC INDL DIRECT INC	10-22-99	DONALDSON LUFKIN &		723.33	99,162.27	273,059.31	-173,897.04
12,000	MSC INDL DIRECT INC	10-25-99	DONALDSON LUFKIN &		723.45	102,762.15	273,059.32	-170,297.17
4,500	MSC INDL DIRECT INC	10-26-99	DONALDSON LUFKIN &		271.38	40,894.62	102,397.24	-61,502.62
3,500	MSC INDL DIRECT INC	10-28-99	DONALDSON LUFKIN &		211.06	31,507.69	79,642.30	-48,134.61
15,000	MSC INDL DIRECT INC	10-29-99	DONALDSON LUFKIN &		904.59	136,595.91	341,324.15	-204,728.24
1,500	MSC INDL DIRECT INC	11-02-99	DONALDSON LUFKIN &		90.56	16,507.84	34,132.41	-17,624.57
3,000	MSC INDL DIRECT INC	11-03-99	DONALDSON LUFKIN &		181.11	33,047.79	68,264.83	-35,217.04
4,500	MSC INDL DIRECT INC	11-22-99	DONALDSON LUFKIN &		271.50	44,728.50	102,397.24	-57,668.74
4,300	MSC INDL DIRECT INC	11-23-99	DONALDSON LUFKIN &		259.49	44,353.01	97,846.26	-53,493.25
1,500	SHARED MED SYS CORP	10-01-99	INSTINET		47.33	69,562.12	77,179.16	-7,617.04
4,500	SHARED MED SYS CORP	10-05-99	INSTINET		141.76	202,530.14	231,537.47	-29,007.33
6,000	SHARED MED SYS CORP	10-06-99	INSTINET		189.01	270,071.99	308,716.63	-38,644.64
18,500	SHARED MED SYS CORP	10-28-99	HAMBRECHT & QUEST		1,132.75	681,313.75	951,876.29	-270,562.54
4,400	SHARED MED SYS CORP	10-29-99	HAMBRECHT & QUEST		269.51	164,746.33	226,392.20	-61,645.87
30,600	STERLING COMM INC CO	12-06-99	DB CLEARING SERVICE		1,864.53	853,846.11	1,066,093.48	-212,247.37
2,000	US FOODSERVICE COM S	11-29-99	LEWCO SECURITIES		121.21	35,926.79	36,144.85	-218.06
2,000	US FOODSERVICE COM S	11-30-99	LEWCO SECURITIES		121.21	36,152.39	36,144.85	7.54
7,000	US FOODSERVICE COM S	12-01-99	LEWCO SECURITIES		424.24	126,491.36	126,506.99	-15.63

WILLIAM BLAIR

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
4,000	US FOODSERVICE COM S	12-02-99	PRUDENTIAL SECURITI		242.48	73,961.92	72,289.71	1,672.21
3,500	US FOODSERVICE COM S	12-03-99	LEWCO SECURITIES		212.16	64,537.84	63,253.49	1,284.35
2,000	US FOODSERVICE COM S	12-06-99	LEWCO SECURITIES		121.21	36,125.59	36,144.85	-19.26
18,300	WILLIAMS SONOMA INC	11-23-99	HAMBRECHT & QUEST		1,130.42	971,375.50	605,854.95	365,520.55
8,400	WILLIAMS SONOMA INC	12-02-99	CORRESPONDENT SERVI		519.69	469,903.83	278,097.36	191,806.47
12,500	XILINX INC COM	11-10-99	SMITH BARNEY INC		37.09	1,112,377.91	374,404.13	737,973.78
406,900						13,563,722.26	13,035,384.04	528,338.22

IRIDIAN ASSET MGT

900	GLOBAL CROSSING LTD	12-15-99	MERRILL LYNCH PIERC		1.47	43,887.84	29,196.75	14,691.09
0	#REORG FLEET BOSTON	10-13-99			0.00	7.20	6.49	0.71
800	#REORG FLEET BOSTON	11-19-99	FOX PITT BELTON		41.12	33,512.08	25,971.92	7,540.16
1,600	#REORG GEN INSTR COR	11-05-99	DONALDSON LUFKIN &		83.36	100,685.76	53,136.18	47,549.58
1,200	#REORG GEN INSTR COR	11-12-99	PCS SECURITIES INC.		62.57	77,035.75	39,852.13	37,183.62
1,500	#REORG GEN INSTR COR	11-19-99	FIRST BOSTON CORPOR		78.50	104,878.30	49,815.17	55,063.13
3,400	#REORG GEN INSTR COR	11-22-99	CITATION GROUP		177.90	236,633.46	112,914.38	123,719.08
1,300	#REORG GEN INSTR COR	11-30-99	FIRST BOSTON CORPOR		67.92	87,486.43	43,173.15	44,313.28
1,400	#REORG GEN INSTR COR	12-07-99	THOMAS WEISEL PARTN		73.49	104,444.35	46,494.16	57,950.19
2,100	#REORG GEN INSTR COR	12-08-99	THOMAS WEISEL PARTN		110.36	160,551.82	69,741.24	90,810.58
800	#REORG GEN INSTR COR	12-09-99	WESTMINSTER RESEARC		41.98	59,089.30	26,568.09	32,521.21
2,900	#REORG GEN INSTR COR	12-15-99	INVEMED ASSOCIATES		151.96	208,387.62	96,309.33	112,078.29
400	#REORG GEN INSTR COR	12-16-99	INVEMED ASSOCIATES		20.98	29,269.78	13,284.04	15,985.74
4,400	AMGEN INC COM	10-15-99	DONALDSON LUFKIN &		11.97	359,015.27	260,409.36	98,605.91
2,100	AMGEN INC COM	10-18-99	BEAR, STEARNS, SECU		5.63	168,812.53	124,286.29	44,526.24

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
4,800	AMGEN INC COM	10-19-99	BEAR, STEARNS, SECU		13.42	402,307.22	284,082.94	118,224.28
3,600	AMGEN INC COM	10-20-99	BEAR, STEARNS, SECU		10.22	306,394.78	213,062.20	93,332.58
9,100	AMGEN INC COM	10-21-99	BEAR, STEARNS, SECU		24.12	723,468.65	538,573.90	184,894.75
5,500	AON CORP COM	10-06-99	CITATION GROUP		280.42	162,164.83	203,091.92	-40,927.09
8,700	AON CORP COM	10-07-99	BEAR, STEARNS, SECU		443.50	254,463.02	321,254.50	-66,791.48
9,800	AON CORP COM	10-08-99	BEAR, STEARNS, SECU		499.49	284,179.73	361,872.88	-77,693.15
4,500	AON CORP COM	10-11-99	BEAR, STEARNS, SECU		229.26	127,398.39	166,166.12	-38,767.73
800	AT&T CORP COM LIBERT	12-15-99	THOMAS WEISEL PARTN		41.26	37,486.50	16,892.12	20,594.38
800	AT&T CORP COM LIBERT	12-15-99	SCHWAB, CHARLES		41.26	37,593.70	16,892.12	20,701.58
5,100	AT&T CORP COM LIBERT	12-27-99	MORGAN STANLEY & CO		263.82	264,128.34	107,687.26	156,441.08
1,200	AXA FINL INC COM	12-17-99	DONALDSON LUFKIN &		61.30	38,815.70	40,044.18	-1,228.48
1,600	AXA FINL INC COM	12-20-99	BEAR, STEARNS, SECU		81.74	52,057.94	53,392.24	-1,334.30
100	CABLETRON SYS INC CO	12-22-99	FIRST BOSTON CORPOR		5.10	2,794.90	1,885.73	909.17
700	CABLEVISION SYS CORP	10-04-99	CITATION GROUP		36.69	50,393.62	49,334.21	1,059.41
600	CABLEVISION SYS CORP	10-28-99	MERRILL LYNCH PIERC		31.36	40,593.98	42,286.47	-1,692.49
500	CABLEVISION SYS CORP	10-29-99	MERRILL LYNCH PIERC		26.14	34,104.06	35,238.72	-1,134.66
1,200	CABLEVISION SYS CORP	11-10-99	BEAR, STEARNS, SECU		62.73	81,650.55	84,572.93	-2,922.38
1,200	CABLEVISION SYS CORP	12-22-99	FIRST BOSTON CORPOR		63.12	93,242.16	84,572.93	8,669.23
1,600	CIGNA CORP COM	10-19-99	ROBERTSON STEPHENS		83.66	109,707.86	141,540.80	-31,832.94
2,400	CIGNA CORP COM	10-21-99	ROBERTSON STEPHENS		125.18	155,233.78	212,311.20	-57,077.42
4,400	CIGNA CORP COM	10-22-99	ROBERTSON STEPHENS		229.65	289,049.23	389,237.21	-100,187.98
1,600	CIGNA CORP COM	10-25-99	ROBERTSON STEPHENS		83.48	104,100.68	141,540.80	-37,440.12
1,000	CIGNA CORP COM	10-26-99	ROBERTSON STEPHENS		52.17	64,781.13	88,463.00	-23,681.87
3,300	CIRCLE.COM COM STK	11-03-99	MERRILL LYNCH PIERC		1.93	57,871.16	79,606.86	-21,735.70
3,200	CIRCLE.COM COM STK	11-04-99	MERRILL LYNCH PIERC		2.04	61,197.96	77,194.53	-15,996.57

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	CIRCLE.COM COM STK	11-05-99	MERRILL LYNCH PIERC		0.19	5,662.31	7,236.99	-1,574.68
1,200	CIRCLE.COM COM STK	11-08-99	MERRILL LYNCH PIERC		0.73	21,807.59	28,947.95	-7,140.36
1,500	CIRCLE.COM COM STK	11-09-99	MERRILL LYNCH PIERC		0.95	28,405.30	36,185.86	-7,780.56
1,100	CIRCLE.COM COM STK	11-10-99	MERRILL LYNCH PIERC		0.67	19,940.90	26,536.30	-6,595.40
9,775	CIRCLE.COM COM STK	11-19-99	MERRILL LYNCH PIERC		5.02	150,331.55	235,803.56	-85,472.01
1,800	CIT GROUP INC CL A C	12-20-99	MORGAN STANLEY & CO		91.28	38,019.04	50,529.84	-12,510.80
2,500	CIT GROUP INC CL A C	12-22-99	GOLDMAN SACHS & COM		126.79	53,312.21	70,180.34	-16,868.13
1,600	COMDISCO INC COM	12-16-99	MORGAN STANLEY & CO		81.70	50,914.46	40,606.89	10,307.57
3,300	COMDISCO INC COM	12-21-99	MORGAN STANLEY & CO		168.77	112,693.54	83,751.70	28,941.84
300	COMERICA INC COM	12-16-99	WARBURG DILLON READ		15.46	13,506.20	17,393.63	-3,887.43
16,782	COMSAT CORP SER 1 CO	10-29-99	GOLDMAN SACHS & COM		848.24	273,117.91	1,356,564.31	-1,083,446.40
100	CONVERGYS CORP COM	10-07-99	INVESTMENT TECHNOLO		5.08	2,095.70	1,997.17	98.53
2,100	CONVERGYS CORP COM	10-07-99	STREICHER J.		106.48	44,102.93	41,940.47	2,162.46
200	CONVERGYS CORP COM	10-08-99	INVESTMENT TECHNOLO		10.14	4,189.86	3,994.33	195.53
2,100	CONVERGYS CORP COM	10-08-99	STREICHER J.		106.48	44,005.91	41,940.47	2,065.44
1,500	CONVERGYS CORP COM	10-11-99	BEAR, STEARNS, SECU		76.05	31,324.20	29,957.48	1,366.72
900	CONVERGYS CORP COM	10-12-99	BEAR, STEARNS, SECU		45.62	18,292.51	17,974.49	318.02
1,600	CONVERGYS CORP COM	10-13-99	BEAR, STEARNS, SECU		81.07	31,918.93	31,954.64	-35.71
300	CONVERGYS CORP COM	10-14-99	BEAR, STEARNS, SECU		15.20	5,984.80	5,991.50	-6.70
3,400	CONVERGYS CORP COM	10-22-99	BEAR, STEARNS, SECU		172.39	71,274.53	67,903.61	3,370.92
300	CONVERGYS CORP COM	10-25-99	BEAR, STEARNS, SECU		15.21	6,209.79	5,991.50	218.29
100	CONVERGYS CORP COM	10-27-99	BEAR, STEARNS, SECU		5.07	1,994.93	1,997.17	-2.24
1,800	CONVERGYS CORP COM	10-28-99	BEAR, STEARNS, SECU		91.21	36,099.05	35,948.97	150.08
19,300	CONVERGYS CORP COM	10-29-99	BEAR, STEARNS, SECU		977.87	384,995.11	385,452.86	-457.75
200	CONVERGYS CORP COM	11-01-99	BEAR, STEARNS, SECU		10.14	3,977.36	3,994.33	-16.97

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	CONVERGYS CORP COM	11-11-99	BEAR, STEARNS, SECU		10.14	3,989.86	3,994.33	-4.47
22,000	CONVERGYS CORP COM	11-12-99	BEAR, STEARNS, SECU		1,114.70	439,593.70	439,376.33	217.37
3,300	CONVERGYS CORP COM	11-15-99	BEAR, STEARNS, SECU		167.34	69,917.07	65,906.45	4,010.62
9,200	CONVERGYS CORP COM	11-18-99	MORGAN STANLEY & CO		467.47	223,494.57	183,739.19	39,755.38
4,400	CONVERGYS CORP COM	11-19-99	MORGAN STANLEY & CO		223.73	111,516.03	88,727.23	22,788.80
200	CONVERGYS CORP COM	12-10-99	BEAR, STEARNS, SECU		10.21	6,023.13	4,906.35	1,116.78
2,900	CONVERGYS CORP COM	12-21-99	DONALDSON LUFKIN &		147.77	82,753.37	71,142.07	11,611.30
3,100	CONVERGYS CORP COM	12-22-99	DONALDSON LUFKIN &		157.78	83,184.48	76,048.41	7,136.07
200	DIGITAL IMPACT INC D	11-23-99	HAMBRECHT & QUEST		0.26	7,799.74	3,000.00	4,799.74
15,200	DUN & BRADSTREET COR	12-03-99	HAMBRECHT & QUEST		773.69	409,650.63	458,243.84	-48,593.21
3,900	FLEETBOSTON FINL COR	11-30-99	BEAR, STEARNS, SECU		199.96	148,436.84	126,613.10	21,823.74
4,200	FLEETBOSTON FINL COR	12-03-99	CITATION GROUP		215.47	163,700.45	136,352.57	27,347.88
400	FLEETBOSTON FINL COR	12-06-99	BEAR, STEARNS, SECU		20.50	14,812.50	12,985.96	1,826.54
2,700	FLEETBOSTON FINL COR	12-20-99	MORGAN STANLEY & CO		138.21	95,894.31	87,655.23	8,239.08
100	FLEETBOSTON FINL COR	12-20-99	INVESTMENT TECHNOLO		5.12	3,579.26	3,246.49	332.77
300	GEN DYNAMICS CORP CO	11-01-99	GOLDMAN SACHS & COM		15.55	16,206.23	15,322.38	883.85
11,100	GEN DYNAMICS CORP CO	12-22-99	MORGAN STANLEY & CO		572.68	529,745.36	566,927.99	-37,182.63
5,100	GEN MTRS CORP CL H N	10-08-99	FURMAN SELZ MAGER D		266.13	333,585.48	188,493.19	145,092.29
4,300	GEN MTRS CORP CL H N	10-11-99	FURMAN SELZ MAGER D		224.83	294,533.72	158,925.63	135,608.09
1,300	GEN MTRS CORP CL H N	10-25-99	FURMAN SELZ MAGER D		68.04	91,124.10	48,047.28	43,076.82
1,400	GEN MTRS CORP CL H N	10-26-99	FURMAN SELZ MAGER D		73.39	101,569.97	51,743.23	49,826.74
1,500	GEN MTRS CORP CL H N	10-27-99	FURMAN SELZ MAGER D		78.59	107,324.71	55,439.17	51,885.54
1,100	GEN MTRS CORP CL H N	11-02-99	FIRST BOSTON CORP		57.79	83,557.39	40,655.39	42,902.00
2,400	GEN MTRS CORP CL H N	11-10-99	FIRST BOSTON CORP		126.62	198,333.94	88,702.68	109,631.26
1,600	GEN MTRS CORP CL H N	11-29-99	FIRST BOSTON CORP		84.79	143,492.17	59,135.12	84,357.05

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,100	GEN MTRS CORP CL H N	12-08-99	FOX PITT BELTON		58.54	106,046.03	40,655.39	65,390.64
100	GEN MTRS CORP CL H N	12-10-99	HOWARD, WEIL, LABOU		5.32	9,300.68	3,695.94	5,604.74
37,100	GREENPOINT FNCL CORP	12-01-99	WESTMINSTER RESEARC		1,886.09	930,674.35	1,244,714.74	-314,040.39
1,400	HSEHD INTL INC COM	11-08-99	CITATION GROUP		72.11	62,976.89	48,167.15	14,809.74
2,600	HSEHD INTL INC COM	11-19-99	FIRST BOSTON CORPOR		133.65	109,352.87	89,453.28	19,899.59
2,100	HSEHD INTL INC COM	11-29-99	CITATION GROUP		107.80	83,834.03	72,250.73	11,583.30
9,900	HSEHD INTL INC COM	11-30-99	CITATION GROUP		508.10	392,423.89	340,610.58	51,813.31
2,400	HSEHD INTL INC COM	12-01-99	CITATION GROUP		123.08	92,019.88	82,572.26	9,447.62
2,200	HSEHD INTL INC COM	12-16-99	FOX PITT BELTON		112.79	83,356.09	75,691.24	7,664.85
4,200	HSEHD INTL INC COM	12-17-99	GOLDMAN SACHS & COM		215.39	161,200.27	144,501.46	16,698.81
2,600	HSEHD INTL INC COM	12-20-99	GOLDMAN SACHS & COM		133.30	98,864.04	89,453.29	9,410.75
10,900	HSEHD INTL INC COM	12-21-99	PAINE WEBBER INC		558.57	406,440.89	375,015.69	31,425.20
5,000	HSEHD INTL INC COM	12-22-99	DONALDSON LUFKIN &		256.16	184,506.84	172,025.55	12,481.29
10,800	LANIER WORLDWIDE INC	11-30-99	DONALDSON LUFKIN &		433.47	43,367.01	52,264.18	-8,897.17
66,000	LANIER WORLDWIDE INC	12-01-99	DONALDSON LUFKIN &		1,988.28	246,198.12	319,392.22	-73,194.10
2,200	LOCKHEED MARTIN CORP	10-20-99	MORGAN STANLEY & CO		111.75	52,348.13	83,020.78	-30,672.65
6,600	LOCKHEED MARTIN CORP	10-21-99	MORGAN STANLEY & CO		335.20	155,619.50	249,062.33	-93,442.83
9,700	LOCKHEED MARTIN CORP	10-22-99	BEAR, STEARNS, SECU		492.64	228,638.82	366,046.16	-137,407.34
4,000	LOCKHEED MARTIN CORP	10-25-99	MORGAN STANLEY & CO		203.09	92,430.91	150,946.87	-58,515.96
4,700	LOCKHEED MARTIN CORP	10-26-99	MORGAN STANLEY & CO		238.58	106,910.14	177,362.57	-70,452.43
1,000	LOCKHEED MARTIN CORP	10-27-99	BEAR, STEARNS, SECU		50.76	22,534.34	37,736.72	-15,202.38
2,000	MELLON FINL CORP COM	11-18-99	DONALDSON LUFKIN &		102.57	76,781.63	67,275.05	9,506.58
5,000	MELLON FINL CORP COM	11-19-99	WESTMINSTER RESEARC		256.36	190,504.64	168,187.62	22,317.02
4,100	MELLON FINL CORP COM	11-30-99	BEAR, STEARNS, SECU		209.90	146,652.51	137,913.85	8,738.66
2,800	MELLON FINL CORP COM	12-08-99	SOUNDVIEW FINANCIAL		143.28	98,243.40	94,185.07	4,058.33

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
700	MELLON FINL CORP COM	12-16-99	MORGAN STANLEY & CO		35.78	23,099.57	23,546.27	-446.70
1,500	MELLON FINL CORP COM	12-17-99	FURMAN SELZ MAGER D		76.67	49,792.03	50,456.29	-664.26
2,700	MELLON FINL CORP COM	12-20-99	MORGAN STANLEY & CO		137.98	89,179.10	90,821.32	-1,642.22
500	NATL CY CORP COM	12-16-99	MORGAN STANLEY & CO		25.39	11,376.96	14,830.14	-3,453.18
3,500	NATL CY CORP COM	12-22-99	GOLDMAN SACHS & COM		177.64	78,775.71	103,811.01	-25,035.30
2,500	NCR CORP COM	12-22-99	GOLDMAN SACHS & COM		128.03	90,594.97	103,994.43	-13,399.46
600	NEXTEL COMMUNICATIO	10-05-99	MERRILL LYNCH PIERC		1.55	46,263.37	17,982.63	28,280.74
1,100	NEXTEL COMMUNICATIO	10-11-99	MERRILL LYNCH PIERC		3.05	91,216.65	32,968.15	58,248.50
500	NEXTEL COMMUNICATIO	11-04-99	MERRILL LYNCH PIERC		1.51	45,125.89	14,985.52	30,140.37
1,000	NEXTEL COMMUNICATIO	11-16-99	MERRILL LYNCH PIERC		3.25	97,460.15	29,971.04	67,489.11
1,300	NEXTEL COMMUNICATIO	11-24-99	FIRST BOSTON CORPOR		4.84	144,917.34	38,962.36	105,954.98
900	NEXTEL COMMUNICATIO	11-24-99	MERRILL LYNCH PIERC		3.17	94,807.69	26,973.94	67,833.75
800	NEXTEL COMMUNICATIO	11-26-99	FIRST BOSTON CORPOR		3.03	90,632.81	23,976.83	66,655.98
1,300	NEXTEL COMMUNICATIO	12-16-99	MERRILL LYNCH PIERC		4.03	120,895.97	38,962.36	81,933.61
1,100	READERS DIGEST ASSN	11-10-99	WESTMINSTER RESEARC		56.10	32,943.90	32,667.34	276.56
7,200	RITE AID CORP COM	11-01-99	ALLEN & COMPANY, IN		362.15	63,960.49	175,675.83	-111,715.34
3,600	RITE AID CORP COM	11-02-99	WEXFORD CLEARING SE		181.08	32,020.56	87,837.92	-55,817.36
2,200	RITE AID CORP COM	11-03-99	DONALDSON LUFKIN &		110.62	18,201.74	53,678.73	-35,476.99
6,900	RITE AID CORP COM	11-05-99	BLACKFORD SECURITIE		346.90	56,493.92	168,356.00	-111,862.08
5,300	RITE AID CORP COM	11-08-99	BLACKFORD SECURITIE		266.45	42,992.68	129,316.93	-86,324.25
7,300	RITE AID CORP COM	11-10-99	BLACKFORD SECURITIE		366.82	54,204.33	178,115.77	-123,911.44
13,000	RITE AID CORP COM	11-10-99	FIRST BOSTON CORPOR		652.73	81,145.87	317,192.48	-236,046.61
62,000	RITE AID CORP COM	11-11-99	CITATION GROUP		3,110.30	305,637.30	1,512,764.11	-1,207,126.81
3,900	SILICON GRAPHICS INC	10-22-99	WESTMINSTER RESEARC		196.04	30,711.85	51,873.27	-21,161.42
3,500	SILICON GRAPHICS INC	10-25-99	BEAR, STEARNS, SECU		175.90	26,784.95	46,552.94	-19,767.99

IRIDIAN ASSET MGT

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,600	SILICON GRAPHICS INC	11-10-99	FIRST BOSTON CORPOR		80.43	12,810.77	21,281.34	-8,470.57
6,200	SILICON GRAPHICS INC	11-11-99	CITATION GROUP		311.65	49,026.71	82,465.20	-33,438.49
1,500	SILICON GRAPHICS INC	11-12-99	FIRST BOSTON CORPOR		75.40	11,694.05	19,951.26	-8,257.21
7,200	SILICON GRAPHICS INC	12-09-99	FIRST BOSTON CORPOR		362.91	86,901.09	95,766.04	-8,864.95
2,100	SOLUTIA INC COM STK	11-11-99	MERRILL LYNCH PIERC		106.17	34,926.87	49,662.73	-14,735.86
12,900	SOLUTIA INC COM STK	11-30-99	CITATION GROUP		651.47	193,253.59	305,071.04	-111,817.45
31,000	SOLUTIA INC COM STK	12-01-99	CITATION GROUP		1,565.57	465,440.13	733,116.44	-267,676.31
1,200	TRAVELERS PPTY CAS C	12-22-99	STREICHER J.		61.29	38,602.47	39,505.11	-902.64
9,600	US IND INC NEW COM	10-14-99	CITATION GROUP		484.93	147,163.07	164,676.48	-17,513.41
56,800	US IND INC NEW COM	10-20-99	MERRILL LYNCH PIERC		2,866.67	796,934.13	974,335.84	-177,401.71
4,600	USA NETWORKS INC COM	12-22-99	MONTGOMERY SECURITI		7.76	232,577.44	180,862.06	51,715.38
4,100	USA NETWORKS INC COM	12-23-99	MONTGOMERY SECURITI		7.07	211,880.93	161,203.14	50,677.79
1	VENTIV HLTH INC COM	10-12-99			0.00	6.25	9.02	-2.77
800	WHIRLPOOL CORP COM	10-29-99	MORGAN STANLEY & CO		41.87	55,975.57	46,286.32	9,689.25
600	WHIRLPOOL CORP COM	10-29-99	INVESTMENT TECHNOLO		31.42	42,324.86	34,714.74	7,610.12
10,000	WORLD WRESTLING FED	10-19-99	BEAR, STEARNS, SECU		9.28	278,240.72	170,000.00	108,240.72
763,858						19,485,093.34	21,535,443.51	-2,050,350.17

FIDELITY MGMT

12,600	SCHLUMBERGER LTD CO	12-06-99	MONTGOMERY SECURITI		654.96	748,018.14	611,070.68	136,947.46
3,000	ABBOTT LAB COM	12-23-99	MORGAN STANLEY & CO		153.72	111,256.08	123,978.32	-12,722.24
3,600	ABBOTT LAB COM	12-27-99	CITATION GROUP		184.45	133,252.07	148,773.99	-15,521.92
200	ABBOTT LAB COM	12-27-99	INVESTMENT TECHNOLO		4.25	7,402.01	8,265.22	-863.21
1,500	ABBOTT LAB COM	12-28-99	CITATION GROUP		76.86	55,660.59	61,989.16	-6,328.57

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
1,600	ABBOTT LAB COM	12-29-99	MORGAN STANLEY & CO		81.97	58,796.11	66,121.77	-7,325.66
1,700	ABBOTT LAB COM	12-30-99	MORGAN STANLEY & CO		87.08	62,199.22	70,254.38	-8,055.16
1,000	ABBOTT LAB COM	12-31-99	MORGAN STANLEY & CO		51.21	36,247.19	41,326.11	-5,078.92
2,800	AES CORP COM	10-12-99	DB CLEARING SERVICE		145.17	154,894.75	111,616.02	43,278.73
3,200	AES CORP COM	10-13-99	DB CLEARING SERVICE		165.71	171,120.05	127,561.17	43,558.88
4,500	ALBERTSON S INC COM	10-28-99	DONALDSON LUFKIN &		230.65	169,007.15	248,568.45	-79,561.30
3,000	ALBERTSON S INC COM	10-29-99	DONALDSON LUFKIN &		153.64	109,013.06	165,712.30	-56,699.24
4,200	ALBERTSON S INC COM	11-01-99	DONALDSON LUFKIN &		214.97	148,811.95	231,997.23	-83,185.28
3,200	ALBERTSON S INC COM	11-02-99	DONALDSON LUFKIN &		163.74	111,898.66	176,759.79	-64,861.13
900	ALBERTSON S INC COM	11-03-99	DONALDSON LUFKIN &		46.05	31,237.32	49,713.69	-18,476.37
1,600	ALBERTSON S INC COM	11-03-99	DONALDSON LUFKIN &		81.87	55,955.89	88,379.90	-32,424.01
19,800	ALBERTSON S INC COM	11-04-99	DONALDSON LUFKIN &		1,011.90	655,773.90	1,093,701.20	-437,927.30
5,700	AVON PROD INC COM	10-04-99	ERNST AND COMPANY		175.65	139,072.50	190,933.90	-51,861.40
12,900	AVON PROD INC COM	10-05-99	DB CLEARING SERVICE		655.26	306,954.27	432,113.57	-125,159.30
19,900	AVON PROD INC COM	10-14-99	DB CLEARING SERVICE		1,012.25	516,437.50	666,593.81	-150,156.31
11,700	BANK N.Y. CO INC COM	12-02-99	THOMAS WEISEL PARTN		600.42	461,857.29	112,545.00	349,312.29
4,145	BANK N.Y. CO INC COM	12-03-99	NEUBERGER AND BERMA		130.06	171,086.63	39,871.71	131,214.92
700	BANK N.Y. CO INC COM	12-03-99	THOMAS WEISEL PARTN		35.94	28,051.56	6,733.46	21,318.10
5,300	BANK N.Y. CO INC COM	12-06-99	THOMAS WEISEL PARTN		271.96	208,273.50	50,981.92	157,291.58
13,635	BANK N.Y. CO INC COM	12-07-99	CITATION GROUP		698.55	503,268.78	131,158.21	372,110.57
6,500	BECTON DICKINSON & C	11-08-99	PAINE WEBBER INC		331.29	188,256.46	175,009.45	13,247.01
5,400	BECTON DICKINSON & C	11-09-99	PAINE WEBBER INC		275.20	155,465.12	145,392.47	10,072.65
5,100	BECTON DICKINSON & C	11-10-99	PAINE WEBBER INC		259.94	147,878.74	137,315.11	10,563.63
3,100	BECTON DICKINSON & C	11-11-99	PAINE WEBBER INC		158.00	89,617.69	83,466.05	6,151.64
1,300	BECTON DICKINSON & C	11-12-99	PAINE WEBBER INC		66.26	37,595.00	35,001.89	2,593.11

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
4,500	BECTON DICKINSON & C	11-15-99	PAINE WEBBER INC		229.37	130,730.53	121,160.39	9,570.14
901	BECTON DICKINSON & C	11-16-99	PAINE WEBBER INC		45.94	26,565.46	24,259.00	2,306.46
2,700	BECTON DICKINSON & C	11-16-99	PAINE WEBBER INC		137.70	80,862.30	72,696.23	8,166.07
2,400	BECTON DICKINSON & C	11-22-99	GOLDMAN SACHS & COM		122.28	68,277.72	64,618.87	3,658.85
5,200	BECTON DICKINSON & C	11-23-99	GOLDMAN SACHS & COM		264.85	145,099.07	140,007.56	5,091.51
1,500	BECTON DICKINSON & C	11-24-99	STATE STREET BROKER		76.37	40,798.63	40,386.80	411.83
4,600	BECTON DICKINSON & C	11-24-99	GOLDMAN SACHS & COM		234.16	124,529.34	123,852.84	676.50
24,719	BECTON DICKINSON & C	11-26-99	BAIRD, ROBERT W & C		1,258.66	679,903.05	665,547.49	14,355.56
16,200	BIOGEN INC COM	12-30-99	INSTINET		369.20	1,355,431.48	935,131.09	420,300.39
35,800	BSTN SCIENTIFIC CORP	12-06-99	MONTGOMERY SECURITI		1,814.38	729,490.12	1,077,015.99	-347,525.87
800	BURL NORTHN SANTA FE	12-27-99	PAINE WEBBER INC		40.65	19,434.63	26,720.99	-7,286.36
2,300	BURL NORTHN SANTA FE	12-28-99	PAINE WEBBER INC		116.85	55,346.50	76,822.84	-21,476.34
200	BURL NORTHN SANTA FE	12-28-99	INVESTMENT TECHNOLO		4.17	4,817.17	6,680.25	-1,863.08
1,400	BURL NORTHN SANTA FE	12-29-99	PAINE WEBBER INC		71.14	34,079.90	46,761.73	-12,681.83
100	BURL NORTHN SANTA FE	12-29-99	INVESTMENT TECHNOLO		2.09	2,416.66	3,340.12	-923.46
1,000	BURL NORTHN SANTA FE	12-30-99	PAINE WEBBER INC		50.81	24,112.99	33,401.24	-9,288.25
300	BURL NORTHN SANTA FE	12-31-99	PAINE WEBBER INC		15.25	7,262.18	10,020.37	-2,758.19
15,430	COCA COLA CO COM	12-06-99	MORGAN STANLEY & CO		804.11	977,493.38	931,391.73	46,101.65
67,100	COMPAQ COMPUTER COR	10-27-99	MONTGOMERY SECURITI		3,399.73	1,338,278.19	2,303,206.51	-964,928.32
9,400	CVS CORP COM STK	10-27-99	DONALDSON LUFKIN &		481.92	356,923.94	375,769.66	-18,845.72
11,200	CVS CORP COM STK	12-20-99	WARBURG DILLON READ		571.65	348,782.11	425,655.94	-76,873.83
12,367	CVS CORP COM STK	12-20-99	WARBURG DILLON READ		630.84	374,031.14	470,007.77	-95,976.63
3,070	EBAY INC COM	12-02-99	GOLDMAN SACHS & COM		16.59	497,395.86	375,691.25	121,704.61
830	EBAY INC COM	12-02-99	GOLDMAN SACHS & COM		4.52	135,397.78	101,571.25	33,826.53
200	EBAY INC COM	12-02-99	MERRILL LYNCH PIERC		1.08	32,228.86	24,475.00	7,753.86

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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
100	EBAY INC COM	12-02-99	INVESTMENT TECHNOLO		2.55	16,403.70	12,237.50	4,166.20
11,800	ELECTR DATA SYS CORP	11-22-99	BEAR, STEARNS, SECU		166.43	744,708.57	476,353.42	268,355.15
7,600	ELI LILLY & CO COM	10-18-99	WARBURG DILLON READ		396.90	506,350.58	478,472.67	27,877.91
2,200	EMC CORP MASS COM	10-21-99	MONTGOMERY SECURITI		114.58	137,055.42	96,350.98	40,704.44
7,000	EMC CORP MASS COM	10-21-99	MONTGOMERY SECURITI		364.56	436,141.44	306,571.31	129,570.13
2,732	EMC CORP MASS COM	10-21-99	FIRST BOSTON CORPOR		142.34	172,034.31	119,650.40	52,383.91
3,200	EMC CORP MASS COM	10-25-99	FIRST BOSTON CORPOR		167.06	211,524.46	140,146.88	71,377.58
3,900	EMC CORP MASS COM	10-25-99	FIRST BOSTON CORPOR		203.47	253,800.02	170,804.01	82,996.01
8,100	EMC CORP MASS COM	10-26-99	BEAR, STEARNS, SECU		115.23	540,559.77	354,746.80	185,812.97
100	GARTNER GROUP INC NE	10-19-99	CANTOR FITZGERALD &		3.55	1,333.95	1,464.92	-130.97
100	GARTNER GROUP INC NE	10-20-99	CANTOR FITZGERALD &		3.55	1,308.95	1,464.92	-155.97
100	GARTNER GROUP INC NE	10-21-99	CANTOR FITZGERALD &		3.55	1,258.95	1,464.92	-205.97
800	GARTNER GROUP INC NE	10-22-99	CANTOR FITZGERALD &		28.35	10,271.65	11,719.36	-1,447.71
200	GARTNER GROUP INC NE	10-25-99	CANTOR FITZGERALD &		7.09	2,592.91	2,929.84	-336.93
700	GARTNER GROUP INC NE	10-26-99	CANTOR FITZGERALD &		24.81	9,250.19	10,254.45	-1,004.26
800	GARTNER GROUP INC NE	10-27-99	CANTOR FITZGERALD &		28.36	10,771.64	11,719.37	-947.73
400	GARTNER GROUP INC NE	10-28-99	CANTOR FITZGERALD &		14.19	5,485.81	5,859.68	-373.87
100	GARTNER GROUP INC NE	10-29-99	CANTOR FITZGERALD &		3.54	957.82	1,464.92	-507.10
1,300	GARTNER GROUP INC NE	10-29-99	CANTOR FITZGERALD &		45.95	13,215.87	19,043.97	-5,828.10
600	GARTNER GROUP INC NE	11-01-99	CANTOR FITZGERALD &		21.20	5,778.82	8,789.52	-3,010.70
100	GARTNER GROUP INC NE	11-02-99	CANTOR FITZGERALD &		3.54	989.32	1,464.92	-475.60
100	GARTNER GROUP INC NE	11-03-99	CANTOR FITZGERALD &		3.54	998.39	1,464.92	-466.53
100	GARTNER GROUP INC NE	11-04-99	CANTOR FITZGERALD &		3.54	996.69	1,464.92	-468.23
300	GARTNER GROUP INC NE	11-05-99	CANTOR FITZGERALD &		10.60	2,989.40	4,394.76	-1,405.36
300	GARTNER GROUP INC NE	11-08-99	CANTOR FITZGERALD &		10.60	2,989.40	4,394.76	-1,405.36

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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
300	GARTNER GROUP INC NE	11-09-99	CANTOR FITZGERALD &		10.60	2,970.65	4,394.76	-1,424.11
600	GARTNER GROUP INC NE	11-10-99	CANTOR FITZGERALD &		21.21	6,241.29	8,789.53	-2,548.24
40	GARTNER GROUP INC NE	11-11-99	CANTOR FITZGERALD &		1.42	436.08	585.97	-149.89
3	GARTNER GROUP INC NE	11-12-99	CANTOR FITZGERALD &		0.12	32.99	43.95	-10.96
7,500	GATEWAY INC COM	11-16-99	CITATION GROUP		395.42	611,943.58	288,214.35	323,729.23
27,100	GENZYME CORP COM	10-06-99	SMITH BARNEY INC		36.48	1,094,126.02	1,231,267.23	-137,141.21
31,790	HALLIBURTON CO COM	12-06-99	BAIRD, ROBERT W & C		1,629.89	1,209,899.73	943,554.02	266,345.71
11,200	HERSHEY FOODS CORP C	12-27-99	GOLDMAN SACHS & COM		578.30	548,221.70	592,828.32	-44,606.62
12,500	HEWLETT-PACKARD CO C	10-05-99	CITATION GROUP		660.40	1,061,250.85	982,107.41	79,143.44
5,959	HEWLETT-PACKARD CO C	10-18-99	CITATION GROUP		313.58	468,366.54	468,190.25	176.29
3,200	HEWLETT-PACKARD CO C	10-21-99	MONTGOMERY SECURITI		167.87	235,646.53	251,419.50	-15,772.97
803	HEWLETT-PACKARD CO C	10-21-99	BERNSTEIN, SANFORD		42.16	60,009.79	63,090.58	-3,080.79
6,300	HEWLETT-PACKARD CO C	10-21-99	MONTGOMERY SECURITI		330.30	458,396.64	494,982.14	-36,585.50
2,500	HEWLETT-PACKARD CO C	10-21-99	MONTGOMERY SECURITI		131.15	184,116.60	196,421.48	-12,304.88
14,100	ILL TOOL WKS INC COM	11-08-99	CITATION GROUP		735.85	924,634.46	950,129.91	-25,495.45
9,330	INTL BUSINESS MACH C	10-18-99	BEAR, STEARNS, SECU		144.85	986,310.45	841,890.87	144,419.58
3,380	JOHNSON & JOHNSON CO	11-09-99	COWEN AND COMPANY		180.77	352,866.31	228,451.88	124,414.43
2,300	JOHNSON & JOHNSON CO	11-10-99	COWEN AND COMPANY		122.90	236,715.92	155,455.42	81,260.50
400	JOHNSON & JOHNSON CO	11-10-99	COWEN AND COMPANY		21.37	41,071.99	27,035.73	14,036.26
580	JOHNSON & JOHNSON CO	11-11-99	COWEN AND COMPANY		31.01	59,990.46	39,201.80	20,788.66
38,640	LEGGETT & PLATT INC	12-27-99	INTERSTATE/JOHNSON		1,959.10	810,852.62	686,283.34	124,569.28
24,560	LEGGETT & PLATT INC	12-28-99	INTERSTATE/JOHNSON		1,245.01	508,885.84	436,209.09	72,676.75
18,163	LUCENT TECHNOLOGIES	10-01-99	GOLDMAN SACHS & COM		945.99	1,134,241.51	572,209.61	562,031.90
16,521	LUCENT TECHNOLOGIES	10-05-99	CITATION GROUP		861.76	1,070,164.93	520,479.82	549,685.11
7,100	LUCENT TECHNOLOGIES	10-21-99	BAIRD, ROBERT W & C		368.30	398,564.37	223,679.36	174,885.01

SALE OF STOCKS (continued)
 October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,200	LUCENT TECHNOLOGIES	10-21-99	BAIRD, ROBERT W & C		269.72	291,197.04	163,821.50	127,375.54
3,500	MASCO CORP COM	11-22-99	GOLDMAN SACHS & COM		178.15	94,267.25	104,151.64	-9,884.39
300	MASCO CORP COM	11-23-99	INVESTMENT TECHNOLO		6.28	8,176.85	8,927.28	-750.43
1,500	MASCO CORP COM	11-23-99	GOLDMAN SACHS & COM		76.36	40,686.29	44,636.42	-3,950.13
2,100	MASCO CORP COM	11-24-99	GOLDMAN SACHS & COM		106.82	54,486.88	62,490.98	-8,004.10
800	MASCO CORP COM	11-26-99	GOLDMAN SACHS & COM		40.69	20,404.03	23,806.09	-3,402.06
4,600	MASCO CORP COM	11-29-99	GOLDMAN SACHS & COM		233.97	118,846.23	136,885.01	-18,038.78
1,800	MASCO CORP COM	11-30-99	GOLDMAN SACHS & COM		91.56	46,518.18	53,563.70	-7,045.52
800	MASCO CORP COM	12-01-99	GOLDMAN SACHS & COM		40.66	19,522.70	23,806.09	-4,283.39
1,100	MASCO CORP COM	12-01-99	GOLDMAN SACHS & COM		55.92	27,448.59	32,733.37	-5,284.78
400	MASCO CORP COM	12-02-99	INVESTMENT TECHNOLO		8.34	10,066.66	11,903.04	-1,836.38
700	MASCO CORP COM	12-02-99	GOLDMAN SACHS & COM		35.59	17,626.53	20,830.33	-3,203.80
1,900	MASCO CORP COM	12-02-99	GOLDMAN SACHS & COM		96.57	46,760.28	56,539.46	-9,779.18
100	MASCO CORP COM	12-03-99	INVESTMENT TECHNOLO		2.09	2,507.29	2,975.76	-468.47
5,000	MASCO CORP COM	12-03-99	GOLDMAN SACHS & COM		254.07	121,735.93	148,788.05	-27,052.12
300	MASCO CORP COM	12-03-99	INVESTMENT TECHNOLO		6.26	7,578.13	8,927.28	-1,349.15
9,500	MASCO CORP COM	12-06-99	GOLDMAN SACHS & COM		482.70	230,254.25	282,697.30	-52,443.05
600	MASCO CORP COM	12-07-99	GOLDMAN SACHS & COM		30.48	14,369.52	17,854.57	-3,485.05
700	MASCO CORP COM	12-07-99	GOLDMAN SACHS & COM		35.57	16,962.18	20,830.33	-3,868.15
2,200	MASCO CORP COM	12-08-99	GOLDMAN SACHS & COM		111.72	51,475.20	65,466.74	-13,991.54
2,800	MASCO CORP COM	12-09-99	GOLDMAN SACHS & COM		142.17	64,729.91	83,321.31	-18,591.40
6,300	MASCO CORP COM	12-10-99	GOLDMAN SACHS & COM		319.90	146,572.79	187,472.94	-40,900.15
5,000	MASCO CORP COM	12-13-99	GOLDMAN SACHS & COM		253.97	118,709.03	148,788.05	-30,079.02
1,900	MASCO CORP COM	12-14-99	GOLDMAN SACHS & COM		96.57	46,915.32	56,539.46	-9,624.14
4,500	MASCO CORP COM	12-15-99	GOLDMAN SACHS & COM		228.74	111,729.91	133,909.25	-22,179.34

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	MASCO CORP COM	12-16-99	GOLDMAN SACHS & COM		10.17	5,036.09	5,951.52	-915.43
900	MASCO CORP COM	12-16-99	GOLDMAN SACHS & COM		45.76	22,660.43	26,781.85	-4,121.42
5,000	MASCO CORP COM	12-17-99	GOLDMAN SACHS & COM		254.27	127,702.73	148,788.05	-21,085.32
300	MASCO CORP COM	12-20-99	FIRST BOSTON CORPOR		15.26	7,613.47	8,927.28	-1,313.81
2,100	MASCO CORP COM	12-21-99	FIRST BOSTON CORPOR		106.72	51,458.57	62,490.98	-11,032.41
400	MASCO CORP COM	12-22-99	FIRST BOSTON CORPOR		20.32	9,466.16	11,903.04	-2,436.88
700	MASCO CORP COM	12-23-99	FIRST BOSTON CORPOR		35.57	17,022.38	20,830.33	-3,807.95
400	MASCO CORP COM	12-27-99	DB CLEARING SERVICE		20.33	9,860.51	11,903.04	-2,042.53
700	MASCO CORP COM	12-28-99	DB CLEARING SERVICE		35.57	17,048.91	20,830.33	-3,781.42
1,100	MASCO CORP COM	12-29-99	DB CLEARING SERVICE		55.92	27,487.64	32,733.37	-5,245.73
2,300	MASCO CORP COM	12-30-99	DB CLEARING SERVICE		116.98	59,037.87	68,442.51	-9,404.64
1,100	MASCO CORP COM	12-31-99	DB CLEARING SERVICE		55.94	27,902.43	32,733.38	-4,830.95
3,800	MCI WORLDCOM INC COM	11-30-99	MORGAN STANLEY & CO		10.75	322,426.09	113,913.16	208,512.93
100	MCI WORLDCOM INC COM	11-30-99	INVESTMENT TECHNOLO		2.29	8,525.84	2,997.71	5,528.13
1,400	MCI WORLDCOM INC COM	12-01-99	INVESTMENT TECHNOLO		31.91	117,095.03	41,968.01	75,127.02
2,400	MCI WORLDCOM INC COM	12-01-99	MORGAN STANLEY & CO		6.37	191,052.59	71,945.15	119,107.44
1,900	MCI WORLDCOM INC COM	12-01-99	B TRADE SERVICES		24.03	150,789.23	56,956.58	93,832.65
4,000	MCI WORLDCOM INC COM	12-02-99	B TRADE SERVICES		50.59	317,644.61	119,908.59	197,736.02
200	MCI WORLDCOM INC COM	12-02-99	INVESTMENT TECHNOLO		4.53	15,862.15	5,995.43	9,866.72
100	MCI WORLDCOM INC COM	12-03-99	INVESTMENT TECHNOLO		2.27	8,088.36	2,997.71	5,090.65
1,500	MCI WORLDCOM INC COM	12-03-99	B TRADE SERVICES		19.05	121,463.40	44,965.72	76,497.68
500	MCI WORLDCOM INC COM	12-03-99	MORGAN STANLEY & CO		1.36	40,512.04	14,988.57	25,523.47
1,100	MCI WORLDCOM INC COM	12-03-99	INSTINET		24.97	89,057.43	32,974.86	56,082.57
1,500	MCI WORLDCOM INC COM	12-03-99	BEAR, STEARNS, SECU		4.05	121,486.95	44,965.72	76,521.23
100	MCI WORLDCOM INC COM	12-06-99	INVESTMENT TECHNOLO		2.27	8,007.11	2,997.71	5,009.40

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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
700	MCI WORLDCOM INC COM	12-06-99	B TRADE SERVICES		8.87	55,902.93	20,984.00	34,918.93
1,000	MCI WORLDCOM INC COM	12-06-99	INSTINET		22.66	79,681.54	29,977.15	49,704.39
600	MCI WORLDCOM INC COM	12-07-99	INSTINET		13.60	47,882.84	17,986.29	29,896.55
2,900	MCI WORLDCOM INC COM	12-07-99	B TRADE SERVICES		36.60	227,931.82	86,933.73	140,998.09
1,400	MCI WORLDCOM INC COM	12-07-99	INSTINET		31.68	110,283.28	41,968.01	68,315.27
100	MCI WORLDCOM INC COM	12-07-99	INVESTMENT TECHNOLO		2.27	7,894.61	2,997.71	4,896.90
300	MCI WORLDCOM INC COM	12-07-99	B TRADE SERVICES		3.80	23,950.66	8,993.14	14,957.52
1,424	MCI WORLDCOM INC COM	12-08-99	INSTINET		32.21	111,681.73	42,687.46	68,994.27
23,930	MEDTRONIC INC COM	10-07-99	FIRST BOSTON CORPOR		1,225.12	857,093.73	597,501.33	259,592.40
17,400	MEDTRONIC INC COM	12-06-99	MONTGOMERY SECURITI		892.71	680,296.41	434,455.63	245,840.78
23,300	MICRON TECH INC COM	10-11-99	FIRST BOSTON CORPOR		1,219.82	1,643,082.15	630,957.87	1,012,124.28
15,800	MICRON TECH INC COM	10-12-99	MONTGOMERY SECURITI		827.59	1,126,584.57	427,859.84	698,724.73
3,255	MICRON TECH INC COM	10-13-99	MONTGOMERY SECURITI		170.14	221,311.78	88,144.54	133,167.24
1,900	MICRON TECH INC COM	10-20-99	ABN AMRO SECURITIES		98.96	118,511.01	51,451.50	67,059.51
12,000	MICRON TECH INC COM	10-20-99	ABN AMRO SECURITIES		625.33	758,987.87	324,956.85	434,031.02
1,200	MICROSOFT CORP COM	11-09-99	J.P. MORGAN SECURIT		3.51	105,109.05	44,293.12	60,815.93
200	MICROSOFT CORP COM	11-09-99	J.P. MORGAN SECURIT		0.59	17,599.41	7,382.19	10,217.22
1,400	MICROSOFT CORP COM	11-09-99	INSTINET		32.08	122,339.82	51,675.31	70,664.51
100	MICROSOFT CORP COM	11-09-99	INVESTMENT TECHNOLO		2.29	8,694.59	3,691.09	5,003.50
300	MICROSOFT CORP COM	11-09-99	MONTGOMERY SECURITI		0.89	26,549.11	11,073.28	15,475.83
500	MICROSOFT CORP COM	11-09-99	GOLDMAN SACHS & COM		1.47	44,061.03	18,455.47	25,605.56
1,300	MICROSOFT CORP COM	11-09-99	MONTGOMERY SECURITI		3.77	113,096.23	47,984.22	65,112.01
1,300	MICROSOFT CORP COM	11-09-99	INSTINET		29.78	113,176.30	47,984.22	65,192.08
2,500	MICROSOFT CORP COM	11-09-99	GOLDMAN SACHS & COM		7.25	217,492.75	92,277.34	125,215.41
1,400	MICROSOFT CORP COM	11-09-99	GOLDMAN SACHS & COM		4.09	122,583.41	51,675.31	70,908.10

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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
1,200	MICROSOFT CORP COM	11-09-99	MONTGOMERY SECURITI		3.47	103,871.53	44,293.12	59,578.41
1,300	MICROSOFT CORP COM	11-09-99	LEHMAN BROTHERS INC		3.78	113,177.47	47,984.22	65,193.25
1,000	MICROSOFT CORP COM	11-09-99	GOLDMAN SACHS & COM		2.91	87,059.59	36,910.94	50,148.65
500	MICROSOFT CORP COM	11-09-99	GOLDMAN SACHS & COM		1.47	44,061.03	18,455.47	25,605.56
256	MICROSOFT CORP COM	11-09-99	GOLDMAN SACHS & COM		0.76	22,671.24	9,449.20	13,222.04
15,167	MICROSOFT CORP COM	12-20-99	SMITH BARNEY INC		58.02	1,740,355.23	620,857.91	1,119,497.32
26,200	NABISCO HLDGS CORP C	10-25-99	COWEN AND COMPANY		1,340.57	915,659.43	1,141,318.92	-225,659.49
27,700	NIKE INC CL B COM	11-16-99	BUCKINGHAM RESEARCH		1,426.03	1,229,229.57	1,585,388.80	-356,159.23
4,200	NOVELLUS SYS INC COM	10-12-99	GOLDMAN SACHS & COM		10.73	321,882.73	249,822.90	72,059.83
3,181	NOVELLUS SYS INC COM	10-12-99	GOLDMAN SACHS & COM		8.00	239,705.16	189,211.10	50,494.06
22,359	NOVELLUS SYS INC COM	11-23-99	INSTINET		509.91	1,881,194.46	1,329,950.04	551,244.42
4,300	OMNICOM GROUP INC CO	12-27-99	CITATION GROUP		229.40	431,515.97	66,873.35	364,642.62
2,200	OMNICOM GROUP INC CO	12-28-99	CITATION GROUP		117.40	221,865.46	34,214.27	187,651.19
5,300	OMNICOM GROUP INC CO	12-29-99	GOLDMAN SACHS & COM		282.73	531,490.65	82,425.30	449,065.35
12,090	OMNICOM GROUP INC CO	12-30-99	GOLDMAN SACHS & COM		644.95	1,212,760.65	188,022.99	1,024,737.66
22,700	ORACLE CORP COM	10-04-99	MORGAN STANLEY & CO		34.95	1,048,421.30	555,175.33	493,245.97
14,100	PFIZER INC COM	11-05-99	DB CLEARING SERVICE		721.48	493,460.96	380,134.93	113,326.03
31,900	PFIZER INC COM	11-09-99	DB CLEARING SERVICE		1,632.22	1,114,874.16	860,021.58	254,852.58
20,600	PFIZER INC COM	11-11-99	MONTGOMERY SECURITI		1,054.24	725,888.86	555,374.43	170,514.43
12,768	PFIZER INC COM	11-16-99	MONTGOMERY SECURITI		653.24	444,386.89	344,224.31	100,162.58
13,600	PROVIDIAN FINL CORP	11-08-99	GOLDMAN SACHS & COM		720.39	1,210,824.73	698,968.10	511,856.63
8,700	QWEST COMMUNICATION	12-30-99	INSTINET		186.37	370,673.75	142,382.14	228,291.61
3,500	QWEST COMMUNICATION	12-31-99	B TRADE SERVICES		39.96	148,595.24	57,280.17	91,315.07
800	RAMBUS INC DEL COM	11-23-99	NATIONSBANC MONTGOM		2.02	60,474.94	57,640.48	2,834.46
500	RAMBUS INC DEL COM	11-24-99	NATIONSBANC MONTGOM		1.26	37,617.49	36,025.30	1,592.19

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	RAMBUS INC DEL COM	11-24-99	MORGAN STANLEY & CO		0.75	22,328.76	21,615.18	713.58
100	RAMBUS INC DEL COM	11-24-99	ROBERTSON STEPHENS		0.26	7,599.74	7,205.06	394.68
300	RAMBUS INC DEL COM	11-26-99	ROBERTSON STEPHENS		0.77	23,099.23	21,615.18	1,484.05
2,700	RAMBUS INC DEL COM	11-29-99	B TRADE SERVICES		33.49	194,614.64	194,536.64	78.00
100	RAMBUS INC DEL COM	11-29-99	KNIGHT SECURITIES L		0.25	7,403.92	7,205.06	198.86
700	RAMBUS INC DEL COM	11-29-99	ROBERTSON STEPHENS		1.70	50,923.30	50,435.43	487.87
200	RAMBUS INC DEL COM	11-29-99	MONTGOMERY SECURITI		0.49	14,458.89	14,410.12	48.77
100	RAMBUS INC DEL COM	11-30-99	MONTGOMERY SECURITI		0.24	7,199.76	7,205.06	-5.30
300	RAMBUS INC DEL COM	11-30-99	MONTGOMERY SECURITI		0.74	22,032.85	21,615.18	417.67
2,100	RAMBUS INC DEL COM	11-30-99	ROBERTSON STEPHENS		5.02	150,407.48	151,306.27	-898.79
200	RAMBUS INC DEL COM	12-01-99			0.00	14,218.28	14,410.12	-191.84
3,700	RAMBUS INC DEL COM	12-02-99	HAMBRECHT & QUEST		8.75	262,460.00	266,587.24	-4,127.24
19,100	SAFeway INC COM NEW	12-27-99	J.P. MORGAN SECURIT		977.21	665,135.29	664,683.05	452.24
22,900	SCHERING-PLOUGH CORP	11-12-99	SMITH BARNEY INC	1,187.80		1,282,643.45	492,490.44	790,153.01
13,714	SCHERING-PLOUGH CORP	12-27-99	CITATION GROUP	705.71		599,505.33	294,935.11	304,570.22
7,200	SHARED MED SYS CORP	10-07-99	INVESTMENT TECHNOLO	154.84		324,970.52	410,075.33	-85,104.81
3,100	SHARED MED SYS CORP	10-07-99	PAIN WEBBER INC	159.66		139,409.78	176,560.21	-37,150.43
1,100	SHARED MED SYS CORP	10-07-99	INVESTMENT TECHNOLO	23.65		49,407.60	62,650.40	-13,242.80
18,000	SHARED MED SYS CORP	10-08-99	PAIN WEBBER INC	926.45		792,508.15	1,025,188.31	-232,680.16
400	SIEBEL SYS INC COM	11-23-99	SMITH BARNEY INC	0.94		28,129.06	14,346.07	13,782.99
14,526	SIEBEL SYS INC COM	11-23-99	MERRILL LYNCH PIERC	33.96		1,018,601.79	520,977.60	497,624.19
4,500	ST STR CORP COM	10-25-99	GOLDMAN SACHS & COM	235.32		309,129.78	321,640.65	-12,510.87
1,100	ST STR CORP COM	10-26-99	GOLDMAN SACHS & COM	57.54		75,902.19	78,623.27	-2,721.08
2,400	ST STR CORP COM	10-26-99	DB CLEARING SERVICE	125.46		163,509.42	171,541.68	-8,032.26
1,525	ST STR CORP COM	10-27-99	INTERSTATE/JOHNSON	79.75		104,909.94	109,000.44	-4,090.50

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
10,636	TEXACO INC COM	12-06-99	CITATION GROUP		553.08	637,646.27	598,768.91	38,877.36
1,000	TRIBUNE CO COM	11-11-99	DONALDSON LUFKIN &		51.95	58,253.75	28,352.53	29,901.22
1,500	TRIBUNE CO COM	11-11-99	DONALDSON LUFKIN &		77.84	84,909.76	42,528.79	42,380.97
10,609	TRIBUNE CO COM	11-12-99	DONALDSON LUFKIN &		549.42	568,396.40	300,791.95	267,604.45
2,400	TRIBUNE CO COM	11-29-99	DONALDSON LUFKIN &		123.76	112,530.32	68,046.06	44,484.26
200	TRIBUNE CO COM	11-30-99	DONALDSON LUFKIN &		10.32	9,302.18	5,670.51	3,631.67
4,400	TRIBUNE CO COM	11-30-99	CITATION GROUP		227.01	209,899.83	124,751.11	85,148.72
2,700	TRIBUNE CO COM	12-01-99	DONALDSON LUFKIN &		139.39	131,407.31	76,551.82	54,855.49
1,100	TRIBUNE CO COM	12-06-99	DONALDSON LUFKIN &		56.82	54,280.21	31,187.78	23,092.43
11,700	TRIBUNE CO COM	12-07-99	DONALDSON LUFKIN &		603.99	568,967.22	331,724.56	237,242.66
23,391	TRIBUNE CO COM	12-27-99	COWEN AND COMPANY		1,210.98	1,241,658.11	663,193.94	578,464.17
12,063	TX INSTRS INC COM	10-07-99	BEAR, STEARNS, SECU		181.10	1,089,761.61	269,172.93	820,588.68
10,300	TX INSTRS INC COM	10-20-99	LEGG MASON WOOD WAL		542.36	820,158.55	229,833.47	590,325.08
2,500	TX INSTRS INC COM	10-20-99	LEGG MASON WOOD WAL		131.66	199,399.59	55,784.82	143,614.77
11,542	TX INSTRS INC COM	12-30-99	SOUNDVIEW FINANCIAL		38.69	1,160,552.12	257,547.37	903,004.75
400	VERITAS SOFTWARE COR	11-23-99	LEHMAN BROTHERS INC		1.35	40,303.65	10,976.78	29,326.87
100	VERITAS SOFTWARE COR	11-24-99	LEHMAN BROTHERS INC		0.35	10,274.65	2,744.19	7,530.46
200	VERITAS SOFTWARE COR	11-24-99	DB CLEARING SERVICE		0.67	20,093.75	5,488.39	14,605.36
100	VERITAS SOFTWARE COR	11-24-99	LEHMAN BROTHERS INC		0.34	9,999.66	2,744.19	7,255.47
500	VERITAS SOFTWARE COR	11-24-99	INSTINET		11.67	50,040.68	13,720.97	36,319.71
1,100	VERITAS SOFTWARE COR	11-26-99	DONALDSON LUFKIN &		3.86	115,583.59	38,069.31	77,514.28
200	VERITAS SOFTWARE COR	11-29-99	NEEDHAM & COMPANY		0.68	20,244.32	7,204.25	13,040.07
300	VERITAS SOFTWARE COR	11-29-99	MONTGOMERY SECURITI		1.03	30,898.97	10,806.37	20,092.60
300	VERITAS SOFTWARE COR	11-29-99	SOUNDVIEW FINANCIAL		1.04	31,011.46	10,806.37	20,205.09
200	VERITAS SOFTWARE COR	11-29-99	NEEDHAM & COMPANY		0.69	20,409.57	7,204.25	13,205.32

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
220	VERITAS SOFTWARE COR	11-29-99	NEEDHAM & COMPANY	0.75		22,409.00	7,924.67	14,484.33
100	VERITAS SOFTWARE COR	11-29-99	NEEDHAM & COMPANY	0.34		10,018.41	3,602.12	6,416.29
160	VERITAS SOFTWARE COR	11-29-99	LEHMAN BROTHERS INC	0.56		16,599.44	5,763.40	10,836.04
200	VERITAS SOFTWARE COR	11-30-99	COWEN AND COMPANY	0.65		19,224.35	7,204.25	12,020.10
600	VERITAS SOFTWARE COR	11-30-99	INSTINET	13.85		55,312.81	21,612.74	33,700.07
200	VERITAS SOFTWARE COR	11-30-99	LEHMAN BROTHERS INC	0.64		19,199.36	7,204.25	11,995.11
200	VERITAS SOFTWARE COR	11-30-99	SOUNDVIEW FINANCIAL	0.65		19,249.35	7,204.25	12,045.10
200	VERITAS SOFTWARE COR	11-30-99	SHERWOOD SECURITIES	0.61		18,006.89	7,204.25	10,802.64
100	VERITAS SOFTWARE COR	11-30-99	NEEDHAM & COMPANY	0.34		9,962.16	3,602.12	6,360.04
200	VERITAS SOFTWARE COR	11-30-99	COWEN AND COMPANY	0.65		19,236.85	7,204.25	12,032.60
484	VERITAS SOFTWARE COR	12-01-99	INSTINET	11.17		44,450.62	17,434.28	27,016.34
15,300	XILINX INC COM	11-12-99	GOLDMAN SACHS & COM	46.80		1,403,728.20	600,423.25	803,304.95
3,162	XILINX INC COM	12-07-99	BEAR, STEARNS, SECU	9.33		279,693.60	124,087.47	155,606.13
600	XILINX INC COM	12-07-99	INVESTMENT TECHNOLO	13.78		53,198.72	23,546.01	29,652.71
3,900	XILINX INC COM	12-07-99	DONALDSON LUFKIN &	11.57		346,922.29	153,049.07	193,873.22
1,410,760						70,220,830.89	51,300,614.83	18,920,216.06

HOLLAND CAP MGMT

4,625	TYCO INTL LTD NEW CO	10-15-99	CORRESPONDENT SERVI	221.83		410,535.98	289,754.06	120,781.92
13,775	ABBOTT LAB COM	12-29-99	CORRESPONDENT SERVI	636.60		500,738.96	348,280.99	152,457.97
8,000	ALBERTSON S INC COM	11-05-99	CORRESPONDENT SERVI	369.25		277,130.75	235,240.00	41,890.75
1	CONCORD EFS INC COM	10-01-99		0.00		11.88	5.36	6.52
1	EXXON MOBIL CORP COM	12-20-99		0.00		60.71	32.55	28.16
6,525	FNMA COM STK	11-19-99	CORRESPONDENT SERVI	308.73		452,616.32	203,977.44	248,638.88

HOLLAND CAP MGMT

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
950	GEN ELEC CO COM	12-30-99	CORRESPONDENT SERVI		47.72	148,983.53	30,460.71	118,522.82
4,575	INTL BUSINESS MACH C	12-30-99	BHF SECURITIES CORP		222.56	500,168.07	259,403.70	240,764.37
3,600	MICROSOFT CORP COM	12-23-99	LEHMAN BROTHERS INC		14.23	426,810.77	103,704.46	323,106.31
10,475	PHILIP MORRIS COS IN	10-04-99	BHF SECURITIES CORP		483.48	362,360.05	426,512.61	-64,152.56
52,526						3,079,417.02	1,897,371.88	1,182,045.14

ARIEL CAPITAL MGMT

1,000	BERLITZ INTL INC NEW	12-15-99	JEFFERIES & COMPANY		60.61	18,189.39	25,920.88	-7,731.49
600	BERLITZ INTL INC NEW	12-16-99	JEFFERIES & COMPANY		36.37	10,826.15	15,552.53	-4,726.38
52,000	BERLITZ INTL INC NEW	12-20-99	JEFFERIES & COMPANY		2,628.50	852,121.50	1,347,885.91	-495,764.41
6,900	BRADY CORP CL A COM	11-17-99	PRYOR, MCCLENDON, C		421.72	231,126.41	171,470.09	59,656.32
7,900	BRADY CORP CL A COM	11-18-99	PRYOR, MCCLENDON, C		482.97	268,331.12	196,320.82	72,010.30
3,300	BRADY CORP CL A COM	11-19-99	PRYOR, MCCLENDON, C		201.74	111,998.26	82,007.43	29,990.83
2,800	BRADY CORP CL A COM	12-30-99	WEEDEN AND & CO		171.17	94,916.55	69,582.06	25,334.49
8,000	CENT NEWSPAPER INC C	10-06-99	PAULSEN DOWLING SEC		491.75	351,921.85	162,383.63	189,538.22
8,000	CENT NEWSPAPER INC C	10-26-99	CORRESPONDENT SERVI		491.38	340,903.02	162,383.63	178,519.39
27,500	CENTURYTEL INC COM I	10-26-99	CORRESPONDENT SERVI		1,409.84	1,043,620.41	427,022.29	616,598.12
11,000	CENTURYTEL INC COM I	10-27-99	PRYOR, MCCLENDON, C		673.90	416,107.30	170,808.91	245,298.39
16,600	CENTURYTEL INC COM I	10-28-99	ABN AMRO SECURITIES		851.75	651,551.49	257,766.18	393,785.31
23,700	CENTURYTEL INC COM I	11-09-99	CORRESPONDENT SERVI		1,216.97	957,881.74	368,015.57	589,866.17
11,500	CENTURYTEL INC COM I	11-10-99	FC FINANCIAL		590.77	472,357.08	178,572.96	293,784.12
9,500	CENTURYTEL INC COM I	11-15-99	FC FINANCIAL		488.39	400,969.26	147,516.79	253,452.47
4,500	CENTURYTEL INC COM I	11-16-99	CORRESPONDENT SERVI		231.48	193,912.92	69,876.37	124,036.55
2,500	CENTURYTEL INC COM I	11-17-99	ERNST AND COMPANY		128.63	108,729.87	38,820.21	69,909.66

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
12,300	CENTURYTEL INC COM I	11-18-99	ERNST AND COMPANY		633.42	551,738.67	190,995.42	360,743.25
5,800	DEPT 56 INC COM	12-06-99	FC FINANCIAL		351.71	110,935.79	190,581.86	-79,646.07
9,800	INTL GAME TECH COM	12-23-99	ERNST AND COMPANY		496.59	197,074.35	183,199.31	13,875.04
11,600	LEE ENTERPRISES INC	11-01-99	CORRESPONDENT SERVI		591.41	341,608.59	352,403.55	-10,794.96
11,200	MBIA INC COM	10-29-99	BEREAN CAPITAL INC		693.12	632,831.52	466,822.56	166,008.96
500	OIL DRI CORP AMER CO	12-14-99	CANTOR FITZGERALD &		30.25	7,469.75	9,366.12	-1,896.37
39,700	OIL DRI CORP AMER CO	12-17-99	CANTOR FITZGERALD &		2,400.45	550,862.72	743,669.91	-192,807.19
15,000	TRUE N. COMMUNICATIO	12-03-99	PRYOR, MCCLENDON, C		921.16	633,749.84	385,047.89	248,701.95
9,300	TRUE N. COMMUNICATIO	12-06-99	CORRESPONDENT SERVI		478.29	398,142.03	238,729.69	159,412.34
8,000	TRUE N. COMMUNICATIO	12-08-99	CORRESPONDENT SERVI		412.19	365,227.81	205,358.87	159,868.94
5,700	TRUE N. COMMUNICATIO	12-10-99	BLAIR, WILLIAM & CO		350.50	254,595.11	146,318.20	108,276.91
5,700	TRUE N. COMMUNICATIO	12-14-99	CORRESPONDENT SERVI		350.43	252,448.56	146,318.20	106,130.36
8,700	TRUE N. COMMUNICATIO	12-16-99	CORRESPONDENT SERVI		447.65	378,958.48	223,327.77	155,630.71
7,800	TRUE N. COMMUNICATIO	12-23-99	ERNST AND COMPANY		479.22	336,072.84	200,224.90	135,847.94
2,300	TRUE N. COMMUNICATIO	12-28-99	CORRESPONDENT SERVI		141.14	93,871.36	59,040.68	34,830.68
350,700						11,631,051.74	7,633,311.19	3,997,740.55

J & W SELIGMAN

41,098	MUT RISK MGMT LTD CO	11-12-99	GARDNER RECH & CO.		2,485.75	593,435.25	692,368.82	-98,933.57
100	RITCHIE BROS AUCTION	11-10-99	FIRST BOSTON CORPOR		5.11	3,237.75	2,167.18	1,070.57
4,500	ADVENT SOFTWARE INC	10-05-99	FIRST BOSTON CORPOR		9.56	286,516.24	172,355.44	114,160.80
1,400	ADVENT SOFTWARE INC	10-06-99	FIRST BOSTON CORPOR		2.86	85,720.26	53,621.69	32,098.57
1,500	ADVENT SOFTWARE INC	10-14-99	INSTINET		62.75	82,312.30	57,451.81	24,860.49
250	ADVENT SOFTWARE INC	10-19-99	FIRST BOSTON CORPOR		0.46	13,655.79	9,575.30	4,080.49

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,450	ADVENT SOFTWARE INC	10-20-99	INSTINET	144.45		193,104.89	132,139.17	60,965.72
300	AFFILIATED COMPUTER	10-05-99	DONALDSON LUFKIN &	15.38		11,381.77	7,071.61	4,310.16
2,100	AFFILIATED COMPUTER	10-06-99	DONALDSON LUFKIN &	107.63		78,699.49	49,501.27	29,198.22
8,600	AFFILIATED COMPUTER	10-07-99	DONALDSON LUFKIN &	440.55		315,855.41	202,719.49	113,135.92
12,300	AFFILIATED COMPUTER	10-11-99	DONALDSON LUFKIN &	629.24		426,549.76	289,936.01	136,613.75
2,200	APFYMETRIX INC OC-CA	12-30-99	INSTINET	102.14		423,987.68	199,851.97	224,135.71
11,400	ALLSCRIPTS INC COM I	11-17-99	ADAMS HARKNESS & HI	9.31		279,041.03	215,729.75	63,311.28
1,400	ALLSCRIPTS INC COM I	11-18-99	ADAMS HARKNESS & HI	1.14		33,948.86	26,493.13	7,455.73
9,800	ALLSCRIPTS INC COM I	11-19-99	ADAMS HARKNESS & HI	8.21		246,216.79	185,451.88	60,764.91
104,600	ANICOM INC COM	11-23-99	WEEDEN AND & CO	14.39		431,460.61	1,429,747.69	-998,287.08
2,900	ANTEC CORP COM	10-06-99	KNIGHT SECURITIES L	5.38		161,307.12	46,234.59	115,072.53
8,500	ANTEC CORP COM	11-19-99	WARBURG DILLON READ	16.13		483,775.82	180,740.11	303,035.71
7,300	ANTEC CORP COM	12-03-99	INSTINET	304.07		361,694.17	155,223.85	206,470.32
1,400	ANTEC CORP COM	12-06-99	INSTINET	58.39		71,394.25	29,768.96	41,625.29
17,200	ANTEC CORP COM	12-08-99	INSTINET	712.46		732,795.30	365,732.92	367,062.38
13,100	ANTEC CORP COM	12-13-99	WARBURG DILLON READ	19.51		585,038.28	278,552.40	306,485.88
39,700	ANTEC CORP COM	12-29-99	WARBURG DILLON READ	38.06		1,141,547.35	844,162.61	297,384.74
7,100	ASPECT DEV INC COM	11-18-99	DB CLEARING SERVICE	12.45		373,314.07	163,397.15	209,916.92
4,700	ASPECT DEV INC COM	11-19-99	INSTINET	196.38		251,194.40	108,164.31	143,030.09
800	AVANT CORP COM	10-01-99	DAIN RAUSCHER	0.45		13,319.55	17,426.91	-4,107.36
2,300	AVANT CORP COM	10-04-99	DAIN RAUSCHER	1.25		37,485.53	50,102.37	-12,616.84
7,500	AVX CORP COM	11-10-99	MERRILL LYNCH PIERC	385.80		323,315.70	128,322.46	194,993.24
5,900	AVX CORP COM	11-11-99	MERRILL LYNCH PIERC	303.47		253,541.67	100,947.00	152,594.67
1,500	AVX CORP COM	11-12-99	LEHMAN BROTHERS INC	92.17		64,811.33	25,664.49	39,146.84
900	AVX CORP COM	11-15-99	LEHMAN BROTHERS INC	55.31		38,946.73	15,398.70	23,548.03

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,400	AVX CORP COM	11-16-99	LEHMAN BROTHERS INC		208.91	146,941.05	58,172.85	88,768.20
2,800	AVX CORP COM	11-17-99	LEHMAN BROTHERS INC		172.02	120,411.38	47,907.05	72,504.33
6,700	BACOU USA INC COM	10-28-99	WEEDEN AND & CO		338.42	102,255.33	112,754.63	-10,499.30
2,000	BURR-BROWN CORP	10-01-99	INSTINET		82.58	77,078.42	32,193.19	44,885.23
1,500	BURR-BROWN CORP	10-04-99	INSTINET		61.99	59,413.01	24,144.89	35,268.12
2,300	BURR-BROWN CORP	10-05-99	INSTINET		95.07	91,916.66	37,022.17	54,894.49
2,200	BURR-BROWN CORP	10-06-99	INSTINET		91.03	90,515.53	35,412.51	55,103.02
500	BURR-BROWN CORP	10-08-99	COWEN AND COMPANY		0.62	18,499.38	8,048.30	10,451.08
1,400	BURR-BROWN CORP	10-11-99	INSTINET		57.77	53,028.83	22,535.23	30,493.60
4,200	BURR-BROWN CORP	11-10-99	COWEN AND COMPANY		5.76	172,750.32	67,605.70	105,144.62
1,500	BURR-BROWN CORP	11-11-99	INSTINET		62.05	61,240.40	24,144.89	37,095.51
2,900	BURR-BROWN CORP	11-11-99	MORGAN STANLEY & CO		3.95	118,219.77	46,680.13	71,539.64
5,800	BURR-BROWN CORP	11-12-99	INSTINET		239.90	236,690.10	93,360.25	143,329.85
3,400	BURR-BROWN CORP	11-17-99	COWEN AND COMPANY		4.79	143,645.21	54,728.42	88,916.79
4,200	C-CUBE MICROSYSTEMS	10-11-99	MERRILL LYNCH PIERC		6.21	186,237.75	150,920.15	35,317.60
900	C-CUBE MICROSYSTEMS	10-12-99	ROBERTSON STEPHENS		1.30	38,804.00	32,340.03	6,463.97
300	C-CUBE MICROSYSTEMS	10-12-99	INSTINET		12.43	12,855.95	10,780.01	2,075.94
17,200	C-CUBE MICROSYSTEMS	11-10-99	LEHMAN BROTHERS INC		25.27	757,958.09	618,053.95	139,904.14
3,700	C-CUBE MICROSYSTEMS	11-10-99	INSTINET		153.48	164,042.16	132,953.47	31,088.69
8,300	C-CUBE MICROSYSTEMS	11-11-99	LEHMAN BROTHERS INC		12.22	366,469.30	298,246.97	68,222.33
1,900	CAREINSITE INC COM I	10-01-99	INSTINET		79.00	89,751.48	64,050.95	25,700.53
900	CAREINSITE INC COM I	11-17-99	MONTGOMERY SECURITI		1.73	51,809.65	30,269.12	21,540.53
3,600	CAREINSITE INC COM I	11-22-99	MONTGOMERY SECURITI		6.35	190,239.97	121,076.48	69,163.49
500	CAREINSITE INC COM I	12-03-99	INSTINET		21.02	30,478.98	16,816.18	13,662.80
39,500	CARRIAGE SVCS INC CL	12-09-99	ABN AMRO SECURITIES		2,376.26	185,248.74	807,266.96	-622,018.22

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,200	CASELLA WASTE SYS IN	11-23-99	INSTINET	48.66		19,629.30	29,567.41	-9,938.11
5,600	CASELLA WASTE SYS IN	11-24-99	RAYMOND JAMES	3.07		92,046.93	137,981.26	-45,934.33
6,850	CASELLA WASTE SYS IN	11-29-99	GOLDMAN SACHS & COM	3.71		111,130.69	168,780.65	-57,649.96
9,600	CASEYS GEN STORES IN	12-01-99	INSTINET	387.90		116,470.98	100,389.93	16,081.05
52,300	CASEYS GEN STORES IN	12-02-99	PRUDENTIAL SECURITI	18.06		541,616.43	546,915.99	-5,299.56
36,400	CASEYS GEN STORES IN	12-03-99	BAIRD, ROBERT W & C	12.37		371,009.19	380,645.17	-9,635.98
14,800	CASEYS GEN STORES IN	12-07-99	INSTINET	597.13		153,288.83	154,767.81	-1,478.98
7,600	CASEYS GEN STORES IN	12-09-99	INSTINET	306.64		78,833.68	79,475.36	-641.68
29,800	CASEYS GEN STORES IN	12-13-99	PRUDENTIAL SECURITI	10.06		301,714.94	311,627.09	-9,912.15
52,300	CASEYS GEN STORES IN	12-14-99	PRUDENTIAL SECURITI	17.66		529,519.84	546,916.00	-17,396.16
200	COGNEX CORP COM	10-14-99	INSTINET	8.21		6,016.79	3,578.43	2,438.36
4,100	COGNEX CORP COM	11-01-99	INSTINET	168.12		123,244.75	73,357.77	49,886.98
3,100	COGNEX CORP COM	11-02-99	INSTINET	127.15		94,217.01	55,465.63	38,751.38
1,300	COGNEX CORP COM	11-03-99	INSTINET	53.34		39,926.47	23,259.78	16,666.69
2,200	COGNEX CORP COM	11-04-99	INSTINET	90.27		67,997.97	39,362.71	28,635.26
2,700	COGNEX CORP COM	11-05-99	INSTINET	110.82		84,396.75	48,308.78	36,087.97
13,700	COMM BANCORP INC N J	12-15-99	JEFFERIES & COMPANY	703.87		565,289.71	305,579.46	259,710.25
2,200	COMM BANCORP INC N J	12-16-99	JEFFERIES & COMPANY	113.06		91,468.98	49,071.15	42,397.83
600	COMM BANCORP INC N J	12-21-99	JEFFERIES & COMPANY	30.82		24,298.58	13,383.04	10,915.54
2,400	COMM BANCORP INC N J	12-29-99	JEFFERIES & COMPANY	123.23		96,605.17	53,532.17	43,073.00
2,200	COMM BANCORP INC N J	12-30-99	JEFFERIES & COMPANY	112.94		87,977.48	49,071.16	38,906.32
4,400	CUMULUS MEDIA INC CL	10-05-99	DB CLEARING SERVICE	4.84		145,155.12	72,863.15	72,291.97
5,400	CUMULUS MEDIA INC CL	10-07-99	DB CLEARING SERVICE	5.95		178,356.05	89,422.95	88,933.10
400	CUMULUS MEDIA INC CL	10-07-99	INSTINET	16.46		13,597.66	6,623.92	6,973.74
300	CUMULUS MEDIA INC CL	10-11-99	DB CLEARING SERVICE	0.33		9,824.67	4,967.94	4,856.73

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
10,400	CUMULUS MEDIA INC CL	11-30-99	MORGAN STANLEY & CO		13.89	416,636.11	172,221.98	244,414.13
12,300	CUMULUS MEDIA INC CL	12-01-99	MORGAN STANLEY & CO		16.69	500,465.39	203,685.62	296,779.77
1,900	DENTSPLY INTL INC NE	11-19-99	INSTINET		77.54	45,837.48	38,685.40	7,152.08
400	DENTSPLY INTL INC NE	11-29-99	KNIGHT SECURITIES L		0.32	9,599.68	8,144.30	1,455.38
500	DENTSPLY INTL INC NE	11-30-99	INSTINET		20.40	11,862.85	10,180.37	1,682.48
10,700	DENTSPLY INTL INC NE	12-01-99	INSTINET		436.40	251,397.73	217,859.89	33,537.84
4,400	DENTSPLY INTL INC NE	12-02-99	INSTINET		179.42	102,390.30	89,587.25	12,803.05
600	DENTSPLY INTL INC NE	12-06-99	INSTINET		24.47	14,038.03	12,216.44	1,821.59
8,200	DENTSPLY INTL INC NE	12-08-99	INSTINET		334.31	188,689.63	166,958.05	21,731.58
12,500	DENTSPLY INTL INC NE	12-13-99	INSTINET		509.57	286,564.18	254,509.23	32,054.95
2,400	DENTSPLY INTL INC NE	12-14-99	GOLDMAN SACHS & COM		1.88	56,381.08	48,865.77	7,515.31
15,400	DEVRY INC DEL COM	11-12-99	DONALDSON LUFKIN &		780.78	322,619.22	263,195.65	59,423.57
4,500	DEVRY INC DEL COM	11-16-99	DONALDSON LUFKIN &		228.15	94,271.85	76,907.82	17,364.03
5,100	DEVRY INC DEL COM	11-18-99	DONALDSON LUFKIN &		309.57	106,790.43	87,162.20	19,628.23
6,000	DRUG EMPORIUM INC CO	12-15-99	HERZOG, HEINE, GEDW		0.76	22,702.64	49,358.34	-26,655.70
8,900	DRUG EMPORIUM INC CO	12-16-99	RAYMOND JAMES		1.22	36,433.60	73,214.87	-36,781.27
9,000	DRUG EMPORIUM INC CO	12-16-99	GRUNTAL & COMPANY I		1.31	39,005.59	74,037.51	-35,031.92
5,200	DRUG EMPORIUM INC CO	12-16-99	INSTINET		208.74	21,918.30	42,777.23	-20,858.93
22,400	DRUG EMPORIUM INC CO	12-16-99	OPPENHEIMER & CO. I		3.00	89,877.00	184,271.13	-94,394.13
12,800	DRUG EMPORIUM INC CO	12-17-99	INSTINET		514.16	64,105.36	105,297.79	-41,192.43
5,200	FOGDOG INC COM ISIN	12-09-99	KNIGHT SECURITIES L		2.89	86,447.11	57,200.00	29,247.11
12,400	G & K SVCS INC CL A	12-22-99	BAIRD, ROBERT W & C		13.18	395,236.82	323,541.16	71,695.66
5,400	GARDEN COM INC COM S	10-05-99	KNIGHT SECURITIES L		2.89	86,683.85	64,800.00	21,883.85
1,470	GARDEN COM INC COM S	10-06-99	KNIGHT SECURITIES L		0.80	23,978.58	17,640.00	6,338.58
6,200	GLENAYRE TECHNOLOGIE	10-04-99	WEEDEN AND & CO		0.62	18,599.38	87,917.08	-69,317.70

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
5,000	GLENAYRE TECHNOLOGIE	10-05-99	WEEDEN AND & CO		0.50	14,999.50	70,900.88	-55,901.38
11,400	GLENAYRE TECHNOLOGIE	10-06-99	WEEDEN AND & CO		1.14	34,198.86	161,653.99	-127,455.13
5,200	HANGER ORTHOPEDIC GR	12-16-99	FIRST BOSTON CORPOR		313.65	49,086.35	72,526.77	-23,440.42
600	HANGER ORTHOPEDIC GR	12-27-99	FIRST BOSTON CORPOR		36.20	5,810.20	8,368.47	-2,558.27
4,000	HNC SOFTWARE INC COM	10-12-99	J.P. MORGAN SECURIT		5.15	154,209.25	118,852.05	35,357.20
2,200	HNC SOFTWARE INC COM	10-13-99	J.P. MORGAN SECURIT		2.77	82,806.55	65,368.63	17,437.92
5,500	HNC SOFTWARE INC COM	10-14-99	J.P. MORGAN SECURIT		6.78	203,105.47	163,421.56	39,683.91
1,700	HNC SOFTWARE INC COM	11-23-99	FIRST BOSTON CORPOR		3.66	109,646.34	50,512.12	59,134.22
1,700	HNC SOFTWARE INC COM	11-24-99	FIRST BOSTON CORPOR		3.51	105,183.99	50,512.12	54,671.87
250	HNC SOFTWARE INC COM	11-26-99	INSTINET		10.54	16,007.31	7,428.25	8,579.06
14,850	HNC SOFTWARE INC COM	11-29-99	FIRST BOSTON CORPOR		32.62	978,465.07	441,238.23	537,226.84
13,000	HNC SOFTWARE INC COM	12-02-99	MORGAN STANLEY & CO		36.19	1,085,463.81	386,269.16	699,194.65
1,000	INFORMATION HLDGS IN	10-04-99	MERRILL LYNCH PIERC		50.65	19,227.45	11,987.14	7,240.31
1,900	INFORMATION HLDGS IN	10-06-99	MERRILL LYNCH PIERC		96.20	35,766.30	22,775.56	12,990.74
5,400	INFORMATION HLDGS IN	10-18-99	GARDNER RECH & CO.		273.22	96,251.78	64,730.55	31,521.23
3,900	INFORMATION HLDGS IN	10-26-99	MERRILL LYNCH PIERC		197.44	72,927.56	46,749.84	26,177.72
7,900	INFORMATION HLDGS IN	10-27-99	MERRILL LYNCH PIERC		399.91	146,737.59	94,698.39	52,039.20
7,300	INFORMATION HLDGS IN	12-01-99	MERRILL LYNCH PIERC		443.07	151,488.18	87,506.11	63,982.07
10,600	INTERLIANT INC COM I	10-05-99	KNIGHT SECURITIES L		3.79	113,651.53	106,000.00	7,651.53
2,300	INTERLIANT INC COM I	10-06-99	KNIGHT SECURITIES L		0.83	24,724.17	23,000.00	1,724.17
4,700	INTERLIANT INC COM I	10-07-99	KNIGHT SECURITIES L		1.61	48,173.39	47,000.00	1,173.39
8,700	KENT ELECTRS CORP CO	10-01-99	FIRST BOSTON CORPOR		440.30	158,539.15	200,413.67	-41,874.52
1,100	KENT ELECTRS CORP CO	10-04-99	FIRST BOSTON CORPOR		55.67	19,881.83	25,339.66	-5,457.83
1,100	KENT ELECTRS CORP CO	10-05-99	FIRST BOSTON CORPOR		55.67	19,806.92	25,339.66	-5,532.74
8,300	L-3 COMMUNICATIONS H	12-15-99	MORGAN STANLEY & CO		508.48	313,746.12	259,152.56	54,593.56

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
2,700	L-3 COMMUNICATIONS H	12-17-99	MORGAN STANLEY & CO		165.38	101,084.62	84,302.64	16,781.98
4,200	MATL SCIENCES CORP C	12-15-99	FIRST BOSTON CORPOR		253.70	50,510.86	46,741.91	3,768.95
6,300	MATL SCIENCES CORP C	12-20-99	FIRST BOSTON CORPOR		380.52	75,219.48	70,112.87	5,106.61
900	MEMBERWORKS INC COM	10-11-99	PIPER JAFFRAY INC		0.99	29,699.01	16,956.67	12,742.34
1,900	MEMBERWORKS INC COM	10-14-99	PIPER JAFFRAY INC		2.02	60,322.98	35,776.15	24,546.83
9,700	MEMBERWORKS INC COM	10-14-99	INSTINET		398.31	308,789.19	182,646.66	126,142.53
5,400	MEMBERWORKS INC COM	10-15-99	INSTINET		221.75	172,096.03	101,679.58	70,416.45
1,000	MEMBERWORKS INC COM	10-18-99	PIPER JAFFRAY INC		1.06	31,623.94	18,816.44	12,807.50
2,100	MEMBERWORKS INC COM	11-09-99	DB CLEARING SERVICE		2.10	62,892.90	41,056.92	21,835.98
4,600	MICROCHIP TECH INC C	10-27-99	LEHMAN BROTHERS INC		8.97	269,084.59	121,759.08	147,325.51
2,600	MICROCHIP TECH INC C	10-28-99	LEHMAN BROTHERS INC		5.19	155,642.77	68,820.35	86,822.42
6,500	MICROCHIP TECH INC C	11-12-99	INSTINET		273.77	412,799.93	172,050.88	240,749.05
400	NATL EQUIP SVCS INC	10-07-99	FIRST BOSTON CORPOR		20.16	4,623.88	5,043.91	-420.03
1,900	NATL EQUIP SVCS INC	10-08-99	FIRST BOSTON CORPOR		95.73	21,539.76	23,958.55	-2,418.79
14,500	NETCENTIVES INC COM	12-03-99	FIRST BOSTON CORPOR		18.13	543,731.87	174,000.00	369,731.87
7,400	PACKAGED ICE INC COM	11-24-99	STEPHENS INC		0.79	23,663.67	62,900.00	-39,236.33
3,200	PACKAGED ICE INC COM	11-29-99	MONTGOMERY SECURITI		0.34	10,199.66	27,200.00	-17,000.34
400	PACKAGED ICE INC COM	11-30-99	INSTINET		16.05	1,389.47	3,400.00	-2,010.53
6,300	PACKAGED ICE INC COM	12-01-99	MONTGOMERY SECURITI		0.70	20,868.05	53,550.00	-32,681.95
8,200	PACKAGED ICE INC COM	12-06-99	STEPHENS INC		0.94	27,972.54	69,700.00	-41,727.46
3,400	PACKAGED ICE INC COM	12-08-99	STEPHENS INC		0.39	11,687.11	28,900.00	-17,212.89
8,900	PACKAGED ICE INC COM	12-09-99	MONTGOMERY SECURITI		1.02	30,592.73	75,650.00	-45,057.27
4,300	PFT RECOVERY GROUP I	10-06-99	JEFFERIES & COMPANY		6.72	201,555.78	139,128.88	62,426.90
19,300	PFT RECOVERY GROUP I	12-22-99	MONTGOMERY SECURITI		18.06	541,721.36	624,462.18	-82,740.82
17,400	PMC SIERRA INC COM	10-11-99	INSTINET		749.48	1,603,481.80	239,873.18	1,363,608.62

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
6,000	POLYMER GROUP INC CO	10-08-99	CANTOR FITZGERALD &		363.40	101,636.60	97,013.51	4,623.09
1,400	POLYMER GROUP INC CO	10-11-99	CANTOR FITZGERALD &		70.79	23,466.71	22,636.48	830.23
1,300	POLYMER GROUP INC CO	10-12-99	CANTOR FITZGERALD &		65.74	22,034.26	21,019.59	1,014.67
5,600	POLYMER GROUP INC CO	10-22-99	CANTOR FITZGERALD &		283.55	106,116.45	90,545.94	15,570.51
10,900	POLYMER GROUP INC CO	11-05-99	CANTOR FITZGERALD &		552.09	211,997.91	176,241.20	35,756.71
9,100	POLYMER GROUP INC CO	11-08-99	MERRILL LYNCH PIERC		460.92	177,036.40	147,137.15	29,899.25
35,500	POLYMER GROUP INC CO	12-10-99	WEEDEN AND & CO		2,151.75	650,160.75	573,996.59	76,164.16
500	PRE PAID LEGAL SVCS	10-12-99	FIRST BOSTON CORPOR		25.64	18,993.21	17,283.64	1,709.57
1,700	PRE PAID LEGAL SVCS	10-13-99	FIRST BOSTON CORPOR		87.05	61,398.04	58,764.37	2,633.67
200	PRE PAID LEGAL SVCS	10-14-99	FIRST BOSTON CORPOR		10.24	7,189.76	6,913.45	276.31
600	PRE PAID LEGAL SVCS	10-18-99	FIRST BOSTON CORPOR		30.73	21,799.67	20,730.81	1,068.86
9,700	PRE PAID LEGAL SVCS	10-19-99	FIRST BOSTON CORPOR		495.14	303,636.72	335,148.14	-31,511.42
16,700	PRE PAID LEGAL SVCS	10-20-99	GARDNER RECH & CO.		848.21	395,272.45	573,633.11	-178,360.66
3,100	PRE PAID LEGAL SVCS	10-22-99	FIRST BOSTON CORPOR		157.74	81,841.60	103,666.97	-21,825.37
8,400	PRE PAID LEGAL SVCS	11-03-99	FIRST BOSTON CORPOR		426.17	184,625.83	280,207.93	-95,582.10
52,700	PRIMARK CORP COM	10-18-99	GARDNER RECH & CO.		2,678.00	1,287,128.15	1,397,299.30	-110,171.15
7,700	PRTY HEALTHCARE CORP	10-25-99	FIRST UNION CAPITAL		5.22	156,304.78	272,616.70	-116,311.92
8,100	QUICKLOGIC CORP CDT	10-15-99	BROADCORT CAPITAL C		3.78	113,396.22	81,000.00	32,396.22
3,200	RENAL CARE GROUP INC	10-04-99	MORGAN STANLEY & CO		2.18	65,197.82	83,127.97	-17,930.15
1,300	RENAL CARE GROUP INC	10-05-99	MORGAN STANLEY & CO		0.87	25,999.13	33,770.73	-7,771.60
3,000	RENAL CARE GROUP INC	10-14-99	MORGAN STANLEY & CO		1.87	55,873.13	77,932.47	-22,059.34
8,000	RUDOPH TECHNOLOGIES	11-15-99	KNIGHT SECURITIES L		6.00	179,994.00	128,000.00	51,994.00
7,300	SOLA INTL INC COM	10-06-99	JONES & ASSOCIATES		368.74	111,576.76	216,037.65	-104,460.89

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,000	SOLA INTL INC COM	10-07-99	JONES & ASSOCIATES		151.55	46,348.45	88,782.59	-42,434.14
11,800	SOLA INTL INC COM	10-13-99	GARDNER RECH & CO.		595.51	164,604.49	349,211.54	-184,607.05
2,100	SOLA INTL INC COM	10-15-99	MONTGOMERY SECURITI		106.01	30,081.49	62,147.82	-32,066.33
8,300	SOLA INTL INC COM	11-10-99	LEHMAN BROTHERS INC		502.15	123,997.85	245,631.84	-121,633.99
11,800	SOLA INTL INC COM	11-17-99	JONES & ASSOCIATES		595.88	175,666.62	349,211.54	-173,544.92
32,200	STEWART ENTERPRISES	10-25-99	GOLDMAN SACHS & COM		4.31	129,198.19	474,098.23	-344,900.04
31,600	STEWART ENTERPRISES	10-26-99	INSTINET		1,268.27	126,601.13	465,264.09	-338,662.96
11,300	STEWART ENTERPRISES	10-27-99	INSTINET		453.69	50,195.17	166,376.09	-116,180.92
10,700	STEWART ENTERPRISES	10-28-99	INSTINET		429.60	47,463.60	157,541.96	-110,078.36
22,000	STEWART ENTERPRISES	10-29-99	INSTINET		883.42	101,456.18	323,918.04	-222,461.86
10,800	STEWART ENTERPRISES	11-09-99	MORGAN STANLEY & CO		1.69	50,454.83	159,014.31	-108,559.48
16,100	STEWART ENTERPRISES	11-10-99	MORGAN STANLEY & CO		2.36	70,704.01	237,049.12	-166,345.11
10,700	STEWART ENTERPRISES	11-11-99	MORGAN STANLEY & CO		1.56	46,725.34	157,541.96	-110,816.62
3,800	STRUCTURAL DYNAMICS	11-19-99	INSTINET		153.41	41,860.91	76,977.33	-35,116.42
5,100	STRUCTURAL DYNAMICS	11-22-99	SOUNDVIEW FINANCIAL		1.82	54,591.13	103,311.68	-48,720.55
2,300	STRUCTURAL DYNAMICS	11-23-99	SOUNDVIEW FINANCIAL		0.83	24,637.92	46,591.54	-21,953.62
10,700	STRUCTURAL DYNAMICS	11-29-99	INSTINET		431.81	113,836.70	216,751.96	-102,915.26
3,100	STRUCTURAL DYNAMICS	11-30-99	INSTINET		125.12	33,199.88	62,797.30	-29,597.42
6,200	STRUCTURAL DYNAMICS	12-02-99	INSTINET		250.29	68,241.73	125,594.60	-57,352.87
8,800	STRUCTURAL DYNAMICS	12-03-99	INSTINET		355.26	97,378.42	178,263.30	-80,884.88
800	STRUCTURAL DYNAMICS	12-08-99	INSTINET		32.30	8,867.70	16,205.75	-7,338.05
4,700	STRUCTURAL DYNAMICS	12-09-99	INSTINET		189.72	51,267.29	95,208.81	-43,941.52
3,600	STRUCTURAL DYNAMICS	12-13-99	INSTINET		145.24	36,855.92	72,925.89	-36,069.97

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,900	STRUCTURAL DYNAMICS	12-21-99	INSTINET		76.71	21,179.54	38,488.67	-17,309.13
9,400	STRUCTURAL DYNAMICS	12-21-99	GOLDMAN SACHS & COM		3.50	104,865.72	190,417.61	-85,551.89
1,900	STRUCTURAL DYNAMICS	12-23-99	INSTINET		76.76	22,630.90	38,488.67	-15,857.77
7,200	STRUCTURAL DYNAMICS	12-29-99	GOLDMAN SACHS & COM		2.93	87,648.43	145,851.79	-58,203.36
1,400	UCAR INTL INC COM	10-29-99	FIRST BOSTON CORPOR		70.94	27,983.52	42,873.63	-14,890.11
4,200	UCAR INTL INC COM	12-07-99	FIRST BOSTON CORPOR		212.82	84,231.12	128,620.88	-44,389.76
3,900	UCAR INTL INC COM	12-08-99	FIRST BOSTON CORPOR		197.58	76,983.81	119,433.67	-42,449.86
4,200	VEECO INSTRS INC DEL	10-06-99	NEEDHAM & COMPANY		3.94	117,974.06	160,483.21	-42,509.15
100	VEECO INSTRS INC DEL	10-08-99	NEEDHAM & COMPANY		0.10	2,799.90	3,821.03	-1,021.13
6,700	VEECO INSTRS INC DEL	10-18-99	ADAMS HARKNESS & HI		7.26	217,773.56	256,008.93	-38,235.37
5,500	VERTICALNET INC OC-C	11-09-99	INSTINET		237.10	512,615.35	223,133.43	289,481.92
1,900	ZEBRA TECHNOLOGIES C	10-04-99	MONTGOMERY SECURITI		2.85	85,242.74	58,092.49	27,150.25
5,500	ZEBRA TECHNOLOGIES C	11-10-99	BEAR, STEARNS, SECU		10.82	324,489.18	168,162.46	156,326.72
3,500	ZEBRA TECHNOLOGIES C	11-11-99	INSTINET		146.89	206,455.66	107,012.48	99,443.18
8,000	ZEBRA TECHNOLOGIES C	11-12-99	INSTINET		336.12	483,004.68	244,599.95	238,404.73
2,200	ZEBRA TECHNOLOGIES C	11-16-99	BEAR, STEARNS, SECU		4.45	133,370.55	67,264.99	66,105.56
2,700	ZEBRA TECHNOLOGIES C	11-16-99	INSTINET		113.44	163,079.42	82,552.48	80,526.94
3,300	ZEBRA TECHNOLOGIES C	11-16-99	BEAR, STEARNS, SECU		6.60	197,993.40	100,897.48	97,095.92
2,700	ZEBRA TECHNOLOGIES C	11-17-99	BEAR, STEARNS, SECU		5.71	171,039.29	82,552.48	88,486.81
5,500	ZEBRA TECHNOLOGIES C	11-18-99	BLAIR, WILLIAM & CO		11.55	346,248.10	168,162.46	178,085.64
3,300	ZEBRA TECHNOLOGIES C	11-18-99	BEAR, STEARNS, SECU		6.98	209,130.52	100,897.48	108,233.04
2,200	ZEBRA TECHNOLOGIES C	11-23-99	BEAR, STEARNS, SECU		4.45	133,233.05	67,264.99	65,968.06
1,000	ZEBRA TECHNOLOGIES C	11-29-99	BLAIR, WILLIAM & CO		2.09	62,497.91	30,574.99	31,922.92

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
2,700	ZEBRA TECHNOLOGIES C	12-01-99	BLAIR, WILLIAM & CO	5.42		162,399.58	82,552.48	79,847.10
2,200	ZEBRA TECHNOLOGIES C	12-03-99	BEAR, STEARNS, SECU	4.26		127,595.74	67,264.99	60,330.75
1,693,018						38,173,348.45	32,179,502.24	5,993,846.21

NTQA 500 INDEX FD

500	GLOBAL CROSSING LTD	11-15-99	GUZMAN & COMPANY	0.72		21,499.28	8,928.93	12,570.35
600	GLOBAL CROSSING LTD	11-30-99	GUZMAN & COMPANY	15.88		26,159.12	11,661.17	14,497.95
700	GLOBAL CROSSING LTD	12-07-99	GARDNER RECH & CO.	22.11		33,184.14	13,593.18	19,590.96
1,800	GLOBAL CROSSING LTD	12-17-99	GARDNER RECH & CO.	57.16		94,667.84	34,953.89	59,713.95
400	ALCAN ALUM LTD (NEW)	11-30-99	GUZMAN & COMPANY	10.46		13,639.54	8,667.81	4,971.73
1,400	ALCAN ALUM LTD (NEW)	12-17-99	GARDNER RECH & CO.	43.80		53,768.70	30,337.33	23,431.37
52,800	LAIDLAW INC NEW COM	12-07-99	GUZMAN & COMPANY	1,065.68		289,334.32	494,592.37	-205,258.05
900	NORTEL NETWORKS CORP	11-05-99	GUZMAN & COMPANY	29.07		61,902.18	10,651.66	51,250.52
1,100	NORTEL NETWORKS CORP	11-30-99	GUZMAN & COMPANY	30.22		81,301.03	13,018.69	68,282.34
1,200	NORTEL NETWORKS CORP	12-07-99	GARDNER RECH & CO.	39.36		100,760.64	14,202.21	86,558.43
1,100	PLACER DOME INC COM	12-07-99	GARDNER RECH & CO.	33.41		12,204.09	14,415.25	-2,211.16
600	SEAGRAM LTD COM	12-07-99	GARDNER RECH & CO.	18.91		27,206.09	15,095.48	12,110.61
600	ADR UNILEVER N V NY	12-07-99	GARDNER RECH & CO.	19.09		32,493.41	32,864.76	-371.35
300	ADR UNILEVER N V NY	12-30-99	GARDNER RECH & CO.	9.56		16,509.19	16,432.38	76.81
800	ROYAL DUTCH PETRO N.	10-25-99	SMITH BARNEY INC	25.61		48,224.39	21,810.65	26,413.74
500	ROYAL DUTCH PETRO N.	11-05-99	GUZMAN & COMPANY	15.93		27,796.57	13,631.66	14,164.91
1,800	ROYAL DUTCH PETRO N.	11-30-99	GUZMAN & COMPANY	48.51		105,026.49	49,073.97	55,952.52
2,100	ROYAL DUTCH PETRO N.	12-07-99	GARDNER RECH & CO.	66.97		118,845.53	57,252.96	61,592.57
1,100	ROYAL DUTCH PETRO N.	12-17-99	GARDNER RECH & CO.	35.26		67,614.74	29,989.65	37,625.09

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
600	SCHLUMBERGER LTD CO	10-12-99	GARDNER RECH & CO.	19.13	33,618.37	18,034.32	15,584.05
700	SCHLUMBERGER LTD CO	11-30-99	GUZMAN & COMPANY	18.90	41,937.35	21,040.05	20,897.30
500	SCHLUMBERGER LTD CO	12-07-99	GARDNER RECH & CO.	15.96	28,671.54	15,028.60	13,642.94
900	CARNIVAL CORP COM	10-12-99	GARDNER RECH & CO.	28.27	38,052.98	38,692.30	-639.32
800	CARNIVAL CORP COM	11-30-99	GUZMAN & COMPANY	21.19	35,478.81	34,393.16	1,085.65
600	CARNIVAL CORP COM	12-07-99	GARDNER RECH & CO.	18.98	29,268.52	25,794.87	3,473.65
2,000	#REORG ALLEGHENY TEL	10-12-99	GARDNER RECH & CO.	61.06	31,688.94	39,733.75	-8,044.81
900	#REORG ALLIED SIGNAL	10-11-99	LEHMAN BROTHERS INC	28.90	56,783.60	8,232.74	48,550.86
700	#REORG ALLIED SIGNAL	11-30-99		0.00	41,893.60	6,403.24	35,490.36
6,600	#REORG ASARCO INC CO	10-26-99	STANDARD AND POORS	270.49	194,429.51	180,628.80	13,800.71
12,000	#REORG CASE CORP COM	11-12-99	GUZMAN & COMPANY	261.98	658,988.02	559,218.24	99,769.78
500	#REORG CONS NAT GAS	11-05-99	GUZMAN & COMPANY	16.07	32,046.43	23,039.49	9,006.94
600	#REORG DAYTON-HUDSO	10-12-99	GARDNER RECH & CO.	19.35	40,330.65	6,578.09	33,752.56
500	#REORG DAYTON-HUDSO	11-30-99	GUZMAN & COMPANY	13.68	35,173.82	5,481.75	29,692.07
400	#REORG DAYTON-HUDSO	12-07-99	GARDNER RECH & CO.	12.89	26,637.11	4,385.40	22,251.71
500	#REORG DAYTON-HUDSO	12-17-99	GARDNER RECH & CO.	16.23	36,796.27	5,481.75	31,314.52
400	#REORG DOMINION RES	11-30-99	GUZMAN & COMPANY	10.61	18,139.39	12,060.74	6,078.65
400	#REORG DOMINION RES	12-30-99	GARDNER RECH & CO.	12.53	15,837.47	12,060.74	3,776.73
600	#REORG EXXON CORP CO	10-12-99	GARDNER RECH & CO.	19.47	43,968.03	15,643.35	28,324.68
1,000	#REORG EXXON CORP CO	11-05-99	GUZMAN & COMPANY	32.35	70,342.65	26,072.25	44,270.40
300	#REORG EXXON CORP CO	11-15-99	GUZMAN & COMPANY	9.78	23,390.22	7,821.67	15,568.55
400	#REORG FDX CORP COM	11-15-99	GUZMAN & COMPANY	12.60	17,812.40	6,724.75	11,087.65
500	#REORG FDX CORP COM	12-07-99	GARDNER RECH & CO.	15.68	20,359.32	8,405.94	11,953.38
1,100	#REORG FLEET BOSTON	10-12-99	GARDNER RECH & CO.	34.41	42,040.59	16,549.51	25,491.08
0	#REORG FLEET BOSTON	10-13-99		0.00	10.08	4.21	5.87

SALE OF STOCKS (continued)
 October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
500	#REORG FLEET BOSTON	11-15-99	GUZMAN & COMPANY		15.71	21,171.79	7,522.50	13,649.29
800	#REORG KING WORLD PR	10-12-99			0.00	29,575.01	9,657.76	19,917.25
500	#REORG MOBIL CORP CO	10-12-99	GARDNER RECH & CO.		16.60	47,827.15	16,937.08	30,890.07
300	#REORG MOBIL CORP CO	11-05-99	GUZMAN & COMPANY		9.92	27,383.83	10,162.25	17,221.58
2,200	#REORG P P & L RES I	12-17-99	GARDNER RECH & CO.		67.63	48,744.87	54,921.26	-6,176.39
1,300	#REORG PACIFICORP CO	11-05-99	GUZMAN & COMPANY		39.89	26,610.11	28,331.19	-1,721.08
46,000	#REORG PACIFICORP CO	11-29-99	MERRILL LYNCH PIERC		30.91	927,108.29	1,002,488.19	-75,379.90
600	#REORG REPUBLIC N.Y	10-12-99	GARDNER RECH & CO.		19.29	38,530.71	17,019.16	21,511.55
200	#REORG REPUBLIC N.Y	12-07-99	GARDNER RECH & CO.		6.48	14,243.52	5,673.05	8,570.47
16,000	#REORG REPUBLIC N.Y	12-30-99	GUZMAN & COMPANY		358.28	1,147,851.32	453,844.29	694,007.03
1,600	#REORG WALT DISNEY C	10-12-99	GARDNER RECH & CO.		49.34	39,950.66	20,690.24	19,260.42
900	#REORG WALT DISNEY C	11-05-99	GUZMAN & COMPANY		27.73	21,797.27	11,638.26	10,159.01
300	5TH 3RD BANCORP COM	11-30-99	GUZMAN & COMPANY		8.20	20,935.55	10,401.97	10,533.58
300	5TH 3RD BANCORP COM	12-07-99	GARDNER RECH & CO.		9.68	20,146.57	10,401.97	9,744.60
700	ABBOTT LAB COM	10-12-99	GARDNER RECH & CO.		21.95	28,196.80	10,180.55	18,016.25
700	ABBOTT LAB COM	11-05-99	GUZMAN & COMPANY		21.90	26,884.35	10,180.55	16,703.80
1,200	ABBOTT LAB COM	11-30-99	GUZMAN & COMPANY		31.53	45,643.47	17,452.37	28,191.10
1,500	ABBOTT LAB COM	12-07-99	GARDNER RECH & CO.		46.79	53,578.21	21,815.46	31,762.75
200	ADAPTEC INC COM	12-07-99	GARDNER RECH & CO.		6.36	10,781.14	7,937.50	2,843.64
200	ADOBE SYS INC COM	11-30-99	GUZMAN & COMPANY		5.46	13,732.04	4,640.50	9,091.54
500	ADOBE SYS INC COM	12-17-99	GARDNER RECH & CO.		16.13	33,608.87	11,601.25	22,007.62
400	ADVANCED MICRO DEVIC	12-07-99	GARDNER RECH & CO.		12.43	12,712.57	5,811.01	6,901.56
500	AFLAC INC COM	11-30-99	GUZMAN & COMPANY		13.30	23,924.20	26,020.00	-2,095.80
300	AFLAC INC COM	12-07-99	GARDNER RECH & CO.		9.48	14,278.02	15,612.00	-1,333.98
600	AIR PROD & CHEM INC	11-30-99	GUZMAN & COMPANY		15.65	19,409.35	11,219.04	8,190.31

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
500	ALBERTO-CULVER CO CL	12-07-99	GARDNER RECH & CO.		15.46	13,609.54	5,570.43	8,039.11
900	ALBERTSON S INC COM	10-12-99	GARDNER RECH & CO.		28.24	37,153.01	13,313.34	23,839.67
500	ALBERTSON S INC COM	11-30-99	GUZMAN & COMPANY		13.04	15,986.96	7,396.30	8,590.66
400	ALBERTSON S INC COM	12-07-99	GARDNER RECH & CO.		12.40	11,837.60	5,917.04	5,920.56
500	ALCOA INC COM STK	10-12-99	GARDNER RECH & CO.		16.04	30,983.96	9,381.73	21,602.23
500	ALCOA INC COM STK	11-30-99	GUZMAN & COMPANY		13.60	32,767.65	9,381.73	23,385.92
400	ALCOA INC COM STK	12-07-99	GARDNER RECH & CO.		12.98	29,112.02	7,505.38	21,606.64
1	ALLEGHENY TECHNOLO	12-09-99			0.00	11.50	17.58	-6.08
200	ALLERGAN INC COM	11-05-99	GUZMAN & COMPANY		6.75	22,268.25	4,937.33	17,330.92
400	ALLERGAN INC COM	12-30-99	GARDNER RECH & CO.		12.67	19,987.33	4,937.33	15,050.00
2,000	ALLSTATE CORP COM	10-12-99	GARDNER RECH & CO.		61.58	47,063.42	18,638.97	28,424.45
1,000	ALLSTATE CORP COM	11-30-99	GUZMAN & COMPANY		25.89	26,536.61	9,319.49	17,217.12
800	ALLSTATE CORP COM	12-07-99	GARDNER RECH & CO.		24.72	21,575.28	7,455.59	14,119.69
400	ALLTEL CORP COM ISIN	11-05-99	GUZMAN & COMPANY		13.04	30,986.96	15,357.19	15,629.77
300	ALLTEL CORP COM ISIN	11-30-99	GUZMAN & COMPANY		8.37	25,904.13	11,517.89	14,386.24
300	ALLTEL CORP COM ISIN	12-07-99	GARDNER RECH & CO.		9.89	26,633.86	11,517.89	15,115.97
300	ALZA CORP COM	12-07-99	GARDNER RECH & CO.		9.41	12,159.34	9,516.28	2,643.06
600	AMER ELEC PWR CO INC	11-30-99	GUZMAN & COMPANY		15.63	18,734.37	17,584.35	1,150.02
400	AMER EXPRESS CO COM	10-11-99	LEHMAN BROTHERS INC		13.99	59,536.01	10,001.17	49,534.84
200	AMER EXPRESS CO COM	11-05-99	GUZMAN & COMPANY		7.00	29,943.00	5,000.58	24,942.42
400	AMER EXPRESS CO COM	11-30-99	GUZMAN & COMPANY		12.02	60,537.98	10,001.17	50,536.81
400	AMER EXPRESS CO COM	12-07-99	GARDNER RECH & CO.		14.12	63,385.88	10,001.17	53,384.71
500	AMER EXPRESS CO COM	12-17-99	GARDNER RECH & CO.		17.59	77,544.91	12,501.46	65,043.45
500	AMER GEN CORP COM	10-12-99	GARDNER RECH & CO.		16.09	32,483.91	10,361.08	22,122.83
300	AMER GEN CORP COM	11-30-99	GUZMAN & COMPANY		8.24	21,985.51	6,216.65	15,768.86

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	AMER GEN CORP COM	12-07-99	GARDNER RECH & CO.		6.48	14,168.52	4,144.43	10,024.09
400	AMER GEN CORP COM	12-17-99	GARDNER RECH & CO.		12.92	27,337.08	8,288.87	19,048.21
900	AMER GREETINGS CORP	11-05-99	GUZMAN & COMPANY		27.80	23,709.70	15,644.41	8,065.29
1,200	AMER HOME PROD CORP	10-11-99	LEHMAN BROTHERS INC		37.99	59,512.01	17,972.86	41,539.15
700	AMER HOME PROD CORP	11-05-99	GUZMAN & COMPANY		22.27	37,952.73	10,484.17	27,468.56
1,100	AMER HOME PROD CORP	11-30-99	GUZMAN & COMPANY		29.41	57,033.09	16,475.12	40,557.97
1,200	AMER HOME PROD CORP	12-07-99	GARDNER RECH & CO.		37.94	58,012.06	17,972.86	40,039.20
800	AMER HOME PROD CORP	12-17-99	GARDNER RECH & CO.		25.13	33,824.87	11,981.91	21,842.96
400	AMER INTL GROUP INC	10-12-99	GARDNER RECH & CO.		13.20	35,711.80	6,889.18	28,822.62
600	AMER INTL GROUP INC	11-05-99	GUZMAN & COMPANY		20.11	63,204.89	10,333.76	52,871.13
200	AMER INTL GROUP INC	11-15-99	GUZMAN & COMPANY		6.70	20,830.80	3,444.59	17,386.21
1,100	AMER INTL GROUP INC	11-30-99	GUZMAN & COMPANY		31.30	113,818.70	18,945.24	94,873.46
1,500	AMER INTL GROUP INC	12-07-99	GARDNER RECH & CO.		50.31	159,043.44	25,834.41	133,209.03
900	AMER INTL GROUP INC	12-08-99	GARDNER RECH & CO.		30.22	96,494.78	15,500.65	80,994.13
500	AMER ON-LINE COM	11-05-99	GUZMAN & COMPANY		17.45	73,357.55	42,712.95	30,644.60
1,800	AMER ON-LINE COM	11-30-99	GUZMAN & COMPANY		49.35	130,450.65	76,883.32	53,567.33
2,100	AMER ON-LINE COM	12-07-99	GARDNER RECH & CO.		68.57	167,012.68	89,697.20	77,315.48
1,300	AMER ON-LINE COM	12-08-99	GARDNER RECH & CO.		42.54	106,069.96	55,526.84	50,543.12
500	AMERADA HESS CORP CO	11-05-99	GUZMAN & COMPANY		15.90	26,921.60	22,887.91	4,033.69
600	AMEREN CORP COM	11-05-99	GUZMAN & COMPANY		18.75	22,481.25	20,883.08	1,598.17
600	AMGEN INC COM	10-11-99	LEHMAN BROTHERS INC		1.80	53,923.20	8,114.51	45,808.69
200	AMGEN INC COM	11-05-99	GUZMAN & COMPANY		0.57	16,999.43	2,704.84	14,294.59
1,000	AMGEN INC COM	11-30-99	GUZMAN & COMPANY		26.52	45,410.98	6,762.09	38,648.89
900	AMGEN INC COM	12-07-99	GARDNER RECH & CO.		28.35	40,302.90	6,085.89	34,217.01
300	AMGEN INC COM	12-30-99	GARDNER RECH & CO.		9.65	19,452.85	2,028.63	17,424.22

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
600	AMR CORP COM	10-12-99	GARDNER RECH & CO.	19.18		35,118.32	17,835.44	17,282.88
300	AMR CORP COM	12-07-99	GARDNER RECH & CO.	9.63		18,609.12	8,917.72	9,691.40
400	AMR CORP COM	12-17-99	GARDNER RECH & CO.	12.90		26,987.10	11,890.30	15,096.80
900	AMSOUTH BANCORPORA	12-07-99	GARDNER RECH & CO.	27.64		19,153.61	25,505.35	-6,351.74
400	ANALOG DEVICES INC C	12-07-99	GARDNER RECH & CO.	12.98		29,112.02	23,066.00	6,046.02
1,300	ANDREW CORP COM	11-30-99	GUZMAN & COMPANY	33.12		18,329.38	3,378.15	14,951.23
300	ANHEUSER BUSCH COS I	11-05-99	GUZMAN & COMPANY	9.74		22,002.76	5,771.13	16,231.63
400	ANHEUSER BUSCH COS I	11-30-99	GUZMAN & COMPANY	11.00		29,964.00	7,694.84	22,269.16
400	ANHEUSER BUSCH COS I	12-07-99	GARDNER RECH & CO.	12.98		29,187.02	7,694.84	21,492.18
600	ANHEUSER BUSCH COS I	12-17-99	GARDNER RECH & CO.	19.36		40,780.64	11,542.26	29,238.38
500	AON CORP COM	11-15-99	GUZMAN & COMPANY	15.65		19,453.10	12,205.51	7,247.59
500	AON CORP COM	12-07-99	GARDNER RECH & CO.	15.59		17,515.66	12,205.51	5,310.15
200	APPLE COMPUTER INC C	11-30-99	GUZMAN & COMPANY	5.67		19,881.83	7,291.97	12,589.86
100	APPLE COMPUTER INC C	12-07-99	GARDNER RECH & CO.	3.40		11,777.85	3,645.98	8,131.87
300	APPLIED MATERIALS IN	11-30-99	GUZMAN & COMPANY	8.48		29,297.77	4,466.78	24,830.99
300	APPLIED MATERIALS IN	12-07-99	GARDNER RECH & CO.	10.12		33,364.88	4,466.78	28,898.10
2,500	ARCHER-DANIELS-MIDLA	11-05-99	GUZMAN & COMPANY	75.98		29,142.77	25,425.40	3,717.37
1,100	ARCHER-DANIELS-MIDLA	12-07-99	GARDNER RECH & CO.	33.48		14,335.27	11,187.18	3,148.09
1,700	ARCHER-DANIELS-MIDLA	12-17-99	GARDNER RECH & CO.	51.71		21,198.29	17,289.27	3,909.02
500	ASHLAND INC COM	11-30-99	GUZMAN & COMPANY	13.07		16,811.93	18,860.77	-2,048.84
1,000	ASSOC 1ST CAP CORP C	11-05-99	GUZMAN & COMPANY	31.24		36,968.76	18,071.42	18,897.34
600	ASSOC 1ST CAP CORP C	11-30-99	GUZMAN & COMPANY	15.67		19,896.83	10,842.85	9,053.98
700	ASSOC 1ST CAP CORP C	12-07-99	GARDNER RECH & CO.	21.73		21,678.27	12,649.99	9,028.28
700	AT & T CORP COM STK	10-12-99	GARDNER RECH & CO.	22.12		33,446.63	13,417.38	20,029.25
1,300	AT & T CORP COM STK	11-05-99	GUZMAN & COMPANY	41.03		60,815.22	24,917.99	35,897.23

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,700	AT & T CORP COM STK	11-30-99	GUZMAN & COMPANY	72.56		151,633.69	51,752.75	99,880.94
3,000	AT & T CORP COM STK	12-07-99	GARDNER RECH & CO.	95.79		173,529.21	57,503.06	116,026.15
1,900	AT & T CORP COM STK	12-08-99	GARDNER RECH & CO.	60.63		108,595.62	36,418.60	72,177.02
500	ATLC RICHFIELD CO CO	10-12-99	GARDNER RECH & CO.	16.45		43,452.30	28,828.01	14,624.29
400	ATLC RICHFIELD CO CO	11-30-99	GUZMAN & COMPANY	11.28		38,288.72	23,062.41	15,226.31
300	ATLC RICHFIELD CO CO	12-07-99	GARDNER RECH & CO.	9.85		25,452.65	17,296.80	8,155.85
800	AUTO DATA PROCESSING	10-12-99	GARDNER RECH & CO.	25.20		35,924.80	6,231.70	29,693.10
700	AUTO DATA PROCESSING	11-30-99	GUZMAN & COMPANY	18.66		34,568.83	5,452.74	29,116.09
600	AUTO DATA PROCESSING	12-07-99	GARDNER RECH & CO.	19.03		30,655.97	4,673.77	25,982.20
600	AUTOZONE INC COM	11-30-99	GUZMAN & COMPANY	15.55		16,484.45	16,518.00	-33.55
900	AUTOZONE INC COM	12-17-99	GARDNER RECH & CO.	27.92		27,478.33	24,777.00	2,701.33
600	AVERY DENNISON CORP	10-12-99	GARDNER RECH & CO.	19.08		32,380.92	11,611.02	20,769.90
200	AVERY DENNISON CORP	12-07-99	GARDNER RECH & CO.	6.40		11,743.60	3,870.34	7,873.26
200	AVERY DENNISON CORP	12-30-99	GARDNER RECH & CO.	6.48		14,356.02	3,870.34	10,485.68
900	AVON PROD INC COM	11-05-99	GUZMAN & COMPANY	27.88		26,128.37	12,832.88	13,295.49
400	AVON PROD INC COM	12-07-99	GARDNER RECH & CO.	12.46		13,662.54	5,703.50	7,959.04
3,000	AVON PROD INC COM	12-17-99	GARDNER RECH & CO.	93.18		95,156.82	42,776.25	52,380.57
400	BALL CORP COM	12-07-99	GARDNER RECH & CO.	12.53		15,737.47	11,057.07	4,680.40
500	BANK N.Y. CO INC COM	11-05-99	GUZMAN & COMPANY	15.69		20,421.81	4,235.50	16,186.31
600	BANK N.Y. CO INC COM	11-30-99	GUZMAN & COMPANY	15.81		24,171.69	5,082.60	19,089.09
700	BANK N.Y. CO INC COM	12-07-99	GARDNER RECH & CO.	21.85		25,440.65	5,929.69	19,510.96
1,300	BANK ONE CORP COM	12-07-99	GARDNER RECH & CO.	40.42		42,372.08	39,424.54	2,947.54
4,500	BANK ONE CORP COM	12-17-99	GARDNER RECH & CO.	139.50		134,860.50	136,469.56	-1,609.06
500	BARD C R INC CAP	11-05-99	GUZMAN & COMPANY	15.95		28,327.80	10,505.44	17,822.36
200	BAXTER INTL INC COM	12-07-99	GARDNER RECH & CO.	6.43		12,856.07	3,960.10	8,895.97

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
0	BEAR STEARNS COS INC	12-01-99			0.00	10.29	13.34	-3.05
700	BECTON DICKINSON & C	11-30-99	GUZMAN & COMPANY	18.14		19,056.86	6,972.53	12,084.33
400	BED BATH BEYOND INC	12-07-99	GARDNER RECH & CO.	12.44		13,187.56	13,975.00	-787.44
600	BELL ATLC CORP COM	10-25-99	SMITH BARNEY INC	19.26		37,668.24	15,439.64	22,228.60
400	BELL ATLC CORP COM	11-05-99	GUZMAN & COMPANY	12.84		24,912.16	10,293.10	14,619.06
1,300	BELL ATLC CORP COM	11-30-99	GUZMAN & COMPANY	35.24		82,027.26	33,452.56	48,574.70
1,500	BELL ATLC CORP COM	12-07-99	GARDNER RECH & CO.	48.19		95,576.81	38,599.11	56,977.70
800	BELL ATLC CORP COM	12-17-99	GARDNER RECH & CO.	25.74		51,924.26	20,586.19	31,338.07
700	BELLSOUTH CORP COM S	10-25-99	SMITH BARNEY INC	22.03		30,821.72	7,046.09	23,775.63
500	BELLSOUTH CORP COM S	11-05-99	GUZMAN & COMPANY	15.78		23,327.97	5,032.92	18,295.05
1,600	BELLSOUTH CORP COM S	11-30-99	GUZMAN & COMPANY	42.47		74,057.53	16,105.35	57,952.18
1,700	BELLSOUTH CORP COM S	12-07-99	GARDNER RECH & CO.	53.60		77,933.90	17,111.94	60,821.96
1,500	BELLSOUTH CORP COM S	12-17-99	GARDNER RECH & CO.	47.37		70,921.38	15,098.77	55,822.61
600	BEMIS CO INC COM	11-30-99	GUZMAN & COMPANY	15.63		18,734.37	10,228.79	8,505.58
500	BEST BUY INC COM STK	11-05-99	GUZMAN & COMPANY	15.85		25,234.15	33,020.00	-7,785.85
400	BEST BUY INC COM STK	12-07-99	GARDNER RECH & CO.	12.68		20,312.32	26,416.00	-6,103.68
400	BESTFOODS COM	11-05-99	GUZMAN & COMPANY	12.75		22,287.25	7,784.06	14,503.19
500	BESTFOODS COM	12-07-99	GARDNER RECH & CO.	15.90		26,984.10	9,730.08	17,254.02
600	BIOMET INC COM	11-30-99	GUZMAN & COMPANY	15.64		19,034.36	4,289.31	14,745.05
700	BK AMER CORP COM	10-25-99	SMITH BARNEY INC	22.36		40,621.39	16,964.50	23,656.89
400	BK AMER CORP COM	11-05-99	GUZMAN & COMPANY	12.87		26,012.13	9,694.00	16,318.13
1,500	BK AMER CORP COM	11-30-99	GUZMAN & COMPANY	40.45		88,365.80	36,352.51	52,013.29
1,600	BK AMER CORP COM	12-07-99	GARDNER RECH & CO.	50.80		83,949.20	38,776.01	45,173.19
4,000	BK AMER CORP COM	12-17-99	GARDNER RECH & CO.	126.48		194,123.52	96,940.03	97,183.49
500	BLACK & DECKER CORP	11-05-99	GUZMAN & COMPANY	15.78		23,359.22	9,518.44	13,840.78

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
400	BLOCK H & R INC COM	12-07-99	GARDNER RECH & CO.		12.62	18,412.38	9,102.70	9,309.68
300	BMC SOFTWARE INC COM	12-07-99	GARDNER RECH & CO.		9.71	21,215.29	17,452.08	3,763.21
600	BOEING CO CAP	11-05-99	GUZMAN & COMPANY		18.89	26,568.61	15,397.64	11,170.97
800	BOEING CO CAP	11-30-99	GUZMAN & COMPANY		21.10	32,728.90	20,530.18	12,198.72
900	BOEING CO CAP	12-07-99	GARDNER RECH & CO.		28.14	34,115.61	23,096.45	11,019.16
4,500	BOEING CO CAP	12-17-99	GARDNER RECH & CO.		140.75	172,265.50	115,482.27	56,783.23
400	BOISE CASCADE CORP C	12-07-99	GARDNER RECH & CO.		12.48	14,212.52	14,330.54	-118.02
300	BRIGGS & STRATTON CO	11-30-99	GUZMAN & COMPANY		8.04	16,004.46	5,409.20	10,595.26
500	BRISTOL MYERS SQUIBB	10-12-99	GARDNER RECH & CO.		16.26	37,733.74	6,800.72	30,933.02
800	BRISTOL MYERS SQUIBB	11-05-99	GUZMAN & COMPANY		26.03	60,873.97	10,881.15	49,992.82
1,700	BRISTOL MYERS SQUIBB	11-30-99	GUZMAN & COMPANY		46.64	124,053.36	23,122.45	100,930.91
1,900	BRISTOL MYERS SQUIBB	12-07-99	GARDNER RECH & CO.		61.23	126,645.02	25,842.74	100,802.28
1,300	BRISTOL MYERS SQUIBB	12-17-99	GARDNER RECH & CO.		41.69	80,639.56	17,681.87	62,957.69
300	BROWN-FORMAN INC CL	11-05-99	GUZMAN & COMPANY		9.69	20,521.56	6,718.26	13,803.30
1,700	BURL NORTHN SANTA FE	10-12-99	GARDNER RECH & CO.		52.49	44,572.51	20,621.70	23,950.81
600	BURL NORTHN SANTA FE	11-30-99	GUZMAN & COMPANY		15.58	17,234.42	7,278.25	9,956.17
400	BURL NORTHN SANTA FE	12-07-99	GARDNER RECH & CO.		12.38	11,187.62	4,852.16	6,335.46
1,500	BURL NORTHN SANTA FE	12-17-99	GARDNER RECH & CO.		46.42	42,516.08	18,195.62	24,320.46
800	BURL RES INC COM	11-05-99	GUZMAN & COMPANY		24.89	26,675.11	31,405.48	-4,730.37
800	CAMPBELL SOUP CO COM	11-05-99	GUZMAN & COMPANY		25.20	35,824.80	10,299.92	25,524.88
300	CAMPBELL SOUP CO COM	11-30-99	GUZMAN & COMPANY		7.95	13,417.05	3,862.47	9,554.58
400	CAMPBELL SOUP CO COM	12-07-99	GARDNER RECH & CO.		12.60	17,812.40	5,149.96	12,662.44
1,200	CAMPBELL SOUP CO COM	12-17-99	GARDNER RECH & CO.		37.56	46,762.44	15,449.88	31,312.56
400	CAP I FNCL COM	11-15-99	GUZMAN & COMPANY		12.67	20,062.33	16,404.00	3,658.33
300	CAP I FNCL COM	12-07-99	GARDNER RECH & CO.		9.50	14,746.75	12,303.00	2,443.75

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
600	CARDINAL HLTH INC	11-30-99	GUZMAN & COMPANY		16.05	31,333.95	31,227.29	106.66
300	CARDINAL HLTH INC	12-07-99	GARDNER RECH & CO.		9.48	14,315.52	15,613.64	-1,298.12
400	CATERPILLAR INC COM	11-05-99	GUZMAN & COMPANY		12.73	21,787.27	10,646.78	11,140.49
300	CATERPILLAR INC COM	11-30-99	GUZMAN & COMPANY		7.97	13,942.03	7,985.08	5,956.95
400	CATERPILLAR INC COM	12-07-99	GARDNER RECH & CO.		12.61	18,262.39	10,646.78	7,615.61
400	CBS CORP COM STK	11-05-99	GUZMAN & COMPANY		12.66	19,687.34	11,221.76	8,465.58
700	CBS CORP COM STK	11-30-99	GUZMAN & COMPANY		18.72	36,293.78	18,942.46	17,351.32
700	CBS CORP COM STK	12-07-99	GARDNER RECH & CO.		22.26	37,558.99	18,942.46	18,616.53
400	CBS CORP COM STK	12-17-99	GARDNER RECH & CO.		12.80	23,912.20	10,824.26	13,087.94
1,300	CENDANT CORP COM STK	11-05-99	GUZMAN & COMPANY		39.66	19,704.09	32,623.25	-12,919.16
1,300	CENDANT CORP COM STK	12-07-99	GARDNER RECH & CO.		39.79	23,603.96	32,623.25	-9,019.29
1,800	CENDANT CORP COM STK	12-17-99	GARDNER RECH & CO.		55.48	44,157.02	45,170.65	-1,013.63
900	CENT & S W CORP COM	11-05-99	GUZMAN & COMPANY		27.66	19,547.34	18,185.13	1,362.21
500	CENTEX CORP COM	12-07-99	GARDNER RECH & CO.		15.41	12,078.34	5,151.24	6,927.10
300	CENTURYTEL INC COM I	12-07-99	GARDNER RECH & CO.		9.49	14,465.51	13,666.50	799.01
500	CHAMPION INTL CORP C	11-05-99	GUZMAN & COMPANY		16.04	31,077.71	15,562.06	15,515.65
600	CHASE MANHATTAN COR	11-05-99	GUZMAN & COMPANY		19.73	51,730.27	8,290.74	43,439.53
700	CHASE MANHATTAN COR	11-30-99	GUZMAN & COMPANY		19.34	54,886.91	9,672.53	45,214.38
800	CHASE MANHATTAN COR	12-07-99	GARDNER RECH & CO.		26.11	63,023.89	11,054.32	51,969.57
1,600	CHASE MANHATTAN COR	12-17-99	GARDNER RECH & CO.		51.87	115,848.13	22,108.65	93,739.48
500	CHEVRON CORP COM	11-05-99	GUZMAN & COMPANY		16.43	42,796.07	22,102.55	20,693.52
500	CHEVRON CORP COM	11-30-99	GUZMAN & COMPANY		13.99	44,423.51	22,102.55	22,320.96
600	CHEVRON CORP COM	12-07-99	GARDNER RECH & CO.		19.80	53,942.70	26,523.06	27,419.64
300	CHEVRON CORP COM	12-17-99	GARDNER RECH & CO.		9.88	26,240.12	13,261.53	12,978.59
400	CHUBB CORP COM	11-30-99	GUZMAN & COMPANY		10.72	21,414.28	10,258.29	11,155.99

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,300	CIGNA CORP COM	11-23-99	GUZMAN & COMPANY		75.23	186,799.77	37,856.31	148,943.46
200	CIGNA CORP COM	12-07-99	GARDNER RECH & CO.		6.53	15,818.47	3,291.85	12,526.62
500	CIN FNCL CORP COM	12-07-99	GARDNER RECH & CO.		15.54	16,109.46	23,062.50	-6,953.04
800	CINERGY CORP COM	11-30-99	GUZMAN & COMPANY		20.68	20,310.60	16,849.67	3,460.93
800	CIRCUIT CY STORES IN	10-12-99	GARDNER RECH & CO.		25.24	36,924.76	5,583.98	31,340.78
300	CIRCUIT CY STORES IN	11-30-99	GUZMAN & COMPANY		7.99	14,504.51	2,093.99	12,410.52
500	CISCO SYS INC COM	10-25-99	SMITH BARNEY INC		1.11	33,217.64	3,673.82	29,543.82
900	CISCO SYS INC COM	11-05-99	GUZMAN & COMPANY		2.21	66,091.54	6,612.87	59,478.67
300	CISCO SYS INC COM	11-15-99	GUZMAN & COMPANY		0.83	24,824.17	2,204.29	22,619.88
1,600	CISCO SYS INC COM	11-23-99	SMITH BARNEY INC		4.72	141,595.28	11,756.21	129,839.07
800	CISCO SYS INC COM	11-30-99	GUZMAN & COMPANY		22.39	71,527.61	5,878.11	65,649.50
3,100	CISCO SYS INC COM	12-07-99	GARDNER RECH & CO.		103.49	314,546.51	22,777.66	291,768.85
1,900	CISCO SYS INC COM	12-08-99	GARDNER RECH & CO.		63.39	191,361.61	13,960.50	177,401.11
700	CITIGROUP INC COM	10-12-99	GARDNER RECH & CO.		22.07	31,827.93	6,931.31	24,896.62
1,400	CITIGROUP INC COM	11-05-99	GUZMAN & COMPANY		44.54	75,992.96	13,862.63	62,130.33
400	CITIGROUP INC COM	11-15-99	GUZMAN & COMPANY		12.75	22,262.25	3,960.75	18,301.50
2,500	CITIGROUP INC COM	11-30-99	GUZMAN & COMPANY		67.00	134,776.75	24,754.69	110,022.06
3,200	CITIGROUP INC COM	12-07-99	GARDNER RECH & CO.		102.10	182,897.90	31,686.01	151,211.89
2,000	CITIGROUP INC COM	12-08-99	GARDNER RECH & CO.		63.78	113,061.22	19,803.75	93,257.47
600	CITIGROUP INC COM	12-17-99	GARDNER RECH & CO.		19.09	32,680.91	5,941.13	26,739.78
300	CLEAR CHANNEL COMM	12-07-99	GARDNER RECH & CO.		9.85	25,302.65	13,159.59	12,143.06
500	CLOROX CO COM	11-30-99	GUZMAN & COMPANY		13.25	22,361.75	7,557.37	14,804.38
200	CLOROX CO COM	12-07-99	GARDNER RECH & CO.		6.33	9,893.67	3,022.95	6,870.72
700	CMS ENERGY CORP COM	12-17-99	GARDNER RECH & CO.		21.74	22,159.51	30,669.21	-8,509.70
700	COASTAL CORP COM	10-12-99	GARDNER RECH & CO.		21.94	27,890.56	11,372.40	16,518.16

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
500	COASTAL CORP COM	12-07-99	GARDNER RECH & CO.	15.57	16,984.43	8,123.14	8,861.29
1,300	COCA COLA CO COM	10-11-99	LEHMAN BROTHERS INC	41.27	68,046.23	15,246.71	52,799.52
500	COCA COLA CO COM	10-25-99	SMITH BARNEY INC	15.94	28,140.31	5,864.12	22,276.19
700	COCA COLA CO COM	11-05-99	GUZMAN & COMPANY	22.36	40,665.14	8,209.77	32,455.37
2,100	COCA COLA CO COM	11-30-99	GUZMAN & COMPANY	57.23	141,561.52	24,629.30	116,932.22
2,300	COCA COLA CO COM	12-07-99	GARDNER RECH & CO.	73.59	137,495.16	26,974.94	110,520.22
1,500	COCA COLA CO COM	12-08-99	GARDNER RECH & CO.	48.03	90,701.97	17,592.35	73,109.62
1,000	COCA COLA ENTERPRISE	11-30-99	GUZMAN & COMPANY	25.71	21,036.79	35,405.70	-14,368.91
400	COLGATE-PALMOLIVE CO	11-05-99	GUZMAN & COMPANY	12.77	23,037.23	5,757.37	17,279.86
400	COLGATE-PALMOLIVE CO	11-30-99	GUZMAN & COMPANY	10.74	21,964.26	5,757.37	16,206.89
600	COLGATE-PALMOLIVE CO	12-07-99	GARDNER RECH & CO.	19.16	34,555.84	8,636.05	25,919.79
400	COLGATE-PALMOLIVE CO	12-17-99	GARDNER RECH & CO.	12.81	24,287.19	5,757.37	18,529.82
1,400	COLUMBIA /HCA HEALTH	11-05-99	GUZMAN & COMPANY	43.17	34,956.83	30,701.80	4,255.03
1,000	COLUMBIA /HCA HEALTH	12-07-99	GARDNER RECH & CO.	30.93	27,844.07	21,929.86	5,914.21
600	COLUMBIA ENERGY GRO	10-12-99	GARDNER RECH & CO.	19.20	35,830.80	14,002.21	21,828.59
700	COMCAST CORP CL A SP	11-30-99	GUZMAN & COMPANY	18.56	31,743.94	7,612.42	24,131.52
800	COMCAST CORP CL A SP	12-07-99	GARDNER RECH & CO.	25.22	36,374.78	8,699.91	27,674.87
500	COMERICA INC COM	11-05-99	GUZMAN & COMPANY	16.02	30,296.48	12,252.83	18,043.65
300	COMERICA INC COM	12-07-99	GARDNER RECH & CO.	9.50	14,859.25	7,351.70	7,507.55
1,400	COMPAQ COMPUTER COR	11-05-99	GUZMAN & COMPANY	42.98	29,182.02	12,572.58	16,609.44
1,500	COMPAQ COMPUTER COR	11-30-99	GUZMAN & COMPANY	38.71	36,242.54	13,470.62	22,771.92
1,600	COMPAQ COMPUTER COR	12-07-99	GARDNER RECH & CO.	49.40	41,850.60	14,368.66	27,481.94
800	COMPAQ COMPUTER COR	12-17-99	GARDNER RECH & CO.	24.67	19,975.33	7,184.33	12,791.00
400	COMPUTER ASSOC INTL	11-05-99	GUZMAN & COMPANY	12.79	23,437.21	2,019.99	21,417.22
500	COMPUTER ASSOC INTL	11-30-99	GUZMAN & COMPANY	13.59	32,517.66	2,524.98	29,992.68

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
500	COMPUTER ASSOC INTL	12-07-99	GARDNER RECH & CO.		16.09	32,483.91	2,524.98	29,958.93
400	COMPUTER SCI CORP CO	11-05-99	GUZMAN & COMPANY		12.90	26,787.10	6,152.33	20,634.77
200	COMPUTER SCI CORP CO	12-07-99	GARDNER RECH & CO.		6.48	14,381.02	3,076.17	11,304.85
500	COMPUWARE CORP COM	11-30-99	GUZMAN & COMPANY		13.07	16,893.18	19,531.25	-2,638.07
300	COMPUWARE CORP COM	12-07-99	GARDNER RECH & CO.		9.36	10,603.14	11,718.75	-1,115.61
100	COMVERSE TECH INC	12-07-99	GARDNER RECH & CO.		3.46	13,627.79	11,283.74	2,344.05
1,600	CONAGRA INC COM	10-12-99	GARDNER RECH & CO.		49.20	35,750.80	16,823.44	18,927.36
600	CONAGRA INC COM	11-30-99	GUZMAN & COMPANY		15.49	14,497.01	6,308.79	8,188.22
500	CONAGRA INC COM	12-07-99	GARDNER RECH & CO.		15.39	11,422.11	5,257.33	6,164.78
800	CONOCO INC CL B COM	11-15-99	GUZMAN & COMPANY		24.73	21,675.27	21,401.09	274.18
1,100	CONOCO INC CL B COM	12-07-99	GARDNER RECH & CO.		33.94	28,016.06	29,426.49	-1,410.43
1,100	CONS EDISON INC COM	10-12-99	GARDNER RECH & CO.		34.34	40,046.91	28,132.05	11,914.86
500	CONS EDISON INC COM	12-07-99	GARDNER RECH & CO.		15.59	17,484.41	12,787.29	4,697.12
800	CONS STORES CORP COM	12-07-99	GARDNER RECH & CO.		24.45	13,275.55	33,620.19	-20,344.64
700	CONSTELLATION ENERGY	11-30-99	GUZMAN & COMPANY		18.19	20,588.06	14,016.14	6,571.92
400	COOPER IND INC COM	12-07-99	GARDNER RECH & CO.		12.56	16,612.44	16,811.05	-198.61
900	COOPER TIRE & RUBBER	12-07-99	GARDNER RECH & CO.		27.43	12,685.07	8,828.83	3,856.24
300	COORS ADOLPH CO CL B	12-07-99	GARDNER RECH & CO.		9.52	15,421.73	4,361.78	11,059.95
400	CORNING INC COM	11-05-99	GUZMAN & COMPANY		13.08	32,286.92	8,569.01	23,717.91
200	CORNING INC COM	11-30-99	GUZMAN & COMPANY		5.63	18,731.87	4,284.51	14,447.36
200	CORNING INC COM	12-07-99	GARDNER RECH & CO.		6.70	20,993.30	4,284.51	16,708.79
300	COSTCO WHSL CORP NEW	12-07-99	GARDNER RECH & CO.		9.96	28,640.04	5,831.73	22,808.31
400	COUNTRYWIDE CR IND I	12-07-99	GARDNER RECH & CO.		12.37	11,012.63	12,844.59	-1,831.96
700	CRANE CO COM	11-30-99	GUZMAN & COMPANY		17.93	12,800.82	7,423.91	5,376.91
900	CROWN CORK & SEAL CO	11-30-99	GUZMAN & COMPANY		23.11	18,258.14	32,282.35	-14,024.21

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
500	CSX CORP COM	11-30-99	GUZMAN & COMPANY		13.10	17,955.65	8,232.82	9,722.83
800	CVS CORP COM STK	11-30-99	GUZMAN & COMPANY		21.07	31,828.93	19,238.75	12,590.18
300	CVS CORP COM STK	12-07-99	GARDNER RECH & CO.		9.37	10,809.38	7,214.53	3,594.85
700	DANA CORP COM	11-30-99	GUZMAN & COMPANY		18.15	19,363.10	15,756.87	3,606.23
1,800	DARDEN RESTAURANTS I	10-12-99	GARDNER RECH & CO.		55.20	35,719.80	12,057.37	23,662.43
400	DEERE & CO COM	12-07-99	GARDNER RECH & CO.		12.55	16,437.45	9,461.07	6,976.38
800	DELL COMPUTER CORP C	10-12-99	GARDNER RECH & CO.		25.22	36,374.78	1,693.75	34,681.03
1,100	DELL COMPUTER CORP C	11-05-99	GUZMAN & COMPANY		1.50	44,823.50	2,328.91	42,494.59
2,200	DELL COMPUTER CORP C	11-30-99	GUZMAN & COMPANY		58.16	94,566.92	4,657.81	89,909.11
2,400	DELL COMPUTER CORP C	12-07-99	GARDNER RECH & CO.		75.63	108,824.37	5,081.25	103,743.12
1,300	DELL COMPUTER CORP C	12-17-99	GARDNER RECH & CO.		40.98	59,190.27	2,752.34	56,437.93
900	DELPHI AUTOMOTIVE SY	11-30-99	GUZMAN & COMPANY		22.98	14,208.27	11,043.09	3,165.18
500	DELTA AIR LINES INC	11-05-99	GUZMAN & COMPANY		15.87	25,890.38	14,621.02	11,269.36
300	DELTA AIR LINES INC	12-07-99	GARDNER RECH & CO.		9.52	15,346.73	8,772.61	6,574.12
1,200	DELTA AIR LINES INC	12-17-99	GARDNER RECH & CO.		37.95	58,312.05	35,090.45	23,221.60
1,100	DELUXE CORP COM	10-12-99	GARDNER RECH & CO.		34.24	37,090.76	36,807.38	283.38
1,800	DISNEY WALT CO DISNE	11-30-99	GUZMAN & COMPANY		46.68	50,240.82	23,276.52	26,964.30
1,900	DISNEY WALT CO DISNE	12-07-99	GARDNER RECH & CO.		58.77	52,784.98	24,569.66	28,215.32
1,100	DISNEY WALT CO DISNE	12-17-99	GARDNER RECH & CO.		34.04	31,109.71	14,224.54	16,885.17
800	DONNELLEY R R & SONS	11-30-99	GUZMAN & COMPANY		20.64	18,979.36	18,621.04	358.32
1,000	DOVER CORP COM	10-12-99	GARDNER RECH & CO.		31.34	40,031.16	9,441.69	30,589.47
400	DOVER CORP COM	12-07-99	GARDNER RECH & CO.		12.63	18,812.37	3,776.68	15,035.69
900	DOVER CORP COM	12-17-99	GARDNER RECH & CO.		28.40	41,821.60	8,497.52	33,324.08
200	DOW CHEM CO COM	11-05-99	GUZMAN & COMPANY		6.79	23,643.21	13,058.79	10,584.42
200	DOW CHEM CO COM	11-30-99	GUZMAN & COMPANY		5.79	23,406.71	13,058.79	10,347.92

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	DOW CHEM CO COM	12-07-99	GARDNER RECH & CO.		6.79	23,593.21	13,058.79	10,534.42
200	DOW CHEM CO COM	12-17-99	GARDNER RECH & CO.		6.82	24,593.18	13,058.79	11,534.39
200	DOW JONES & CO INC C	12-07-99	GARDNER RECH & CO.		6.43	12,843.57	7,491.29	5,352.28
300	DOW JONES & CO INC C	12-30-99	GARDNER RECH & CO.		9.68	20,334.07	11,236.93	9,097.14
700	DTE ENERGY CO COM	11-05-99	GUZMAN & COMPANY		21.82	24,346.93	18,025.18	6,321.75
10,600	DU PONT E I DE NEMOU	10-11-99	LEHMAN BROTHERS INC		341.21	695,946.29	314,681.30	381,264.99
500	DU PONT E I DE NEMOU	11-05-99	GUZMAN & COMPANY		16.05	31,296.45	14,843.46	16,452.99
800	DU PONT E I DE NEMOU	11-30-99	GUZMAN & COMPANY		21.59	47,628.41	23,749.53	23,878.88
1,000	DU PONT E I DE NEMOU	12-07-99	GARDNER RECH & CO.		32.04	61,030.46	29,686.91	31,343.55
400	DU PONT E I DE NEMOU	12-17-99	GARDNER RECH & CO.		12.92	27,412.08	11,874.77	15,537.31
500	DUKE ENERGY CORP CO	11-30-99	GUZMAN & COMPANY		13.35	25,299.15	12,776.70	12,522.45
400	DUKE ENERGY CORP CO	12-07-99	GARDNER RECH & CO.		12.66	19,512.34	10,221.36	9,290.98
1,300	DUN & BRADSTREET COR	10-12-99	GARDNER RECH & CO.		40.26	37,659.74	25,584.26	12,075.48
500	EASTMAN CHEM CO COM	11-15-99	GUZMAN & COMPANY		15.66	19,609.34	15,903.34	3,706.00
400	EASTMAN KODAK CO CO	11-30-99	GUZMAN & COMPANY		10.83	24,814.17	13,156.75	11,657.42
300	EASTMAN KODAK CO CO	12-07-99	GARDNER RECH & CO.		9.62	18,402.88	9,867.57	8,535.31
300	EASTMAN KODAK CO CO	12-30-99	GARDNER RECH & CO.		9.66	19,640.34	9,867.57	9,772.77
300	EATON CORP COM	11-30-99	GUZMAN & COMPANY		8.28	23,185.47	8,679.00	14,506.47
700	ECOLAB INC COM	11-05-99	GUZMAN & COMPANY		21.80	23,734.45	4,716.16	19,018.29
700	EDISON INTL COM	11-30-99	GUZMAN & COMPANY		18.13	18,619.37	13,037.79	5,581.58
500	EL PASO ENERGY CORP	12-07-99	GARDNER RECH & CO.		15.59	17,421.91	17,468.21	-46.30
700	ELECTR DATA SYS CORP	11-05-99	GUZMAN & COMPANY		22.43	42,590.07	28,965.73	13,624.34
400	ELECTR DATA SYS CORP	11-30-99	GUZMAN & COMPANY		10.87	25,814.13	16,551.84	9,262.29
500	ELECTR DATA SYS CORP	12-07-99	GARDNER RECH & CO.		16.12	33,358.88	20,689.81	12,669.07
3,600	ELECTR DATA SYS CORP	12-17-99	GARDNER RECH & CO.		115.13	213,634.87	148,966.60	64,668.27

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
400	ELI LILLY & CO COM	10-25-99	SMITH BARNEY INC		12.92	27,362.08	5,659.27	21,702.81
300	ELI LILLY & CO COM	11-05-99	GUZMAN & COMPANY		9.78	23,165.22	4,244.46	18,920.76
900	ELI LILLY & CO COM	11-30-99	GUZMAN & COMPANY		24.66	64,494.09	12,733.37	51,760.72
1,100	ELI LILLY & CO COM	12-07-99	GARDNER RECH & CO.		35.44	73,114.56	15,563.00	57,551.56
900	ELI LILLY & CO COM	12-17-99	GARDNER RECH & CO.		29.02	60,327.23	12,733.37	47,593.86
600	EMC CORP MASS COM	10-12-99	GARDNER RECH & CO.		19.44	42,955.56	3,700.80	39,254.76
2,500	EMC CORP MASS COM	10-15-99	SPEAR LEEDS AND KEL		43.44	178,081.56	16,690.00	161,391.56
0	EMC CORP MASS COM	10-21-99			0.00	17.17	1.67	15.50
400	EMC CORP MASS COM	11-05-99	GUZMAN & COMPANY		12.97	29,062.03	2,670.53	26,391.50
900	EMC CORP MASS COM	11-30-99	GUZMAN & COMPANY		25.00	74,787.50	6,008.69	68,778.81
900	EMC CORP MASS COM	12-07-99	GARDNER RECH & CO.		29.84	85,020.16	6,008.69	79,011.47
500	EMERSON ELEC CO COM	10-25-99	SMITH BARNEY INC		15.97	28,921.53	13,770.22	15,151.31
500	EMERSON ELEC CO COM	11-30-99	GUZMAN & COMPANY		13.45	28,486.55	13,770.22	14,716.33
400	EMERSON ELEC CO COM	12-07-99	GARDNER RECH & CO.		12.75	22,287.25	11,016.18	11,271.07
700	ENRON CORP COM	12-07-99	GARDNER RECH & CO.		21.85	25,309.40	7,702.06	17,607.34
1,000	ENTERGY CORP NEW CO	11-05-99	GUZMAN & COMPANY		30.98	29,281.52	21,708.42	7,573.10
500	ENTERGY CORP NEW CO	12-07-99	GARDNER RECH & CO.		15.44	13,015.81	10,854.21	2,161.60
1,200	EQUIFAX INC COM	10-12-99	GARDNER RECH & CO.		37.07	31,837.93	38,706.30	-6,868.37
800	EQUIFAX INC COM	12-30-99	GARDNER RECH & CO.		24.63	18,625.37	25,804.20	-7,178.83
924	EXXON MOBIL CORP CO	11-30-99			0.00	73,217.55	23,976.74	49,240.81
1,800	EXXON MOBIL CORP CO	11-30-99			0.00	142,825.23	46,707.93	96,117.30
3,200	EXXON MOBIL CORP CO	12-07-99	GARDNER RECH & CO.		104.95	268,295.05	83,036.32	185,258.73
2,100	EXXON MOBIL CORP CO	12-08-99	GARDNER RECH & CO.		68.82	174,493.68	54,492.58	120,001.10
900	EXXON MOBIL CORP CO	12-17-99	GARDNER RECH & CO.		29.48	74,333.02	23,353.96	50,979.06
0	EXXON MOBIL CORP CO	12-20-99			0.00	13.13	4.15	8.98

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
400	F P L GROUP INC COM	11-15-99	GUZMAN & COMPANY		12.62	18,562.38	12,343.00	6,219.38
300	F P L GROUP INC COM	12-07-99	GARDNER RECH & CO.		9.43	12,890.57	9,257.25	3,633.32
300	FEDT DEPT STORES INC	12-07-99	GARDNER RECH & CO.		9.44	13,134.31	8,111.68	5,022.63
900	FHLMC VTG COM	10-12-99	GARDNER RECH & CO.		28.57	46,996.43	10,944.16	36,052.27
400	FHLMC VTG COM	11-15-99	GUZMAN & COMPANY		12.71	21,012.29	4,864.07	16,148.22
500	FHLMC VTG COM	11-30-99	GUZMAN & COMPANY		13.33	24,830.42	6,080.09	18,750.33
700	FHLMC VTG COM	12-07-99	GARDNER RECH & CO.		22.13	33,621.62	8,512.12	25,109.50
800	FIRST DATA CORP COM	10-12-99	GARDNER RECH & CO.		25.25	37,374.75	22,914.48	14,460.27
500	FIRST DATA CORP COM	11-30-99	GUZMAN & COMPANY		13.23	21,705.52	14,321.55	7,383.97
400	FIRST DATA CORP COM	12-07-99	GARDNER RECH & CO.		12.59	17,487.41	11,457.24	6,030.17
1,800	FIRST DATA CORP COM	12-17-99	GARDNER RECH & CO.		56.82	84,430.68	51,557.58	32,873.10
700	FIRST UN CORP COM IS	11-05-99	GUZMAN & COMPANY		22.02	30,515.48	11,882.79	18,632.69
800	FIRST UN CORP COM IS	11-30-99	GUZMAN & COMPANY		21.03	30,878.97	13,580.33	17,298.64
900	FIRST UN CORP COM IS	12-07-99	GARDNER RECH & CO.		28.08	32,090.67	15,277.87	16,812.80
1,200	FIRSTAR CORP NEW WIS	10-25-99	SMITH BARNEY INC		37.06	31,537.94	35,464.41	-3,926.47
1,100	FIRSTAR CORP NEW WIS	11-30-99	GUZMAN & COMPANY		28.46	28,640.29	32,509.04	-3,868.75
900	FIRSTAR CORP NEW WIS	12-07-99	GARDNER RECH & CO.		27.67	19,828.58	26,598.31	-6,769.73
1,200	FIRSTAR CORP NEW WIS	12-17-99	GARDNER RECH & CO.		36.81	24,263.19	35,464.41	-11,201.22
600	FIRSTENERGY CORP COM	11-30-99	GUZMAN & COMPANY		15.47	13,972.03	13,446.63	525.40
300	FLA PROGRESS CORP CO	12-07-99	GARDNER RECH & CO.		9.44	13,115.56	12,705.75	409.81
700	FLEETBOSTON FINL COR	11-30-99	GUZMAN & COMPANY		18.39	26,669.11	10,531.51	16,137.60
900	FLEETBOSTON FINL COR	12-07-99	GARDNER RECH & CO.		28.04	31,078.21	13,540.51	17,537.70
1,400	FLEETBOSTON FINL COR	12-17-99	GARDNER RECH & CO.		43.68	50,093.82	21,063.01	29,030.81
300	FLUOR CORP COM	12-07-99	GARDNER RECH & CO.		9.43	12,684.32	6,366.92	6,317.40
800	FNMA COM STK	10-11-99	LEHMAN BROTHERS INC		25.81	54,174.19	7,827.74	46,346.45

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
500	FNMA COM STK	11-05-99	GUZMAN & COMPANY		16.18	35,171.32	4,892.34	30,278.98
900	FNMA COM STK	11-30-99	GUZMAN & COMPANY		24.51	60,050.49	8,806.21	51,244.28
900	FNMA COM STK	12-07-99	GARDNER RECH & CO.		28.92	57,571.08	8,806.21	48,764.87
600	FNMA COM STK	12-17-99	GARDNER RECH & CO.		19.24	36,993.26	5,870.80	31,122.46
1,100	FORD MTR CO DEL COM	10-11-99	LEHMAN BROTHERS INC		34.95	58,265.05	17,558.75	40,706.30
500	FORD MTR CO DEL COM	11-05-99	GUZMAN & COMPANY		15.89	26,609.11	7,981.25	18,627.86
1,100	FORD MTR CO DEL COM	11-30-99	GUZMAN & COMPANY		29.36	55,658.14	17,558.75	38,099.39
1,100	FORD MTR CO DEL COM	12-07-99	GARDNER RECH & CO.		34.84	55,102.66	17,558.75	37,543.91
900	FORD MTR CO DEL COM	12-17-99	GARDNER RECH & CO.		28.50	44,971.50	14,366.25	30,605.25
900	FORTUNE BRANDS INC C	10-12-99	GARDNER RECH & CO.		28.01	30,065.74	19,044.73	11,021.01
400	FORTUNE BRANDS INC C	12-07-99	GARDNER RECH & CO.		12.43	12,812.57	8,464.32	4,348.25
1,300	FOSTER WHEELER CORP	12-07-99	GARDNER RECH & CO.		39.43	12,798.07	48,328.39	-35,530.32
900	FREEMPORT MCMORAN C	11-30-99	GUZMAN & COMPANY		22.98	14,152.02	24,686.47	-10,534.45
700	FRKLN RES INC COM	11-30-99	GUZMAN & COMPANY		18.24	21,944.26	33,880.00	-11,935.74
800	FT JAMES CORP COM	11-05-99	GUZMAN & COMPANY		24.71	21,025.29	26,829.73	-5,804.44
400	FT JAMES CORP COM	12-07-99	GARDNER RECH & CO.		12.37	11,062.63	13,414.87	-2,352.24
800	FT JAMES CORP COM	12-17-99	GARDNER RECH & CO.		24.73	21,625.27	26,829.73	-5,204.46
500	GA PAC CORP COM-GEOR	12-07-99	GARDNER RECH & CO.		15.68	20,140.57	10,026.19	10,114.38
300	GANNETT INC COM	11-15-99	GUZMAN & COMPANY		9.74	22,021.51	6,729.88	15,291.63
400	GANNETT INC COM	12-07-99	GARDNER RECH & CO.		13.00	29,787.00	8,973.18	20,813.82
300	GANNETT INC COM	12-17-99	GARDNER RECH & CO.		9.78	23,127.72	6,729.88	16,397.84
1,100	GAP INC COM	10-12-99	GARDNER RECH & CO.		34.36	40,665.64	3,425.55	37,240.09
1,100	GAP INC COM	11-30-99	GUZMAN & COMPANY		28.99	44,589.76	3,425.55	41,164.21
800	GAP INC COM	12-07-99	GARDNER RECH & CO.		25.14	34,174.86	2,491.31	31,683.55
600	GAP INC COM	12-17-99	GARDNER RECH & CO.		18.91	27,131.09	1,868.48	25,262.61

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
800	GATEWAY INC COM	10-12-99	GARDNER RECH & CO.		25.38	41,174.62	17,735.00	23,439.62
400	GATEWAY INC COM	11-30-99	GUZMAN & COMPANY		11.02	30,588.98	8,867.50	21,721.48
300	GATEWAY INC COM	12-07-99	GARDNER RECH & CO.		9.67	20,015.33	6,650.62	13,364.71
300	GEN DYNAMICS CORP CO	11-30-99	GUZMAN & COMPANY		8.02	15,479.48	8,277.07	7,202.41
200	GEN DYNAMICS CORP CO	12-07-99	GARDNER RECH & CO.		6.34	10,106.16	5,518.05	4,588.11
800	GEN ELEC CO COM	10-11-99	LEHMAN BROTHERS INC		27.29	98,472.71	14,336.12	84,136.59
700	GEN ELEC CO COM	10-25-99	SMITH BARNEY INC		23.93	87,651.07	12,544.11	75,106.96
900	GEN ELEC CO COM	11-05-99	GUZMAN & COMPANY		31.02	120,343.98	16,128.14	104,215.84
400	GEN ELEC CO COM	11-15-99	GUZMAN & COMPANY		13.81	54,186.19	7,168.06	47,018.13
1,500	GEN ELEC CO COM	11-23-99	GUZMAN & COMPANY		51.89	206,479.36	26,880.23	179,599.13
900	GEN ELEC CO COM	11-30-99	GUZMAN & COMPANY		26.42	117,423.58	16,128.14	101,295.44
3,100	GEN ELEC CO COM	12-07-99	GARDNER RECH & CO.		107.30	428,855.20	55,552.47	373,302.73
1,900	GEN ELEC CO COM	12-08-99	GARDNER RECH & CO.		65.95	268,427.80	34,048.29	234,379.51
400	GEN MILLS INC COM	10-12-99	GARDNER RECH & CO.		13.10	32,811.90	12,763.90	20,048.00
400	GEN MILLS INC COM	11-30-99	GUZMAN & COMPANY		10.51	15,139.49	6,381.95	8,757.54
700	GEN MILLS INC COM	12-17-99	GARDNER RECH & CO.		21.79	23,559.46	11,168.42	12,391.04
400	GENERAL MOTORS CORP	11-05-99	GUZMAN & COMPANY		12.92	27,537.08	14,650.63	12,886.45
500	GENERAL MOTORS CORP	11-30-99	GUZMAN & COMPANY		13.70	35,955.05	18,313.29	17,641.76
600	GENERAL MOTORS CORP	12-07-99	GARDNER RECH & CO.		19.46	43,555.54	21,975.94	21,579.60
1,000	GENERAL MOTORS CORP	12-17-99	GARDNER RECH & CO.		32.37	70,967.63	36,626.57	34,341.06
700	GENUINE PARTS CO COM	11-15-99	GUZMAN & COMPANY		21.61	18,265.89	12,970.66	5,295.23
700	GILLETTE CO COM	11-05-99	GUZMAN & COMPANY		21.82	24,434.43	14,847.72	9,586.71
900	GILLETTE CO COM	11-30-99	GUZMAN & COMPANY		23.71	36,145.04	19,089.92	17,055.12
1,100	GILLETTE CO COM	12-07-99	GARDNER RECH & CO.		34.57	46,921.68	23,332.13	23,589.55
2,400	GILLETTE CO COM	12-17-99	GARDNER RECH & CO.		75.21	96,074.79	50,906.46	45,168.33

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	GOLDEN W. FNCL CORP	11-05-99	GUZMAN & COMPANY		6.76	22,730.74	6,387.57	16,343.17
900	GOLDEN W. FNCL CORP	12-17-99	GARDNER RECH & CO.		27.97	29,053.28	9,581.36	19,471.92
500	GOODYEAR TIRE & RUBB	12-07-99	GARDNER RECH & CO.		15.51	15,140.74	10,670.40	4,470.34
900	GPU INC COM	10-12-99	GARDNER RECH & CO.		27.97	28,997.03	27,381.13	1,615.90
700	GPU INC COM	12-17-99	GARDNER RECH & CO.		21.69	20,540.81	21,296.44	-755.63
500	GRAINGER W W INC COM	11-15-99	GUZMAN & COMPANY		15.76	22,640.49	8,978.46	13,662.03
500	GREAT LAKES CHEM COR	11-30-99	GUZMAN & COMPANY		13.07	16,986.93	21,995.57	-5,008.64
500	GTE CORP COM	11-30-99	GUZMAN & COMPANY		13.72	36,486.28	16,548.11	19,938.17
900	GTE CORP COM	12-07-99	GARDNER RECH & CO.		29.21	66,233.29	29,786.60	36,446.69
1,900	GTE CORP COM	12-17-99	GARDNER RECH & CO.		61.63	138,638.37	62,882.81	75,755.56
600	GUIDANT CORP COM STK	11-05-99	GUZMAN & COMPANY		19.06	31,743.44	8,442.00	23,301.44
500	GUIDANT CORP COM STK	12-07-99	GARDNER RECH & CO.		15.82	24,484.18	7,035.00	17,449.18
600	HALLIBURTON CO COM	11-05-99	GUZMAN & COMPANY		18.72	21,318.78	11,375.24	9,943.54
300	HALLIBURTON CO COM	11-30-99	GUZMAN & COMPANY		7.89	11,542.11	5,687.62	5,854.49
500	HALLIBURTON CO COM	12-07-99	GARDNER RECH & CO.		15.60	17,765.65	9,479.37	8,286.28
400	HARCOURT GEN INC COM	12-07-99	GARDNER RECH & CO.		12.45	13,312.55	7,924.15	5,388.40
12,800	HARRIS CORP COM	11-05-99	STANDARD AND POORS		521.39	281,078.61	213,839.30	67,239.31
500	HARTFORD FINL SVCS G	11-30-99	GUZMAN & COMPANY		13.28	23,330.47	5,755.19	17,575.28
300	HARTFORD FINL SVCS G	12-07-99	GARDNER RECH & CO.		9.43	12,834.32	3,453.12	9,381.20
700	HARTFORD FINL SVCS G	12-17-99	GARDNER RECH & CO.		22.01	30,252.99	8,057.27	22,195.72
700	HASBRO INC COM	11-30-99	GUZMAN & COMPANY		18.01	15,206.99	4,489.36	10,717.63
3,400	HEALTHSOUTH CORP CO	11-30-99	GUZMAN & COMPANY		85.65	19,251.85	77,846.97	-58,595.12
5,000	HEALTHSOUTH CORP CO	12-17-99	GARDNER RECH & CO.		150.86	25,474.14	114,480.83	-89,006.69
1,000	HEINZ H J CO COM	10-12-99	GARDNER RECH & CO.		31.45	43,281.05	22,389.55	20,891.50
500	HEINZ H J CO COM	11-30-99	GUZMAN & COMPANY		13.20	20,955.55	11,194.78	9,760.77

SALE OF STOCKS (continued)
 October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	HEINZ H J CO COM	12-07-99	GARDNER RECH & CO.		9.44	13,096.81	6,716.87	6,379.94
700	HELMERICH & PAYNE IN	11-30-99	GUZMAN & COMPANY		18.03	15,875.75	11,106.55	4,769.20
7,600	HELMERICH & PAYNE IN	12-30-99	GUZMAN & COMPANY		233.39	161,266.61	120,585.40	40,681.21
300	HERSHEY FOODS CORP C	11-30-99	GUZMAN & COMPANY		8.00	14,785.75	5,089.56	9,696.19
400	HERSHEY FOODS CORP C	12-17-99	GARDNER RECH & CO.		12.65	19,312.35	6,786.08	12,526.27
400	HEWLETT-PACKARD CO C	10-25-99	SMITH BARNEY INC		13.02	30,436.98	5,853.61	24,583.37
300	HEWLETT-PACKARD CO C	11-05-99	GUZMAN & COMPANY		9.78	23,277.72	4,390.21	18,887.51
800	HEWLETT-PACKARD CO C	11-30-99	GUZMAN & COMPANY		22.53	75,627.47	11,707.22	63,920.25
1,000	HEWLETT-PACKARD CO C	12-07-99	GARDNER RECH & CO.		33.65	109,466.35	14,634.03	94,832.32
2,300	HILTON HOTELS CORP C	11-30-99	GUZMAN & COMPANY		58.27	22,941.73	19,296.26	3,645.47
800	HOME DEPOT INC COM	10-11-99	LEHMAN BROTHERS INC		26.00	59,824.00	6,957.57	52,866.43
700	HOME DEPOT INC COM	11-05-99	GUZMAN & COMPANY		22.82	54,577.18	6,087.88	48,489.30
1,200	HOME DEPOT INC COM	11-30-99	GUZMAN & COMPANY		33.17	95,066.83	10,436.36	84,630.47
1,400	HOME DEPOT INC COM	12-07-99	GARDNER RECH & CO.		45.89	116,504.11	12,175.75	104,328.36
900	HONEYWELL INTL INC C	12-07-99	GARDNER RECH & CO.		28.85	55,433.65	10,328.80	45,104.85
1	HONEYWELL INTL INC C	12-20-99			0.00	30.08	5.77	24.31
700	HSEHD INTL INC COM	11-05-99	GUZMAN & COMPANY		22.08	32,221.67	6,944.76	25,276.91
400	HSEHD INTL INC COM	11-30-99	GUZMAN & COMPANY		10.53	15,814.47	3,968.44	11,846.03
400	HSEHD INTL INC COM	12-07-99	GARDNER RECH & CO.		12.51	15,287.49	3,968.44	11,319.05
1,600	HSEHD INTL INC COM	12-17-99	GARDNER RECH & CO.		50.04	60,949.96	15,873.74	45,076.22
700	HUNTINGTON BANCSHAR	11-05-99	GUZMAN & COMPANY		0.72	21,349.28	19,688.45	1,660.83
2,316	HUTTIG BLDG PRODS IN	12-27-99	SPEAR LEEDS AND KEL		35.04	8,939.46	5,533.22	3,406.24
400	ILL TOOL WKS INC COM	11-05-99	GUZMAN & COMPANY		12.89	26,512.11	5,252.58	21,259.53
300	ILL TOOL WKS INC COM	12-07-99	GARDNER RECH & CO.		9.68	20,371.57	6,567.41	13,804.16
1,900	IMS HLTH INC COM STK	10-12-99	GARDNER RECH & CO.		58.46	43,522.79	24,960.00	18,562.79

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
700	IMS HLTH INC COM STK	12-07-99	GARDNER RECH & CO.		21.57	17,040.93	9,195.79	7,845.14
900	IMS HLTH INC COM STK	12-17-99	GARDNER RECH & CO.		27.77	23,034.73	11,823.16	11,211.57
400	INGERSOLL-RAND CO CO	11-30-99	GUZMAN & COMPANY		10.65	19,314.35	9,327.40	9,986.95
400	INGERSOLL-RAND CO CO	12-17-99	GARDNER RECH & CO.		12.67	19,887.33	9,327.40	10,559.93
700	INTEL CORP CAP	10-12-99	GARDNER RECH & CO.		22.79	53,658.46	2,719.51	50,938.95
500	INTEL CORP CAP	10-25-99	SMITH BARNEY INC		1.19	35,592.56	1,942.51	33,650.05
900	INTEL CORP CAP	11-05-99	GUZMAN & COMPANY		2.48	74,135.02	3,496.51	70,638.51
400	INTEL CORP CAP	11-15-99	GUZMAN & COMPANY		0.99	29,624.01	1,554.00	28,070.01
2,400	INTEL CORP CAP	11-30-99	GUZMAN & COMPANY		66.15	184,352.49	9,324.03	175,028.46
3,100	INTEL CORP CAP	12-07-99	GARDNER RECH & CO.		100.98	239,180.27	12,043.53	227,136.74
2,000	INTEL CORP CAP	12-08-99	GARDNER RECH & CO.		65.12	153,434.88	7,770.02	145,664.86
500	INTERPUBLIC GROUP CO	12-17-99	GARDNER RECH & CO.		15.97	29,046.53	5,796.28	23,250.25
400	INTL BUSINESS MACH C	10-12-99	GARDNER RECH & CO.		13.48	44,336.52	6,344.49	37,992.03
800	INTL BUSINESS MACH C	11-05-99	GUZMAN & COMPANY		26.41	72,123.59	12,688.98	59,434.61
1,500	INTL BUSINESS MACH C	11-30-99	GUZMAN & COMPANY		42.68	155,113.57	23,791.84	131,321.73
1,700	INTL BUSINESS MACH C	12-07-99	GARDNER RECH & CO.		57.58	197,142.42	26,964.09	170,178.33
1,100	INTL BUSINESS MACH C	12-08-99	GARDNER RECH & CO.		37.30	128,731.45	17,447.35	111,284.10
800	INTL BUSINESS MACH C	12-17-99	GARDNER RECH & CO.		26.90	86,873.10	12,688.98	74,184.12
600	INTL FLAVORS & FRAGR	11-05-99	GUZMAN & COMPANY		18.75	22,481.25	21,693.00	788.25
500	INTL PAPER CO COM	11-30-99	GUZMAN & COMPANY		13.37	25,986.63	15,537.99	10,448.64
400	INTL PAPER CO COM	12-07-99	GARDNER RECH & CO.		12.70	20,887.30	12,430.39	8,456.91
600	ITT INDS INC COM	11-15-99	GUZMAN & COMPANY		18.68	20,118.82	6,419.39	13,699.43
500	JEFFERSON-PILOT CORP	10-12-99	GARDNER RECH & CO.		16.10	32,702.65	6,175.06	26,527.59
300	JEFFERSON-PILOT CORP	12-07-99	GARDNER RECH & CO.		9.68	20,371.57	3,705.03	16,666.54
300	JOHNSON & JOHNSON CO	10-12-99	GARDNER RECH & CO.		9.97	29,015.03	6,620.79	22,394.24

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
600	JOHNSON & JOHNSON CO	11-05-99	GUZMAN & COMPANY	20.11		63,279.89	13,241.58	50,038.31
1,100	JOHNSON & JOHNSON CO	11-30-99	GUZMAN & COMPANY	31.31		114,231.19	24,276.23	89,954.96
1,300	JOHNSON & JOHNSON CO	12-07-99	GARDNER RECH & CO.	43.04		120,938.21	28,690.09	92,248.12
400	JOHNSON CTL INC COM	11-30-99	GUZMAN & COMPANY	10.73		21,839.27	6,070.71	15,768.56
900	JOSTENS INC COM	11-30-99	GUZMAN & COMPANY	23.05		16,401.95	23,150.14	-6,748.19
2,300	K MART CORP COM	11-30-99	GUZMAN & COMPANY	58.27		22,797.98	40,948.89	-18,150.91
1,000	KELLOGG CO COM	10-12-99	GARDNER RECH & CO.	31.24		37,093.76	25,744.43	11,349.33
500	KELLOGG CO COM	11-30-99	GUZMAN & COMPANY	13.07		16,955.68	12,872.21	4,083.47
400	KELLOGG CO COM	12-07-99	GARDNER RECH & CO.	12.44		12,937.56	10,297.77	2,639.79
300	KERR MCGEE CORP COM	11-30-99	GUZMAN & COMPANY	8.08		17,185.67	23,816.25	-6,630.58
700	KEYCORP NEW COM	11-30-99	GUZMAN & COMPANY	18.13		18,794.37	10,987.84	7,806.53
900	KEYCORP NEW COM	12-30-99	GARDNER RECH & CO.	27.67		20,053.58	14,127.22	5,926.36
600	KIMBERLY-CLARK CORP	11-05-99	GUZMAN & COMPANY	19.31		39,280.69	13,162.13	26,118.56
500	KIMBERLY-CLARK CORP	11-30-99	GUZMAN & COMPANY	13.58		32,236.42	10,968.44	21,267.98
500	KIMBERLY-CLARK CORP	12-07-99	GARDNER RECH & CO.	16.09		32,546.41	10,968.44	21,577.97
300	KLA-TENCOR CORP	11-05-99	GUZMAN & COMPANY	0.88		26,324.12	21,723.79	4,600.33
100	KLA-TENCOR CORP	12-07-99	GARDNER RECH & CO.	3.34		10,109.16	7,241.26	2,867.90
200	KNIGHT-RIDDER INC CO	12-07-99	GARDNER RECH & CO.	6.37		10,981.13	4,983.12	5,998.01
1,100	KROGER CO COM	11-05-99	GUZMAN & COMPANY	33.83		24,853.67	12,674.54	12,179.13
700	KROGER CO COM	11-30-99	GUZMAN & COMPANY	18.00		14,944.50	8,065.61	6,878.89
800	KROGER CO COM	12-07-99	GARDNER RECH & CO.	24.43		12,775.57	9,217.84	3,557.73
300	KS CY SOUTHN INDS IN	12-07-99	GARDNER RECH & CO.	9.61		18,177.89	16,937.25	1,240.64
200	LEXMARK INTL GROUP I	11-30-99	GUZMAN & COMPANY	5.56		16,581.94	13,395.50	3,186.44
300	LEXMARK INTL GROUP I	12-17-99	GARDNER RECH & CO.	9.85		25,471.40	20,093.25	5,378.15
500	LINCOLN NATL CORP CO	11-05-99	GUZMAN & COMPANY	15.79		23,671.71	7,262.08	16,409.63

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	LINCOLN NATL CORP CO	12-07-99	GARDNER RECH & CO.		9.42	12,403.08	4,357.25	8,045.83
600	LINCOLN NATL CORP CO	12-17-99	GARDNER RECH & CO.		18.74	22,143.76	8,714.50	13,429.26
400	LIZ CLAIBORNE INC CO	11-30-99	GUZMAN & COMPANY		10.50	14,964.50	11,364.40	3,600.10
1,000	LOCKHEED MARTIN COR	12-07-99	GARDNER RECH & CO.		30.66	19,594.34	11,546.06	8,048.28
400	LOEWS CORP COM	11-05-99	GUZMAN & COMPANY		12.91	27,137.09	22,127.00	5,010.09
400	LOEWS CORP COM	12-17-99	GARDNER RECH & CO.		12.80	23,962.20	22,127.00	1,835.20
1,200	LOUISIANA-PACIFIC CO	11-30-99	GUZMAN & COMPANY		30.49	14,519.51	17,427.42	-2,907.91
400	LTD INC COM	12-07-99	GARDNER RECH & CO.		12.55	16,237.45	7,963.22	8,274.23
500	LUCENT TECHNOLOGIES	11-15-99	GUZMAN & COMPANY		16.24	37,046.26	6,361.82	30,684.44
2,200	LUCENT TECHNOLOGIES	11-30-99	GUZMAN & COMPANY		60.37	160,814.63	27,992.03	132,822.60
2,900	LUCENT TECHNOLOGIES	12-07-99	GARDNER RECH & CO.		94.74	231,905.26	36,898.58	195,006.68
1,800	LUCENT TECHNOLOGIES	12-08-99	GARDNER RECH & CO.		58.84	144,953.66	22,902.57	122,051.09
700	MALLINCKRODT INC NE	11-05-99	GUZMAN & COMPANY		21.80	23,821.95	23,198.19	623.76
900	MANOR CARE INC NEW C	11-30-99	GUZMAN & COMPANY		23.10	17,976.90	15,561.59	2,415.31
300	MARSH & MC LENNAN CO	11-05-99	GUZMAN & COMPANY		9.82	24,440.18	8,113.72	16,326.46
200	MARSH & MC LENNAN CO	11-30-99	GUZMAN & COMPANY		5.53	15,681.97	5,409.15	10,272.82
300	MARSH & MC LENNAN CO	12-07-99	GARDNER RECH & CO.		9.82	24,571.43	8,113.72	16,457.71
600	MASCO CORP COM	11-30-99	GUZMAN & COMPANY		15.51	15,034.47	10,203.78	4,830.69
700	MAY DEPT STORES CO C	11-30-99	GUZMAN & COMPANY		18.29	23,606.71	12,034.12	11,572.59
700	MAYTAG CORP COM	11-05-99	GUZMAN & COMPANY		22.02	30,427.98	11,687.88	18,740.10
600	MAYTAG CORP COM	12-17-99	GARDNER RECH & CO.		18.97	28,818.53	10,018.18	18,800.35
400	MBIA INC COM	11-15-99	GUZMAN & COMPANY		12.69	20,687.31	21,061.78	-374.47
1,300	MBNA CORP COM	11-05-99	GUZMAN & COMPANY		40.25	37,416.00	4,848.77	32,567.23
700	MBNA CORP COM	11-30-99	GUZMAN & COMPANY		18.09	17,656.91	2,610.88	15,046.03
800	MBNA CORP COM	12-07-99	GARDNER RECH & CO		24.68	20,375.32	2,983.86	17,391.46

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
800	MC DONALDS CORP COM	11-05-99	GUZMAN & COMPANY		25.24	37,174.76	2,857.91	34,316.85
1,200	MC DONALDS CORP COM	11-30-99	GUZMAN & COMPANY		31.82	54,418.18	4,286.86	50,131.32
1,300	MC DONALDS CORP COM	12-07-99	GARDNER RECH & CO.		40.93	57,809.07	4,644.10	53,164.97
800	MC DONALDS CORP COM	12-17-99	GARDNER RECH & CO.		25.10	32,974.90	2,857.91	30,116.99
500	MCGRAW HILL COMPANI	10-25-99	SMITH BARNEY INC		15.99	29,671.51	6,957.31	22,714.20
200	MCGRAW HILL COMPANI	11-30-99	GUZMAN & COMPANY		5.38	11,369.62	2,782.92	8,586.70
200	MCGRAW HILL COMPANI	12-07-99	GARDNER RECH & CO.		6.40	11,806.10	2,782.92	9,023.18
500	MCI WORLDCOM INC CO	11-05-99	GUZMAN & COMPANY		1.45	43,279.80	12,022.66	31,257.14
1,600	MCI WORLDCOM INC CO	11-30-99	GUZMAN & COMPANY		44.42	132,418.14	38,472.53	93,945.61
1,700	MCI WORLDCOM INC CO	12-07-99	GARDNER RECH & CO.		55.45	133,288.30	40,877.06	92,411.24
1,200	MCI WORLDCOM INC CO	12-08-99	GARDNER RECH & CO.		39.16	94,685.84	28,854.39	65,831.45
700	MEDIAONE GROUP INC C	10-12-99	GARDNER RECH & CO.		22.73	51,733.52	6,989.27	44,744.25
300	MEDIAONE GROUP INC C	11-15-99	GUZMAN & COMPANY		9.70	20,915.30	2,995.40	17,919.90
400	MEDIAONE GROUP INC C	11-30-99	GUZMAN & COMPANY		11.06	31,538.94	3,993.87	27,545.07
600	MEDIAONE GROUP INC C	12-07-99	GARDNER RECH & CO.		19.61	48,205.39	5,990.80	42,214.59
800	MEDTRONIC INC COM	10-12-99	GARDNER RECH & CO.		24.92	27,475.08	9,772.56	17,702.52
500	MEDTRONIC INC COM	11-05-99	GUZMAN & COMPANY		15.64	18,921.86	6,107.85	12,814.01
1,000	MEDTRONIC INC COM	11-30-99	GUZMAN & COMPANY		26.30	38,911.20	12,215.69	26,695.51
1,100	MEDTRONIC INC COM	12-07-99	GARDNER RECH & CO.		34.35	40,321.90	13,437.26	26,884.64
700	MELLON FINL CORP COM	11-30-99	GUZMAN & COMPANY		18.35	25,444.15	4,865.82	20,578.33
500	MELLON FINL CORP COM	12-07-99	GARDNER RECH & CO.		15.58	17,203.17	3,475.59	13,727.58
1,100	MELLON FINL CORP COM	12-17-99	GARDNER RECH & CO.		34.22	36,403.28	7,646.30	28,756.98
500	MERCK & CO INC COM	10-12-99	GARDNER RECH & CO.		16.24	37,015.01	7,138.62	29,876.39
400	MERCK & CO INC COM	10-25-99	SMITH BARNEY INC		13.05	31,411.95	5,710.89	25,701.06
600	MERCK & CO INC COM	11-05-99	GUZMAN & COMPANY		19.62	48,317.88	8,566.34	39,751.54

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	MERCK & CO INC COM	11-15-99	GUZMAN & COMPANY		9.76	22,546.49	4,283.17	18,263.32
1,700	MERCK & CO INC COM	11-30-99	GUZMAN & COMPANY		46.95	133,190.55	24,271.30	108,919.25
2,200	MERCK & CO INC COM	12-07-99	GARDNER RECH & CO.		71.37	160,941.13	31,409.92	129,531.21
1,400	MERCK & CO INC COM	12-08-99	GARDNER RECH & CO.		45.44	102,942.06	19,988.13	82,953.93
1,100	MERCK & CO INC COM	12-17-99	GARDNER RECH & CO.		35.45	73,183.30	15,704.96	57,478.34
500	MEREDITH CORP COM	11-30-99	GUZMAN & COMPANY		13.14	18,893.11	3,883.11	15,010.00
400	MERRILL LYNCH & CO I	11-05-99	GUZMAN & COMPANY		13.05	31,436.95	4,700.88	26,736.07
300	MERRILL LYNCH & CO I	11-30-99	GUZMAN & COMPANY		8.31	24,254.19	3,525.66	20,728.53
300	MERRILL LYNCH & CO I	12-07-99	GARDNER RECH & CO.		9.82	24,590.18	3,525.66	21,064.52
300	MGIC INVT CORP WIS C	11-15-99	GUZMAN & COMPANY		9.57	17,090.43	10,398.35	6,692.08
200	MGIC INVT CORP WIS C	12-07-99	GARDNER RECH & CO.		6.42	12,306.08	6,932.23	5,373.85
600	MGIC INVT CORP WIS C	12-17-99	GARDNER RECH & CO.		19.15	34,368.35	20,796.70	13,571.65
300	MICRON TECH INC COM	11-30-99	GUZMAN & COMPANY		8.18	20,129.32	6,813.58	13,315.74
200	MICRON TECH INC COM	12-07-99	GARDNER RECH & CO.		6.45	13,368.55	4,542.38	8,826.17
800	MICROSOFT CORP COM	10-11-99	LEHMAN BROTHERS INC		2.52	75,447.48	7,488.87	67,958.61
300	MICROSOFT CORP COM	10-12-99	GARDNER RECH & CO.		9.93	27,758.82	2,808.33	24,950.49
800	MICROSOFT CORP COM	10-25-99	SMITH BARNEY INC		2.47	73,897.53	7,488.87	66,408.66
1,400	MICROSOFT CORP COM	11-05-99	GUZMAN & COMPANY		4.28	128,183.22	13,105.52	115,077.70
600	MICROSOFT CORP COM	11-15-99	GUZMAN & COMPANY		1.74	52,198.26	5,616.65	46,581.61
2,400	MICROSOFT CORP COM	11-23-99	SMITH BARNEY INC		7.17	214,942.83	22,466.60	192,476.23
1,300	MICROSOFT CORP COM	11-30-99	GUZMAN & COMPANY		36.46	118,588.54	12,169.41	106,419.13
4,800	MICROSOFT CORP COM	12-07-99	GARDNER RECH & CO.		158.87	445,941.13	44,933.21	401,007.92
3,100	MICROSOFT CORP COM	12-08-99	GARDNER RECH & CO.		102.68	290,134.82	29,019.36	261,115.46
800	MILACRON INC COM STK	12-07-99	GARDNER RECH & CO.		24.37	10,975.63	15,254.51	-4,278.88
300	MINN MNG & MFG CO CO	10-25-99	SMITH BARNEY INC		9.93	27,833.82	14,808.88	13,024.94

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
500	MINN MNG & MFG CO CO	11-30-99	GUZMAN & COMPANY	14.10		47,860.90	24,681.47	23,179.43
300	MINN MNG & MFG CO CO	12-07-99	GARDNER RECH & CO.	9.93		27,890.07	14,808.88	13,081.19
500	MINN MNG & MFG CO CO	12-17-99	GARDNER RECH & CO.	16.59		47,545.91	24,681.47	22,864.44
500	MONSANTO CO COM	11-15-99	GUZMAN & COMPANY	15.76		22,515.49	8,000.53	14,514.96
400	MONSANTO CO COM	11-30-99	GUZMAN & COMPANY	10.57		16,964.43	6,400.43	10,564.00
600	MONSANTO CO COM	12-07-99	GARDNER RECH & CO.	18.88		26,381.12	9,600.64	16,780.48
200	MORGAN J P & CO INC	11-05-99	GUZMAN & COMPANY	6.91		27,143.09	7,579.98	19,563.11
100	MORGAN J P & CO INC	11-30-99	GUZMAN & COMPANY	2.95		13,203.30	3,789.99	9,413.31
200	MORGAN J P & CO INC	12-07-99	GARDNER RECH & CO.	6.89		26,668.11	7,579.98	19,088.13
400	MORGAN J P & CO INC	12-17-99	GARDNER RECH & CO.	13.71		51,211.29	15,159.95	36,051.34
500	MORGAN STANLEY DEAN	10-12-99	GARDNER RECH & CO.	16.58		47,139.67	10,416.59	36,723.08
300	MORGAN STANLEY DEAN	11-05-99	GUZMAN & COMPANY	10.16		34,733.59	6,249.95	28,483.64
500	MORGAN STANLEY DEAN	11-30-99	GUZMAN & COMPANY	14.52		60,372.98	10,416.59	49,956.39
500	MORGAN STANLEY DEAN	12-07-99	GARDNER RECH & CO.	17.20		65,795.30	10,416.59	55,378.71
2,400	MORGAN STANLEY DEAN	12-17-99	GARDNER RECH & CO.	82.24		307,117.76	49,999.61	257,118.15
500	MOTOROLA INC COM	11-30-99	GUZMAN & COMPANY	14.42		57,329.33	10,305.47	47,023.86
600	MOTOROLA INC COM	12-07-99	GARDNER RECH & CO.	20.63		78,879.37	12,366.57	66,512.80
1,400	NABISCO GROUP HLDG C	11-30-99	GUZMAN & COMPANY	35.54		16,151.96	23,866.46	-7,714.50
900	NATL CY CORP COM	11-30-99	GUZMAN & COMPANY	23.25		22,364.25	20,990.39	1,373.86
600	NATL CY CORP COM	12-07-99	GARDNER RECH & CO.	18.48		14,119.02	13,993.59	125.43
600	NATL SEMICONDUCTOR C	11-30-99	GUZMAN & COMPANY	15.85		25,484.15	6,949.57	18,534.58
500	NATL SERVICE IND INC	11-30-99	GUZMAN & COMPANY	13.00		14,768.25	13,789.80	978.45
700	NAVISTAR INTL CORP N	12-17-99	GARDNER RECH & CO.	22.03		30,865.47	18,711.82	12,153.65
3,396	NEIMAN-MARCUS GROUP	11-03-99	M RAMSEY KING SECUR	104.21		69,513.79	74,951.16	-5,437.37
1	NEIMAN-MARCUS GROUP	11-05-99		0.00		16.80	16.77	0.03

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
	1 NEIMAN-MARCUS GROUP	11-23-99	SPEAR LEEDS AND KEL		0.03	22.91	22.07	0.84
600	NEW YORK TIMES CO CL	11-05-99	GUZMAN & COMPANY	18.79		23,531.21	6,922.76	16,608.45
300	NEW YORK TIMES CO CL	12-07-99	GARDNER RECH & CO.	9.41		12,290.59	3,461.38	8,829.21
500	NEW YORK TIMES CO CL	12-17-99	GARDNER RECH & CO.	15.80		23,796.70	5,768.97	18,027.73
700	NEWELL RUBBERMAID IN	11-30-99	GUZMAN & COMPANY	18.27		22,994.23	14,214.58	8,779.65
900	NEWMONT MNG CORP CO	11-15-99	GUZMAN & COMPANY	27.69		20,672.31	26,994.75	-6,322.44
300	NEXTEL COMMUNICATIO	11-30-99	GUZMAN & COMPANY	8.50		29,747.75	12,741.73	17,006.02
300	NEXTEL COMMUNICATIO	12-07-99	GARDNER RECH & CO.	10.06		31,677.44	12,741.73	18,935.71
1,200	NIAGARA MOHAWK HLD	11-30-99	GUZMAN & COMPANY	30.60		17,894.40	17,125.27	769.13
400	NICOR INC COM	11-30-99	GUZMAN & COMPANY	10.47		13,839.53	7,758.03	6,081.50
700	NIKE INC CL B COM	10-12-99	GARDNER RECH & CO.	22.34		40,096.41	6,393.26	33,703.15
300	NIKE INC CL B COM	11-30-99	GUZMAN & COMPANY	7.96		13,792.04	2,739.97	11,052.07
300	NIKE INC CL B COM	12-07-99	GARDNER RECH & CO.	9.47		13,921.78	2,739.97	11,181.81
300	NIKE INC CL B COM	12-30-99	GARDNER RECH & CO.	9.50		14,746.75	2,739.97	12,006.78
700	NORDSTROM INC COM	11-30-99	GUZMAN & COMPANY	18.14		18,969.36	11,904.16	7,065.20
800	NORFOLK SOUTHN CORP	11-30-99	GUZMAN & COMPANY	20.58		17,129.42	11,100.97	6,028.45
300	NORTHROP GRUMMAN C	11-30-99	GUZMAN & COMPANY	8.06		16,660.69	10,459.57	6,201.12
1,100	NOVELL INC COM	11-05-99	GUZMAN & COMPANY	0.75		22,274.25	19,357.07	2,917.18
600	NOVELL INC COM	12-07-99	GARDNER RECH & CO.	18.45		13,219.05	10,558.40	2,660.65
300	NUCOR CORP COM	11-30-99	GUZMAN & COMPANY	8.01		15,104.49	4,842.76	10,261.73
800	OCCIDENTAL PETE CORP	11-30-99	GUZMAN & COMPANY	20.59		17,529.41	21,265.05	-3,735.64
8,100	OFFICE DEPOT INC COM	12-17-99	GARDNER RECH & CO.	245.97		88,854.03	182,574.00	-93,719.97
500	OMNICOM GROUP INC CO	10-12-99	GARDNER RECH & CO.	16.26		37,764.99	21,288.05	16,476.94
200	OMNICOM GROUP INC CO	11-30-99	GUZMAN & COMPANY	5.59		17,619.41	8,515.22	9,104.19
200	OMNICOM GROUP INC CO	12-07-99	GARDNER RECH & CO.	6.64		19,018.36	8,515.22	10,503.14

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,000	ORACLE CORP COM	10-12-99	GARDNER RECH & CO.		31.57	46,905.93	2,427.93	44,478.00
600	ORACLE CORP COM	11-05-99	GUZMAN & COMPANY		1.18	35,211.32	1,456.76	33,754.56
1,200	ORACLE CORP COM	11-30-99	GUZMAN & COMPANY		32.72	81,517.24	2,913.51	78,603.73
1,400	ORACLE CORP COM	12-07-99	GARDNER RECH & CO.		45.70	110,904.30	3,399.10	107,505.20
3,100	ORACLE CORP COM	12-17-99	GARDNER RECH & CO.		102.36	280,447.64	7,526.58	272,921.06
800	OWENS ILL INC COM NE	11-30-99	GUZMAN & COMPANY		20.64	19,079.36	29,458.68	-10,379.32
1,100	OWENS ILL INC COM NE	12-17-99	GARDNER RECH & CO.		33.94	27,878.56	40,505.69	-12,627.13
500	PACCAR INC COM	11-30-99	GUZMAN & COMPANY		13.19	20,549.31	8,849.78	11,699.53
600	PAIN WEBBER GROUP I	12-30-99	GARDNER RECH & CO.		18.80	23,718.70	25,780.50	-2,061.80
700	PALL CORP COM	11-30-99	GUZMAN & COMPANY		18.05	16,388.20	8,070.21	8,317.99
700	PARAMETRIC TECH CORP	12-07-99	GARDNER RECH & CO.		21.66	19,534.59	14,299.09	5,235.50
400	PARKER-HANNIFIN CORP	11-30-99	GUZMAN & COMPANY		10.63	18,814.37	7,637.37	11,177.00
800	PAYCHEX INC COM	11-05-99	GUZMAN & COMPANY		1.10	32,948.90	27,003.95	5,944.95
500	PAYCHEX INC COM	12-07-99	GARDNER RECH & CO.		15.69	20,515.56	16,877.47	3,638.09
1,000	PECO ENERGY CO COM	10-12-99	GARDNER RECH & CO.		31.24	37,156.26	16,945.51	20,210.75
400	PECO ENERGY CO COM	12-07-99	GARDNER RECH & CO.		12.45	13,487.55	6,778.20	6,709.35
400	PEOPLES ENERGY CORP	12-07-99	GARDNER RECH & CO.		12.50	14,737.50	9,191.00	5,546.50
1,000	PEPSICO INC COM	11-05-99	GUZMAN & COMPANY		31.13	33,781.37	10,553.47	23,227.90
1,200	PEPSICO INC COM	11-30-99	GUZMAN & COMPANY		31.39	41,443.61	12,664.16	28,779.45
1,400	PEPSICO INC COM	12-07-99	GARDNER RECH & CO.		43.73	51,668.77	14,774.86	36,893.91
1,800	PEPSICO INC COM	12-17-99	GARDNER RECH & CO.		56.10	62,943.90	18,996.25	43,947.65
400	PERKINELMER INC COM	11-30-99	GUZMAN & COMPANY		10.55	16,364.45	7,601.38	8,763.07
900	PFIZER INC COM	10-12-99	GARDNER RECH & CO.		28.19	35,409.31	4,883.78	30,525.53
1,600	PFIZER INC COM	11-05-99	GUZMAN & COMPANY		49.83	54,750.17	8,682.27	46,067.90
3,300	PFIZER INC COM	11-30-99	GUZMAN & COMPANY		86.50	119,744.75	17,907.18	101,837.57

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,700	PFIZER INC COM	12-07-99	GARDNER RECH & CO.	115.18		124,991.07	20,077.75	104,913.32
2,500	PFIZER INC COM	12-17-99	GARDNER RECH & CO.	77.78		83,047.22	13,566.05	69,481.17
800	PG & E CORP COM	11-30-99	GUZMAN & COMPANY	20.60		17,879.40	17,806.75	72.65
900	PHARMACIA & UPJOHN I	10-12-99	GARDNER RECH & CO.	28.59		47,502.66	25,782.37	21,720.29
700	PHARMACIA & UPJOHN I	11-30-99	GUZMAN & COMPANY	18.78		38,174.97	20,052.95	18,122.02
500	PHARMACIA & UPJOHN I	12-07-99	GARDNER RECH & CO.	15.90		26,702.85	14,323.54	12,379.31
2,700	PHELPS DODGE CORP CA	10-25-99	SMITH BARNEY INC	86.30		158,876.20	173,524.52	-14,648.32
1,500	PHILIP MORRIS COS IN	11-05-99	GUZMAN & COMPANY	46.28		38,109.97	22,278.04	15,831.93
2,000	PHILIP MORRIS COS IN	11-30-99	GUZMAN & COMPANY	51.75		52,448.25	29,704.05	22,744.20
2,300	PHILIP MORRIS COS IN	12-07-99	GARDNER RECH & CO.	71.00		59,729.00	34,159.65	25,569.35
4,900	PHILIP MORRIS COS IN	12-17-99	GARDNER RECH & CO.	150.72		111,324.28	72,774.92	38,549.36
300	PHILLIPS PETRO CO CO	11-30-99	GUZMAN & COMPANY	7.98		14,354.52	7,807.44	6,547.08
300	PHILLIPS PETRO CO CO	12-07-99	GARDNER RECH & CO.	9.48		14,278.02	7,807.44	6,470.58
500	PITNEY BOWES INC COM	11-15-99	GUZMAN & COMPANY	15.82		24,546.68	6,025.72	18,520.96
400	PITNEY BOWES INC COM	12-07-99	GARDNER RECH & CO.	12.60		17,962.40	4,820.58	13,141.82
500	PITNEY BOWES INC COM	12-17-99	GARDNER RECH & CO.	15.70		20,984.30	6,025.72	14,958.58
300	PNC BNK CORP COM	11-15-99	GUZMAN & COMPANY	9.61		18,177.89	6,260.84	11,917.05
300	PNC BNK CORP COM	11-30-99	GUZMAN & COMPANY	8.07		16,829.43	6,260.84	10,568.59
200	PNC BNK CORP COM	12-07-99	GARDNER RECH & CO.	6.32		9,593.68	4,173.89	5,419.79
1,700	PNC BNK CORP COM	12-17-99	GARDNER RECH & CO.	53.44		73,046.56	35,478.08	37,568.48
300	POTLATCH CORP COM	12-07-99	GARDNER RECH & CO.	9.42		12,496.83	12,339.63	157.20
400	PPG IND INC COM	11-30-99	GUZMAN & COMPANY	10.78		23,339.22	8,911.39	14,427.83
300	PRAXAIR INC COM	12-07-99	GARDNER RECH & CO.	9.45		13,490.55	5,708.53	7,782.02
600	PRICE T ROWE ASSOC I	12-30-99	GARDNER RECH & CO.	18.73		21,618.77	19,125.00	2,493.77
300	PROCTER & GAMBLE CO	10-12-99	GARDNER RECH & CO.	9.98		29,146.27	8,390.69	20,755.58

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
600	PROCTER & GAMBLE CO	11-05-99	GUZMAN & COMPANY		20.12	63,504.88	16,781.37	46,723.51
1,100	PROCTER & GAMBLE CO	11-30-99	GUZMAN & COMPANY		31.54	121,105.96	30,765.85	90,340.11
1,300	PROCTER & GAMBLE CO	12-07-99	GARDNER RECH & CO.		43.77	142,874.98	36,359.65	106,515.33
2,800	PROCTER & GAMBLE CO	12-17-99	GARDNER RECH & CO.		93.90	296,706.10	78,313.08	218,393.02
200	PROGRESSIVE CORP OH	12-07-99	GARDNER RECH & CO.		6.51	15,030.99	21,356.00	-6,325.01
300	PROVIDIAN FINL CORP	11-05-99	GUZMAN & COMPANY		10.16	34,696.09	6,570.81	28,125.28
300	PROVIDIAN FINL CORP	12-07-99	GARDNER RECH & CO.		9.80	23,990.20	6,570.81	17,419.39
500	PUB SERVICE ENTERPRI	11-30-99	GUZMAN & COMPANY		13.09	17,486.91	13,262.04	4,224.87
300	QUAKER OATS CO COM	11-05-99	GUZMAN & COMPANY		9.68	20,352.82	7,221.38	13,131.44
300	QUAKER OATS CO COM	12-07-99	GARDNER RECH & CO.		9.65	19,265.35	7,221.38	12,043.97
100	QUALCOMM INC COM	11-15-99	GUZMAN & COMPANY		1.23	36,798.77	15,974.37	20,824.40
100	QUALCOMM INC COM	11-30-99	GUZMAN & COMPANY		3.71	36,265.04	15,974.37	20,290.67
200	QUALCOMM INC COM	12-07-99	GARDNER RECH & CO.		8.66	79,753.84	31,948.73	47,805.11
500	RAYTHEON CO CL B COM	11-30-99	GUZMAN & COMPANY		13.01	15,268.24	18,329.87	-3,061.63
700	REGIONS FNCL CORP CO	12-30-99	GARDNER RECH & CO.		21.59	17,434.66	24,150.00	-6,715.34
400	REYNOLDS METALS CO C	11-05-99	GUZMAN & COMPANY		12.82	24,337.18	22,498.07	1,839.11
1,300	RITE AID CORP COM	12-07-99	GARDNER RECH & CO.		39.47	13,854.28	16,719.76	-2,865.48
300	ROCKWELL INTL CORP N	11-30-99	GUZMAN & COMPANY		8.00	14,917.00	7,226.83	7,690.17
400	ROCKWELL INTL CORP N	12-30-99	GARDNER RECH & CO.		12.65	19,262.35	9,635.77	9,626.58
1,200	ROWAN COMPANIES INC	11-15-99	GUZMAN & COMPANY		36.71	21,263.29	9,677.63	11,585.66
900	RUSSELL CORP COM	12-07-99	GARDNER RECH & CO.		27.40	11,841.35	22,604.09	-10,762.74
1,000	RYDER SYS INC COM	11-05-99	GUZMAN & COMPANY		30.74	22,031.76	17,674.10	4,357.66
900	RYDER SYS INC COM	11-30-99	GUZMAN & COMPANY		23.18	20,226.82	15,906.69	4,320.13
1,400	S.W. AIRL CO COM	11-30-99	GUZMAN & COMPANY		35.77	22,801.73	12,196.64	10,605.09
1,000	SAFECO CORP COM	10-12-99	GARDNER RECH & CO.		30.90	26,906.60	21,029.28	5,877.32

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,000	SARA LEE CORP COM	11-05-99	GUZMAN & COMPANY		30.90	26,781.60	10,796.79	15,984.81
800	SARA LEE CORP COM	11-30-99	GUZMAN & COMPANY		20.66	19,779.34	8,637.44	11,141.90
800	SARA LEE CORP COM	12-07-99	GARDNER RECH & CO.		24.63	18,625.37	8,637.44	9,987.93
1,900	SBC COMMUNICATIONS I	10-12-99	GARDNER RECH & CO.		60.16	94,583.59	29,112.01	65,471.58
0	SBC COMMUNICATIONS I	10-19-99			0.00	10.11	3.06	7.05
1,400	SBC COMMUNICATIONS I	11-05-99	GUZMAN & COMPANY		44.37	70,830.63	21,450.95	49,379.68
400	SBC COMMUNICATIONS I	11-15-99	GUZMAN & COMPANY		12.68	20,362.32	6,128.84	14,233.48
2,500	SBC COMMUNICATIONS I	11-30-99	GUZMAN & COMPANY		66.84	129,933.16	38,305.27	91,627.89
3,200	SBC COMMUNICATIONS I	12-07-99	GARDNER RECH & CO.		101.84	174,898.16	49,030.75	125,867.41
2,100	SBC COMMUNICATIONS I	12-08-99	GARDNER RECH & CO.		66.79	113,595.71	32,176.43	81,419.28
1,000	SCHERING- PLOUGH CORP	11-05-99	GUZMAN & COMPANY		31.89	56,655.61	8,198.61	48,457.00
1,200	SCHERING- PLOUGH CORP	11-30-99	GUZMAN & COMPANY		32.05	61,242.95	9,838.33	51,404.62
1,400	SCHERING- PLOUGH CORP	12-07-99	GARDNER RECH & CO.		44.15	64,443.35	11,478.05	52,965.30
600	SCHERING- PLOUGH CORP	12-17-99	GARDNER RECH & CO.		18.85	25,481.15	4,919.17	20,561.98
900	SCHWAB CHARLES CORP	10-12-99	GARDNER RECH & CO.		27.95	28,434.55	8,427.10	20,007.45
1,000	SCHWAB CHARLES CORP	11-30-99	GUZMAN & COMPANY		26.27	37,786.23	9,363.44	28,422.79
800	SCHWAB CHARLES CORP	12-07-99	GARDNER RECH & CO.		25.07	31,824.93	7,490.76	24,334.17
300	SCIENTIFIC- ATLANTA I	11-30-99	GUZMAN & COMPANY		8.09	17,504.41	2,645.21	14,859.20
2,700	SEAGATE TECH COM	11-30-99	GUZMAN & COMPANY		70.86	100,672.89	92,853.09	7,819.80
400	SEALED AIR CORP NEW	11-05-99	GUZMAN & COMPANY		12.72	21,437.28	20,302.51	1,134.77
800	SEARS ROEBUCK & CO C	11-30-99	GUZMAN & COMPANY		20.92	27,379.08	12,917.06	14,462.02
400	SEARS ROEBUCK & CO C	12-07-99	GARDNER RECH & CO.		12.45	13,212.55	6,458.53	6,754.02
1,100	SEMPRA ENERGY INC CO	11-05-99	GUZMAN & COMPANY		33.74	22,103.76	30,253.66	-8,149.90
1,300	SHERWIN- WILLIAMS CO	10-12-99	GARDNER RECH & CO.		39.93	27,828.82	12,147.65	15,681.17
900	SHERWIN- WILLIAMS CO	12-30-99	GARDNER RECH & CO.		27.61	18,141.14	8,409.91	9,731.23

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
600	SIGMA-ALDRICH CORP C	11-30-99	GUZMAN & COMPANY	15.58		17,121.92	10,987.50	6,134.42
1,400	SILICON GRAPHICS INC	12-07-99	GARDNER RECH & CO.	42.54		15,882.46	45,317.68	-29,435.22
500	SLM HLDG CORP COM ST	11-05-99	GUZMAN & COMPANY	15.80		23,796.70	25,138.60	-1,341.90
300	SLM HLDG CORP COM ST	12-07-99	GARDNER RECH & CO.	9.48		14,371.77	15,083.16	-711.39
600	SNAP-ON INC COM	12-30-99	GARDNER RECH & CO.	18.55		16,443.95	14,402.27	2,041.68
300	SOLETRON CORP COM	11-30-99	GUZMAN & COMPANY	8.33		24,685.42	14,776.89	9,908.53
1,000	SOUTHERN CO COM STK	11-30-99	GUZMAN & COMPANY	25.78		23,349.22	9,877.89	13,471.33
700	SOUTHERN CO COM STK	12-07-99	GARDNER RECH & CO.	21.55		16,253.45	6,914.53	9,338.92
1,900	SOUTHERN CO COM STK	12-17-99	GARDNER RECH & CO.	58.50		44,710.25	18,768.00	25,942.25
300	SOUTHTRUST CORP COM	12-07-99	GARDNER RECH & CO.	9.37		11,053.13	11,962.50	-909.37
400	SPRINGS IND INC CL A	11-30-99	GUZMAN & COMPANY	10.54		15,914.46	12,499.64	3,414.82
500	SPRINT CORP COM	10-25-99	SMITH BARNEY INC	16.09		32,546.41	7,913.49	24,632.92
400	SPRINT CORP COM	11-15-99	GUZMAN & COMPANY	12.99		29,462.01	6,330.79	23,131.22
600	SPRINT CORP COM	11-30-99	GUZMAN & COMPANY	16.39		41,571.11	9,496.19	32,074.92
800	SPRINT CORP COM	12-07-99	GARDNER RECH & CO.	25.84		55,074.16	12,661.58	42,412.58
700	SPRINT CORP PCS COM	10-12-99	GARDNER RECH & CO.	22.68		50,289.82	8,989.14	41,300.68
500	SPRINT CORP PCS COM	11-30-99	GUZMAN & COMPANY	14.02		45,423.48	6,420.81	39,002.67
400	SPRINT CORP PCS COM	12-07-99	GARDNER RECH & CO.	13.26		37,711.74	5,136.65	32,575.09
1,600	SPRINT CORP PCS COM	12-17-99	GARDNER RECH & CO.	53.06		151,646.94	20,546.60	131,100.34
600	ST JUDE MED INC COM	12-07-99	GARDNER RECH & CO.	18.54		16,181.46	13,531.27	2,650.19
600	ST PAUL COS INC COM	12-07-99	GARDNER RECH & CO.	18.61		18,281.39	14,689.10	3,592.29
300	ST STR CORP COM	11-15-99	GUZMAN & COMPANY	9.78		23,127.72	14,934.00	8,193.72
300	ST STR CORP COM	12-07-99	GARDNER RECH & CO.	9.72		21,440.28	14,934.00	6,506.28
500	STANLEY WKS COM	11-30-99	GUZMAN & COMPANY	13.02		15,580.73	8,556.86	7,023.87
700	STAPLES INC (RETAIL)	11-30-99	GUZMAN & COMPANY	18.05		16,300.70	14,670.64	1,630.06

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
500	SUN MICROSYSTEMS INC	10-12-99	GARDNER RECH & CO.		16.51	45,170.99	2,264.63	42,906.36
300	SUN MICROSYSTEMS INC	11-05-99	GUZMAN & COMPANY		1.10	32,905.15	1,358.78	31,546.37
700	SUN MICROSYSTEMS INC	11-30-99	GUZMAN & COMPANY		20.59	92,641.91	3,170.48	89,471.43
700	SUN MICROSYSTEMS INC	12-07-99	GARDNER RECH & CO.		24.36	100,775.64	3,170.48	97,605.16
400	SUN TR BANKS INC COM	11-30-99	GUZMAN & COMPANY		10.94	28,014.06	13,782.20	14,231.86
300	SUN TR BANKS INC COM	12-07-99	GARDNER RECH & CO.		9.69	20,596.56	10,336.65	10,259.91
500	SUN TR BANKS INC COM	12-17-99	GARDNER RECH & CO.		16.15	34,452.60	17,227.75	17,224.85
900	SUNOCO INC COM	11-05-99	GUZMAN & COMPANY		27.72	21,572.28	35,065.44	-13,493.16
700	SYSCO CORP COM	11-30-99	GUZMAN & COMPANY		18.39	26,669.11	5,705.84	20,963.27
300	SYSCO CORP COM	12-07-99	GARDNER RECH & CO.		9.37	11,090.63	2,445.36	8,645.27
300	TANDY CORP COM	11-15-99	GUZMAN & COMPANY		9.67	20,071.58	2,776.14	17,295.44
300	TANDY CORP COM	12-07-99	GARDNER RECH & CO.		9.76	22,715.24	2,776.14	19,939.10
500	TEKTRONIX INC COM	11-30-99	GUZMAN & COMPANY		13.07	16,986.93	4,874.98	12,111.95
4,213	TELEDYNE TECHNOLOGI	12-06-99	SPEAR LEEDS AND KEL		64.50	38,642.44	51,793.05	-13,150.61
1	TELEDYNE TECHNOLOGI	12-14-99			0.00	5.42	7.01	-1.59
300	TELLABS INC COM	11-15-99	GUZMAN & COMPANY		0.70	20,736.80	3,969.94	16,766.86
300	TELLABS INC COM	11-30-99	GUZMAN & COMPANY		8.15	19,454.35	3,969.94	15,484.41
400	TELLABS INC COM	12-07-99	GARDNER RECH & CO.		12.88	26,112.12	5,293.25	20,818.87
300	TEMPLE INLAND INC CO	11-30-99	GUZMAN & COMPANY		8.08	17,335.67	10,628.46	6,707.21
1,000	TENET HEALTHCARE COR	11-15-99	GUZMAN & COMPANY		30.74	22,094.26	20,802.49	1,291.77
500	TENET HEALTHCARE COR	12-07-99	GARDNER RECH & CO.		15.38	11,328.37	10,401.25	927.12
5,400	TENNECO AUTOMOTIVE I	11-12-99	GUZMAN & COMPANY		163.35	40,336.65	152,053.48	-111,716.83
300	TERADYNE INC COM	12-07-99	GARDNER RECH & CO.		9.54	16,152.96	14,556.83	1,596.13
300	TEXTRON INC COM	11-05-99	GUZMAN & COMPANY		9.73	21,702.77	3,863.15	17,839.62
200	TEXTRON INC COM	12-07-99	GARDNER RECH & CO.		6.48	14,393.52	2,875.43	11,818.09

SALE OF STOCKS (continued)
 October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	TEXTRON INC COM	12-17-99	GARDNER RECH & CO.	9.74		22,002.76	3,863.15	18,139.61
900	THERMO ELECTRON COR	12-07-99	GARDNER RECH & CO.	27.48		14,203.77	36,163.42	-21,959.65
300	THOMAS & BETTS CORP	11-30-99	GUZMAN & COMPANY	7.91		12,292.09	9,880.05	2,412.04
1,200	THREE COM CORP COMM	10-12-99	GARDNER RECH & CO.	37.17		34,837.83	53,423.14	-18,585.31
400	THREE COM CORP COMM	11-30-99	GUZMAN & COMPANY	10.54		15,914.46	17,807.71	-1,893.25
300	THREE COM CORP COMM	12-07-99	GARDNER RECH & CO.	9.43		12,834.32	13,355.79	-521.47
2,100	THREE COM CORP COMM	12-17-99	GARDNER RECH & CO.	66.42		102,308.58	93,490.50	8,818.08
500	TIME WARNER INC COM	10-25-99	SMITH BARNEY INC	16.02		30,421.48	9,715.97	20,705.51
400	TIME WARNER INC COM	11-05-99	GUZMAN & COMPANY	12.88		26,387.12	7,772.78	18,614.34
1,100	TIME WARNER INC COM	11-30-99	GUZMAN & COMPANY	29.76		67,688.99	21,375.14	46,313.85
1,200	TIME WARNER INC COM	12-07-99	GARDNER RECH & CO.	38.56		76,536.44	23,318.34	53,218.10
1,700	TIME WARNER INC COM	12-17-99	GARDNER RECH & CO.	54.72		111,295.28	33,034.31	78,260.97
2,000	TIMES MIRROR CO SER	10-15-99	SPEAR LEEDS AND KEL	34.37		130,965.63	43,924.19	87,041.44
200	TIMES MIRROR CO SER	12-07-99	GARDNER RECH & CO.	6.43		12,793.57	4,392.42	8,401.15
700	TIMKEN CO COM	12-07-99	GARDNER RECH & CO.	21.46		13,541.04	11,691.75	1,849.29
1,100	TJX COS INC COM NEW	10-12-99	GARDNER RECH & CO.	34.10		32,690.90	4,493.46	28,197.44
700	TJX COS INC COM NEW	12-07-99	GARDNER RECH & CO.	21.46		13,672.29	2,859.47	10,812.82
1,400	TJX COS INC COM NEW	12-17-99	GARDNER RECH & CO.	42.91		27,169.59	5,718.95	21,450.64
500	TORCHMARK CORP COM	12-07-99	GARDNER RECH & CO.	15.52		15,359.48	6,519.93	8,839.55
1,700	TOSCO CORP COM NEW	12-17-99	GARDNER RECH & CO.	52.53		45,741.22	42,187.20	3,554.02
1,200	TOYS R US INC (HOLDI	11-30-99	GUZMAN & COMPANY	30.70		20,969.30	35,066.86	-14,097.56
600	TRIBUNE CO COM	10-12-99	GARDNER RECH & CO.	19.03		30,805.97	6,408.41	24,397.56
300	TRIBUNE CO COM	11-30-99	GUZMAN & COMPANY	7.98		14,392.02	3,204.21	11,187.81
300	TRIBUNE CO COM	12-07-99	GARDNER RECH & CO.	9.48		14,353.02	3,204.21	11,148.81
400	TRICON GLOBAL RESTAU	12-07-99	GARDNER RECH & CO.	12.54		16,087.46	3,468.78	12,618.68

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	TRW INC COM	12-07-99	GARDNER RECH & CO.		9.53	15,702.97	7,542.31	8,160.66
700	TUPPERWARE CORP COM	12-07-99	GARDNER RECH & CO.		21.42	12,359.83	19,960.64	-7,600.81
500	TX INSTRS INC COM	11-05-99	GUZMAN & COMPANY		16.56	46,702.19	2,620.03	44,082.16
700	TX INSTRS INC COM	11-30-99	GUZMAN & COMPANY		19.75	67,455.28	3,668.04	63,787.24
700	TX INSTRS INC COM	12-07-99	GARDNER RECH & CO.		23.43	72,820.32	3,668.04	69,152.28
400	TX UTILS CO COM	11-30-99	GUZMAN & COMPANY		10.48	14,339.52	12,485.39	1,854.13
600	U S WEST INC NEW COM	10-12-99	GARDNER RECH & CO.		19.17	34,855.83	17,238.63	17,617.20
300	U S WEST INC NEW COM	11-15-99	GUZMAN & COMPANY		9.66	19,565.34	8,619.31	10,946.03
400	U S WEST INC NEW COM	11-30-99	GUZMAN & COMPANY		10.83	24,689.17	11,492.42	13,196.75
500	U S WEST INC NEW COM	12-07-99	GARDNER RECH & CO.		16.09	32,640.16	14,365.52	18,274.64
500	U.S AIR GROUP COM	11-30-99	GUZMAN & COMPANY		12.97	13,924.53	15,249.21	-1,324.68
300	UN CARBIDE CORP COM	11-15-99	GUZMAN & COMPANY		9.63	18,702.87	8,853.62	9,849.25
200	UN CARBIDE CORP COM	12-07-99	GARDNER RECH & CO.		6.40	11,918.60	5,902.41	6,016.19
400	UN PAC CORP COM	11-15-99	GUZMAN & COMPANY		12.71	21,037.29	11,404.38	9,632.91
400	UN PAC CORP COM	12-07-99	GARDNER RECH & CO.		12.61	18,112.39	11,404.38	6,708.01
1,400	UN PAC RES GROUP INC	11-15-99	GUZMAN & COMPANY		42.70	20,957.30	24,374.44	-3,417.14
400	UN PLANTERS CORP COM	12-07-99	GARDNER RECH & CO.		12.56	16,562.44	18,183.36	-1,620.92
800	UNICOM CORP COM	10-12-99	GARDNER RECH & CO.		24.98	29,375.02	26,363.16	3,011.86
500	UNICOM CORP COM	12-07-99	GARDNER RECH & CO.		15.54	16,046.96	16,476.97	-430.01
300	UNITED HEALTHCARE CO	11-30-99	GUZMAN & COMPANY		8.02	15,498.23	13,858.81	1,639.42
200	UNITED HEALTHCARE CO	12-07-99	GARDNER RECH & CO.		6.35	10,481.15	9,239.20	1,241.95
600	UNITED HEALTHCARE CO	12-17-99	GARDNER RECH & CO.		19.02	30,393.48	27,717.61	2,675.87
400	UNOCAL CORP COM	11-30-99	GUZMAN & COMPANY		10.45	13,314.55	9,563.97	3,750.58
800	UNUMPROVIDENT CORP	11-05-99	GUZMAN & COMPANY		24.92	27,325.08	25,344.89	1,980.19
400	UNUMPROVIDENT CORP	12-07-99	GARDNER RECH & CO		12.41	12,112.59	12,672.45	-559.86

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
800	US BANCORP DEL INC C	10-25-99	SMITH BARNEY INC		24.92	27,425.08	9,969.68	17,455.40
900	US BANCORP DEL INC C	11-30-99	GUZMAN & COMPANY		23.54	30,913.96	11,215.89	19,698.07
600	US BANCORP DEL INC C	12-07-99	GARDNER RECH & CO.		18.49	14,531.51	7,477.26	7,054.25
1,000	US BANCORP DEL INC C	12-17-99	GARDNER RECH & CO.		30.78	23,094.22	12,462.10	10,632.12
600	UST INC COM	11-30-99	GUZMAN & COMPANY		15.54	15,921.96	10,013.45	5,908.51
700	UST INC COM	12-30-99	GARDNER RECH & CO.		21.60	17,959.65	11,682.36	6,277.29
1,100	USX - MARATHON GROUP	11-05-99	GUZMAN & COMPANY		34.01	30,078.49	31,340.36	-1,261.87
500	USX - MARATHON GROUP	12-07-99	GARDNER RECH & CO.		15.42	12,515.83	14,245.62	-1,729.79
600	USX-US STEEL GROUP C	11-30-99	GUZMAN & COMPANY		15.51	15,184.47	15,875.06	-690.59
500	UTD TECHNOLOGIES COR	10-12-99	GARDNER RECH & CO.		15.92	27,484.08	9,542.71	17,941.37
600	UTD TECHNOLOGIES COR	11-30-99	GUZMAN & COMPANY		16.14	34,052.58	11,451.25	22,601.33
500	UTD TECHNOLOGIES COR	12-07-99	GARDNER RECH & CO.		15.94	27,984.06	9,542.71	18,441.35
700	UTD TECHNOLOGIES COR	12-17-99	GARDNER RECH & CO.		22.32	39,440.18	13,359.80	26,080.38
500	V F CORP COM	11-30-99	GUZMAN & COMPANY		13.00	14,924.50	8,099.27	6,825.23
400	VIACOM COM CL B	11-30-99	GUZMAN & COMPANY		10.67	19,839.33	6,573.19	13,266.14
600	VIACOM COM CL B	12-07-99	GARDNER RECH & CO.		19.05	31,293.45	9,859.78	21,433.67
300	VIACOM COM CL B	12-30-99	GARDNER RECH & CO.		9.59	17,596.66	4,929.89	12,666.77
400	VULCAN MATERIALS CO	11-30-99	GUZMAN & COMPANY		10.54	16,064.46	19,316.00	-3,251.54
800	WA MUT INC COM	11-30-99	GUZMAN & COMPANY		20.78	23,329.22	19,488.29	3,840.93
600	WA MUT INC COM	12-07-99	GARDNER RECH & CO.		18.56	16,743.94	14,616.21	2,127.73
500	WACHOVIA CORP COM NE	10-12-99	GARDNER RECH & CO.		16.36	40,577.39	23,312.43	17,264.96
300	WACHOVIA CORP COM NE	11-30-99	GUZMAN & COMPANY		8.28	23,297.97	13,987.46	9,310.51
200	WACHOVIA CORP COM NE	12-07-99	GARDNER RECH & CO.		6.49	14,543.51	9,324.97	5,218.54
1,000	WAL-MART STORES INC	10-12-99	GARDNER RECH & CO.		31.80	53,843.20	8,248.88	45,594.32
700	WAL-MART STORES INC	10-25-99	SMITH BARNEY INC		22.31	39,002.69	5,774.22	33,228.47

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,200	WAL-MART STORES INC	11-05-99	GUZMAN & COMPANY	38.33		69,786.67	9,898.66	59,888.01
500	WAL-MART STORES INC	11-15-99	GUZMAN & COMPANY	15.99		29,452.76	4,124.44	25,328.32
3,300	WAL-MART STORES INC	11-30-99	GUZMAN & COMPANY	88.86		190,486.14	27,221.30	163,264.84
4,200	WAL-MART STORES INC	12-07-99	GARDNER RECH & CO.	134.16		244,515.84	34,645.29	209,870.55
2,600	WAL-MART STORES INC	12-08-99	GARDNER RECH & CO.	83.13		153,641.87	21,447.09	132,194.78
1,300	WALGREEN CO COM	10-12-99	GARDNER RECH & CO.	40.08		32,216.17	2,388.87	29,827.30
1,300	WALGREEN CO COM	11-30-99	GUZMAN & COMPANY	33.76		37,747.49	2,388.87	35,358.62
900	WALGREEN CO COM	12-07-99	GARDNER RECH & CO.	27.96		28,547.04	1,653.83	26,893.21
400	WARNER LAMBERT CO CO	11-05-99	GUZMAN & COMPANY	13.20		35,961.80	5,394.52	30,567.28
800	WARNER LAMBERT CO CO	11-30-99	GUZMAN & COMPANY	22.38		71,277.62	10,789.04	60,488.58
800	WARNER LAMBERT CO CO	12-07-99	GARDNER RECH & CO.	26.27		67,973.73	10,789.04	57,184.69
300	WELLPOINT HLTH NETWO	11-05-99	GUZMAN & COMPANY	9.63		18,759.12	27,324.36	-8,565.24
500	WELLPOINT HLTH NETWO	12-17-99	GARDNER RECH & CO.	16.05		31,327.70	45,540.60	-14,212.90
1,000	WELLS FARGO & CO NEW	11-05-99	GUZMAN & COMPANY	31.57		46,780.93	7,524.46	39,256.47
1,400	WELLS FARGO & CO NEW	11-30-99	GUZMAN & COMPANY	37.17		64,975.33	10,534.25	54,441.08
1,600	WELLS FARGO & CO NEW	12-07-99	GARDNER RECH & CO.	50.35		70,449.65	12,039.14	58,410.51
1,900	WELLS FARGO & CO NEW	12-17-99	GARDNER RECH & CO.	59.53		75,821.72	14,296.48	61,525.24
1,400	WENDY S INTL INC COM	10-12-99	GARDNER RECH & CO.	43.21		36,181.79	9,936.92	26,244.87
800	WESTVACO CORP COM	11-05-99	GUZMAN & COMPANY	24.84		24,975.16	14,143.52	10,831.64
200	WEYERHAEUSER CO COM	11-30-99	GUZMAN & COMPANY	5.41		12,207.09	9,493.83	2,713.26
300	WEYERHAEUSER CO COM	12-07-99	GARDNER RECH & CO.	9.66		19,771.59	14,240.74	5,530.85
400	WHIRLPOOL CORP COM	11-05-99	GUZMAN & COMPANY	12.94		27,962.06	12,799.55	15,162.51
400	WHIRLPOOL CORP COM	12-17-99	GARDNER RECH & CO.	12.83		24,762.17	12,799.55	11,962.62
600	WILLAMETTE IND INC C	11-05-99	GUZMAN & COMPANY	18.90		26,981.10	20,553.00	6,428.10
300	WILLIAMS CO INC COM	12-07-99	GARDNER RECH & CO.	12.43		12,712.57	5,043.23	7,669.34

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
700	WINN-DIXIE STORES IN	11-30-99	GUZMAN & COMPANY		18.11	18,181.89	11,416.30	6,765.59
1,500	WORTHINGTON INDS INC	11-05-99	GUZMAN & COMPANY		0.82	24,467.93	15,321.02	9,146.91
400	WRIGLEY WM JR CO CAP	11-05-99	GUZMAN & COMPANY		13.10	32,836.90	11,035.66	21,801.24
200	WRIGLEY WM JR CO CAP	12-07-99	GARDNER RECH & CO.		6.56	16,593.44	5,517.83	11,075.61
1,474	WTR PIK TECHNOLOGIES	12-06-99	SPEAR LEEDS AND KEL		22.47	10,552.30	15,578.97	-5,026.67
1	WTR PIK TECHNOLOGIES	12-14-99			0.00	5.34	7.93	-2.59
700	XEROX CORP COM	11-30-99	GUZMAN & COMPANY		18.14	18,969.36	6,066.66	12,902.70
700	XEROX CORP COM	12-07-99	GARDNER RECH & CO.		21.60	17,828.40	6,066.66	11,761.74
200	XILINX INC COM	12-07-99	GARDNER RECH & CO.		6.60	17,755.90	17,637.50	118.40
949,828						44,300,422.74	18,280,650.66	26,019,772.08

NTQA MINICAP FUND

1,720	NTQA EB MINICAP EQTY	11-01-99			0.00	72,020.36	44,393.23	27,627.13
1,720						72,020.36	44,393.23	27,627.13

PUBLIC SCHOOL TEACHERS/ SCUDDE

4,000	ADR TELEFONICA DE AR	11-05-99	MORGAN STANLEY NEW		203.68	109,947.92	135,518.67	-25,570.75
1,600	ADR TELEFONICA DE AR	11-08-99	MORGAN STANLEY NEW		81.47	43,918.53	54,207.47	-10,288.94
13,600	ADR TELEFONICA DE AR	11-09-99	MORGAN STANLEY NEW		692.53	375,112.19	460,763.47	-85,651.28
11,700	ADR TELEFONICA DE AR	11-10-99	MORGAN STANLEY NEW		595.74	321,320.40	396,392.10	-75,071.70
3,900	ADR TELEFONICA DE AR	11-11-99	MORGAN STANLEY NEW		198.60	107,778.75	132,130.70	-24,351.95
4,900	ADR TELEFONICA DE AR	11-15-99	MORGAN STANLEY NEW		249.50	134,500.50	166,010.37	-31,509.87
6,100	ADR TELEFONICA DE AR	12-02-99	MORGAN STANLEY NEW		310.58	166,990.46	206,665.97	-39,675.51

PUBLIC SCHOOL TEACHERS/ SCUDDE

SALE OF STOCKS (continued)

October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
8,600	ADR TELEFONICA DE AR	12-03-99	MORGAN STANLEY NEW		438.04	240,685.32	291,365.13	-50,679.81
17,000	FOSTERS BREWING GP N	10-28-99	CITIBANK MELBOURNE		252.52	45,659.52	43,356.68	2,302.84
24,700	FOSTERS BREWING GP N	10-29-99	JB WERE & SON MELBO		368.31	66,597.29	62,994.70	3,602.59
9,000	FOSTERS BREWING GP N	11-01-99	JB WERE & SON MELBO		132.48	23,955.61	22,953.54	1,002.07
11,900	FOSTERS BREWING GP N	11-02-99	JB WERE & SON MELBO		176.72	31,953.42	30,349.67	1,603.75
11,700	FOSTERS BREWING GP N	11-03-99	CITIBANK MELBOURNE		174.71	31,589.71	29,839.60	1,750.11
44,100	FOSTERS BREWING GP N	11-04-99	JB WERE & SON MELBO		654.73	118,388.00	112,472.32	5,915.68
22,900	FOSTERS BREWING GP N	11-05-99	JB WERE & SON MELBO		336.46	60,837.92	58,404.00	2,433.92
9,700	FOSTERS BREWING GP N	11-08-99	JB WERE & SON MELBO		143.29	25,909.27	24,738.81	1,170.46
5,200	FOSTERS BREWING GP N	11-09-99	JB WERE & SON MELBO		76.92	13,909.70	13,262.04	647.66
82,600	FOSTERS BREWING GP N	11-10-99	CITIBANK MELBOURNE		1,209.17	218,631.07	210,662.45	7,968.62
72,300	FOSTERS BREWING GP N	11-11-99	JB WERE & SON MELBO		1,065.20	192,607.15	184,393.40	8,213.75
31,900	FOSTERS BREWING GP N	11-12-99	CITIBANK MELBOURNE		478.53	86,526.52	81,357.53	5,168.99
89,400	FOSTERS BREWING GP N	11-12-99	MACQUARIE EQUITIES		1,343.83	242,982.87	228,005.13	14,977.74
2,600	FOSTERS BREWING GP N	11-15-99	CITIBANK MELBOURNE		39.80	7,196.36	6,631.02	565.34
31,900	FOSTERS BREWING GP N	11-15-99	DEUTSCHE SECURITIES		490.93	88,759.28	81,357.53	7,401.75
17,900	FOSTERS BREWING GP N	11-17-99	DEUTSCHE SECURITIES		271.69	49,117.09	45,652.03	3,465.06
9,700	FOSTERS BREWING GP N	11-18-99	DEUTSCHE SECURITIES		147.68	26,703.62	24,738.81	1,964.81
1,300	FOSTERS BREWING GP N	11-22-99	DEUTSCHE SECURITIES		20.12	3,634.52	3,315.51	319.01
500	FOSTERS BREWING GP N	11-29-99	DEUTSCHE SECURITIES		7.50	1,355.59	1,275.20	80.39
6,300	FOSTERS BREWING GP N	12-01-99	MERRILL LYNCH MELBO		92.94	16,796.15	16,067.48	728.67
18,100	FOSTERS BREWING GP N	12-01-99	DEUTSCHE SECURITIES		267.11	48,288.90	46,162.11	2,126.79
6,400	FOSTERS BREWING GP N	12-02-99	MERRILL LYNCH MELBO		95.50	17,267.91	16,322.51	945.40
4,700	FOSTERS BREWING GP N	12-03-99	MERRILL LYNCH MELBO		69.52	12,571.40	11,986.85	584.55
2,500	FOSTERS BREWING GP N	12-06-99	MERRILL LYNCH MELBO		36.53	6,604.77	6,375.98	228.79

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,900	FOSTERS BREWING GP N	12-07-99	MERRILL LYNCH MELBO		27.42	4,956.68	4,845.75	110.93
2,700	NOKIA (AB) OY EUR0.2	12-01-99	ABN AMRO SECS USA I		763.98	381,227.77	156,711.87	224,515.90
5,600	NOKIA (AB) OY EUR0.2	12-02-99	ROBERT FLEMING & CO		1,596.51	796,657.90	325,032.03	471,625.87
6,798	AVENTIS SA EUR3.82	11-04-99	DONALDSON LUFKIN AN		1,020.14	407,037.26	267,199.75	139,837.51
18,460	AVENTIS SA EUR3.82	11-05-99	DONALDSON LUFKIN AN		2,762.38	1,102,188.47	725,582.13	376,606.34
832	AVENTIS SA EUR3.82	11-08-99	DONALDSON LUFKIN AN		123.88	49,424.68	32,702.29	16,722.39
3,456	AVENTIS SA EUR3.82	11-09-99	DONALDSON LUFKIN AN		512.44	204,462.01	135,840.30	68,621.71
236	SAP AG ORD NPV	11-17-99	SALOMON BROS INC &		220.45	87,955.08	66,848.47	21,106.61
52	SAP AG ORD NPV	11-18-99	SALOMON BROS INC &		48.36	19,294.02	14,729.32	4,564.70
18	SAP AG ORD NPV	11-19-99	SALOMON BROS INC &		16.54	6,600.38	5,098.61	1,501.77
639	SAP AG ORD NPV	11-22-99	COMMERZBANK CAPITAL		562.94	224,610.93	181,000.74	43,610.19
638	SAP AG ORD NPV	11-23-99	COMMERZBANK CAPITAL		555.79	221,759.77	180,717.49	41,042.28
830	SAP AG ORD NPV	11-24-99	COMMERZBANK FRANKFU		710.04	283,309.49	235,102.69	48,206.80
6,000	SMARTONE TELECOMMU	12-16-99	MERRILL LYNCH(MLPFS		129.34	26,366.80	14,969.22	11,397.58
11,000	SMARTONE TELECOMMU	12-16-99	SMITH BARNEY NEW YO		236.23	48,362.53	27,443.57	20,918.96
15,000	SMARTONE TELECOMMU	12-17-99	SMITH BARNEY NEW YO		329.67	67,493.30	37,423.05	30,070.25
21,000	SMARTONE TELECOMMU	12-20-99	MORGAN STANLEY NEW		465.92	95,402.07	52,392.27	43,009.80
8,000	SMARTONE TELECOMMU	12-21-99	MORGAN STANLEY NEW		177.22	36,287.24	19,958.96	16,328.28
7,000	SMARTONE TELECOMMU	12-22-99	MORGAN STANLEY NEW		156.73	32,091.63	17,464.09	14,627.54
14,000	SMARTONE TELECOMMU	12-23-99	MORGAN STANLEY NEW		314.97	64,493.49	34,928.18	29,565.31
28,000	SMARTONE TELECOMMU	12-24-99	GOLDMAN SACHS & CO		642.77	131,613.23	69,856.35	61,756.88
56,000	SMARTONE TELECOMMU	12-28-99	GOLDMAN SACHS & CO		1,322.75	270,843.41	139,712.71	131,130.70
5,000	CANON INC JPY50	10-18-99	MERRILL LYNCH INTER		179.34	132,668.93	66,295.17	66,373.76
5,000	CANON INC JPY50	10-19-99	MERRILL LYNCH INTER		178.23	131,555.76	66,295.17	65,260.59
7,000	CANON INC JPY50	10-20-99	MERRILL LYNCH INTER		187.17	185,864.85	92,813.24	93,051.61

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SALE OF STOCKS (continued)

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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
6,000	CANON INC JPY50	10-21-99	MERRILL LYNCH INTER		182.16	160,538.84	79,554.20	80,984.64
16,000	CANON INC JPY50	11-04-99	MERRILL LYNCH INTER		259.08	456,419.83	212,144.54	244,275.29
11,000	CANON INC JPY50	11-05-99	MERRILL LYNCH INTER		249.93	312,709.41	145,849.37	166,860.04
22,000	CANON INC JPY50	11-08-99	MERRILL LYNCH INTER		253.25	634,711.67	291,698.74	343,012.93
7,000	CANON INC JPY50	11-09-99	MERRILL LYNCH INTER		260.41	198,017.78	92,813.24	105,204.54
12,000	CANON INC JPY50	11-10-99	MERRILL LYNCH INTER		245.61	348,113.24	159,108.41	189,004.83
14,000	CANON INC JPY50	11-11-99	MERRILL LYNCH INTER		260.72	413,729.15	185,626.47	228,102.68
2,000	CANON INC JPY50	11-12-99	MERRILL LYNCH INTER		85.28	56,771.12	26,518.07	30,253.05
7,000	CANON INC JPY50	11-15-99	MERRILL LYNCH INTER		270.64	199,804.06	92,813.24	106,990.82
14,000	CANON INC JPY50	11-16-99	MERRILL LYNCH INTER		251.68	404,885.47	185,626.47	219,259.00
7,000	CANON INC JPY50	11-17-99	MERRILL LYNCH INTER		234.27	201,744.13	92,813.23	108,930.90
18,000	FUJISAWA PHARMA CO Y	10-29-99	SMITH BARNEY NEW YO		660.02	439,355.30	289,785.41	149,569.89
9,000	FUJISAWA PHARMA CO Y	11-01-99	GOLDMAN SACHS & CO		252.17	223,991.85	144,892.71	79,099.14
3,000	FUJISAWA PHARMA CO Y	11-02-99	GOLDMAN SACHS & CO		108.30	72,090.65	48,297.57	23,793.08
2,000	FUJISAWA PHARMA CO Y	11-04-99	GOLDMAN SACHS & CO		69.95	46,566.42	32,198.38	14,368.04
4,000	FUJISAWA PHARMA CO Y	11-05-99	GOLDMAN SACHS & CO		138.00	91,865.07	64,396.76	27,468.31
3,000	FUJISAWA PHARMA CO Y	11-08-99	GOLDMAN SACHS & CO		101.35	67,468.97	48,297.57	19,171.40
3,000	FUJISAWA PHARMA CO Y	11-09-99	GOLDMAN SACHS & CO		102.49	68,225.50	48,297.57	19,927.93
7,000	FUJISAWA PHARMA CO Y	11-10-99	GOLDMAN SACHS & CO		250.00	166,417.53	112,694.33	53,723.20
3,000	FUJISAWA PHARMA CO Y	11-11-99	GOLDMAN SACHS & CO		107.82	71,778.20	48,297.57	23,480.63
3,000	FUJISAWA PHARMA CO Y	11-12-99	GOLDMAN SACHS & CO		116.79	77,743.71	48,297.57	29,446.14
48,000	FUJITSU Y50	11-30-99	SBC WARBURG ASIA LT		1,053.59	1,735,802.06	602,856.99	1,132,945.07
2,000	MURATA MFG CO JPY50	11-22-99	NOMURA SECURITIES N		517.05	344,181.82	64,830.77	279,351.05
2,000	MURATA MFG CO JPY50	11-22-99	DAIWA SECURITIES NE		330.55	345,410.57	64,830.77	280,579.80
3,000	MURATA MFG CO JPY50	11-24-99	DAIWA SECURITIES NE		261.89	509,327.49	97,246.15	412,081.34

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
2,000	MURATA MFG CO JPY50	11-25-99	DAIWA SECURITIES NE		318.78	329,890.51	64,830.77	265,059.74
1,000	MURATA MFG CO JPY50	11-29-99	DAIWA SECURITIES NE		181.40	166,127.00	32,415.38	133,711.62
200	NICHIEI Y50(OTC LIST	11-04-99	DAIWA SECURITIES NE		10.43	6,939.97	11,797.87	-4,857.90
3,300	NICHIEI Y50(OTC LIST	11-05-99	MORGAN STANLEY NEW		137.32	91,406.59	194,664.79	-103,258.20
400	NICHIEI Y50(OTC LIST	11-05-99	DAIWA SECURITIES NE		18.08	12,034.72	23,595.73	-11,561.01
2,600	NICHIEI Y50(OTC LIST	11-08-99	MERRILL LYNCH INTER		95.36	63,480.30	153,372.26	-89,891.96
5,300	NICHIEI Y50(OTC LIST	11-08-99	DAIWA SECURITIES NE		195.27	129,984.76	312,643.45	-182,658.69
9,000	NICHIEI Y50(OTC LIST	11-09-99	DAIWA SECURITIES NE		241.66	191,231.53	530,903.96	-339,672.43
1,700	NINTENDO CO JPY50	11-04-99	MORGAN STANLEY NEW		398.39	265,195.53	150,516.46	114,679.07
2,400	NINTENDO CO JPY50	11-05-99	MORGAN STANLEY NEW		561.89	374,032.03	212,493.82	161,538.21
2,400	NINTENDO CO JPY50	11-08-99	MORGAN STANLEY NEW		558.00	371,439.51	212,493.82	158,945.69
1,700	NINTENDO CO JPY50	11-09-99	MORGAN STANLEY NEW		393.81	262,145.56	150,516.46	111,629.10
900	NINTENDO CO JPY50	11-11-99	MORGAN STANLEY NEW		209.89	139,717.95	79,685.18	60,032.77
3,500	NINTENDO CO JPY50	11-12-99	MORGAN STANLEY NEW		842.65	560,921.50	309,886.83	251,034.67
4,000	NINTENDO CO JPY50	11-15-99	DAIWA SECURITIES NE		278.71	670,033.97	354,156.38	315,877.59
15,000	NISSAN MOTOR CO Y50	11-04-99	SMITH BARNEY NEW YO		134.82	89,744.95	86,499.96	3,244.99
14,000	NISSAN MOTOR CO Y50	11-05-99	SMITH BARNEY NEW YO		125.59	83,601.81	80,733.30	2,868.51
8,000	NISSAN MOTOR CO Y50	11-08-99	CAZENOVE & CO		68.29	45,456.28	46,133.31	-677.03
7,000	SANWA BANK JPY50	11-18-99	SBC WARBURG ASIA LT		140.67	93,643.50	67,815.40	25,828.10
16,000	SANWA BANK JPY50	11-18-99	SMITH BARNEY NEW YO		322.26	214,519.90	155,006.62	59,513.28
29,000	SANWA BANK JPY50	11-19-99	SMITH BARNEY NEW YO		592.16	394,181.33	280,949.50	113,231.83
12,000	SANWA BANK JPY50	11-22-99	SMITH BARNEY NEW YO		244.71	162,896.78	116,254.96	46,641.82
6,000	SANWA BANK JPY50	11-24-99	SMITH BARNEY NEW YO		118.69	79,009.63	58,127.48	20,882.15
5,000	SANWA BANK JPY50	11-25-99	SMITH BARNEY NEW YO		97.55	64,934.09	48,439.57	16,494.52
3,000	SANWA BANK JPY50	11-29-99	SMITH BARNEY NEW YO		56.63	37,700.67	29,063.74	8,636.93

PUBLIC SCHOOL TEACHERS/ SCUDDE

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,000	SANWA BANK JPY50	12-06-99	SMITH BARNEY NEW YO		93.55	62,269.63	48,439.57	13,830.06
12,000	SANWA BANK JPY50	12-22-99	SMITH BARNEY NEW YO		223.38	148,703.11	116,254.96	32,448.15
6,000	SANWA BANK JPY50	12-24-99	SMITH BARNEY NEW YO		112.88	75,143.82	58,127.48	17,016.34
6,000	SANWA BANK JPY50	12-27-99	SMITH BARNEY NEW YO		111.41	74,161.78	58,127.48	16,034.30
1,900	SMC CORP JPY50	10-01-99	DAIWA SECURITIES NE		269.17	271,081.35	114,562.18	156,519.17
800	SMC CORP JPY50	10-04-99	DAIWA SECURITIES NE		172.05	114,527.50	48,236.71	66,290.79
300	SMC CORP JPY50	10-05-99	DAIWA SECURITIES NE		63.15	42,033.26	18,088.76	23,944.50
300	SMC CORP JPY50	10-05-99	SCHRODER WERTHEIM L		62.91	41,878.15	18,088.76	23,789.39
2,900	SMC CORP JPY50	10-06-99	DAIWA SECURITIES NE		407.27	406,860.67	174,858.06	232,002.61
1,100	SMC CORP JPY50	10-07-99	MORGAN STANLEY NEW		239.09	159,154.51	66,325.47	92,829.04
1,600	SMC CORP JPY50	10-07-99	DAIWA SECURITIES NE		271.06	230,876.22	96,473.41	134,402.81
2,100	SMC CORP JPY50	10-08-99	DAIWA SECURITIES NE		276.01	306,913.95	126,621.36	180,292.59
1,700	SMC CORP JPY50	10-12-99	DAIWA SECURITIES NE		273.23	260,782.97	102,503.00	158,279.97
1,000	TOKYO ELECTRON Y50	11-30-99	NOMURA SECURITIES N		158.26	105,349.20	47,686.24	57,662.96
2,000	TOKYO ELECTRON Y50	11-30-99	DRESDNER KLEINWORT		218.03	212,626.46	95,372.48	117,253.98
2,000	TOKYO ELECTRON Y50	12-01-99	DRESDNER KLEINWORT		300.51	200,043.40	95,372.48	104,670.92
2,000	TOKYO ELECTRON Y50	12-01-99	NOMURA SECURITIES N		300.14	199,791.87	95,372.48	104,419.39
10,000	TOKYO ELECTRON Y50	12-02-99	DRESDNER KLEINWORT		746.41	991,069.61	476,862.40	514,207.21
7,000	TOKYO ELECTRON Y50	12-03-99	DRESDNER KLEINWORT		267.45	740,146.78	333,803.68	406,343.10
5,000	TOKYO ELECTRON Y50	12-03-99	MORGAN STANLEY NEW		795.31	529,414.08	238,431.20	290,982.88
6,000	TOKYO ELECTRON Y50	12-06-99	DRESDNER KLEINWORT		256.92	662,560.30	286,117.44	376,442.86
2,000	TOKYO ELECTRON Y50	12-07-99	DRESDNER KLEINWORT		293.65	223,977.26	95,372.48	128,604.78
18,000	YAMANOUCHI PHARM JP	12-09-99	MORGAN STANLEY NEW		1,119.50	745,214.53	615,039.59	130,174.94
3,000	YAMANOUCHI PHARM JP	12-09-99	SMITH BARNEY NEW YO		188.22	125,293.44	102,506.60	22,786.84
13,000	YAMANOUCHI PHARM JP	12-10-99	SMITH BARNEY NEW YO		765.61	509,643.53	444,195.26	65,448.27

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
6,000	YAMANOUCHI PHARM JP	12-13-99	SMITH BARNEY NEW YO		353.00	234,983.40	205,013.20	29,970.20
1,000	YAMANOUCHI PHARM JP	12-17-99	SMITH BARNEY NEW YO		57.55	38,310.59	34,168.87	4,141.72
1,000	YAMANOUCHI PHARM JP	12-21-99	SMITH BARNEY NEW YO		57.67	38,388.28	34,168.87	4,219.41
1,000	YAMANOUCHI PHARM JP	12-22-99	SMITH BARNEY NEW YO		59.07	39,323.73	34,168.87	5,154.86
79,520	AHOLD (KON) NV NLG0.	12-17-99	DONALDSON LUFKIN AN		4,183.85	2,087,742.57	2,329,930.47	-242,187.90
29,863	AHOLD (KON) NV NLG0.	12-20-99	DONALDSON LUFKIN AN		1,558.39	777,633.67	874,983.83	-97,350.16
37,392	UNILEVER NV CVA NLG1	12-09-99	BEAR STEARNS NEW YO		3,816.12	1,904,239.47	2,050,931.25	-146,691.78
2,290	UTD PAN-EUROPE COM E	12-23-99	MORGAN STANLEY NEW		589.20	294,011.87	200,694.97	93,316.90
380	UTD PAN-EUROPE COM E	12-24-99	MORGAN STANLEY NEW		98.06	48,934.32	33,303.09	15,631.23
660	UTD PAN-EUROPE COM E	12-27-99	MORGAN STANLEY NEW		169.10	84,383.94	57,842.22	26,541.72
5,536	ENDESA SA EUR1.2	11-04-99	BEAR STEARNS NEW YO		281.26	112,219.97	127,973.66	-15,753.69
14,678	ENDESA SA EUR1.2	11-05-99	BEAR STEARNS NEW YO		766.52	305,842.77	339,305.88	-33,463.11
17,516	ENDESA SA EUR1.2	11-08-99	BEAR STEARNS NEW YO		919.70	366,956.79	404,910.88	-37,954.09
18,041	ENDESA SA EUR1.2	11-09-99	BEAR STEARNS NEW YO		960.97	383,425.51	417,047.10	-33,621.59
8,509	ENDESA SA EUR1.2	11-11-99	BEAR STEARNS NEW YO		448.60	178,990.12	196,699.40	-17,709.28
23,969	REPSOL SA (RG) EUR1(	11-19-99	MORGAN STANLEY NEW		1,318.15	525,941.99	495,805.33	30,136.66
11,412	REPSOL SA (RG) EUR1(	11-22-99	MORGAN STANLEY NEW		636.42	253,929.48	236,060.34	17,869.14
16,307	REPSOL SA (RG) EUR1(	11-23-99	MORGAN STANLEY NEW		883.15	352,375.68	337,314.76	15,060.92
25,855	REPSOL SA (RG) EUR1(	11-24-99	MORGAN STANLEY NEW		1,396.15	557,062.59	534,817.75	22,244.84
53,877	REPSOL SA (RG) EUR1(	12-03-99	BEAR STEARNS NEW YO		2,967.96	1,184,217.17	1,114,460.49	69,756.68
17,320	REPSOL SA (RG) EUR1(	12-07-99	BEAR STEARNS NEW YO		975.73	389,318.49	358,268.94	31,049.55
9,467	REPSOL SA (RG) EUR1(	12-09-99	BEAR STEARNS NEW YO		536.43	214,034.30	195,827.49	18,206.81
2,200	ATLAS COPCO AB SER'A	10-05-99	BEAR STEARNS NEW YO		125.74	62,742.99	26,389.38	36,353.61
400	ATLAS COPCO AB SER'A	10-06-99	BEAR STEARNS NEW YO		22.90	11,426.07	4,798.07	6,628.00
1,800	ATLAS COPCO AB SER'A	10-07-99	BEAR STEARNS NEW YO		103.55	51,671.22	21,591.31	30,079.91

PUBLIC SCHOOL TEACHERS/SCUDDE

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

February 15

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,100	ATLAS COPCO AB SER'A	10-08-99	BEAR STEARNS NEW YO		63.26	31,568.55	13,194.69	18,373.86
6,100	ATLAS COPCO AB SER'A	10-12-99	INSTINET U.K LIMITE		339.89	169,606.48	73,170.56	96,435.92
900	ATLAS COPCO AB SER'A	10-13-99	INSTINET U.K LIMITE		50.24	25,071.41	10,795.66	14,275.75
700	ATLAS COPCO AB SER'A	10-14-99	INSTINET U.K LIMITE		38.66	19,293.11	8,396.62	10,896.49
400	ATLAS COPCO AB SER'A	10-15-99	INSTINET U.K LIMITE		21.76	10,859.47	4,798.07	6,061.40
100	ATLAS COPCO AB SER'A	10-18-99	INSTINET U.K LIMITE		5.33	2,657.27	1,199.52	1,457.75
7,000	ATLAS COPCO AB SER'A	10-21-99	ABN AMRO SECS USA I		351.46	175,377.17	83,966.22	91,410.95
4,400	ATLAS COPCO AB SER'A	10-22-99	KLEINWORT BENSON LT		219.94	109,752.49	52,778.77	56,973.72
2,200	ATLAS COPCO AB SER'A	10-25-99	INSTINET U.K LIMITE		111.00	55,389.89	26,389.38	29,000.51
1,900	ATLAS COPCO AB SER'A	10-26-99	INSTINET U.K LIMITE		100.52	50,157.42	26,992.77	23,164.65
300	ATLAS COPCO AB SER'A	10-27-99	INSTINET U.K LIMITE		15.52	7,744.26	4,262.02	3,482.24
500	ATLAS COPCO AB SER'A	10-29-99	INSTINET U.K LIMITE		26.33	13,141.14	7,103.36	6,037.78
1,200	ATLAS COPCO AB SER'A	11-01-99	INSTINET U.K LIMITE		62.71	31,291.23	17,048.07	14,243.16
2,500	ATLAS COPCO AB SER'A	11-02-99	DEN DANSKE BANK, NE		131.24	65,490.32	35,516.80	29,973.52
600	ATLAS COPCO AB SER'A	11-02-99	INSTINET U.K LIMITE		31.79	15,862.54	8,524.03	7,338.51
2,900	ATLAS COPCO AB SER'A	11-03-99	INSTINET U.K LIMITE		157.61	78,649.08	41,199.49	37,449.59
2,600	ATLAS COPCO AB SER'A	11-05-99	DEN DANSKE BANK COP		136.30	68,013.37	36,937.48	31,075.89
3,100	ATLAS COPCO AB SER'A	11-08-99	DEN DANSKE BANK COP		160.54	80,111.20	44,040.83	36,070.37
1,100	ATLAS COPCO AB SER'A	11-09-99	DEN DANSKE BANK, NE		55.57	27,731.46	15,627.39	12,104.07
4,342	ATLAS COPCO AB SER'A	11-11-99	DEN DANSKE BANK COP		206.94	103,263.44	61,685.59	41,577.85
29,700	ATLAS COPCO AB SER'B	10-05-99	BEAR STEARNS NEW YO		1,668.25	832,457.85	709,610.34	122,847.51
4,242	ATLAS COPCO AB SER'B	11-03-99	GOLDMAN SACHS & CO		226.36	112,955.29	83,555.34	29,399.95
330	CLARIANT CHFS0(RFGD)	10-08-99	VONTOBELL SECS LTD		520.84	154,952.45	141,349.03	13,603.42

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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
826	CLARIANT CHF50(REGD)	10-11-99	VONTOBELL SECS LTD		1,285.77	382,529.22	353,800.92	28,728.30
692	CLARIANT CHF50(REGD)	10-12-99	VONTOBELL SECS LTD		1,055.58	314,041.68	296,404.64	17,637.04
1,084	CLARIANT CHF50(REGD)	10-13-99	VONTOBELL SECS LTD		1,646.22	489,762.25	464,310.16	25,452.09
727	CLARIANT CHF50(REGD)	10-14-99	VONTOBELL SECS LTD		1,110.94	330,511.21	311,396.21	19,115.00
130	NOVARTIS AG CHF20(RE	12-23-99	GOLDMAN SACHS & CO		466.72	186,221.39	111,081.56	75,139.83
730	NOVARTIS AG CHF20(RE	12-27-99	GOLDMAN SACHS & CO		2,647.98	1,056,544.09	623,765.67	432,778.42
63,152	BOC GROUP ORD 25P	01-04-99	GOLDMAN SACHS INTL		1,398.89	1,397,489.63	919,114.01	478,375.62
628	BOC GROUP ORD 25P	07-12-99	CITIBANK N.A. LONDO		13.65	13,638.52	9,168.73	4,469.79
628	BOC GROUP ORD 25P	07-12-99	CITIBANK N.A. LONDO		-13.65	-13,638.52	9,159.92	-4,478.60
4,672	BOC GROUP ORD 25P	07-13-99	CITIBANK N.A. LONDO		98.53	98,042.04	68,210.67	29,831.37
9,344	BOC GROUP ORD 25P	07-13-99	CITIBANK N.A. LONDO		-198.55	-197,961.07	136,290.34	-61,670.73
9,344	BOC GROUP ORD 25P	07-13-99	CITIBANK N.A. LONDO		198.55	197,961.07	136,421.34	61,539.73
4,672	BOC GROUP ORD 25P	07-13-99	CITIBANK N.A. LONDO		-98.53	-98,042.04	68,145.17	-29,896.87
22,649	BOC GROUP ORD 25P	12-17-99	DONALDSON LUFKIN &		477.68	476,803.03	330,672.84	146,130.19
26,035	BOC GROUP ORD 25P	12-20-99	DONALDSON LUFKIN &		543.51	542,564.49	380,108.05	162,456.44
9,674	BOC GROUP ORD 25P	12-21-99	DONALDSON LUFKIN &		200.68	200,080.75	141,239.31	58,841.44
140,983	MARCONI ORD GBP0.05	12-17-99	CITIBANK N.A. LONDO		2,132.70	2,130,301.11	757,268.54	1,373,032.57
50,797	MARCONI ORD GBP0.05	12-20-99	DONALDSON LUFKIN &		793.18	791,992.45	272,848.29	519,144.16
27,510	MARCONI ORD GBP0.05	12-21-99	DONALDSON LUFKIN &		431.24	430,405.57	147,765.74	282,639.83
64,303	MARKS & SPENCER ORD	11-24-99	DONALDSON LUFKIN &		253.02	252,361.80	417,520.87	-165,159.07
13,906	MARKS & SPENCER ORD	11-25-99	DONALDSON LUFKIN &		55.11	54,660.04	90,291.98	-35,631.94
45,745	MARKS & SPENCER ORD	11-26-99	DONALDSON LUFKIN &		171.96	171,381.03	297,023.35	-125,642.32
100,540	MARKS & SPENCER ORD	11-29-99	DONALDSON LUFKIN &		379.09	378,304.47	652,808.56	-274,504.09

PUBLIC SCHOOL TEACHERS/ SCUDDE

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
63,676	MARKS & SPENCER ORD	11-30-99	DONALDSON LUFKIN &		246.72	246,070.99	413,449.75	-167,378.76
8,883	MARKS & SPENCER ORD	12-01-99	DONALDSON LUFKIN &		36.09	35,662.30	57,677.53	-22,015.23
31,531	MARKS & SPENCER ORD	12-02-99	DONALDSON LUFKIN &		122.47	121,947.96	204,731.51	-82,783.55
72,436	SMITHKLINE BEECHAM O	10-13-99	CITIBANK N.A. LONDO		936.08	934,737.94	269,768.80	664,969.14
15,723	SMITHKLINE BEECHAM O	11-09-99	DONALDSON LUFKIN &		226.08	225,452.45	59,262.65	166,189.80
3,900	ADR ARACRUZ CELULOS	10-22-99	BEAR STEARNS NEW YO		197.63	78,533.62	63,322.70	15,210.92
19,700	ADR ARACRUZ CELULOSE	11-08-99	BEAR STEARNS NEW YO		998.47	402,851.53	319,860.79	82,990.74
2,300	ADR ARACRUZ CELULOSE	11-09-99	BEAR STEARNS NEW YO		116.58	47,033.42	37,344.15	9,689.27
5,200	ADR ARACRUZ CELULOSE	11-16-99	BEAR STEARNS NEW YO		263.58	106,986.42	84,430.26	22,556.16
2,600	ADR ARACRUZ CELULOSE	11-22-99	BEAR STEARNS NEW YO		131.81	53,893.85	42,215.13	11,678.72
400	ADR ARACRUZ CELULOSE	11-23-99	BEAR STEARNS NEW YO		20.28	8,256.64	6,494.64	1,762.00
8,700	ADR ARACRUZ CELULOSE	11-29-99	BEAR STEARNS NEW YO		440.93	177,365.32	141,258.32	36,107.00
2,300	ADR ARACRUZ CELULOSE	11-30-99	BEAR STEARNS NEW YO		116.57	46,889.68	37,344.15	9,545.53
18,000	ADR ARACRUZ CELULOSE	12-01-99	SMITH BARNEY SHEARS		912.29	367,754.71	292,258.60	75,496.11
3,200	ADR ARACRUZ CELULOSE	12-02-99	SMITH BARNEY NEW YO		162.24	66,837.75	51,957.08	14,880.67
18,700	ADR ARACRUZ CELULOSE	12-02-99	SMITH BARNEY SHEARS		948.52	404,489.92	303,624.21	100,865.71
2,487	SAP AG NON-VTG PRF N	11-17-99	SALOMON BROS INC &		2,793.79	1,114,722.00	938,795.00	175,927.00
1,651	SAP AG NON-VTG PRF N	11-18-99	SALOMON BROS INC &		1,834.61	732,006.32	623,220.96	108,785.36
1,045	SAP AG NON-VTG PRF N	11-19-99	SALOMON BROS INC &		1,145.99	457,247.49	394,467.54	62,779.95
1,187	SAP AG NON-VTG PRF N	11-22-99	COMMERZBANK CAPITAL		1,263.65	504,199.11	448,069.83	56,129.28
2,620	SAP AG NON-VTG PRF N	11-23-99	COMMERZBANK CAPITAL		2,780.69	1,109,496.22	988,999.95	120,496.27
1,477	SAP AG NON-VTG PRF N	11-24-99	COMMERZBANK CAPITAL		1,552.97	619,634.43	557,539.29	62,095.14
18,200	UNILEVER NV CUM PRF	12-09-99	BEAR STEARNS NEW YO		186.48	93,051.37	124,860.65	-31,809.28

ACCOUNT NAME

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
7,800	UNILEVER NV CUM PRF	12-10-99	BEAR STEARNS NEW YO		79.13	39,486.88	53,511.71	-14,024.83
15,880	UNILEVER NV CUM PRF	12-13-99	BEAR STEARNS NEW YO		160.69	80,182.68	108,944.34	-28,761.66
						58,338,332.06	42,557,968.83	15,780,363.23
PUBLIC SCH TEACHERS/MSAM								
13,165	FRANCE TELECOM EUR4	10-21-99	KLEINWORT BENSON SE		3,006.96	1,199,777.06	594,576.11	605,200.95
6,100	FRANCE TELECOM EUR4	12-10-99	GOLDMAN SACHS INTL		2,185.69	726,369.96	275,496.71	450,873.25
2,800	FRANCE TELECOM EUR4	12-14-99	GOLDMAN SACHS INTL		982.72	326,588.94	126,457.51	200,131.43
13,500	SCHNEIDER ELECTRIC E	10-08-99	LEHMAN BROTHERS INT		2,578.30	1,028,741.37	764,980.37	263,761.00
7,200	SCHNEIDER ELECTRIC E	10-15-99	LEHMAN BROTHERS INT		1,350.43	538,821.51	407,989.53	130,831.98
4,100	SCHNEIDER ELECTRIC E	10-27-99	LEHMAN BROTHERS INT		752.35	300,185.80	232,327.37	67,858.43
1,300	SCHNEIDER ELECTRIC E	10-29-99	LEHMAN BROTHERS INT		228.05	90,992.57	73,664.78	17,327.79
44,500	BASF AG NPV	12-15-99	INSTINET SERVICES L		6,748.14	2,242,631.26	1,237,161.89	1,005,469.37
67,100	MEDIASET ITL1000	12-10-99	CSFB EQUITIES LONDO		2,627.35	873,156.86	363,298.31	509,858.55
145,000	MEDIASET ITL1000	12-15-99	CSFB EQUITIES LONDO		5,739.87	1,907,549.15	785,070.87	1,122,478.28
4,000	AISIN SEIKI CO Y50	12-03-99	HSBC INVESTMENT BAN		127.07	63,404.46	45,136.85	18,267.61
1,000	AISIN SEIKI CO Y50	12-06-99	HSBC INVESTMENT BAN		31.59	15,765.30	11,284.21	4,481.09
1,000	AISIN SEIKI CO Y50	12-07-99	HSBC INVESTMENT BAN		30.31	15,126.61	11,284.21	3,842.40
2,000	AISIN SEIKI CO Y50	12-08-99	HSBC INVESTMENT BAN		61.02	30,450.82	22,568.43	7,882.39
2,000	AISIN SEIKI CO Y50	12-09-99	HSBC INVESTMENT BAN		61.25	30,561.93	22,568.43	7,993.50
2,000	AISIN SEIKI CO Y50	12-10-99	HSBC INVESTMENT BAN		59.09	29,487.81	22,568.43	6,919.38
1,000	AISIN SEIKI CO Y50	12-13-99	HSBC INVESTMENT BAN		30.49	15,211.89	11,284.21	3,927.68
1,000	AISIN SEIKI CO Y50	12-14-99	HSBC INVESTMENT BAN		30.51	15,227.31	11,284.21	3,943.10
1,000	AISIN SEIKI CO Y50	12-15-99	HSBC INVESTMENT BAN		29.66	14,801.35	11,284.21	3,517.14

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	AOYAMA TRADING Y50	10-01-99	SCHRODERS ASIA LIMI		13.81	6,891.80	5,398.63	1,493.17
3,000	EISAI CO JPY50	11-05-99	HSBC INVESTMENT BAN		153.00	76,350.15	43,008.88	33,341.27
3,000	EISAI CO JPY50	11-08-99	HSBC INVESTMENT BAN		147.09	73,395.66	43,008.88	30,386.78
6,000	EISAI CO JPY50	11-09-99	HSBC INVESTMENT BAN		288.94	144,185.02	86,017.77	58,167.25
6,000	EISAI CO JPY50	11-10-99	HSBC INVESTMENT BAN		294.02	146,716.79	86,017.77	60,699.02
1,000	EISAI CO JPY50	11-11-99	HSBC INVESTMENT BAN		48.20	24,053.38	14,336.29	9,717.09
4,000	EISAI CO JPY50	11-15-99	HSBC INVESTMENT BAN		190.51	95,062.19	57,345.18	37,717.01
4,000	EISAI CO JPY50	11-16-99	HSBC INVESTMENT BAN		191.97	95,790.21	57,345.18	38,445.03
2,000	EISAI CO JPY50	11-17-99	HSBC INVESTMENT BAN		94.53	47,168.59	28,672.59	18,496.00
2,000	EISAI CO JPY50	11-18-99	HSBC INVESTMENT BAN		95.72	47,763.99	28,672.59	19,091.40
4,000	EISAI CO JPY50	11-19-99	HSBC INVESTMENT BAN		191.51	95,562.94	57,345.18	38,217.76
2,000	EISAI CO JPY50	11-22-99	HSBC INVESTMENT BAN		95.87	47,843.06	28,672.59	19,170.47
4,000	EISAI CO JPY50	11-24-99	HSBC INVESTMENT BAN		196.88	98,242.84	57,345.18	40,897.66
2,000	EISAI CO JPY50	11-25-99	HSBC INVESTMENT BAN		97.64	48,723.66	28,672.59	20,051.07
1,000	EISAI CO JPY50	12-06-99	HSBC INVESTMENT BAN		48.81	24,358.10	14,336.29	10,021.81
1,000	EISAI CO JPY50	12-08-99	HSBC INVESTMENT BAN		48.79	24,348.59	14,336.29	10,012.30
1,000	FUJITSU Y50	10-15-99	HSBC INVESTMENT BAN		60.24	30,060.18	17,165.18	12,895.00
5,000	FUJITSU Y50	10-19-99	HSBC INVESTMENT BAN		286.75	143,087.03	85,825.91	57,261.12
5,000	FUJITSU Y50	10-20-99	HSBC INVESTMENT BAN		298.70	149,049.32	85,825.91	63,223.41
5,000	FUJITSU Y50	10-21-99	HSBC INVESTMENT BAN		287.43	143,427.04	85,825.91	57,601.13
6,000	FUJITSU Y50	10-22-99	HSBC INVESTMENT BAN		340.27	169,796.48	102,991.09	66,805.39
5,000	FUJITSU Y50	10-25-99	HSBC INVESTMENT BAN		289.34	144,381.14	85,825.91	58,555.23
6,000	FUJITSU Y50	10-26-99	HSBC INVESTMENT BAN		351.06	175,180.65	102,991.09	72,189.56
5,000	FUJITSU Y50	10-27-99	HSBC INVESTMENT BAN		293.52	146,465.79	85,825.91	60,639.88
6,000	FUJITSU Y50	10-28-99	HSBC INVESTMENT BAN		349.92	174,605.79	102,991.09	71,614.70

SALE OF STOCKS (continued)
 October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,000	FUJITSU Y50	10-29-99	HSBC INVESTMENT BAN	299.77		149,583.30	85,825.91	63,757.39
6,000	FUJITSU Y50	11-01-99	HSBC INVESTMENT BAN	362.26		180,764.61	102,991.09	77,773.52
5,000	FUJITSU Y50	11-02-99	HSBC INVESTMENT BAN	303.31		151,349.25	85,825.91	65,523.34
5,000	FUJITSU Y50	11-04-99	HSBC INVESTMENT BAN	297.71		148,560.93	85,825.91	62,735.02
7,000	FUJITSU Y50	11-05-99	NOMURA BANK INTL PL	421.74		210,450.28	120,156.28	90,294.00
7,000	FUJITSU Y50	11-08-99	NOMURA BANK INTL PL	428.35		213,743.28	120,156.28	93,587.00
9,000	FUJITSU Y50	11-09-99	NOMURA BANK INTL PL	585.69		292,263.49	154,486.64	137,776.85
9,000	FUJITSU Y50	11-10-99	NOMURA BANK INTL PL	590.68		294,750.65	154,486.64	140,264.01
9,000	FUJITSU Y50	11-11-99	NOMURA BANK INTL PL	604.12		301,455.47	154,486.64	146,968.83
9,000	FUJITSU Y50	11-12-99	NOMURA BANK INTL PL	589.55		294,186.19	154,486.64	139,699.55
6,000	FUJITSU Y50	11-15-99	NOMURA BANK INTL PL	401.61		200,403.05	102,991.09	97,411.96
7,000	FUJITSU Y50	11-16-99	NOMURA BANK INTL PL	457.23		228,159.68	120,156.28	108,003.40
3,000	KAO CORP JPY50	10-01-99	GOLDMAN SACHS INTL	107.87		84,488.73	35,606.77	48,881.96
1,000	KAO CORP JPY50	10-06-99	GOLDMAN SACHS INTL	46.60		28,101.87	11,868.92	16,232.95
1,000	KAO CORP JPY50	10-07-99	GOLDMAN SACHS INTL	49.38		28,146.61	11,868.92	16,277.69
1,000	KAO CORP JPY50	10-25-99	GOLDMAN SACHS INTL	56.22		28,248.08	11,868.92	16,379.16
1,000	KAO CORP JPY50	10-26-99	GOLDMAN SACHS INTL	52.64		29,510.09	11,868.92	17,641.17
1,000	KAO CORP JPY50	10-27-99	GOLDMAN SACHS INTL	61.67		30,354.26	11,868.92	18,485.34
5,000	KAO CORP JPY50	10-28-99	GOLDMAN SACHS INTL	202.92		150,749.71	59,344.61	91,405.10
5,000	KAO CORP JPY50	10-29-99	GOLDMAN SACHS INTL	202.75		151,128.90	59,344.61	91,784.29
6,000	KAO CORP JPY50	11-01-99	GOLDMAN SACHS INTL	228.10		182,382.09	71,213.53	111,168.56
6,000	KAO CORP JPY50	11-02-99	GOLDMAN SACHS INTL	227.06		181,135.64	71,213.53	109,922.11
6,000	KAO CORP JPY50	11-04-99	GOLDMAN SACHS INTL	236.54		180,121.63	71,213.53	108,908.10
3,000	KAO CORP JPY50	11-10-99	GOLDMAN SACHS INTL	122.97		85,699.18	35,606.77	50,092.41
3,000	KAO CORP JPY50	11-12-99	GOLDMAN SACHS INTL	129.92		85,775.46	35,606.77	50,168.69

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
1,000	KAO CORP JPY50	11-15-99	GOLDMAN SACHS INTL	104.20	28,381.63	11,868.92	16,512.71
2,000	KAO CORP JPY50	11-16-99	GOLDMAN SACHS INTL	98.25	57,034.62	23,737.84	33,296.78
1,000	KAO CORP JPY50	11-17-99	GOLDMAN SACHS INTL	227.18	28,170.33	11,868.92	16,301.41
3,000	KAO CORP JPY50	11-18-99	GOLDMAN SACHS INTL	124.88	88,081.30	35,606.77	52,474.53
71	NIPPON TEL&TEL CP JP	11-05-99	KLEINWORT BENSON SE	1,137.57	1,136,436.40	587,071.22	549,365.18
4,700	BUHRMANN NV NLG2.50(	11-05-99	INSTINET SERVICES L	256.17	85,135.54	98,961.13	-13,825.59
2,800	BUHRMANN NV NLG2.50(	11-12-99	INSTINET SERVICES L	149.09	49,548.92	58,955.57	-9,406.65
1,600	CIMPOR CIMENTOS DE E	10-04-99	SALOMON BROS INTL L	109.81	27,343.41	26,855.61	487.80
400	CIMPOR CIMENTOS DE E	10-06-99	SALOMON BROS INTL L	27.37	6,813.91	6,713.90	100.01
100	RICHEMONT(CIE FIN) *	10-08-99	ROBERT FLEMING & CO	784.70	223,571.30	131,437.40	92,133.90
450	RICHEMONT(CIE FIN) *	10-15-99	ROBERT FLEMING & CO	1,900.19	948,193.69	591,468.28	356,725.41
290	RICHEMONT(CIE FIN) *	10-22-99	ROBERT FLEMING & CO	2,051.20	584,506.84	381,168.45	203,338.39
160	RICHEMONT(CIE FIN) *	10-27-99	ROBERT FLEMING & CO	1,077.78	307,121.67	210,299.83	96,821.84
185	RICHEMONT(CIE FIN) *	10-29-99	ROBERT FLEMING & CO	1,236.27	352,259.66	243,159.18	109,100.48
555	RICHEMONT(CIE FIN) *	11-05-99	ROBERT FLEMING & CO	3,498.76	1,058,239.54	729,477.55	328,761.99
229	RICHEMONT(CIE FIN) *	11-12-99	ROBERT FLEMING & CO	1,598.09	455,389.73	300,991.64	154,398.09
215	RICHEMONT(CIE FIN) *	11-15-99	ROBERT FLEMING & CO	1,556.21	443,588.97	282,590.40	160,998.57
200	RICHEMONT(CIE FIN) *	11-19-99	ROBERT FLEMING & CO	1,462.13	416,645.98	262,874.79	153,771.19
55	RICHEMONT(CIE FIN) *	11-24-99	ROBERT FLEMING & CO	393.07	111,981.95	72,290.57	39,691.38
9,000	ALLIED ZURICH ORD GB	11-16-99	INSTINET SERVICES L	197.86	112,635.31	104,166.56	8,468.75
7,000	ALLIED ZURICH ORD GB	11-17-99	INSTINET SERVICES L	153.14	87,129.67	81,018.44	6,111.23
11,000	ALLIED ZURICH ORD GB	11-18-99	INSTINET SERVICES L	242.01	137,813.89	127,314.68	10,499.21
11,000	ALLIED ZURICH ORD GB	11-19-99	INSTINET SERVICES L	240.33	136,861.73	127,314.68	9,547.05
15,700	ALLIED ZURICH ORD GB	11-22-99	INSTINET SERVICES L	340.15	193,806.84	181,712.78	12,094.06
15,800	ALLIED ZURICH ORD GB	11-24-99	INSTINET SERVICES L	343.43	195,668.15	182,870.18	12,797.97

SALE OF STOCKS (continued)
 October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
37,000	ALLIED ZURICH ORD GB	11-25-99	INSTINET SERVICES L		794.57	453,019.10	428,240.30	24,778.80
14,500	ALLIED ZURICH ORD GB	11-26-99	INSTINET SERVICES L		311.96	177,719.01	167,823.90	9,895.11
3,800	ALLIED ZURICH ORD GB	11-29-99	INSTINET SERVICES L		81.56	46,291.30	43,981.44	2,309.86
2,300	ALLIED ZURICH ORD GB	11-30-99	INSTINET SERVICES L		49.38	27,938.82	26,620.34	1,318.48
4,000	ALLIED ZURICH ORD GB	12-01-99	INSTINET SERVICES L		85.42	48,496.11	46,296.25	2,199.86
8,700	ALLIED ZURICH ORD GB	12-02-99	INSTINET SERVICES L		187.87	106,942.40	100,694.34	6,248.06
4,400	ALLIED ZURICH ORD GB	12-03-99	INSTINET SERVICES L		94.06	53,428.54	50,925.87	2,502.67
1,700	ALLIED ZURICH ORD GB	12-06-99	INSTINET SERVICES L		35.86	20,227.04	19,675.91	551.13
3,600	ALLIED ZURICH ORD GB	12-07-99	INSTINET SERVICES L		76.28	43,283.65	41,666.62	1,617.03
18,500	BRITISH TELECOM ORD	12-08-99	COLLINS STEWART		726.14	413,975.14	135,357.11	278,618.03
20,000	BRITISH TELECOM ORD	12-09-99	COLLINS STEWART		781.89	445,776.39	146,332.01	299,444.38
19,300	BRITISH TELECOM ORD	12-10-99	COLLINS STEWART		777.93	443,522.20	141,210.39	302,311.81
4,100	BRITISH TELECOM ORD	12-13-99	COLLINS STEWART		166.05	94,481.63	29,998.06	64,483.57
5,000	BRITISH TELECOM ORD	12-14-99	COLLINS STEWART		200.06	113,885.15	36,583.00	77,302.15
3,900	CGU PLC ORD GBP0.25	11-18-99	ABN AMRO EQUITIES L		104.10	59,150.05	48,384.31	10,765.74
100	CGU PLC ORD GBP0.25	11-19-99	ABN AMRO EQUITIES L		2.65	1,509.05	1,240.62	268.43
3,300	INVENSYS ORD GBP0.25	11-15-99	INSTINET SERVICES L		29.44	16,566.43	18,020.49	-1,454.06
21,600	INVENSYS ORD GBP0.25	11-16-99	ABN AMRO EQUITIES L		192.08	109,337.14	117,952.33	-8,615.19
13,000	INVENSYS ORD GBP0.25	11-16-99	INSTINET SERVICES L		115.18	65,466.11	70,989.83	-5,523.72
14,700	INVENSYS ORD GBP0.25	11-17-99	ABN AMRO EQUITIES L		133.60	75,979.21	80,273.11	-4,293.90
21,800	INVENSYS ORD GBP0.25	11-17-99	INSTINET SERVICES L		199.24	113,426.86	119,044.48	-5,617.62
21,800	INVENSYS ORD GBP0.25	11-18-99	INSTINET SERVICES L		208.42	118,653.66	119,044.48	-390.82
14,900	INVENSYS ORD GBP0.25	11-19-99	INSTINET SERVICES L		140.61	79,978.42	81,365.26	-1,386.84
6,900	INVENSYS ORD GBP0.25	11-22-99	INSTINET SERVICES L		65.53	37,146.69	37,679.21	-532.52
10,300	INVENSYS ORD GBP0.25	11-23-99	INSTINET SERVICES L		92.94	52,777.25	56,245.78	-3,468.53

SALE OF STOCKS (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,700	INVENSYS ORD GBP0.25	12-09-99	INSTINET SERVICES L		33.59	18,924.18	20,204.80	-1,280.62
18,000	INVENSYS ORD GBP0.25	12-10-99	INSTINET SERVICES L		162.51	92,468.30	98,293.60	-5,825.30
5,500	INVENSYS ORD GBP0.25	12-13-99	INSTINET SERVICES L		50.11	28,351.27	30,034.16	-1,682.89
16,200	INVENSYS ORD GBP0.25	12-14-99	INSTINET SERVICES L		149.97	85,312.11	88,464.24	-3,152.13
21,700	INVENSYS ORD GBP0.25	12-15-99	INSTINET SERVICES L		205.91	117,234.41	118,498.40	-1,263.99
16,700	PREMIER FARNELL ORD	10-15-99	COMMERZBANK LONDON		142.30	80,939.09	97,535.43	-16,596.34
132,400	PREMIER FARNELL ORD	10-18-99	COMMERZBANK LONDON		1,064.46	606,964.66	773,274.93	-166,310.27
1,100	ROYAL&SUN ALLIANCE O	10-05-99	ABN AMRO SECURITIES		15.60	8,900.57	8,184.58	715.99
23,500	ROYAL&SUN ALLIANCE O	11-02-99	ABN AMRO HOARE GOVE		287.83	163,950.52	174,852.41	-10,901.89
13,800	ROYAL&SUN ALLIANCE O	11-03-99	ABN AMRO EQUITIES L		169.71	96,576.39	102,679.29	-6,102.90
41,100	ROYAL&SUN ALLIANCE O	11-04-99	ABN AMRO EQUITIES L		517.77	295,121.63	305,805.70	-10,684.07
22,400	ROYAL&SUN ALLIANCE O	11-05-99	ABN AMRO EQUITIES L		280.84	159,963.03	166,667.83	-6,704.80
22,400	ROYAL&SUN ALLIANCE O	11-08-99	ABN AMRO EQUITIES L		277.35	157,977.67	166,667.83	-8,690.16
16,800	ROYAL&SUN ALLIANCE O	11-09-99	ABN AMRO EQUITIES L		210.35	119,757.82	125,000.87	-5,243.05
12,500	ROYAL&SUN ALLIANCE O	11-10-99	ABN AMRO EQUITIES L		158.37	90,108.82	93,006.60	-2,897.78
2,900	ROYAL&SUN ALLIANCE O	11-11-99	ABN AMRO EQUITIES L		37.12	20,942.53	21,577.53	-635.00
24,500	ROYAL&SUN ALLIANCE O	11-12-99	ABN AMRO EQUITIES L		316.07	180,064.01	182,292.94	-2,228.93
400	ROYAL&SUN ALLIANCE O	11-15-99	ABN AMRO EQUITIES L		5.21	2,977.45	2,976.21	1.24
300	ROYAL&SUN ALLIANCE O	11-17-99	ABN AMRO EQUITIES L		3.66	2,089.20	2,232.16	-142.96
20,800	WPP GROUP ORD 10P	12-08-99	SCHRODER SECS LTD L		637.89	318,107.64	78,464.29	239,643.35
18,600	WPP GROUP ORD 10P	12-09-99	SCHRODER SECS LTD L		0.41	287,508.84	70,165.18	217,343.66
2,000	WPP GROUP ORD 10P	12-10-99	SCHRODER SECS LTD L		61.89	30,682.86	7,544.64	23,138.22
2,100	WPP GROUP ORD 10P	12-14-99	SCHRODER SECS LTD L		64.59	32,025.43	7,921.88	24,103.55
						29,237,161.54	18,156,242.78	11,080,918.76

1,342,075

SALE OF BONDS
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,000,000	CMO COML MTG AST TR COML M6.250		01-17-32	04-14-99	100.400	100.977	-1,009,765.62	AAA	AAA	GOLDMAN SACHS & C
996,278	CMO COML MTG AST TR COML M6.250		01-17-32	04-14-99	100.400	100.977	1,006,007.02	AAA	AAA	
3,722	CMO COML MTG AST TR COML M6.250		01-17-32	11-18-99	100.400	100.000	3,722.25	AAA	AAA	
0							-36.35			

LINCOLN CAPITAL

80,000	U.S. TREAS 6.375 NT DUE 09	6.375	09-30-01	11-16-99	101.300	101.023	80,818.75	AAA	AAA	GOLDMAN SACHS & C
260,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	11-03-99	102.700	99.938	259,837.50	AAA	AAA	FIRST BOSTON CORP
1,555,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	11-05-99	102.700	100.984	1,570,307.03	AAA	AAA	DB CLEARING SERVI
385,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	11-18-99	102.700	100.141	385,541.41	AAA	AAA	FIRST BOSTON CORP
480,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	11-18-99	102.700	100.141	480,675.00	AAA	AAA	SALOMON BROS INC
480,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	11-18-99	102.700	100.183	480,878.40	AAA	AAA	LEHMAN BROTHERS I
720,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	11-18-99	102.700	100.209	721,505.52	AAA	AAA	FIRST BOSTON CORP
415,000	US TREAS 6.375 BD DUE 8-15	6.375	08-15-27	12-29-99	102.200	96.625	400,993.75	AAA	AAA	MERRILL LYNCH PIE
120,000	US TREAS 7.875 BD 2-15-202	7.875	02-15-21	12-31-99	115.700	111.781	134,137.50	AAA	AAA	MERRILL LYNCH PIE
90,000	US TREAS 8.75 BD DUE 11-15	8.750	11-15-08	11-05-99	110.100	109.258	98,332.03	AAA	AAA	FIRST BOSTON CORP
12,395,000	US TREAS 8.75 BD DUE 11-15	8.750	11-15-08	11-17-99	110.100	108.768	13,481,756.42	AAA	AAA	
285,000	US TREAS BDS 9.25 DUE 02-1	9.250	02-15-16	10-29-99	130.700	127.375	363,018.75	AAA	AAA	LEHMAN BROTHERS I
4,155,000	US TREAS NTS 4 DUE 10-31-2	4.000	10-31-00	11-30-99	97.900	98.375	4,087,481.25	AAA	AAA	
795,000	US TREAS NTS 5.625 DUE 05-	5.625	05-15-01	10-04-99	99.800	99.859	793,882.03	AAA	AAA	SALOMON BROS INC
730,000	US TREAS NTS 5.625 DUE 05-	5.625	05-15-01	10-08-99	99.800	99.773	728,346.09	AAA	AAA	DB CLEARING SERVI

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
190,000	US TREAS NTS 5.875 DUE 11-	5.875	11-30-01	12-08-99	99.700	99.828	189,673.44	AAA	AAA	FIRST UNION CAPIT
445,000	US TREAS NTS 6.125 DUE 08-	6.125	08-15-07	10-06-99	99.100	99.309	441,923.24	AAA	AAA	MERRILL LYNCH PIE
865,000	US TREAS NTS 6.125 DUE 08-	6.125	08-15-07	10-29-99	99.600	99.648	861,958.98	AAA	AAA	LEHMAN BROTHERS I
345,000	US TREAS NTS 6.125 DUE 08-	6.125	08-15-07	11-03-99	99.600	99.695	343,948.83	AAA	AAA	FIRST BOSTON CORP
300,000	US TREAS NTS 6.125 DUE 08-	6.125	08-15-07	11-04-99	99.600	100.066	300,198.00	AAA	AAA	SALOMON BROS INC
375,000	US TREAS NTS 6.125 DUE 08-	6.125	08-15-07	11-05-99	99.600	100.313	376,171.88	AAA	AAA	DB CLEARING SERVI
1,025,000	US TREAS NTS 6.25 DUE 02-2	6.250	02-28-02	11-16-99	100.900	100.938	1,034,609.38	AAA	AAA	PRUDENTIAL SECURI
1,455,000	US TREAS NTS 6.25 DUE 02-2	6.250	02-28-02	11-16-99	100.900	100.977	1,469,208.98	AAA	AAA	GOLDMAN SACHS & C
720,000	US TREAS NTS 6.25 DUE 02-2	6.250	02-28-02	12-03-99	100.900	100.531	723,825.00	AAA	AAA	PRUDENTIAL SECURI
195,000	US TREAS NTS 6.25 DUE 02-2	6.250	02-28-02	12-10-99	100.900	100.625	196,218.75	AAA	AAA	SALOMON BROS INC
1,130,000	US TREAS NTS 6.25 DUE 02-2	6.250	02-28-02	12-16-99	100.900	100.188	1,132,118.75	AAA	AAA	DB CLEARING SERVI
535,000	US TREAS NTS 7.5 DUE 02-15	7.500	02-15-05	10-13-99	106.900	105.855	566,326.76	AAA	AAA	DB CLEARING SERVI
50,000	US TREAS NTS 7.5 DUE 02-15	7.500	02-15-05	11-05-99	106.900	106.773	53,386.72	AAA	AAA	FIRST BOSTON CORP
895,000	US TREAS NTS 7.5 DUE 02-15	7.500	02-15-05	11-17-99	106.700	106.180	950,308.20	AAA	AAA	MORGAN STANLEY &
710,000	US TREAS NTS 7.5 DUE 02-15	7.500	02-15-05	12-08-99	105.800	105.813	751,268.75	AAA	AAA	MORGAN STANLEY &
5,450,000	US TREAS NTS DTD 00853 6 D	6.000	08-15-04	12-31-99	100.000	98.438	5,364,843.75	AAA	AAA	MERRILL LYNCH PIE
945,000	FHLB 5.875 DUE 09/17/01SB	5.875	09-17-01	10-13-99	99.800	99.477	940,057.65	AAA	NR	ABN AMRO SECURITI
7,695,000	FHLMC 5.75 07-15-2003	5.750	07-15-03	12-01-99	98.300	97.395	7,494,545.25	AAA	AAA	LEHMAN BROTHERS I
21,440,000	FHLMC 5.75 07-15-2003	5.750	07-15-03	12-02-99	98.300	97.443	20,891,736.32	AAA	AAA	MERRILL LYNCH PIE
430,000	FHLMC DEB 5.75 06-15-2001	5.750	06-15-01	12-17-99	99.400	99.128	426,250.40	AAA	AAA	LEHMAN BROTHERS I
480,000	FHLMC NT 6.25 10-15-2002	6.250	10-15-02	11-02-99	99.900	99.793	479,004.65	AAA	AAA	DB CLEARING SERVI
635,000	FHLMC NT 6.25 10-15-2002	6.250	10-15-02	11-17-99	99.800	99.966	634,783.47	AAA	AAA	LEHMAN BROTHERS I

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,755,000	FHLMC NT 6.625 09-15-2009	6.625	09-15-09	11-02-99	97.900	98.948	3,715,497.40	AAA	AAA	GOLDMAN SACHS & C
6,115,000	FNMA 6.375 DUE 06-15-2009	6.375	06-15-09	12-09-99	98.300	97.392	5,955,520.80	AAA	AAA	DB CLEARING SERVI
4,660,000	FNMA 6.4 05-14-2009/05-14-	6.400	05-14-09	10-15-99	94.600	94.431	4,400,484.60	AAA	AAA	LEHMAN BROTHERS I
310,000	FNMA 6.4 05-14-2009/05-14-	6.400	05-14-09	11-09-99	95.900	96.125	297,988.43	AAA	AAA	LEHMAN BROTHERS I
4,300,000	FNMA 6.75 DEB DUE 07-30-20	6.750	07-30-07	12-16-99	97.700	96.344	4,142,781.25	AAA	AAA	ABN AMRO SECURITI
6,340,000	FNMA BD 6.25 05-15-2029	6.250	05-15-29	11-18-99	94.500	92.851	5,886,753.40	AAA	AAA	FIRST BOSTON CORP
470,000	FNMA NT 6.25 11-15-2002	6.250	11-15-02	11-03-99	99.700	99.988	469,942.47	AAA	AAA	DB CLEARING SERVI
3,755,000	FNMA NT 6.625 09-15-2009	6.625	09-15-09	10-25-99	98.100	97.967	3,678,660.85	AAA	AAA	LEHMAN BROTHERS I
1,000,000	ALLEGIANCE CORP 7.3 NT DU	7.300	10-15-06	10-06-99	101.700	100.700	1,007,000.00	A2	A	GOLDMAN SACHS & C
1,000,000	DUKE RLTY LTD PARTNERSHI	6.800	02-12-09	11-10-99	93.400	93.380	933,800.00	BAA1	BBB+	SALOMON BROS INC
500,000	MORGAN J P & CO INC 5.75 D	5.750	02-25-04	12-08-99	95.900	96.025	480,125.00	A1	AA-	GOLDMAN SACHS & C
1,000,000	PENNEY J C & CO 7.375 BD D	7.375	06-15-04	11-12-99	101.100	96.603	966,030.00	BAA2	BBB+	SALOMON BROS INC
360,000	SVC CORP INTL 6 DUE 12-15-	6.000	12-15-05	11-16-99	92.200	80.500	289,800.00	BA2	BB+	J.P. MORGAN SECUR
640,000	SVC CORP INTL 6 DUE 12-15-	6.000	12-15-05	11-29-99	92.200	76.654	490,585.60	BA2	BB+	J.P. MORGAN SECUR
1,836	FHLMC GOLD C00730 6 03-01-	6.000	03-01-29	10-15-99	94.300	100.000	1,836.36	AAA	AAA	
1,708	FHLMC GOLD C00730 6 03-01-	6.000	03-01-29	11-15-99	94.300	100.000	1,708.00	AAA	AAA	
1,647	FHLMC GOLD C00730 6 03-01-	6.000	03-01-29	12-15-99	94.300	100.000	1,647.24	AAA	AAA	
3,622	FHLMC GOLD GROUP C28549	6.000	07-01-29	10-15-99	94.300	100.000	3,621.74	AAA	AAA	
994	FHLMC GOLD GROUP C28549	6.000	07-01-29	11-15-99	94.300	100.000	994.47	AAA	AAA	
847,645	FHLMC GOLD GROUP C28549	6.000	07-01-29	12-06-99	94.300	93.023	788,508.59	AAA	AAA	FIRST BOSTON CORP
5,203	FHLMC GOLD GROUP C28549	6.000	07-01-29	12-15-99	94.300	100.000	5,202.71	AAA	AAA	
731	FHLMC GOLD GROUP C30720	7.000	09-01-29	10-15-99	95.800	100.000	730.73	AAA	AAA	

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
820	FHLMC GOLD GROUP C30720	7.000	09-01-29	11-15-99	95.800	100.000	819.72	AAA	AAA	
795	FHLMC GOLD GROUP C30720	7.000	09-01-29	12-15-99	95.800	100.000	794.92	AAA	AAA	
793	FHLMC GOLD GROUP C30837	7.000	09-01-29	10-15-99	95.800	100.000	792.52	AAA	AAA	
1,644	FHLMC GOLD GROUP C30837	7.000	09-01-29	11-15-99	95.800	100.000	1,644.14	AAA	AAA	
2,521	FHLMC GOLD GROUP C30837	7.000	09-01-29	12-15-99	95.800	100.000	2,521.15	AAA	AAA	
1,489	FHLMC GOLD GROUP C30932	7.000	09-01-29	10-15-99	95.800	100.000	1,489.25	AAA	AAA	
2,183	FHLMC GOLD GROUP C30932	7.000	09-01-29	11-15-99	95.800	100.000	2,182.78	AAA	AAA	
1,848	FHLMC GOLD GROUP C30932	7.000	09-01-29	12-15-99	95.800	100.000	1,848.42	AAA	AAA	
1,072	FHLMC GOLD GROUP C30966	7.000	09-01-29	10-15-99	95.800	100.000	1,072.39	AAA	AAA	
1,176	FHLMC GOLD GROUP C30966	7.000	09-01-29	11-15-99	95.800	100.000	1,176.45	AAA	AAA	
1,226	FHLMC GOLD GROUP C30966	7.000	09-01-29	12-15-99	95.800	100.000	1,226.28	AAA	AAA	
735	FHLMC GOLD GROUP C31224	7.000	09-01-29	10-15-99	95.800	100.000	734.73	AAA	AAA	
1,132	FHLMC GOLD GROUP C31224	7.000	09-01-29	11-15-99	95.800	100.000	1,132.49	AAA	AAA	
1,224	FHLMC GOLD GROUP C31224	7.000	09-01-29	12-15-99	95.800	100.000	1,223.78	AAA	AAA	
741	FHLMC GOLD GROUP C31340	7.000	09-01-29	10-15-99	95.800	100.000	741.43	AAA	AAA	
5,900	FHLMC GOLD GROUP C31340	7.000	09-01-29	11-15-99	95.800	100.000	5,900.31	AAA	AAA	
1,053	FHLMC GOLD GROUP C31340	7.000	09-01-29	12-15-99	95.800	100.000	1,052.99	AAA	AAA	
620,664	FHLMC GOLD GROUP E78603	6.500	09-01-14	10-21-99	98.200	97.250	603,595.99	AAA	AAA	MERRILL LYNCH PIE
10,745	FHLMC GOLD GROUP E78603	6.500	09-01-14	11-15-99	98.200	100.000	10,745.11	AAA	AAA	
390	FHLMC GOLD GROUP E78603	6.500	09-01-14	12-15-99	98.200	100.000	389.64	AAA	AAA	
2,179	FHLMC GOLD POOL C27142.6	6.000	05-01-29	10-15-99	94.300	100.000	2,179.15	AAA	AAA	
2,364	FHLMC GOLD POOL C27142.6	6.000	05-01-29	11-15-99	94.300	100.000	2,364.39	AAA	AAA	

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,107,009	FHLMC GOLD POOL C27142 6	6.000	05-01-29	12-06-99	94.300	93.023	1,029,778.26	AAA	AAA	FIRST BOSTON CORP
2,248	FHLMC GOLD POOL C27142 6	6.000	05-01-29	12-15-99	94.300	100.000	2,248.11	AAA	AAA	
685	FHLMC GOLD POOL C27559 6	6.500	06-01-29	10-15-99	97.900	100.000	684.93	AAA	AAA	
7,540	FHLMC GOLD POOL C27559 6	6.500	06-01-29	11-15-99	98.000	100.000	7,539.57	AAA	AAA	
650	FHLMC GOLD POOL C27559 6	6.500	06-01-29	12-15-99	97.900	100.000	650.37	AAA	AAA	
43,920	FHLMC GOLD POOL C28217 6	6.500	06-01-29	10-15-99	97.900	100.000	43,920.39	AAA	AAA	
29,156	FHLMC GOLD POOL C28217 6	6.500	06-01-29	11-15-99	97.900	100.000	29,156.43	AAA	AAA	
23,525	FHLMC GOLD POOL C28217 6	6.500	06-01-29	12-15-99	97.900	100.000	23,524.84	AAA	AAA	
337	FHLMC GOLD POOL C28808 6	6.000	07-01-29	10-15-99	94.300	100.000	336.63	AAA	AAA	
336	FHLMC GOLD POOL C28808 6	6.000	07-01-29	11-15-99	94.300	100.000	335.88	AAA	AAA	
298,237	FHLMC GOLD POOL C28808 6	6.000	07-01-29	12-06-99	94.300	93.023	277,430.38	AAA	AAA	FIRST BOSTON CORP
450	FHLMC GOLD POOL C28808 6	6.000	07-01-29	12-15-99	94.300	100.000	450.08	AAA	AAA	
20,887	FHLMC GOLD POOL C29125 6	6.500	07-01-29	10-15-99	98.000	100.000	20,887.18	AAA	AAA	
14,360	FHLMC GOLD POOL C29125 6	6.500	07-01-29	11-15-99	98.000	100.000	14,359.68	AAA	AAA	
3,079	FHLMC GOLD POOL C29125 6	6.500	07-01-29	12-15-99	98.000	100.000	3,078.52	AAA	AAA	
1,929	FHLMC GOLD POOL C29187 6	6.000	06-01-29	10-15-99	94.300	100.000	1,928.84	AAA	AAA	
477	FHLMC GOLD POOL C29187 6	6.000	06-01-29	11-15-99	94.300	100.000	477.29	AAA	AAA	
6,774	FHLMC GOLD POOL C29187 6	6.000	06-01-29	12-15-99	94.300	100.000	6,774.42	AAA	AAA	
1,288	FHLMC GOLD POOL C30960 7	7.000	09-01-29	10-15-99	95.800	100.000	1,288.22	AAA	AAA	
2,190	FHLMC GOLD POOL C30960 7	7.000	09-01-29	11-15-99	95.800	100.000	2,189.60	AAA	AAA	
2,152	FHLMC GOLD POOL C30960 7	7.000	09-01-29	12-15-99	95.800	100.000	2,152.29	AAA	AAA	
748	FHLMC GOLD POOL C31009 7	7.000	09-01-29	10-15-99	95.800	100.000	748.03	AAA	AAA	

LINCOLN CAPITAL

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,044	FHLMC GOLD POOL C31009 7	7.000	09-01-29	11-15-99	95.800	100.000	1,043.70	AAA	AAA	
879	FHLMC GOLD POOL C31009 7	7.000	09-01-29	12-15-99	95.800	100.000	878.51	AAA	AAA	
473	FHLMC GOLD POOL C31282 7	7.000	09-01-29	10-15-99	95.800	100.000	472.74	AAA	AAA	
1,588	FHLMC GOLD POOL C31282 7	7.000	09-01-29	11-15-99	95.800	100.000	1,588.12	AAA	AAA	
1,835	FHLMC GOLD POOL C31282 7	7.000	09-01-29	12-15-99	95.800	100.000	1,835.33	AAA	AAA	
436	FHLMC GOLD POOL C31284 7	7.000	09-01-29	10-15-99	95.800	100.000	435.71	AAA	AAA	
692	FHLMC GOLD POOL C31284 7	7.000	09-01-29	11-15-99	95.800	100.000	692.43	AAA	AAA	
570	FHLMC GOLD POOL C31284 7	7.000	09-01-29	12-15-99	95.800	100.000	569.61	AAA	AAA	
738	FHLMC GOLD POOL C31290 7	7.000	09-01-29	10-15-99	95.800	100.000	737.63	AAA	AAA	
1,093	FHLMC GOLD POOL C31290 7	7.000	09-01-29	11-15-99	95.800	100.000	1,092.99	AAA	AAA	
1,187	FHLMC GOLD POOL C31290 7	7.000	09-01-29	12-15-99	95.800	100.000	1,187.48	AAA	AAA	
131	FHLMC GOLD POOL E00077 7	7.000	12-01-06	10-15-99	100.700	100.000	131.15	AAA	AAA	
129	FHLMC GOLD POOL E00077 7	7.000	12-01-06	11-15-99	100.700	100.000	129.02	AAA	AAA	
133	FHLMC GOLD POOL E00077 7	7.000	12-01-06	12-15-99	100.700	100.000	133.43	AAA	AAA	
3,674	FHLMC GOLD POOL E00235 6	6.500	05-01-08	10-15-99	99.900	100.000	3,674.10	AAA	AAA	
3,404	FHLMC GOLD POOL E00235 6	6.500	05-01-08	11-15-99	99.900	100.000	3,403.82	AAA	AAA	
2,272	FHLMC GOLD POOL E00235 6	6.500	05-01-08	12-15-99	99.900	100.000	2,272.44	AAA	AAA	
436	FHLMC GOLD POOL E46790 6	6.500	05-01-08	10-15-99	99.900	100.000	435.77	AAA	AAA	
420	FHLMC GOLD POOL E46790 6	6.500	05-01-08	11-15-99	99.900	100.000	420.39	AAA	AAA	
437	FHLMC GOLD POOL E46790 6	6.500	05-01-08	12-15-99	99.900	100.000	437.11	AAA	AAA	
17,931	FHLMC GOLD POOL E47095 6	6.500	05-01-08	10-15-99	99.900	100.000	17,931.16	AAA	AAA	
3,289	FHLMC GOLD POOL E47095 6	6.500	05-01-08	11-15-99	99.900	100.000	3,288.60	AAA	AAA	

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,353	FHLMC GOLD POOL E47095 6.	6.500	05-01-08	12-15-99	99.900	100.000	3,352.88	AAA	AAA	
4,527	FHLMC GOLD POOL E47186 6.	6.500	05-01-08	10-15-99	99.900	100.000	4,527.24	AAA	AAA	
3,161	FHLMC GOLD POOL E47186 6.	6.500	05-01-08	11-15-99	99.900	100.000	3,161.02	AAA	AAA	
3,010	FHLMC GOLD POOL E47186 6.	6.500	05-01-08	12-15-99	99.900	100.000	3,009.90	AAA	AAA	
1,883	FHLMC GOLD POOL E47286 6.	6.500	05-01-08	10-15-99	99.900	100.000	1,883.17	AAA	AAA	
1,814	FHLMC GOLD POOL E47286 6.	6.500	05-01-08	11-15-99	99.900	100.000	1,814.36	AAA	AAA	
5,836	FHLMC GOLD POOL E47286 6.	6.500	05-01-08	12-15-99	99.900	100.000	5,836.46	AAA	AAA	
14,205	FHLMC GOLD POOL E47420 6.	6.500	05-01-08	10-15-99	99.900	100.000	14,205.22	AAA	AAA	
2,375	FHLMC GOLD POOL E47420 6.	6.500	05-01-08	11-15-99	99.900	100.000	2,375.25	AAA	AAA	
15,648	FHLMC GOLD POOL E47420 6.	6.500	05-01-08	12-15-99	99.900	100.000	15,647.59	AAA	AAA	
3,976	FHLMC GOLD POOL E47547 6.	6.500	05-01-08	10-15-99	99.900	100.000	3,976.29	AAA	AAA	
3,877	FHLMC GOLD POOL E47547 6.	6.500	05-01-08	11-15-99	99.900	100.000	3,877.19	AAA	AAA	
4,829	FHLMC GOLD POOL E47547 6.	6.500	05-01-08	12-15-99	99.900	100.000	4,829.04	AAA	AAA	
16,717	FHLMC GOLD POOL E47675 6.	6.500	06-01-08	10-15-99	99.900	100.000	16,717.20	AAA	AAA	
2,526	FHLMC GOLD POOL E47675 6.	6.500	06-01-08	11-15-99	99.900	100.000	2,525.81	AAA	AAA	
2,429	FHLMC GOLD POOL E47675 6.	6.500	06-01-08	12-15-99	99.900	100.000	2,429.16	AAA	AAA	
5,300	FHLMC GOLD POOL E47716 6.	6.500	06-01-08	10-15-99	99.900	100.000	5,300.45	AAA	AAA	
5,028	FHLMC GOLD POOL E47716 6.	6.500	06-01-08	11-15-99	99.900	100.000	5,028.12	AAA	AAA	
5,757	FHLMC GOLD POOL E47716 6.	6.500	06-01-08	12-15-99	99.900	100.000	5,757.07	AAA	AAA	
6,047	FHLMC GOLD POOL E48097 6.	6.500	06-01-08	10-15-99	99.900	100.000	6,047.06	AAA	AAA	
2,540	FHLMC GOLD POOL E48097 6.	6.500	06-01-08	11-15-99	99.900	100.000	2,539.58	AAA	AAA	
3,723	FHLMC GOLD POOL E48097 6.	6.500	06-01-08	12-15-99	99.900	100.000	3,722.70	AAA	AAA	

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,496	FHLMC GOLD POOL E48891 6.	6.500	07-01-08	10-15-99	99.900	100.000	3,496.05	AAA	AAA	
3,780	FHLMC GOLD POOL E48891 6.	6.500	07-01-08	11-15-99	99.900	100.000	3,780.35	AAA	AAA	
3,478	FHLMC GOLD POOL E48891 6.	6.500	07-01-08	12-15-99	99.900	100.000	3,478.12	AAA	AAA	
5,770	FHLMC GOLD POOL E53478 6.	6.500	12-01-08	10-15-99	99.900	100.000	5,770.49	AAA	AAA	
5,846	FHLMC GOLD POOL E53478 6.	6.500	12-01-08	11-15-99	99.900	100.000	5,846.14	AAA	AAA	
5,750	FHLMC GOLD POOL E53478 6.	6.500	12-01-08	12-15-99	99.900	100.000	5,750.48	AAA	AAA	
24,117	FHLMC GOLD POOL E54764 6.	6.500	12-01-08	10-15-99	99.900	100.000	24,117.20	AAA	AAA	
4,414	FHLMC GOLD POOL E54764 6.	6.500	12-01-08	11-15-99	99.900	100.000	4,414.17	AAA	AAA	
4,211	FHLMC GOLD POOL E54764 6.	6.500	12-01-08	12-15-99	99.900	100.000	4,211.08	AAA	AAA	
14,539	FHLMC GROUP #E00214 6.5000	6.500	05-01-08	10-15-99	99.900	100.000	14,538.59	AAA	AAA	
12,782	FHLMC GROUP #E00214 6.5000	6.500	05-01-08	11-15-99	99.900	100.000	12,781.87	AAA	AAA	
12,077	FHLMC GROUP #E00214 6.5000	6.500	05-01-08	12-15-99	99.900	100.000	12,077.20	AAA	AAA	
13,026	FHLMC GROUP #E20068 6.5 MT	6.500	11-01-08	10-15-99	99.900	100.000	13,026.24	AAA	AAA	
15,443	FHLMC GROUP #E20068 6.5 MT	6.500	11-01-08	11-15-99	99.900	100.000	15,443.16	AAA	AAA	
5,767	FHLMC GROUP #E20068 6.5 MT	6.500	11-01-08	12-15-99	99.900	100.000	5,767.37	AAA	AAA	
1,727	FHLMC GROUP #E48231 6.5000	6.500	06-01-08	10-15-99	99.900	100.000	1,726.67	AAA	AAA	
9,706	FHLMC GROUP #E48231 6.5000	6.500	06-01-08	11-15-99	99.900	100.000	9,705.53	AAA	AAA	
1,680	FHLMC GROUP #E48231 6.5000	6.500	06-01-08	12-15-99	99.900	100.000	1,679.97	AAA	AAA	
10,120	FHLMC GROUP #G10374 7.0 MT	7.000	08-01-10	10-15-99	100.700	100.000	10,120.35	AAA	AAA	
12,288	FHLMC GROUP #G10374 7.0 MT	7.000	08-01-10	11-15-99	100.700	100.000	12,287.78	AAA	AAA	
13,725	FHLMC GROUP #G10374 7.0 MT	7.000	08-01-10	12-15-99	100.700	100.000	13,725.47	AAA	AAA	
15,035	FHLMC GROUP #G10697 7.0 MT	7.000	07-01-12	10-15-99	100.700	99.531	14,964.49	AAA	AAA	MERRILL LYNCH PTE

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
236	FHLMC GROUP #G10697 7.0 MT	7.000	07-01-12	10-15-99	100.700	100.000	235.92	AAA	AAA	
6,413	FHLMC GROUP C00690 6 12-01	6.000	12-01-28	10-15-99	94.300	100.000	6,412.91	AAA	AAA	
6,031	FHLMC GROUP C00690 6 12-01	6.000	12-01-28	11-15-99	94.300	100.000	6,030.80	AAA	AAA	
5,290	FHLMC GROUP C00690 6 12-01	6.000	12-01-28	12-15-99	94.300	100.000	5,290.29	AAA	AAA	
21,449	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	10-15-99	97.900	100.000	21,449.27	AAA	AAA	
19,765	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	11-15-99	98.000	100.000	19,764.65	AAA	AAA	
23,575	FHLMC GROUP C00785 6.5 06-	6.500	06-01-29	12-15-99	97.900	100.000	23,574.84	AAA	AAA	
5,147	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	10-15-99	97.900	100.000	5,147.29	AAA	AAA	
5,630	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	11-15-99	98.000	100.000	5,629.56	AAA	AAA	
13,463	FHLMC GROUP C28039 6.5 06-	6.500	06-01-29	12-15-99	97.900	100.000	13,463.41	AAA	AAA	
2,909	FHLMC GROUP C28736 6.5 07-	6.500	07-01-29	10-15-99	97.900	100.000	2,909.42	AAA	AAA	
3,157	FHLMC GROUP C28736 6.5 07-	6.500	07-01-29	11-15-99	97.900	100.000	3,157.30	AAA	AAA	
790	FHLMC GROUP C28736 6.5 07-	6.500	07-01-29	12-15-99	98.000	100.000	790.03	AAA	AAA	
170	FHLMC GROUP C29019 6 07-01	6.000	07-01-29	10-15-99	94.300	100.000	170.20	AAA	AAA	
150	FHLMC GROUP C29019 6 07-01	6.000	07-01-29	11-15-99	94.300	100.000	150.49	AAA	AAA	
142,108	FHLMC GROUP C29019 6 07-01	6.000	07-01-29	12-06-99	94.300	93.023	132,193.84	AAA	AAA	FIRST BOSTON CORP
176	FHLMC GROUP C29019 6 07-01	6.000	07-01-29	12-15-99	94.300	100.000	175.90	AAA	AAA	
1,279	FHLMC GROUP C29179 6.5 07-	6.500	07-01-29	10-15-99	97.900	100.000	1,279.15	AAA	AAA	
1,350	FHLMC GROUP C29179 6.5 07-	6.500	07-01-29	11-15-99	97.900	100.000	1,349.54	AAA	AAA	
2,124	FHLMC GROUP C29179 6.5 07-	6.500	07-01-29	12-15-99	97.900	100.000	2,124.12	AAA	AAA	
68,598	FHLMC GROUP E00729 7 07-01	7.000	07-01-14	10-15-99	100.700	99.531	68,276.75	AAA	AAA	MERRILL LYNCH PIE
503	FHLMC GROUP E00729 7 07-01	7.000	07-01-14	10-15-99	100.700	100.000	503.11	AAA	AAA	

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
5,532	FHLMC GROUP E47973 6.5 06-	6.500	06-01-08	10-15-99	99.900	100.000	5,531.85	AAA	AAA	
6,508	FHLMC GROUP E47973 6.5 06-	6.500	06-01-08	11-15-99	99.900	100.000	6,507.79	AAA	AAA	
5,397	FHLMC GROUP E47973 6.5 06-	6.500	06-01-08	12-15-99	99.900	100.000	5,396.91	AAA	AAA	
6,397	FHLMC GROUP E48446 6.5 06-	6.500	06-01-08	10-15-99	99.900	100.000	6,396.89	AAA	AAA	
6,536	FHLMC GROUP E48446 6.5 06-	6.500	06-01-08	11-15-99	99.900	100.000	6,535.95	AAA	AAA	
6,645	FHLMC GROUP E48446 6.5 06-	6.500	06-01-08	12-15-99	99.900	100.000	6,645.24	AAA	AAA	
2,749	FHLMC GROUP E49015 6.5 06-	6.500	06-01-08	10-15-99	99.900	100.000	2,749.09	AAA	AAA	
963	FHLMC GROUP E49015 6.5 06-	6.500	06-01-08	11-15-99	99.900	100.000	963.19	AAA	AAA	
949	FHLMC GROUP E49015 6.5 06-	6.500	06-01-08	12-15-99	99.900	100.000	948.67	AAA	AAA	
6,350	FHLMC GROUP E49220 6.5 07-	6.500	07-01-08	10-15-99	99.900	100.000	6,349.82	AAA	AAA	
857	FHLMC GROUP E49220 6.5 07-	6.500	07-01-08	11-15-99	99.900	100.000	857.17	AAA	AAA	
7,254	FHLMC GROUP E49220 6.5 07-	6.500	07-01-08	12-15-99	99.900	100.000	7,254.42	AAA	AAA	
1,903	FHLMC GROUP E49418 6.5 07-	6.500	07-01-08	10-15-99	99.900	100.000	1,903.25	AAA	AAA	
2,664	FHLMC GROUP E49418 6.5 07-	6.500	07-01-08	11-15-99	99.900	100.000	2,664.18	AAA	AAA	
1,329	FHLMC GROUP E49418 6.5 07-	6.500	07-01-08	12-15-99	99.900	100.000	1,329.20	AAA	AAA	
30,812	FHLMC GROUP E52769 6.5 09-	6.500	09-01-08	10-15-99	99.900	100.000	30,812.43	AAA	AAA	
7,537	FHLMC GROUP E52769 6.5 09-	6.500	09-01-08	11-15-99	99.900	100.000	7,537.40	AAA	AAA	
5,284	FHLMC GROUP E52769 6.5 09-	6.500	09-01-08	12-15-99	99.900	100.000	5,284.23	AAA	AAA	
2,992	FHLMC GROUP E54266 6.5 12-	6.500	12-01-08	10-15-99	99.900	100.000	2,992.05	AAA	AAA	
3,007	FHLMC GROUP E54266 6.5 12-	6.500	12-01-08	11-15-99	99.900	100.000	3,006.90	AAA	AAA	
3,039	FHLMC GROUP E54266 6.5 12-	6.500	12-01-08	12-15-99	99.900	100.000	3,038.68	AAA	AAA	
6,663	FHLMC GROUP E55348 6.5 12-	6.500	12-01-08	10-15-99	99.900	100.000	6,662.87	AAA	AAA	

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS MOODY S & P		BROKER
6,569	FHLMC GROUP E55348 6.5 12-	6.500	12-01-08	11-15-99	99,900	100,000	6,569.08	AAA	AAA	
6,964	FHLMC GROUP E55348 6.5 12-	6.500	12-01-08	12-15-99	99,900	100,000	6,963.80	AAA	AAA	
658	FHLMC GROUP E78880 7 10-01	7,000	10-01-14	12-15-99	99,300	100,000	657.99	AAA	AAA	
2,116	FHLMC GROUP N98519 5.5 07-	5,500	07-01-06	11-15-99	95,400	100,000	2,116.21	AAA	AAA	
2,084	FHLMC GROUP N98519 5.5 07-	5,500	07-01-06	12-15-99	95,400	100,000	2,083.68	AAA	AAA	
645	FHLMC GROUP N98534 5.5 08-	5,500	08-01-06	11-15-99	95,400	100,000	645.43	AAA	AAA	
687	FHLMC GROUP N98534 5.5 08-	5,500	08-01-06	12-15-99	95,400	100,000	687.44	AAA	AAA	
2,743	FHLMC GROUP N98565 5.5 09-	5,500	09-01-06	11-15-99	95,400	100,000	2,743.34	AAA	AAA	
2,610	FHLMC GROUP N98565 5.5 09-	5,500	09-01-06	12-15-99	95,400	100,000	2,610.21	AAA	AAA	
117,989	FHLMC MULTICLASS SER E0-	6,500	03-01-09	10-15-99	92,000	100,000	117,989.41	AAA	AAA	
99,789	FHLMC MULTICLASS SER E0-	6,500	03-01-09	11-15-99	92,000	100,000	99,788.65	AAA	AAA	
84,336	FHLMC MULTICLASS SER E0-	6,500	03-01-09	12-15-99	91,900	100,000	84,336.12	AAA	AAA	
7,864	FNMA 7.35 DUE 12-25-2009 B	7,350	12-25-09	10-26-99	100,500	100,000	7,864.34	AAA	AAA	
7,836	FNMA 7.35 DUE 12-25-2009 B	7,350	12-25-09	11-29-99	100,500	100,000	7,836.09	AAA	AAA	
7,886	FNMA 7.35 DUE 12-25-2009 B	7,350	12-25-09	12-28-99	100,500	100,000	7,886.23	AAA	AAA	
1,577	FNMA POOL #0323812 6 DUE 0	6,000	07-01-29	10-25-99	90,500	100,000	1,576.91	AAA	AAA	
1,747	FNMA POOL #0323812 6 DUE 0	6,000	07-01-29	11-26-99	90,500	100,000	1,747.15	AAA	AAA	
1,963	FNMA POOL #0323812 6 DUE 0	6,000	07-01-29	12-27-99	90,500	100,000	1,962.84	AAA	AAA	
18,781	FNMA POOL #0323824 0 DUE 1	8,000	05-01-29	10-25-99	100,300	100,000	18,780.92	AAA	AAA	
32,087	FNMA POOL #0323824 0 DUE 1	8,000	05-01-29	11-26-99	100,300	100,000	32,087.11	AAA	AAA	
17,270	FNMA POOL #0323824 0 DUE 1	8,000	05-01-29	12-27-99	100,300	100,000	17,270.30	AAA	AAA	
21,858	FNMA POOL #050965 6.5 DUE	6,500	01-01-24	10-25-99	97,600	100,000	21,857.74	AAA	AAA	

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
16,147	FNMA POOL #050965 6.5 DUE	6.500	01-01-24	11-26-99	97.600	100.000	16,146.91	AAA	AAA	
19,742	FNMA POOL #050965 6.5 DUE	6.500	01-01-24	12-27-99	97.600	100.000	19,741.80	AAA	AAA	
3,871	FNMA POOL #125453 7.5 DUE	7.500	10-01-11	10-25-99	102.300	100.000	3,870.60	AAA	AAA	
2,121	FNMA POOL #125453 7.5 DUE	7.500	10-01-11	11-26-99	102.300	100.000	2,120.52	AAA	AAA	
1,398	FNMA POOL #125453 7.5 DUE	7.500	10-01-11	12-27-99	102.300	100.000	1,397.56	AAA	AAA	
641	FNMA POOL #212901 8.50000	8.500	07-01-18	10-25-99	103.200	100.000	641.17	AAA	AAA	
227	FNMA POOL #212901 8.50000	8.500	07-01-18	11-26-99	103.200	100.000	226.54	AAA	AAA	
674	FNMA POOL #212901 8.50000	8.500	07-01-18	12-27-99	103.200	100.000	673.93	AAA	AAA	
859,430	FNMA POOL #213812 6.5 GTD	6.500	10-01-23	10-05-99	97.600	96.969	833,378.38	AAA	AAA	MERRILL LYNCH PIE
5,292	FNMA POOL #213812 6.5 GTD	6.500	10-01-23	10-25-99	97.600	100.000	5,291.76	AAA	AAA	
41,208	FNMA POOL #213812 6.5 GTD	6.500	10-01-23	11-26-99	97.600	100.000	41,207.60	AAA	AAA	
3,243	FNMA POOL #213812 6.5 GTD	6.500	10-01-23	12-27-99	97.600	100.000	3,242.72	AAA	AAA	
229	FNMA POOL #232344 6.5 DUE	6.500	09-01-23	10-25-99	97.600	100.000	228.67	AAA	AAA	
207	FNMA POOL #232344 6.5 DUE	6.500	09-01-23	11-26-99	97.600	100.000	206.61	AAA	AAA	
208	FNMA POOL #232344 6.5 DUE	6.500	09-01-23	12-27-99	97.600	100.000	207.84	AAA	AAA	
1,542	FNMA POOL #237594 6.5 DUE	6.500	04-01-24	10-25-99	97.600	100.000	1,542.08	AAA	AAA	
934	FNMA POOL #237594 6.5 DUE	6.500	04-01-24	11-26-99	97.600	100.000	933.64	AAA	AAA	
527	FNMA POOL #237594 6.5 DUE	6.500	04-01-24	12-27-99	97.600	100.000	526.75	AAA	AAA	
211	FNMA POOL #250621 8.5 DUE	8.500	05-01-26	10-25-99	103.200	100.000	210.72	AAA	AAA	
1,767	FNMA POOL #250621 8.5 DUE	8.500	05-01-26	11-26-99	103.200	100.000	1,766.82	AAA	AAA	
200	FNMA POOL #250621 8.5 DUE	8.500	05-01-26	12-27-99	103.200	100.000	200.40	AAA	AAA	
27,267	FNMA POOL #250628 8.5 GTD	8.500	06-01-26	10-25-99	103.200	100.000	27,266.56	AAA	AAA	

SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
14,722	FNMA POOL #250628 8.5 GTD	8.500	06-01-26	11-26-99	103.200	100.000	14,722.22	AAA	AAA	
1,395	FNMA POOL #250628 8.5 GTD	8.500	06-01-26	12-27-99	103.200	100.000	1,394.78	AAA	AAA	
34,415	FNMA POOL #251978 8 DUE 07	8.000	07-01-28	10-25-99	100.300	100.000	34,414.62	AAA	AAA	
5,905	FNMA POOL #251978 8 DUE 07	8.000	07-01-28	11-26-99	100.300	100.000	5,905.35	AAA	AAA	
4,470	FNMA POOL #251978 8 DUE 07	8.000	07-01-28	12-27-99	100.300	100.000	4,469.99	AAA	AAA	
584	FNMA POOL #252211 6 DUE 01	6.000	01-01-29	10-25-99	93.300	100.000	583.53	AAA	AAA	
747	FNMA POOL #252211 6 DUE 01	6.000	01-01-29	11-26-99	93.300	100.000	747.49	AAA	AAA	
589	FNMA POOL #252211 6 DUE 01	6.000	01-01-29	12-27-99	93.300	100.000	589.38	AAA	AAA	
1,441	FNMA POOL #252493 5.5 DUE	5.500	06-01-14	11-26-99	94.100	100.000	1,440.79	AAA	AAA	
1,443	FNMA POOL #252493 5.5 DUE	5.500	06-01-14	12-27-99	94.100	100.000	1,442.66	AAA	AAA	
1,240	FNMA POOL #252498 7 DUE 06	7.000	06-01-29	12-27-99	97.900	100.000	1,240.44	AAA	AAA	
922	FNMA POOL #252714 6 DUE 09	6.000	09-01-29	11-26-99	93.300	100.000	921.83	AAA	AAA	
320,642	FNMA POOL #252714 6 DUE 09	6.000	09-01-29	12-06-99	93.300	92.953	298,046.87	AAA	AAA	FIRST BOSTON CORP
1,231	FNMA POOL #252714 6 DUE 09	6.000	09-01-29	12-27-99	93.300	100.000	1,230.91	AAA	AAA	
19,289	FNMA POOL #252802 8 DUE 09	8.000	09-01-29	10-25-99	100.300	100.000	19,288.87	AAA	AAA	
33,553	FNMA POOL #252802 8 DUE 09	8.000	09-01-29	11-26-99	100.300	100.000	33,552.69	AAA	AAA	
21,155	FNMA POOL #252802 8 DUE 09	8.000	09-01-29	12-27-99	100.300	100.000	21,155.15	AAA	AAA	
22	FNMA POOL #252838 6 DUE 08	6.000	08-01-29	10-25-99	90.500	100.000	21.89	AAA	AAA	
24	FNMA POOL #252838 6 DUE 08	6.000	08-01-29	11-26-99	90.500	100.000	23.90	AAA	AAA	
24,931	FNMA POOL #252838 6 DUE 08	6.000	08-01-29	12-06-99	90.500	92.953	23,173.75	AAA	AAA	FIRST BOSTON CORP
22	FNMA POOL #252838 6 DUE 08	6.000	08-01-29	12-27-99	90.500	100.000	21.82	AAA	AAA	
1,517	FNMA POOL #252924 7 DUE 12	7.000	12-01-29	12-27-99	97.900	100.000	1,517.17	AAA	AAA	

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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
246	FNMA POOL #279482 6.5 GTD	6.500	04-01-24	10-25-99	97.600	100.000	245.56	AAA	AAA	
1,493	FNMA POOL #279482 6.5 GTD	6.500	04-01-24	11-26-99	97.600	100.000	1,492.94	AAA	AAA	
258	FNMA POOL #279482 6.5 GTD	6.500	04-01-24	12-27-99	97.600	100.000	257.73	AAA	AAA	
1,534	FNMA POOL #287523 6.5 GTD	6.500	06-01-24	10-25-99	97.600	100.000	1,534.42	AAA	AAA	
1,200	FNMA POOL #287523 6.5 GTD	6.500	06-01-24	11-26-99	97.600	100.000	1,199.73	AAA	AAA	
1,293	FNMA POOL #287523 6.5 GTD	6.500	06-01-24	12-27-99	97.600	100.000	1,292.55	AAA	AAA	
14,187	FNMA POOL #303113 8 DUE 01	8.000	01-01-25	10-25-99	100.300	100.000	14,186.66	AAA	AAA	
9,569	FNMA POOL #303113 8 DUE 01	8.000	01-01-25	11-26-99	100.300	100.000	9,568.98	AAA	AAA	
7,477	FNMA POOL #303113 8 DUE 01	8.000	01-01-25	12-27-99	100.300	100.000	7,476.90	AAA	AAA	
26,650	FNMA POOL #313007 7.5 DUE	7.500	07-01-11	10-25-99	102.300	100.000	26,649.70	AAA	AAA	
24,466	FNMA POOL #313007 7.5 DUE	7.500	07-01-11	11-26-99	102.300	100.000	24,466.39	AAA	AAA	
23,729	FNMA POOL #313007 7.5 DUE	7.500	07-01-11	12-27-99	102.300	100.000	23,728.56	AAA	AAA	
3,641	FNMA POOL #313243 8.5 GTD	8.500	12-01-26	10-25-99	103.200	100.000	3,640.51	AAA	AAA	
1,471	FNMA POOL #313243 8.5 GTD	8.500	12-01-26	11-26-99	103.200	100.000	1,470.83	AAA	AAA	
3,350	FNMA POOL #313243 8.5 GTD	8.500	12-01-26	12-27-99	103.200	100.000	3,349.69	AAA	AAA	
557	FNMA POOL #323425 6 DUE 12	6.000	12-01-28	10-25-99	92.600	100.000	557.10	AAA	AAA	
591	FNMA POOL #323425 6 DUE 12	6.000	12-01-28	11-26-99	92.600	100.000	591.09	AAA	AAA	
558	FNMA POOL #323425 6 DUE 12	6.000	12-01-28	12-27-99	92.600	100.000	558.11	AAA	AAA	
218	FNMA POOL #323579 6 DUE 01	6.000	01-01-29	10-25-99	92.600	100.000	217.82	AAA	AAA	
196	FNMA POOL #323579 6 DUE 01	6.000	01-01-29	11-26-99	92.600	100.000	195.73	AAA	AAA	
209	FNMA POOL #323579 6 DUE 01	6.000	01-01-29	12-27-99	92.600	100.000	208.54	AAA	AAA	
80,565	FNMA POOL #323678 8.5 DUE	8.500	10-01-28	10-25-99	103.200	100.000	80,565.46	AAA	AAA	

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
76,178	FNMA POOL #323678 8.5 DUE	8.500	10-01-28	11-26-99	103.200	100.000	76,178.04	AAA	AAA	
72,431	FNMA POOL #323678 8.5 DUE	8.500	10-01-28	12-27-99	103.200	100.000	72,430.75	AAA	AAA	
619,560	FNMA POOL #323794 6.5 DUE	6.500	06-01-14	12-09-99	97.200	98.137	608,016.03	AAA	AAA	MERRILL LYNCH PIE
5,155	FNMA POOL #323794 6.5 DUE	6.500	06-01-14	12-27-99	97.200	100.000	5,155.31	AAA	AAA	
2,434	FNMA POOL #335137 8.5 DUE	8.500	01-01-26	10-25-99	103.200	100.000	2,434.40	AAA	AAA	
17	FNMA POOL #335137 8.5 DUE	8.500	01-01-26	11-26-99	103.200	100.000	16.93	AAA	AAA	
17	FNMA POOL #335137 8.5 DUE	8.500	01-01-26	12-27-99	103.200	100.000	17.05	AAA	AAA	
22	FNMA POOL #344789 8.5 DUE	8.500	04-01-26	10-25-99	103.200	100.000	21.55	AAA	AAA	
17,196	FNMA POOL #344789 8.5 DUE	8.500	04-01-26	11-26-99	103.200	100.000	17,196.29	AAA	AAA	
9	FNMA POOL #344789 8.5 DUE	8.500	04-01-26	12-27-99	103.200	100.000	8.58	AAA	AAA	
19	FNMA POOL #345404 8.5 DUE	8.500	08-01-26	10-25-99	103.200	100.000	18.61	AAA	AAA	
19	FNMA POOL #345404 8.5 DUE	8.500	08-01-26	11-26-99	103.200	100.000	18.74	AAA	AAA	
4,695	FNMA POOL #345404 8.5 DUE	8.500	08-01-26	12-27-99	103.200	100.000	4,694.90	AAA	AAA	
269	FNMA POOL #352435 7.5 DUE	7.500	08-01-11	10-25-99	102.300	100.000	269.32	AAA	AAA	
271	FNMA POOL #352435 7.5 DUE	7.500	08-01-11	11-26-99	102.300	100.000	271.15	AAA	AAA	
273	FNMA POOL #352435 7.5 DUE	7.500	08-01-11	12-27-99	102.300	100.000	272.99	AAA	AAA	
918	FNMA POOL #353830 7.5 DUE	7.500	01-01-12	10-25-99	102.300	100.000	918.16	AAA	AAA	
867	FNMA POOL #353830 7.5 DUE	7.500	01-01-12	11-26-99	102.300	100.000	866.89	AAA	AAA	
865	FNMA POOL #353830 7.5 DUE	7.500	01-01-12	12-27-99	102.300	100.000	865.45	AAA	AAA	
806	FNMA POOL #355624 7.5 DUE	7.500	09-01-11	10-25-99	102.300	100.000	806.07	AAA	AAA	
2,717	FNMA POOL #355624 7.5 DUE	7.500	09-01-11	11-26-99	102.300	100.000	2,717.39	AAA	AAA	
3,273	FNMA POOL #355624 7.5 DUE	7.500	09-01-11	12-27-99	102.300	100.000	3,272.93	AAA	AAA	

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,434	FNMA POOL #356092 7.5 DUE	7.500	09-01-11	10-25-99	102.300	100.000	3,434.33	AAA	AAA	
1,889	FNMA POOL #356092 7.5 DUE	7.500	09-01-11	11-26-99	102.300	100.000	1,889.04	AAA	AAA	
1,553	FNMA POOL #356092 7.5 DUE	7.500	09-01-11	12-27-99	102.300	100.000	1,553.12	AAA	AAA	
887	FNMA POOL #356204 7.5 DUE	7.500	11-01-11	10-25-99	102.300	100.000	886.57	AAA	AAA	
3,452	FNMA POOL #356204 7.5 DUE	7.500	11-01-11	11-26-99	102.300	100.000	3,452.05	AAA	AAA	
1,881	FNMA POOL #356204 7.5 DUE	7.500	11-01-11	12-27-99	102.300	100.000	1,880.54	AAA	AAA	
13,917	FNMA POOL #356363 7.5 DUE	7.500	11-01-11	10-25-99	102.300	100.000	13,916.88	AAA	AAA	
9,050	FNMA POOL #356363 7.5 DUE	7.500	11-01-11	11-26-99	102.300	100.000	9,049.55	AAA	AAA	
16,168	FNMA POOL #356363 7.5 DUE	7.500	11-01-11	12-27-99	102.300	100.000	16,168.04	AAA	AAA	
22	FNMA POOL #359675 8.5 DUE	8.500	08-01-26	10-25-99	103.200	100.000	22.26	AAA	AAA	
27	FNMA POOL #359675 8.5 DUE	8.500	08-01-26	11-26-99	103.200	100.000	27.07	AAA	AAA	
23	FNMA POOL #359675 8.5 DUE	8.500	08-01-26	12-27-99	103.200	100.000	22.63	AAA	AAA	
155	FNMA POOL #362309 8 DUE 10	8.000	10-01-26	10-25-99	100.300	100.000	155.31	AAA	AAA	
148	FNMA POOL #362309 8 DUE 10	8.000	10-01-26	11-26-99	100.300	100.000	147.77	AAA	AAA	
156	FNMA POOL #362309 8 DUE 10	8.000	10-01-26	12-27-99	100.300	100.000	155.69	AAA	AAA	
135	FNMA POOL #364454 8.5 DUE	8.500	11-01-26	10-25-99	103.200	100.000	135.18	AAA	AAA	
136	FNMA POOL #364454 8.5 DUE	8.500	11-01-26	11-26-99	103.200	100.000	136.18	AAA	AAA	
135	FNMA POOL #364454 8.5 DUE	8.500	11-01-26	12-27-99	103.200	100.000	135.11	AAA	AAA	
25	FNMA POOL #365678 8.5 DUE	8.500	01-01-27	10-25-99	103.200	100.000	24.90	AAA	AAA	
29	FNMA POOL #365678 8.5 DUE	8.500	01-01-27	11-26-99	103.200	100.000	29.24	AAA	AAA	
25	FNMA POOL #365678 8.5 DUE	8.500	01-01-27	12-27-99	103.200	100.000	25.31	AAA	AAA	
207	FNMA POOL #369074 8.5 DUE	8.500	04-01-27	10-25-99	103.200	100.000	207.17	AAA	AAA	

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
232	FNMA POOL #369074 8.5 DUE	8.500	04-01-27	11-26-99	103.200	100.000	232.17	AAA	AAA	
214	FNMA POOL #369074 8.5 DUE	8.500	04-01-27	12-27-99	103.200	100.000	214.20	AAA	AAA	
7,301	FNMA POOL #369597 8.5 DUE	8.500	01-01-27	10-25-99	103.200	100.000	7,300.65	AAA	AAA	
177	FNMA POOL #369597 8.5 DUE	8.500	01-01-27	11-26-99	103.200	100.000	177.31	AAA	AAA	
179	FNMA POOL #369597 8.5 DUE	8.500	01-01-27	12-27-99	103.200	100.000	178.65	AAA	AAA	
7,293	FNMA POOL #370574 7.5 DUE	7.500	06-01-12	10-25-99	102.300	100.000	7,292.76	AAA	AAA	
19,667	FNMA POOL #370574 7.5 DUE	7.500	06-01-12	11-26-99	102.300	100.000	19,667.29	AAA	AAA	
5,733	FNMA POOL #370574 7.5 DUE	7.500	06-01-12	12-27-99	102.300	100.000	5,733.38	AAA	AAA	
713	FNMA POOL #372599 8.5 DUE	8.500	02-01-27	10-25-99	103.200	100.000	713.01	AAA	AAA	
718	FNMA POOL #372599 8.5 DUE	8.500	02-01-27	11-26-99	103.200	100.000	718.27	AAA	AAA	
724	FNMA POOL #372599 8.5 DUE	8.500	02-01-27	12-27-99	103.200	100.000	723.56	AAA	AAA	
429	FNMA POOL #379860 7.5 DUE	7.500	08-01-12	10-25-99	102.300	100.000	428.83	AAA	AAA	
3,958	FNMA POOL #379860 7.5 DUE	7.500	08-01-12	11-26-99	102.300	100.000	3,957.71	AAA	AAA	
386	FNMA POOL #379860 7.5 DUE	7.500	08-01-12	12-27-99	102.300	100.000	386.44	AAA	AAA	
111	FNMA POOL #394919 8 DUE 08	8.000	08-01-27	10-25-99	100.300	100.000	111.28	AAA	AAA	
112	FNMA POOL #394919 8 DUE 08	8.000	08-01-27	11-26-99	100.300	100.000	112.09	AAA	AAA	
113	FNMA POOL #394919 8 DUE 08	8.000	08-01-27	12-27-99	100.300	100.000	112.91	AAA	AAA	
37	FNMA POOL #399397 8 DUE 09	8.000	09-01-27	10-25-99	100.300	100.000	37.16	AAA	AAA	
37	FNMA POOL #399397 8 DUE 09	8.000	09-01-27	11-26-99	100.300	100.000	37.26	AAA	AAA	
1,381	FNMA POOL #399397 8 DUE 09	8.000	09-01-27	12-27-99	100.300	100.000	1,380.57	AAA	AAA	
27	FNMA POOL #402794 8 DUE 11	8.000	11-01-27	10-25-99	100.300	100.000	26.71	AAA	AAA	
724	FNMA POOL #402794 8 DUE 11	8.000	11-01-27	11-26-99	100.300	100.000	724.45	AAA	AAA	

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
31	FNMA POOL #402794 8 DUE 11	8.000	11-01-27	12-27-99	100.300	100.000	30.90	AAA	AAA	
827	FNMA POOL #405008 8 DUE 11	8.000	11-01-27	10-25-99	100.300	100.000	826.94	AAA	AAA	
815	FNMA POOL #405008 8 DUE 11	8.000	11-01-27	11-26-99	100.300	100.000	814.65	AAA	AAA	
1,433	FNMA POOL #405008 8 DUE 11	8.000	11-01-27	12-27-99	100.300	100.000	1,433.34	AAA	AAA	
382	FNMA POOL #409452 8 DUE 10	8.000	10-01-26	10-25-99	100.300	100.000	381.68	AAA	AAA	
384	FNMA POOL #409452 8 DUE 10	8.000	10-01-26	11-26-99	100.300	100.000	384.36	AAA	AAA	
54,804	FNMA POOL #409452 8 DUE 10	8.000	10-01-26	12-27-99	100.300	100.000	54,804.15	AAA	AAA	
902	FNMA POOL #411586 8 DUE 01	8.000	01-01-28	10-25-99	100.300	100.000	901.91	AAA	AAA	
10	FNMA POOL #411586 8 DUE 01	8.000	01-01-28	11-26-99	100.400	100.000	9.63	AAA	AAA	
899	FNMA POOL #411586 8 DUE 01	8.000	01-01-28	12-27-99	100.300	100.000	899.49	AAA	AAA	
198	FNMA POOL #415855 8.5 DUE	8.500	01-01-28	10-25-99	103.200	100.000	198.09	AAA	AAA	
7,771	FNMA POOL #415855 8.5 DUE	8.500	01-01-28	11-26-99	103.200	100.000	7,770.82	AAA	AAA	
260	FNMA POOL #415855 8.5 DUE	8.500	01-01-28	12-27-99	103.200	100.000	260.34	AAA	AAA	
40,938	FNMA POOL #424085 8 DUE 04	8.000	04-01-28	10-25-99	100.300	100.000	40,937.79	AAA	AAA	
423	FNMA POOL #424085 8 DUE 04	8.000	04-01-28	11-26-99	100.300	100.000	423.45	AAA	AAA	
427	FNMA POOL #424085 8 DUE 04	8.000	04-01-28	12-27-99	100.300	100.000	426.54	AAA	AAA	
2,619	FNMA POOL #427810 6.5 DUE	6.500	03-01-24	10-25-99	97.600	100.000	2,619.07	AAA	AAA	
2,638	FNMA POOL #427810 6.5 DUE	6.500	03-01-24	11-26-99	97.600	100.000	2,637.54	AAA	AAA	
2,736	FNMA POOL #427810 6.5 DUE	6.500	03-01-24	12-27-99	97.600	100.000	2,736.03	AAA	AAA	
4,875	FNMA POOL #430961 5.5 DUE	5.500	02-01-14	10-25-99	96.600	100.000	4,875.25	AAA	AAA	
4,859	FNMA POOL #430961 5.5 DUE	5.500	02-01-14	11-26-99	96.600	100.000	4,858.56	AAA	AAA	
4,941	FNMA POOL #430961 5.5 DUE	5.500	02-01-14	12-27-99	96.600	100.000	4,940.80	AAA	AAA	

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,064	FNMA POOL #440740 6 DUE 12	6.000	12-01-28	10-25-99	93.300	100.000	2,063.70	AAA	AAA	
1,001	FNMA POOL #440740 6 DUE 12	6.000	12-01-28	11-26-99	93.300	100.000	1,001.01	AAA	AAA	
1,523	FNMA POOL #440740 6 DUE 12	6.000	12-01-28	12-27-99	93.300	100.000	1,522.72	AAA	AAA	
1,388	FNMA POOL #440744 6 DUE 12	6.000	12-01-28	10-25-99	93.300	100.000	1,387.69	AAA	AAA	
1,044	FNMA POOL #440744 6 DUE 12	6.000	12-01-28	11-26-99	93.300	100.000	1,044.26	AAA	AAA	
476	FNMA POOL #440744 6 DUE 12	6.000	12-01-28	12-27-99	93.300	100.000	475.92	AAA	AAA	
74	FNMA POOL #442131 6 DUE 10	6.000	10-01-28	10-25-99	92.600	100.000	74.25	AAA	AAA	
83	FNMA POOL #442131 6 DUE 10	6.000	10-01-28	11-26-99	92.600	100.000	82.63	AAA	AAA	
88	FNMA POOL #442131 6 DUE 10	6.000	10-01-28	12-27-99	92.600	100.000	88.08	AAA	AAA	
93	FNMA POOL #442336 6 DUE 10	6.000	10-01-28	10-25-99	92.600	100.000	92.69	AAA	AAA	
91	FNMA POOL #442336 6 DUE 10	6.000	10-01-28	11-26-99	92.600	100.000	90.87	AAA	AAA	
591	FNMA POOL #442336 6 DUE 10	6.000	10-01-28	12-27-99	92.600	100.000	591.24	AAA	AAA	
1,087	FNMA POOL #443604 6 DUE 10	6.000	10-01-28	10-25-99	92.600	100.000	1,087.39	AAA	AAA	
464	FNMA POOL #443604 6 DUE 10	6.000	10-01-28	11-26-99	92.600	100.000	464.10	AAA	AAA	
925	FNMA POOL #443604 6 DUE 10	6.000	10-01-28	12-27-99	92.600	100.000	925.12	AAA	AAA	
529	FNMA POOL #443744 6 DUE 11	6.000	11-01-28	10-25-99	92.600	100.000	528.58	AAA	AAA	
912	FNMA POOL #443744 6 DUE 11	6.000	11-01-28	11-26-99	92.600	100.000	912.14	AAA	AAA	
89	FNMA POOL #443744 6 DUE 11	6.000	11-01-28	12-27-99	92.600	100.000	89.28	AAA	AAA	
88	FNMA POOL #444119 6 DUE 12	6.000	12-01-28	10-25-99	93.300	100.000	88.26	AAA	AAA	
99	FNMA POOL #444119 6 DUE 12	6.000	12-01-28	11-26-99	93.300	100.000	99.28	AAA	AAA	
90	FNMA POOL #444119 6 DUE 12	6.000	12-01-28	12-27-99	93.300	100.000	89.92	AAA	AAA	
1,588	FNMA POOL #445635 6 DUE 11	6.000	11-01-28	10-25-99	92.600	100.000	1,588.36	AAA	AAA	

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
176	FNMA POOL #445635 6 DUE 11	6.000	11-01-28	11-26-99	92.600	100.000	175.68	AAA	AAA	
1,439	FNMA POOL #445635 6 DUE 11	6.000	11-01-28	12-27-99	92.600	100.000	1,439.15	AAA	AAA	
102	FNMA POOL #445791 6 DUE 11	6.000	11-01-28	10-25-99	92.600	100.000	102.45	AAA	AAA	
94	FNMA POOL #445791 6 DUE 11	6.000	11-01-28	11-26-99	92.600	100.000	94.16	AAA	AAA	
87	FNMA POOL #445791 6 DUE 11	6.000	11-01-28	12-27-99	92.600	100.000	87.33	AAA	AAA	
452	FNMA POOL #446125 6 DUE 12	6.000	12-01-28	10-25-99	93.300	100.000	452.03	AAA	AAA	
686	FNMA POOL #446125 6 DUE 12	6.000	12-01-28	11-26-99	93.300	100.000	685.99	AAA	AAA	
76	FNMA POOL #446125 6 DUE 12	6.000	12-01-28	12-27-99	93.300	100.000	76.14	AAA	AAA	
1,788	FNMA POOL #447860 6 DUE 01	6.000	01-01-29	10-25-99	92.600	100.000	1,788.13	AAA	AAA	
1,092	FNMA POOL #447860 6 DUE 01	6.000	01-01-29	11-26-99	92.600	100.000	1,091.93	AAA	AAA	
1,318	FNMA POOL #447860 6 DUE 01	6.000	01-01-29	12-27-99	92.600	100.000	1,318.44	AAA	AAA	
111	FNMA POOL #449040 6 DUE 12	6.000	12-01-28	10-25-99	92.600	100.000	111.39	AAA	AAA	
119	FNMA POOL #449040 6 DUE 12	6.000	12-01-28	11-26-99	92.600	100.000	118.71	AAA	AAA	
121	FNMA POOL #449040 6 DUE 12	6.000	12-01-28	12-27-99	92.600	100.000	120.63	AAA	AAA	
842	FNMA POOL #449182 6 DUE 12	6.000	12-01-28	10-25-99	93.300	100.000	841.87	AAA	AAA	
203	FNMA POOL #449182 6 DUE 12	6.000	12-01-28	11-26-99	93.300	100.000	203.18	AAA	AAA	
211	FNMA POOL #449182 6 DUE 12	6.000	12-01-28	12-27-99	93.300	100.000	211.13	AAA	AAA	
463	FNMA POOL #449195 6 DUE 12	6.000	12-01-28	10-25-99	92.600	100.000	463.22	AAA	AAA	
2,680	FNMA POOL #449195 6 DUE 12	6.000	12-01-28	11-26-99	92.600	100.000	2,679.55	AAA	AAA	
5,104	FNMA POOL #449195 6 DUE 12	6.000	12-01-28	12-27-99	92.600	100.000	5,104.14	AAA	AAA	
53	FNMA POOL #450880 6 DUE 12	6.000	12-01-28	10-25-99	93.300	100.000	53.07	AAA	AAA	
53	FNMA POOL #450880 6 DUE 12	6.000	12-01-28	11-26-99	93.300	100.000	52.86	AAA	AAA	

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
56	FNMA POOL #450880 6 DUE 12	6.000	12-01-28	12-27-99	93.300	100.000	55.65	AAA	AAA	
790	FNMA POOL #452192 6 DUE 12	6.000	12-01-28	10-25-99	93.300	100.000	790.25	AAA	AAA	
347	FNMA POOL #452192 6 DUE 12	6.000	12-01-28	11-26-99	93.300	100.000	346.60	AAA	AAA	
366	FNMA POOL #452192 6 DUE 12	6.000	12-01-28	12-27-99	93.300	100.000	366.06	AAA	AAA	
340	FNMA POOL #452481 6 DUE 11	6.000	11-01-28	10-25-99	92.600	100.000	340.48	AAA	AAA	
1,341	FNMA POOL #452481 6 DUE 11	6.000	11-01-28	11-26-99	92.600	100.000	1,340.55	AAA	AAA	
3,247	FNMA POOL #452481 6 DUE 11	6.000	11-01-28	12-27-99	92.600	100.000	3,247.01	AAA	AAA	
52	FNMA POOL #453032 6 DUE 12	6.000	12-01-28	10-25-99	92.600	100.000	52.41	AAA	AAA	
1,628	FNMA POOL #453032 6 DUE 12	6.000	12-01-28	11-26-99	92.600	100.000	1,627.62	AAA	AAA	
55	FNMA POOL #453032 6 DUE 12	6.000	12-01-28	12-27-99	92.600	100.000	55.34	AAA	AAA	
478,525	FNMA POOL #453124 6 DUE 12	6.000	12-01-13	10-07-99	98.600	95.875	458,786.20	AAA	AAA	LEHMAN BROTHERS I
1,978	FNMA POOL #453124 6 DUE 12	6.000	12-01-13	10-25-99	98.600	100.000	1,977.63	AAA	AAA	
197	FNMA POOL #453478 6 DUE 11	6.000	11-01-28	10-25-99	92.600	100.000	196.85	AAA	AAA	
202	FNMA POOL #453478 6 DUE 11	6.000	11-01-28	11-26-99	92.600	100.000	201.74	AAA	AAA	
205	FNMA POOL #453478 6 DUE 11	6.000	11-01-28	12-27-99	92.600	100.000	205.06	AAA	AAA	
172	FNMA POOL #453634 6 DUE 12	6.000	12-01-28	10-25-99	93.300	100.000	171.79	AAA	AAA	
199	FNMA POOL #453634 6 DUE 12	6.000	12-01-28	11-26-99	93.300	100.000	199.24	AAA	AAA	
185	FNMA POOL #453634 6 DUE 12	6.000	12-01-28	12-27-99	93.300	100.000	185.33	AAA	AAA	
83	FNMA POOL #453712 6 DUE 12	6.000	12-01-28	10-25-99	92.600	100.000	83.07	AAA	AAA	
88	FNMA POOL #453712 6 DUE 12	6.000	12-01-28	11-26-99	92.600	100.000	87.95	AAA	AAA	
93	FNMA POOL #453712 6 DUE 12	6.000	12-01-28	12-27-99	92.600	100.000	92.71	AAA	AAA	
317	FNMA POOL #453863 6 DUE 12	6.000	12-01-28	10-25-99	93.300	100.000	316.97	AAA	AAA	

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
983	FNMA POOL #453863 6 DUE 12	6.000	12-01-28	11-26-99	93.300	100.000	982.92	AAA	AAA	
58	FNMA POOL #453863 6 DUE 12	6.000	12-01-28	12-27-99	93.300	100.000	57.57	AAA	AAA	
289	FNMA POOL #453968 6 DUE 12	6.000	12-01-28	10-25-99	93.300	100.000	289.03	AAA	AAA	
91	FNMA POOL #453968 6 DUE 12	6.000	12-01-28	11-26-99	93.300	100.000	91.12	AAA	AAA	
310	FNMA POOL #453968 6 DUE 12	6.000	12-01-28	12-27-99	93.300	100.000	310.01	AAA	AAA	
352,467	FNMA POOL #455038 5.5 DUE	6.000	12-01-13	10-07-99	98.600	95.875	337,927.80	AAA	AAA	LEHMAN BROTHERS I
1,806	FNMA POOL #455038 5.5 DUE	6.000	12-01-13	10-25-99	98.600	100.000	1,806.06	AAA	AAA	
473	FNMA POOL #455038 5.5 DUE	6.000	12-01-13	11-26-99	98.600	100.000	472.70	AAA	AAA	
503	FNMA POOL #455038 5.5 DUE	6.000	12-01-13	12-27-99	98.600	100.000	503.31	AAA	AAA	
4,405	FNMA POOL #455527 5.5 DUE	5.500	12-01-13	10-25-99	96.600	100.000	4,404.53	AAA	AAA	
4,874	FNMA POOL #455527 5.5 DUE	5.500	12-01-13	11-26-99	96.600	100.000	4,873.78	AAA	AAA	
4,443	FNMA POOL #455527 5.5 DUE	5.500	12-01-13	12-27-99	96.600	100.000	4,442.75	AAA	AAA	
289	FNMA POOL #455619 6 DUE 12	6.000	12-01-28	10-25-99	93.300	100.000	288.85	AAA	AAA	
2,062	FNMA POOL #455619 6 DUE 12	6.000	12-01-28	11-26-99	93.300	100.000	2,062.49	AAA	AAA	
323	FNMA POOL #455619 6 DUE 12	6.000	12-01-28	12-27-99	93.300	100.000	322.76	AAA	AAA	
1,581	FNMA POOL #456133 6 DUE 12	6.000	12-01-28	10-25-99	93.300	100.000	1,580.55	AAA	AAA	
2,490	FNMA POOL #456133 6 DUE 12	6.000	12-01-28	11-26-99	93.300	100.000	2,489.89	AAA	AAA	
296	FNMA POOL #456133 6 DUE 12	6.000	12-01-28	12-27-99	93.300	100.000	295.73	AAA	AAA	
4,070	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	10-25-99	96.600	100.000	4,069.96	AAA	AAA	
3,676	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	11-26-99	96.600	100.000	3,675.97	AAA	AAA	
4,832	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	12-27-99	96.600	100.000	4,831.54	AAA	AAA	
88	FNMA POOL #456862 6 DUE 03	6.000	03-01-29	10-25-99	92.600	100.000	88.40	AAA	AAA	

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
81	FNMA POOL #456862 6 DUE 03	6.000	03-01-29	11-26-99	92.600	100.000	80.62	AAA	AAA	
84	FNMA POOL #456862 6 DUE 03	6.000	03-01-29	12-27-99	92.600	100.000	83.98	AAA	AAA	
5,530	FNMA POOL #457167 6.5 DUE	6.500	06-01-29	10-25-99	96.800	100.000	5,529.58	AAA	AAA	
17,088	FNMA POOL #457167 6.5 DUE	6.500	06-01-29	11-26-99	96.800	100.000	17,087.88	AAA	AAA	
2,082	FNMA POOL #457167 6.5 DUE	6.500	06-01-29	12-27-99	96.800	100.000	2,082.37	AAA	AAA	
43	FNMA POOL #457436 6 DUE 12	6.000	12-01-28	10-25-99	92.600	100.000	42.63	AAA	AAA	
41	FNMA POOL #457436 6 DUE 12	6.000	12-01-28	11-26-99	92.600	100.000	41.46	AAA	AAA	
56	FNMA POOL #457436 6 DUE 12	6.000	12-01-28	12-27-99	92.600	100.000	55.91	AAA	AAA	
8,389	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	10-25-99	96.600	100.000	8,388.86	AAA	AAA	
45,250	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	11-26-99	96.600	100.000	45,249.52	AAA	AAA	
8,979	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	12-27-99	96.600	100.000	8,979.21	AAA	AAA	
56	FNMA POOL #479104 6 DUE 01	6.000	01-01-29	10-25-99	92.600	100.000	56.46	AAA	AAA	
51	FNMA POOL #479104 6 DUE 01	6.000	01-01-29	11-26-99	92.600	100.000	50.90	AAA	AAA	
54	FNMA POOL #479104 6 DUE 01	6.000	01-01-29	12-27-99	92.600	100.000	54.02	AAA	AAA	
143	FNMA POOL #479547 6 DUE 08	6.000	08-01-29	10-25-99	94.100	100.000	143.26	AAA	AAA	
155	FNMA POOL #479547 6 DUE 08	6.000	08-01-29	11-26-99	94.100	100.000	154.92	AAA	AAA	
139,401	FNMA POOL #479547 6 DUE 08	6.000	08-01-29	12-06-99	94.100	92.953	129,577.56	AAA	AAA	FIRST BOSTON CORP
168	FNMA POOL #479547 6 DUE 08	6.000	08-01-29	12-27-99	94.100	100.000	168.36	AAA	AAA	
3,857	FNMA POOL #479963 5.5 DUE	5.500	03-01-14	10-25-99	96.600	100.000	3,856.81	AAA	AAA	
3,346	FNMA POOL #479963 5.5 DUE	5.500	03-01-14	11-26-99	96.600	100.000	3,346.09	AAA	AAA	
3,734	FNMA POOL #479963 5.5 DUE	5.500	03-01-14	12-27-99	96.600	100.000	3,733.67	AAA	AAA	
90	FNMA POOL #480842 6 DUE 01	6.000	01-01-29	10-25-99	92.600	100.000	89.87	AAA	AAA	

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
68	FNMA POOL #480842 6 DUE 01	6.000	01-01-29	11-26-99	92.600	100.000	68.19	AAA	AAA	
2,807	FNMA POOL #480842 6 DUE 01	6.000	01-01-29	12-27-99	92.600	100.000	2,807.08	AAA	AAA	
1,694	FNMA POOL #481623 6 DUE 01	6.000	01-01-29	10-25-99	92.600	100.000	1,694.43	AAA	AAA	
328	FNMA POOL #481623 6 DUE 01	6.000	01-01-29	11-26-99	92.600	100.000	328.41	AAA	AAA	
1,597	FNMA POOL #481623 6 DUE 01	6.000	01-01-29	12-27-99	92.600	100.000	1,596.61	AAA	AAA	
40	FNMA POOL #481920 6 DUE 02	6.000	02-01-29	11-26-99	93.300	100.000	39.78	AAA	AAA	
40	FNMA POOL #481920 6 DUE 02	6.000	02-01-29	12-27-99	93.300	100.000	40.40	AAA	AAA	
4,286	FNMA POOL #482688 5.5 DUE	5.500	02-01-14	10-25-99	96.600	100.000	4,285.97	AAA	AAA	
3,962	FNMA POOL #482688 5.5 DUE	5.500	02-01-14	11-26-99	96.600	100.000	3,962.28	AAA	AAA	
3,965	FNMA POOL #482688 5.5 DUE	5.500	02-01-14	12-27-99	96.600	100.000	3,964.96	AAA	AAA	
49	FNMA POOL #484490 6 DUE 04	6.000	04-01-29	10-25-99	92.600	100.000	48.81	AAA	AAA	
49	FNMA POOL #484490 6 DUE 04	6.000	04-01-29	11-26-99	92.600	100.000	49.08	AAA	AAA	
49	FNMA POOL #484490 6 DUE 04	6.000	04-01-29	12-27-99	92.600	100.000	49.36	AAA	AAA	
3,320	FNMA POOL #484541 6.5 DUE	6.500	07-01-29	10-25-99	96.800	100.000	3,320.07	AAA	AAA	
5,061	FNMA POOL #484541 6.5 DUE	6.500	07-01-29	11-26-99	96.800	100.000	5,060.82	AAA	AAA	
3,125	FNMA POOL #484541 6.5 DUE	6.500	07-01-29	12-27-99	96.800	100.000	3,125.14	AAA	AAA	
3,720	FNMA POOL #485532 5.5 DUE	5.500	02-01-14	10-25-99	96.600	100.000	3,719.99	AAA	AAA	
4,167	FNMA POOL #485532 5.5 DUE	5.500	02-01-14	11-26-99	96.600	100.000	4,167.32	AAA	AAA	
3,726	FNMA POOL #485532 5.5 DUE	5.500	02-01-14	12-27-99	96.600	100.000	3,726.38	AAA	AAA	
18,336	FNMA POOL #485592 5.5 DUE	5.500	01-01-14	10-25-99	96.600	100.000	18,335.56	AAA	AAA	
4,060	FNMA POOL #485592 5.5 DUE	5.500	01-01-14	11-26-99	96.600	100.000	4,060.24	AAA	AAA	
4,375	FNMA POOL #485592 5.5 DUE	5.500	01-01-14	12-27-99	96.600	100.000	4,375.01	AAA	AAA	

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,470	FNMA POOL #486467 6 DUE 02	6.000	02-01-29	10-25-99	94.100	100.000	3,469.53	AAA	AAA	
1,376	FNMA POOL #486467 6 DUE 02	6.000	02-01-29	11-26-99	94.100	100.000	1,375.85	AAA	AAA	
1,948	FNMA POOL #486467 6 DUE 02	6.000	02-01-29	12-27-99	94.100	100.000	1,948.08	AAA	AAA	
73	FNMA POOL #486582 6 DUE 02	6.000	02-01-29	10-25-99	92.600	100.000	72.60	AAA	AAA	
88	FNMA POOL #486582 6 DUE 02	6.000	02-01-29	11-26-99	92.600	100.000	88.22	AAA	AAA	
2,400	FNMA POOL #486582 6 DUE 02	6.000	02-01-29	12-27-99	92.600	100.000	2,399.52	AAA	AAA	
1,346	FNMA POOL #489146 6 DUE 07	6.000	07-01-29	10-25-99	94.100	100.000	1,345.93	AAA	AAA	
1,424	FNMA POOL #489146 6 DUE 07	6.000	07-01-29	11-26-99	94.100	100.000	1,423.94	AAA	AAA	
1,293,827	FNMA POOL #489146 6 DUE 07	6.000	07-01-29	12-06-99	94.100	92.953	1,202,652.87	AAA	AAA	FIRST BOSTON CORP
1,404	FNMA POOL #489146 6 DUE 07	6.000	07-01-29	12-27-99	94.100	100.000	1,403.99	AAA	AAA	
38	FNMA POOL #489825 6 DUE 06	6.000	06-01-29	10-25-99	91.400	100.000	37.70	AAA	AAA	
31	FNMA POOL #489825 6 DUE 06	6.000	06-01-29	11-26-99	91.400	100.000	31.14	AAA	AAA	
86	FNMA POOL #489825 6 DUE 06	6.000	06-01-29	12-27-99	91.400	100.000	86.16	AAA	AAA	
942	FNMA POOL #489995 6 DUE 07	6.000	07-01-29	10-25-99	94.100	100.000	942.12	AAA	AAA	
1,154	FNMA POOL #489995 6 DUE 07	6.000	07-01-29	11-26-99	94.100	100.000	1,153.97	AAA	AAA	
615,584	FNMA POOL #489995 6 DUE 07	6.000	07-01-29	12-06-99	94.100	92.953	572,204.47	AAA	AAA	FIRST BOSTON CORP
706	FNMA POOL #489995 6 DUE 07	6.000	07-01-29	12-27-99	94.100	100.000	705.67	AAA	AAA	
70	FNMA POOL #490109 6 DUE 03	6.000	03-01-29	10-25-99	94.100	100.000	70.23	AAA	AAA	
131	FNMA POOL #490109 6 DUE 03	6.000	03-01-29	11-26-99	94.100	100.000	130.82	AAA	AAA	
135	FNMA POOL #490109 6 DUE 03	6.000	03-01-29	12-27-99	94.100	100.000	135.30	AAA	AAA	
3,549	FNMA POOL #492656 5.5 DUE	5.500	06-01-14	10-25-99	96.600	100.000	3,548.69	AAA	AAA	
3,567	FNMA POOL #492656 5.5 DUE	5.500	06-01-14	11-26-99	96.600	100.000	3,566.51	AAA	AAA	

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,851	FNMA POOL #492656 5.5 DUE	5.500	06-01-14	12-27-99	96.600	100.000	3,850.50	AAA	AAA	
384	FNMA POOL #492766 6 DUE 06	6.000	06-01-29	11-26-99	93.300	100.000	383.82	AAA	AAA	
376	FNMA POOL #492766 6 DUE 06	6.000	06-01-29	12-27-99	93.300	100.000	376.02	AAA	AAA	
3,451	FNMA POOL #494652 6.5 DUE	6.500	05-01-29	10-25-99	96.800	100.000	3,450.50	AAA	AAA	
3,185	FNMA POOL #494652 6.5 DUE	6.500	05-01-29	11-26-99	96.800	100.000	3,185.07	AAA	AAA	
3,966	FNMA POOL #494652 6.5 DUE	6.500	05-01-29	12-27-99	96.800	100.000	3,965.66	AAA	AAA	
313	FNMA POOL #497033 6 DUE 06	6.000	06-01-29	11-26-99	93.300	100.000	313.04	AAA	AAA	
313	FNMA POOL #497033 6 DUE 06	6.000	06-01-29	12-27-99	93.300	100.000	313.21	AAA	AAA	
330	FNMA POOL #498067 6 DUE 06	6.000	06-01-29	11-26-99	93.300	100.000	330.46	AAA	AAA	
307,142	FNMA POOL #498067 6 DUE 06	6.000	06-01-29	12-06-99	93.300	92.953	285,498.47	AAA	AAA	FIRST BOSTON CORP
390	FNMA POOL #498067 6 DUE 06	6.000	06-01-29	12-27-99	93.300	100.000	389.98	AAA	AAA	
406	FNMA POOL #498255 6 DUE 06	6.000	06-01-29	11-26-99	93.300	100.000	406.41	AAA	AAA	
380	FNMA POOL #498255 6 DUE 06	6.000	06-01-29	12-27-99	93.300	100.000	380.08	AAA	AAA	
254	FNMA POOL #498267 6 DUE 07	6.000	07-01-29	10-25-99	90.500	100.000	254.05	AAA	AAA	
276	FNMA POOL #498267 6 DUE 07	6.000	07-01-29	11-26-99	90.500	100.000	275.86	AAA	AAA	
243,330	FNMA POOL #498267 6 DUE 07	6.000	07-01-29	12-06-99	90.500	92.953	226,183.25	AAA	AAA	FIRST BOSTON CORP
2,719	FNMA POOL #498267 6 DUE 07	6.000	07-01-29	12-27-99	90.500	100.000	2,719.44	AAA	AAA	
999,901	FNMA POOL #499307 7 DUE 08	7.000	08-01-29	10-12-99	97.500	98.313	983,027.31	AAA	AAA	GOLDMAN SACHS & C
999,901	FNMA POOL #499307 7 DUE 08	7.000	08-01-29	10-12-99	97.500	98.313	983,027.31	AAA	AAA	GOLDMAN SACHS & C
999,901	FNMA POOL #499307 7 DUE 08	7.000	08-01-29	10-12-99	97.500	98.313	983,027.31	AAA	AAA	GOLDMAN SACHS & C
535,181	FNMA POOL #499572 6 DUE 06	6.000	06-01-14	10-07-99	96.900	95.875	513,104.82	AAA	AAA	LEHMAN BROTHERS I
1,992	FNMA POOL #499572 6 DUE 06	6.000	06-01-14	10-25-99	96.900	100.000	1,992.07	AAA	AAA	

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS MOODY S & P		BROKER
382	FNMA POOL #500225 6 DUE 06	6.000	06-01-29	11-26-99	93.300	100.000	382.20	AAA	AAA	
560	FNMA POOL #500225 6 DUE 06	6.000	06-01-29	12-27-99	93.300	100.000	559.55	AAA	AAA	
1,007,049	FNMA POOL #500485 6 DUE 06	6.000	06-01-14	10-07-99	98.600	95.875	965,508.64	AAA	AAA	LEHMAN BROTHERS I
4,061	FNMA POOL #500485 6 DUE 06	6.000	06-01-14	10-25-99	98.600	100.000	4,060.71	AAA	AAA	
7,776	FNMA POOL #500497 6.5 DUE	6.500	06-01-29	10-25-99	96.800	100.000	7,775.54	AAA	AAA	
1,743	FNMA POOL #500497 6.5 DUE	6.500	06-01-29	11-26-99	96.800	100.000	1,742.52	AAA	AAA	
15,876	FNMA POOL #500497 6.5 DUE	6.500	06-01-29	12-27-99	96.800	100.000	15,875.84	AAA	AAA	
68	FNMA POOL #500964 6 DUE 06	6.000	06-01-29	10-25-99	92.600	100.000	68.16	AAA	AAA	
378	FNMA POOL #500964 6 DUE 06	6.000	06-01-29	11-26-99	92.600	100.000	378.22	AAA	AAA	
65	FNMA POOL #500964 6 DUE 06	6.000	06-01-29	12-27-99	92.600	100.000	64.59	AAA	AAA	
104,990	FNMA POOL #503233 7 DUE 08	7.000	08-01-29	10-12-99	97.500	98.313	103,217.97	AAA	AAA	GOLDMAN SACHS & C
324	FNMA POOL #504091 6 DUE 07	6.000	07-01-29	11-26-99	93.300	100.000	323.79	AAA	AAA	
336	FNMA POOL #504091 6 DUE 07	6.000	07-01-29	12-27-99	93.300	100.000	335.84	AAA	AAA	
111	FNMA POOL #504554 6 DUE 07	6.000	07-01-29	10-25-99	92.600	100.000	110.52	AAA	AAA	
121	FNMA POOL #504554 6 DUE 07	6.000	07-01-29	11-26-99	92.600	100.000	121.21	AAA	AAA	
115	FNMA POOL #504554 6 DUE 07	6.000	07-01-29	12-27-99	92.600	100.000	114.89	AAA	AAA	
28,094	FNMA POOL #504643 5.5 DUE	5.500	07-01-14	11-26-99	94.100	100.000	28,093.95	AAA	AAA	
673,825	FNMA POOL #504643 5.5 DUE	5.500	07-01-14	12-10-99	94.100	94.094	634,026.82	AAA	AAA	FIRST BOSTON CORP
2,501	FNMA POOL #504643 5.5 DUE	5.500	07-01-14	12-27-99	94.100	100.000	2,500.69	AAA	AAA	
672	FNMA POOL #505271 7 DUE 07	7.000	07-01-29	12-27-99	97.900	100.000	671.89	AAA	AAA	
1,419	FNMA POOL #505481 5.5 DUE	5.500	07-01-14	11-26-99	94.100	100.000	1,419.34	AAA	AAA	
372,774	FNMA POOL #505481 5.5 DUE	5.500	07-01-14	12-10-99	94.100	94.094	350,757.25	AAA	AAA	FIRST BOSTON CORP

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,383	FNMA POOL #505481 5.5 DUE	5.500	07-01-14	12-27-99	94.100	100.000	1,383.04	AAA	AAA	
198	FNMA POOL #505568 7 DUE 07	7.000	07-01-29	12-27-99	97.900	100.000	198.16	AAA	AAA	
182	FNMA POOL #506017 8 DUE 07	8.000	07-01-29	10-25-99	100.300	100.000	182.25	AAA	AAA	
167	FNMA POOL #506017 8 DUE 07	8.000	07-01-29	11-26-99	100.300	100.000	167.17	AAA	AAA	
8,281	FNMA POOL #506017 8 DUE 07	8.000	07-01-29	12-27-99	100.300	100.000	8,280.65	AAA	AAA	
2,717	FNMA POOL #506030 8 DUE 08	8.000	08-01-29	10-25-99	100.300	100.000	2,716.82	AAA	AAA	
1,107	FNMA POOL #506030 8 DUE 08	8.000	08-01-29	11-26-99	100.300	100.000	1,107.25	AAA	AAA	
21,598	FNMA POOL #506030 8 DUE 08	8.000	08-01-29	12-27-99	100.300	100.000	21,597.58	AAA	AAA	
616	FNMA POOL #506156 8 DUE 09	8.000	09-01-29	10-25-99	100.300	100.000	615.92	AAA	AAA	
623	FNMA POOL #506156 8 DUE 09	8.000	09-01-29	11-26-99	100.300	100.000	622.69	AAA	AAA	
18,333	FNMA POOL #506156 8 DUE 09	8.000	09-01-29	12-27-99	100.300	100.000	18,332.73	AAA	AAA	
42	FNMA POOL #506467 8 DUE 08	8.000	08-01-29	10-25-99	100.300	100.000	41.73	AAA	AAA	
43	FNMA POOL #506467 8 DUE 08	8.000	08-01-29	11-26-99	100.300	100.000	43.18	AAA	AAA	
2,903	FNMA POOL #506467 8 DUE 08	8.000	08-01-29	12-27-99	100.300	100.000	2,903.12	AAA	AAA	
1,169	FNMA POOL #506482 6.5 DUE	6.500	07-01-29	10-25-99	96.800	100.000	1,168.88	AAA	AAA	
110	FNMA POOL #506482 6.5 DUE	6.500	07-01-29	11-26-99	96.800	100.000	109.79	AAA	AAA	
107	FNMA POOL #506482 6.5 DUE	6.500	07-01-29	12-27-99	96.800	100.000	107.35	AAA	AAA	
42,202	FNMA POOL #506611 6 DUE 07	6.000	07-01-14	10-07-99	96.900	95.875	40,461.37	AAA	AAA	LEHMAN BROTHERS I
183	FNMA POOL #506611 6 DUE 07	6.000	07-01-14	10-25-99	96.900	100.000	182.66	AAA	AAA	
326	FNMA POOL #508587 6 DUE 08	6.000	08-01-29	11-26-99	93.300	100.000	326.08	AAA	AAA	
313,567	FNMA POOL #508587 6 DUE 08	6.000	08-01-29	12-06-99	93.300	92.953	291,470.54	AAA	AAA	FIRST BOSTON CORP
327	FNMA POOL #508587 6 DUE 08	6.000	08-01-29	12-27-99	93.300	100.000	327.40	AAA	AAA	

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
240	FNMA POOL #508832 6 DUE 08	6.000	08-01-29	10-25-99	90.500	100.000	239.83	AAA	AAA	
241	FNMA POOL #508832 6 DUE 08	6.000	08-01-29	11-26-99	90.500	100.000	241.18	AAA	AAA	
243,856	FNMA POOL #508832 6 DUE 08	6.000	08-01-29	12-06-99	90.500	92.953	226,671.44	AAA	AAA	FIRST BOSTON CORP
242	FNMA POOL #508832 6 DUE 08	6.000	08-01-29	12-27-99	90.500	100.000	242.45	AAA	AAA	
732,766	FNMA POOL #50946 6.5 GTD M	6.500	12-01-23	10-05-99	97.600	96.969	710,553.82	AAA	AAA	MERRILL LYNCH PIE
5,996	FNMA POOL #50946 6.5 GTD M	6.500	12-01-23	10-25-99	97.600	100.000	5,995.50	AAA	AAA	
375	FNMA POOL #509544 6 DUE 08	6.000	08-01-29	11-26-99	93.300	100.000	374.95	AAA	AAA	
380,221	FNMA POOL #509544 6 DUE 08	6.000	08-01-29	12-06-99	93.300	92.953	353,427.21	AAA	AAA	FIRST BOSTON CORP
375	FNMA POOL #509544 6 DUE 08	6.000	08-01-29	12-27-99	93.300	100.000	375.13	AAA	AAA	
198	FNMA POOL #509599 8 DUE 08	8.000	08-01-29	10-25-99	100.300	100.000	198.44	AAA	AAA	
200	FNMA POOL #509599 8 DUE 08	8.000	08-01-29	11-26-99	100.300	100.000	199.83	AAA	AAA	
201	FNMA POOL #509599 8 DUE 08	8.000	08-01-29	12-27-99	100.300	100.000	201.22	AAA	AAA	
413	FNMA POOL #50991 6.5 GTD M	6.500	02-01-24	10-25-99	97.600	100.000	413.06	AAA	AAA	
456	FNMA POOL #50991 6.5 GTD M	6.500	02-01-24	11-26-99	97.600	100.000	456.39	AAA	AAA	
345	FNMA POOL #50991 6.5 GTD M	6.500	02-01-24	12-27-99	97.600	100.000	345.23	AAA	AAA	
394	FNMA POOL #510570 6 DUE 08	6.000	08-01-29	11-26-99	93.300	100.000	393.62	AAA	AAA	
310,301	FNMA POOL #510570 6 DUE 08	6.000	08-01-29	12-06-99	93.300	92.953	288,434.45	AAA	AAA	FIRST BOSTON CORP
372	FNMA POOL #510570 6 DUE 08	6.000	08-01-29	12-27-99	93.300	100.000	371.63	AAA	AAA	
77	FNMA POOL #514185 8 DUE 09	8.000	09-01-29	10-25-99	100.300	100.000	76.61	AAA	AAA	
125	FNMA POOL #514185 8 DUE 09	8.000	09-01-29	11-26-99	100.300	100.000	125.00	AAA	AAA	
6,526	FNMA POOL #514185 8 DUE 09	8.000	09-01-29	12-27-99	100.300	100.000	6,525.89	AAA	AAA	
102,295	FNMA POOL #514761 7 DUE 11	7.000	11-01-29	11-10-99	97.900	97.156	99,385.99	AAA	AAA	GOLDMAN SACHS & C

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
6	FNMA POOL #515277 7 DUE 11	7.000	11-01-29	12-27-99	97.800	100.000	6.03	AAA	AAA	
999,900	FNMA POOL #518700 7 DUE 11	7.000	11-01-29	11-10-99	97.900	97.516	975,058.73	AAA	AAA	GOLDMAN SACHS & C
999,900	FNMA POOL #518700 7 DUE 11	7.000	11-01-29	11-10-99	97.900	97.516	975,058.73	AAA	AAA	GOLDMAN SACHS & C
999,900	FNMA POOL #518700 7 DUE 11	7.000	11-01-29	11-10-99	97.900	97.516	975,058.73	AAA	AAA	GOLDMAN SACHS & C
999,900	FNMA POOL #518700 7 DUE 11	7.000	11-01-29	11-10-99	97.900	97.516	975,058.73	AAA	AAA	GOLDMAN SACHS & C
999,900	FNMA POOL #518700 7 DUE 11	7.000	11-01-29	11-10-99	97.900	97.516	975,058.73	AAA	AAA	GOLDMAN SACHS & C
542	FNMA POOL #519159 7 DUE 11	7.000	11-01-29	12-27-99	97.900	100.000	541.62	AAA	AAA	
757,619	FNMA POOL #519782 7 DUE 12	7.000	12-01-29	11-10-99	97.900	97.156	736,074.21	AAA	AAA	GOLDMAN SACHS & C
601,653	FNMA POOL #520200 7 DUE 09	7.000	09-01-29	11-10-99	97.900	97.516	586,705.93	AAA	AAA	GOLDMAN SACHS & C
183,269	FNMA POOL #520211 7 DUE 10	7.000	10-01-29	11-10-99	97.900	97.516	178,716.10	AAA	AAA	GOLDMAN SACHS & C
142	FNMA POOL #520519 7 DUE 11	7.000	11-01-29	12-27-99	97.900	100.000	142.17	AAA	AAA	
110	FNMA POOL #522470 7 DUE 11	7.000	11-01-29	12-27-99	97.900	100.000	110.22	AAA	AAA	
999,900	FNMA POOL #522760 7 DUE 11	7.000	11-01-29	11-10-99	97.900	97.516	975,058.73	AAA	AAA	GOLDMAN SACHS & C
999,900	FNMA POOL #522760 7 DUE 11	7.000	11-01-29	11-10-99	97.900	97.156	971,465.34	AAA	AAA	GOLDMAN SACHS & C
163	FNMA POOL #523301 7 DUE 11	7.000	11-01-29	12-27-99	97.900	100.000	162.84	AAA	AAA	
3,105,000	FNMA TBA POOL #9999999 7 D	7.000	10-14-29	09-30-99	98.300	98.313	-3,052,603.13	AAA	AAA	GOLDMAN SACHS & C
14,140,000	FNMA TBA POOL #9999999 7 D	7.000	10-14-29	10-08-99	97.500	98.063	13,866,037.50	AAA	AAA	MERRILL LYNCH PIE
2,610,000	FNMA TBA POOL #9999999 7 D	7.000	11-01-29	11-10-99	97.900	98.359	2,567,179.69	AAA	AAA	MERRILL LYNCH PIE
2,610,000	FNMA TBA POOL #9999999 7 D	7.000	12-01-28	12-09-99	98.200	97.973	2,557,086.33	AAA	AAA	MERRILL LYNCH PIE
16,000,000	FNMA TBA POOL #9999999 7.5	7.500	10-01-29	10-12-99	99.600	100.023	16,003,750.00	AAA	AAA	SALOMON BROS INC
16,000,000	FNMA TBA POOL #9999999 7.5	7.500	11-01-29	11-10-99	99.800	100.176	16,028,125.00	AAA	AAA	SALOMON BROS INC
1,910,000	FNMA TBA POOL #9999999 7.5	7.500	12-01-29	12-09-99	99.700	100.008	1,910,149.22	AAA	AAA	SALOMON BROS INC

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,245,000	FNMA TBA POOL #9999999 8 D	8.000	10-14-29	10-07-99	102.000	101.934	1,269,073.24	AAA	AAA	MERRILL LYNCH PIE
1,245,000	FNMA TBA POOL #9999999 8 D	8.000	11-01-29	11-09-99	101.700	102.227	1,272,720.70	AAA	AAA	MERRILL LYNCH PIE
1,245,000	FNMA TBA POOL #9999999 8 D	8.000	12-15-29	12-09-99	102.000	101.738	1,266,641.60	AAA	AAA	MERRILL LYNCH PIE
135	GNMA POOL #321958 SER 2023	7.000	04-15-23	10-15-99	99.600	100.000	134.50	AAA	AAA	
138	GNMA POOL #321958 SER 2023	7.000	04-15-23	11-15-99	99.600	100.000	138.32	AAA	AAA	
142	GNMA POOL #321958 SER 2023	7.000	04-15-23	12-15-99	99.600	100.000	141.60	AAA	AAA	
11,667	GNMA POOL #340365 SER 2023	7.000	07-15-23	10-15-99	99.600	100.000	11,666.59	AAA	AAA	
3,719	GNMA POOL #340365 SER 2023	7.000	07-15-23	11-15-99	99.600	100.000	3,719.11	AAA	AAA	
6,306	GNMA POOL #340365 SER 2023	7.000	07-15-23	12-15-99	99.600	100.000	6,306.14	AAA	AAA	
96	GNMA POOL #343185 SER 2023	7.000	03-15-23	10-15-99	99.600	100.000	96.20	AAA	AAA	
97	GNMA POOL #343185 SER 2023	7.000	03-15-23	11-15-99	99.600	100.000	96.76	AAA	AAA	
95	GNMA POOL #343185 SER 2023	7.000	03-15-23	12-15-99	99.600	100.000	94.54	AAA	AAA	
1,128	GNMA POOL #343610 SER 2023	7.000	05-15-23	10-15-99	99.600	100.000	1,127.85	AAA	AAA	
10,567	GNMA POOL #343610 SER 2023	7.000	05-15-23	11-15-99	99.600	100.000	10,566.80	AAA	AAA	
5,945	GNMA POOL #343610 SER 2023	7.000	05-15-23	12-15-99	99.600	100.000	5,944.73	AAA	AAA	
1,594	GNMA POOL #345666 SER 2024	7.000	04-15-24	12-15-99	98.000	100.000	1,594.22	AAA	AAA	
505	GNMA POOL #345706 SER 2024	7.000	04-15-24	12-15-99	98.000	100.000	505.12	AAA	AAA	
19,836	GNMA POOL #346388 SER 2023	7.000	01-15-23	10-15-99	99.600	100.000	19,835.93	AAA	AAA	
1,896	GNMA POOL #346388 SER 2023	7.000	01-15-23	11-15-99	99.600	100.000	1,895.84	AAA	AAA	
1,846	GNMA POOL #346388 SER 2023	7.000	01-15-23	12-15-99	99.600	100.000	1,845.60	AAA	AAA	
18,577	GNMA POOL #347017 SER 2024	7.000	01-15-24	12-15-99	98.000	100.000	18,576.84	AAA	AAA	
4,819	GNMA POOL #347471 SER 2023	7.000	06-15-23	10-15-99	99.600	100.000	4,819.24	AAA	AAA	

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
7,606	GNMA POOL #347471 SER 2023	7.000	06-15-23	11-15-99	99.600	100.000	7,605.76	AAA	AAA	
2,186	GNMA POOL #347471 SER 2023	7.000	06-15-23	12-15-99	99.600	100.000	2,185.53	AAA	AAA	
163	GNMA POOL #349772 SER 2023	7.000	05-15-23	10-15-99	99.600	100.000	162.97	AAA	AAA	
135	GNMA POOL #349772 SER 2023	7.000	05-15-23	11-15-99	99.600	100.000	134.77	AAA	AAA	
45	GNMA POOL #349772 SER 2023	7.000	05-15-23	12-15-99	99.600	100.000	44.92	AAA	AAA	
156	GNMA POOL #350948 SER 2023	7.000	08-15-23	10-15-99	99.600	100.000	155.61	AAA	AAA	
156	GNMA POOL #350948 SER 2023	7.000	08-15-23	11-15-99	99.600	100.000	156.13	AAA	AAA	
154	GNMA POOL #350948 SER 2023	7.000	08-15-23	12-15-99	99.600	100.000	154.10	AAA	AAA	
25,524	GNMA POOL #351548 SER 2023	7.000	10-15-23	10-15-99	99.600	100.000	25,524.42	AAA	AAA	
24,651	GNMA POOL #351548 SER 2023	7.000	10-15-23	11-15-99	99.600	100.000	24,651.34	AAA	AAA	
1,334	GNMA POOL #351548 SER 2023	7.000	10-15-23	12-15-99	99.600	100.000	1,334.25	AAA	AAA	
6,115	GNMA POOL #352191 SER 2023	7.000	05-15-23	10-15-99	99.600	100.000	6,115.18	AAA	AAA	
8,858	GNMA POOL #352191 SER 2023	7.000	05-15-23	11-15-99	99.600	100.000	8,858.06	AAA	AAA	
4,041	GNMA POOL #352191 SER 2023	7.000	05-15-23	12-15-99	99.600	100.000	4,041.42	AAA	AAA	
692	GNMA POOL #354284 SER 2023	6.500	05-15-23	10-15-99	96.400	100.000	692.26	AAA	AAA	
39	GNMA POOL #354284 SER 2023	6.500	05-15-23	11-15-99	96.400	100.000	39.18	AAA	AAA	
1,744	GNMA POOL #354284 SER 2023	6.500	05-15-23	12-15-99	96.400	100.000	1,743.81	AAA	AAA	
8,426	GNMA POOL #354293 SER 2023	7.000	05-15-23	10-15-99	99.600	100.000	8,426.30	AAA	AAA	
380	GNMA POOL #354293 SER 2023	7.000	05-15-23	11-15-99	99.600	100.000	380.16	AAA	AAA	
456	GNMA POOL #354293 SER 2023	7.000	05-15-23	12-15-99	99.600	100.000	456.04	AAA	AAA	
1,006	GNMA POOL #355501 SER 2023	7.000	08-15-23	10-15-99	99.600	100.000	1,005.65	AAA	AAA	
997	GNMA POOL #355501 SER 2023	7.000	08-15-23	11-15-99	99.600	100.000	997.04	AAA	AAA	

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
33,538	GNMA POOL #355501 SER 2023	7.000	08-15-23	12-15-99	99.600	100.000	33,537.86	AAA	AAA	
237	GNMA POOL #359974 7 DUE 01	7.000	01-15-24	12-15-99	98.000	100.000	236.59	AAA	AAA	
1,962	GNMA POOL #360199 SER 2023	6.500	11-15-23	11-15-99	96.500	100.000	1,961.62	AAA	AAA	
1,726	GNMA POOL #360199 SER 2023	6.500	11-15-23	12-15-99	96.500	100.000	1,725.63	AAA	AAA	
617	GNMA POOL #361658 SER 2023	7.000	08-15-23	10-15-99	99.600	100.000	617.40	AAA	AAA	
684	GNMA POOL #361658 SER 2023	7.000	08-15-23	11-15-99	99.600	100.000	684.08	AAA	AAA	
669	GNMA POOL #361658 SER 2023	7.000	08-15-23	12-15-99	99.600	100.000	669.11	AAA	AAA	
222	GNMA POOL #363074 7 DUE 08	7.000	08-15-23	10-15-99	99.600	100.000	222.05	AAA	AAA	
3,269	GNMA POOL #363074 7 DUE 08	7.000	08-15-23	11-15-99	99.600	100.000	3,268.55	AAA	AAA	
380	GNMA POOL #363074 7 DUE 08	7.000	08-15-23	12-15-99	99.600	100.000	380.21	AAA	AAA	
6,906	GNMA POOL #364122 SER 2023	7.000	08-15-23	10-15-99	99.600	100.000	6,905.54	AAA	AAA	
106	GNMA POOL #364122 SER 2023	7.000	08-15-23	11-15-99	99.600	100.000	105.95	AAA	AAA	
2,764	GNMA POOL #364122 SER 2023	7.000	08-15-23	12-15-99	99.600	100.000	2,764.07	AAA	AAA	
1,055	GNMA POOL #364592 SER 2023	7.000	08-15-23	10-15-99	99.600	100.000	1,054.88	AAA	AAA	
22,902	GNMA POOL #364592 SER 2023	7.000	08-15-23	11-15-99	99.600	100.000	22,902.20	AAA	AAA	
24,254	GNMA POOL #364592 SER 2023	7.000	08-15-23	12-15-99	99.600	100.000	24,253.78	AAA	AAA	
733	GNMA POOL #364657 SER 2023	6.500	09-15-23	11-15-99	96.500	100.000	733.04	AAA	AAA	
824	GNMA POOL #364657 SER 2023	6.500	09-15-23	12-15-99	96.500	100.000	824.47	AAA	AAA	
5,687	GNMA POOL #366679 7 DUE 01	7.000	01-15-24	12-15-99	98.000	100.000	5,686.85	AAA	AAA	
361	GNMA POOL #366793 SER 2024	7.000	05-15-24	12-15-99	98.000	100.000	361.26	AAA	AAA	
687	GNMA POOL #367748 SER 2023	6.500	09-15-23	11-15-99	96.500	100.000	687.47	AAA	AAA	
734	GNMA POOL #367748 SER 2023	6.500	09-15-23	12-15-99	96.500	100.000	734.06	AAA	AAA	

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
787	GNMA POOL #369319 SER 2024	7.000	02-15-24	12-15-99	98.000	100.000	786.65	AAA	AAA	
600	GNMA POOL #370078 SER 2023	6.500	11-15-23	11-15-99	96.500	100.000	599.90	AAA	AAA	
607	GNMA POOL #370078 SER 2023	6.500	11-15-23	12-15-99	96.500	100.000	606.71	AAA	AAA	
4,047	GNMA POOL #370911 SER 2023	7.000	11-15-23	10-15-99	99.600	100.000	4,047.01	AAA	AAA	
18,552	GNMA POOL #370911 SER 2023	7.000	11-15-23	11-15-99	99.600	100.000	18,552.34	AAA	AAA	
1,044	GNMA POOL #370911 SER 2023	7.000	11-15-23	12-15-99	99.600	100.000	1,043.67	AAA	AAA	
6,196	GNMA POOL #371692 SER 2024	7.000	03-15-24	12-15-99	98.000	100.000	6,196.27	AAA	AAA	
11,727	GNMA POOL #376466 7 DUE 04	7.000	04-15-24	12-15-99	98.000	100.000	11,726.79	AAA	AAA	
3,850	GNMA POOL #377977 SER 2024	7.000	04-15-24	12-15-99	98.000	100.000	3,850.28	AAA	AAA	
1,927	GNMA POOL #382213 SER 2024	7.000	02-15-24	12-15-99	98.000	100.000	1,926.82	AAA	AAA	
16,015	GNMA POOL #389222 7 DUE 03	7.000	03-15-24	12-15-99	98.000	100.000	16,014.95	AAA	AAA	
93	GNMA POOL #407806 SER 2028	7.000	04-15-28	12-15-99	97.000	100.000	92.95	AAA	AAA	
5,157	GNMA POOL #409592 SER 2029	6.500	02-15-29	10-15-99	99.500	100.000	5,157.10	AAA	AAA	
5,161	GNMA POOL #409592 SER 2029	6.500	02-15-29	11-15-99	99.500	100.000	5,160.88	AAA	AAA	
57,703	GNMA POOL #409592 SER 2029	6.500	02-15-29	12-15-99	99.500	100.000	57,703.05	AAA	AAA	
4,652	GNMA POOL #434142 SER 2028	7.000	12-15-28	10-15-99	98.300	100.000	4,652.07	AAA	AAA	
5,647	GNMA POOL #434142 SER 2028	7.000	12-15-28	11-15-99	98.300	100.000	5,647.32	AAA	AAA	
644	GNMA POOL #434142 SER 2028	7.000	12-15-28	12-15-99	98.300	100.000	644.22	AAA	AAA	
546	GNMA POOL #442340 SER 2028	7.000	04-15-28	12-15-99	97.000	100.000	546.06	AAA	AAA	
96	GNMA POOL #446151 SER 2028	7.000	02-15-28	12-15-99	97.000	100.000	95.87	AAA	AAA	
458	GNMA POOL #447983 SER 2028	7.000	06-15-28	12-15-99	97.000	100.000	457.79	AAA	AAA	
112	GNMA POOL #449544 SER 2028	7.000	05-15-28	12-15-99	97.000	100.000	112.16	AAA	AAA	

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,325	GNMA POOL #452754 SER 2028	7.000	01-15-28	12-15-99	97.000	100.000	2,324.97	AAA	AAA	
94	GNMA POOL #454678 SER 2028	7.000	02-15-28	12-15-99	97.000	100.000	94.34	AAA	AAA	
264	GNMA POOL #458899 SER 2028	7.000	06-15-28	12-15-99	97.000	100.000	263.86	AAA	AAA	
776	GNMA POOL #460912 SER 2028	7.000	09-15-28	12-15-99	97.000	100.000	776.11	AAA	AAA	
27	GNMA POOL #460914 SER 2028	7.000	09-15-28	12-15-99	97.000	100.000	27.22	AAA	AAA	
113	GNMA POOL #464191 SER 2028	7.000	09-15-28	12-15-99	97.000	100.000	112.68	AAA	AAA	
142	GNMA POOL #465299 SER 2028	7.000	03-15-28	12-15-99	97.000	100.000	141.68	AAA	AAA	
2,666	GNMA POOL #468677 SER 2028	7.000	01-15-28	10-15-99	98.200	100.000	2,666.01	AAA	AAA	
154	GNMA POOL #468677 SER 2028	7.000	01-15-28	11-15-99	98.200	100.000	153.65	AAA	AAA	
153	GNMA POOL #468677 SER 2028	7.000	01-15-28	12-15-99	98.200	100.000	152.74	AAA	AAA	
1,002	GNMA POOL #469623 SER 2028	7.000	10-15-28	12-15-99	97.000	100.000	1,002.13	AAA	AAA	
431	GNMA POOL #469862 SER 2029	6.000	01-15-29	12-15-99	92.800	100.000	431.26	AAA	AAA	
51	GNMA POOL #471931 SER 2028	7.000	05-15-28	12-15-99	97.000	100.000	51.47	AAA	AAA	
78	GNMA POOL #473053 SER 2028	7.000	06-15-28	12-15-99	97.000	100.000	78.41	AAA	AAA	
91	GNMA POOL #474542 SER 2028	7.000	10-15-28	12-15-99	97.000	100.000	91.39	AAA	AAA	
1,347	GNMA POOL #476853 SER 2028	7.000	06-15-28	10-15-99	98.200	100.000	1,346.82	AAA	AAA	
4,501	GNMA POOL #476853 SER 2028	7.000	06-15-28	11-15-99	98.200	100.000	4,500.67	AAA	AAA	
1,207	GNMA POOL #476853 SER 2028	7.000	06-15-28	12-15-99	98.200	100.000	1,206.71	AAA	AAA	
92	GNMA POOL #476956 SER 2028	7.000	12-15-28	12-15-99	97.000		92.10	AAA	AAA	
669	GNMA POOL #480137 SER 2028	7.000	09-15-28	10-15-99	98.200		668.90	AAA	AAA	
674	GNMA POOL #480137 SER 2028	7.000	09-15-28	11-15-99	98.200		673.77	AAA	AAA	
11,810	GNMA POOL #480137 SER 2028	7.000	09-15-28	12-15-99	98.200		11,809.91	AAA	AAA	

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
137	GNMA POOL #480670 SER 2029	6.000	02-15-29	10-15-99	91.600		137.22	AAA	AAA	
160	GNMA POOL #480670 SER 2029	6.000	02-15-29	11-15-99	91.600		160.18	AAA	AAA	
136	GNMA POOL #480670 SER 2029	6.000	02-15-29	12-15-99	91.600		135.70	AAA	AAA	
130	GNMA POOL #482699 SER 2028	7.000	08-15-28	10-15-99	98.200		129.52	AAA	AAA	
837	GNMA POOL #482699 SER 2028	7.000	08-15-28	11-15-99	98.200		836.65	AAA	AAA	
705	GNMA POOL #482699 SER 2028	7.000	08-15-28	12-15-99	98.200		705.24	AAA	AAA	
248	GNMA POOL #484066 SER 2029	6.000	03-15-29	10-15-99	91.600		248.13	AAA	AAA	
242	GNMA POOL #484066 SER 2029	6.000	03-15-29	11-15-99	91.600		242.10	AAA	AAA	
238	GNMA POOL #484066 SER 2029	6.000	03-15-29	12-15-99	91.600		238.33	AAA	AAA	
742	GNMA POOL #486539 SER 2028	7.000	09-15-28	12-15-99	97.000		741.58	AAA	AAA	
96	GNMA POOL #493743 SER 2028	7.000	11-15-28	12-15-99	97.000		95.59	AAA	AAA	
4,206	GNMA POOL #497411 SER 2029	6.000	01-15-29	10-15-99	91.600		4,205.71	AAA	AAA	
181	GNMA POOL #497411 SER 2029	6.000	01-15-29	11-15-99	91.600		180.70	AAA	AAA	
183	GNMA POOL #497411 SER 2029	6.000	01-15-29	12-15-99	91.600		183.30	AAA	AAA	
760	GNMA POOL #502155 SER 2029	6.000	04-15-29	10-15-99	91.600		759.96	AAA	AAA	
10,094	GNMA POOL #502155 SER 2029	6.000	04-15-29	11-15-99	91.600		10,094.09	AAA	AAA	
723	GNMA POOL #502155 SER 2029	6.000	04-15-29	12-15-99	91.600		722.61	AAA	AAA	
830	GNMA POOL #502195 SER 2029	7.000	05-15-29	10-15-99	98.200		830.12	AAA	AAA	
568	GNMA POOL #502195 SER 2029	7.000	05-15-29	11-15-99	98.200		568.46	AAA	AAA	
591	GNMA POOL #502195 SER 2029	7.000	05-15-29	12-15-99	98.200		591.47	AAA	AAA	
727,869	GNMA POOL #502195 SER 2029	7.000	05-15-29	12-16-99	98.200		707,681.94	AAA	AAA	GOLDMAN SACHS & C
0	GNMA POOL #502195 SER 2029	7.000	05-15-29	12-23-99	500.000		0.01	AAA	AAA	

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
729	GNMA POOL #506566 SER 2029	6.000	05-15-29	10-15-99	91.600		729.00	AAA	AAA	
671	GNMA POOL #506566 SER 2029	6.000	05-15-29	11-15-99	91.600		670.82	AAA	AAA	
718	GNMA POOL #506566 SER 2029	6.000	05-15-29	12-15-99	91.600		717.95	AAA	AAA	
106	GNMA POOL #506569 SER 2029	7.000	05-15-29	10-15-99	98.200		106.16	AAA	AAA	
102	GNMA POOL #506569 SER 2029	7.000	05-15-29	11-15-99	98.200		101.86	AAA	AAA	
101	GNMA POOL #506569 SER 2029	7.000	05-15-29	12-15-99	98.200		101.40	AAA	AAA	
126	GNMA POOL #507151 SER 2029	7.000	04-15-29	10-15-99	98.200		125.89	AAA	AAA	
123	GNMA POOL #507151 SER 2029	7.000	04-15-29	11-15-99	98.200		123.22	AAA	AAA	
120	GNMA POOL #507151 SER 2029	7.000	04-15-29	12-15-99	98.200		119.73	AAA	AAA	
664	GNMA POOL #507810 SER 2029	6.000	04-15-29	10-15-99	91.600		664.20	AAA	AAA	
16,200	GNMA POOL #507810 SER 2029	6.000	04-15-29	11-15-99	91.600		16,199.87	AAA	AAA	
642	GNMA POOL #507810 SER 2029	6.000	04-15-29	12-15-99	91.600		642.14	AAA	AAA	
220	GNMA POOL #508030 SER 2029	6.000	05-15-29	10-15-99	91.600		219.69	AAA	AAA	
7,609	GNMA POOL #508030 SER 2029	6.000	05-15-29	11-15-99	91.600		7,608.99	AAA	AAA	
219	GNMA POOL #508030 SER 2029	6.000	05-15-29	12-15-99	91.600		218.93	AAA	AAA	
1,955,000	GNMA TBA POOL #9999999 8 D	8.000	10-15-29	10-12-99	100.800		1,998,071.09	AAA	AAA	MERRILL LYNCH PIE
1,955,000	GNMA TBA POOL #9999999 SE	8.000	11-15-29	11-17-99	102.000		1,997,994.73	AAA	AAA	MERRILL LYNCH PIE
295,000	GNMA TBA POOL #9999999 SE	8.000	12-15-30	12-14-99	102.000		300,070.31	AAA	AAA	MERRILL LYNCH PIE
490,000	GNMA TBA POOL #9999999 SE	8.000	12-15-30	12-16-99	102.000		497,120.31	AAA	AAA	MERRILL LYNCH PIE
6,150	GNMA, POOL # 352106	6.500	08-15-23	10-15-99	96.400		6,149.91	AAA	AAA	
64,472	GNMA, POOL # 352106	6.500	08-15-23	11-15-99	96.400		64,472.20	AAA	AAA	
58,647	GNMA, POOL # 352106	6.500	08-15-23	12-15-99	96.400		58,646.72	AAA	AAA	

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
10,397	GNMA, POOL # 354696	6.500	12-15-23	10-15-99	96.400		10,397.05	AAA	AAA	
12,577	GNMA, POOL # 354696	6.500	12-15-23	11-15-99	96.400		12,576.54	AAA	AAA	
6,423	GNMA, POOL # 354696	6.500	12-15-23	12-15-99	96.400		6,423.35	AAA	AAA	
9,930	GNMA, POOL # 358219	7.000	07-15-23	10-15-99	99.600		9,930.19	AAA	AAA	
3,855	GNMA, POOL # 358219	7.000	07-15-23	11-15-99	99.600		3,855.32	AAA	AAA	
7,195	GNMA, POOL # 358219	7.000	07-15-23	12-15-99	99.600		7,194.54	AAA	AAA	
1,273	GNMA, POOL # 366726	7.000	03-15-24	12-15-99	98.000		1,273.19	AAA	AAA	
1,405	GNMA, POOL #349719 SERIE	7.000	07-15-23	10-15-99	99.600		1,404.77	AAA	AAA	
124	GNMA, POOL #349719 SERIE	7.000	07-15-23	11-15-99	99.600		124.03	AAA	AAA	
127	GNMA, POOL #349719 SERIE	7.000	07-15-23	12-15-99	99.600		127.15	AAA	AAA	
3,140,000	AMERICREDIT AUTOMOBILE	6.840	10-05-03	12-07-99	100.300		3,148,217.97	NR	AAA	FIRST BOSTON CORP
81,654	GMAC COMM SER 1996-C1 CL	6.790	10-15-28	12-15-99	100.100		81,653.88	AAA	AAA	
520,000	GREEN TREE FINL CORP 97-E	6.620	01-15-29	12-08-99	99.400		515,104.69	NR	AAA	MORGAN STANLEY &
3,140,000	HONDA AUTO LEASE TR SER I	6.449	09-15-02	11-10-99	99.900		3,137,056.25	AAA	AAA	FIRST BOSTON CORP
1,192,000	HSEHD HOME EQTY LN TR SE	0.000	10-20-30	11-17-99	99.900		1,189,392.50	AAA	NR	
2,475,000	MBNA MASTER CR CARD TR II	6.400	01-18-05	10-14-99	99.900		2,456,920.90	AAA	AAA	FIRST BOSTON CORP
1,345,000	MBNA MASTER CR CARD TR II	7.000	02-15-12	10-15-99	99.600		1,334,702.34	AAA	NR	GOLDMAN SACHS & C
12,220	PVTPPL CNL FDG 99-1 LP SER	7.295	03-18-10	12-20-99	100.000		12,219.78	NR	NR	
1,894,926	CMO CHASE MANHATTAN BK	7.134	07-15-07	10-15-99	99.900		1,892,557.01	NR	AAA	FIRST UNION CAPIT
20,131	CMO CHASE MANHATTAN BK	7.134	07-15-07	10-18-99	99.900		20,131.11	NR	AAA	
1,072,669	CMO CHASE MANHATTAN BK	7.134	07-15-07	11-12-99	99.900		1,084,066.46	NR	AAA	MERRILL LYNCH PIE
2,511,134	CMO CHASE MANHATTAN BK	7.134	07-15-07	11-18-99	100.200		2,528,692.10	NR	AAA	

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
8,993	CMO CHASE MANHATTAN BK	7.134	07-15-07	11-18-99	99.900		8,993.36	NR	AAA	
347	CMO CHASE MANHATTAN BK	7.134	07-15-07	12-22-99	100.200		346.97	NR	AAA	
165,000	CMO COML MTG AST TR CMA	7.285	12-17-07	10-21-99	100.000		165,103.13	AAA	AAA	GOLDMAN SACHS & C
5,817	CMO COML MTG AST TR CMA	7.285	12-17-07	11-17-99	100.000		5,816.63	AAA	AAA	
1,618,526	CMO COML MTG AST TR CMA	7.285	12-17-07	11-22-99	100.000		1,632,688.11	AAA	AAA	
657	CMO COML MTG AST TR CMA	7.285	12-17-07	12-13-99	100.000		657.35	AAA	AAA	
1,180,000	CMO COML MTG AST TR SER	7.546	01-17-10	10-27-99	100.000		1,178,847.66	AAA	AAA	MERRILL LYNCH PIE
1,320,000	CMO COML MTG AST TR SER	7.546	01-17-10	11-04-99	100.000		1,341,604.68	AAA	AAA	MORGAN STANLEY &
1,035,000	CMO LB COML CONDUIT MTG	7.325	10-15-32	10-15-99	100.400		1,028,086.52	AAA	NR	GOLDMAN SACHS & C
1,325,000	CMO LB COML CONDUIT MTG	7.325	10-15-32	11-10-99	100.400		1,334,264.65	AAA	NR	B.A. SECURITIES I
1,439,000	CMO MORGAN STANLEY CAP	6.710	12-15-31	11-22-99	98.200		1,388,185.31	AAA	NR	DONALDSON LUFKIN
1,625,000	CMO PNC MTG ACCEP CORP S	7.110	07-10-08	12-09-99	100.500		1,631,411.13	NR	AAA	GOLDMAN SACHS & C
30,204	PVTPL CMO MERISTAR COML	7.280	09-03-09	10-06-99	100.000		30,204.36	NR	NR	
30,406	PVTPL CMO MERISTAR COML	7.280	09-03-09	11-03-99	100.000		30,405.98	NR	NR	
30,609	PVTPL CMO MERISTAR COML	7.280	09-03-09	12-03-99	100.000		30,608.94	NR	NR	
218,010,868							215,835,494.88			

BANK OF AMERICA

1,300,000	US TREAS BD STRIPPED PRIN	0.000	02-15-21	10-21-99	26.100		311,818.00	AAA	AAA	GOLDMAN SACHS & C
700,000	US TREAS BD STRIPPED PRIN	0.000	02-15-21	11-09-99	26.000		180,565.00	AAA	AAA	PAINE WEBBER INC
600,000	US TREAS BD STRIPPED PRIN	0.000	02-15-21	11-24-99	25.800		153,138.00	AAA	AAA	FIRST BOSTON CORP

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SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
500,000	US TREAS BD STRIPPED PRIN	0.000	02-15-21	12-08-99	25.800		126,990.00	AAA	AAA	LEHMAN BROTHERS I
4,850,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	11-23-99	53.700		2,611,143.00	AAA	AAA	GOLDMAN SACHS & C
700,000	US TREAS STRIPPED PRINC B	0.000	02-15-27	11-24-99	19.100		128,009.00	AAA	AAA	LEHMAN BROTHERS I
500,000	US TREAS STRIPPED PRINC B	0.000	02-15-27	12-08-99	19.000		91,445.00	AAA	AAA	GOLDMAN SACHS & C
500,000	FHLMC DEB 5.5 05-15-2002	5.500	05-15-02	11-30-99	97.800		490,015.00	AAA	AAA	
2,000,000	SEARS ROEBUCK ACCEP COR	6.150	11-15-05	12-08-99	98.300		1,992,000.00	NR	NR	MORGAN STANLEY &
1,000,000	WESTN FINL SVGS SUB CAP D	8.500	07-01-03	11-22-99	91.000		915,000.00	B2	BB-	DLJ FIXED INCOME
500,000	WMX TECHNOLOGIES 8.25 BD	8.250	11-15-99	11-15-99	99.900		500,000.00	WR	BBB	
33,032	FHLMC GROUP #G00663 8.0 M	8.000	01-01-27	10-15-99	101.800		33,032.25	AAA	AAA	
72,705	FHLMC GROUP #G00663 8.0 M	8.000	01-01-27	11-15-99	101.800		72,705.00	AAA	AAA	
41,193	FHLMC GROUP #G00663 8.0 M	8.000	01-01-27	12-15-99	101.800		41,193.00	AAA	AAA	
24,099	FHLMC GROUP E00637 5 02-01	5.000	02-01-14	10-15-99	94.300		24,098.66	AAA	AAA	
33,485	FHLMC GROUP E00637 5 02-01	5.000	02-01-14	11-15-99	94.300		33,484.73	AAA	AAA	
28,570	FHLMC GROUP E00637 5 02-01	5.000	02-01-14	12-15-99	94.300		28,569.96	AAA	AAA	
46,859	FNMA POOL #251412 8.5 DUE	8.500	10-01-27	10-25-99	104.400		46,858.93	AAA	AAA	
1,156	FNMA POOL #251412 8.5 DUE	8.500	10-01-27	11-26-99	104.500		1,156.35	AAA	AAA	
11,616	FNMA POOL #251412 8.5 DUE	8.500	10-01-27	12-27-99	104.500		11,616.18	AAA	AAA	
7,339	FNMA REMIC TR SER 97-M9 C	6.520	07-25-08	10-25-99	102.200		7,338.93	AAA	AAA	
7,387	FNMA REMIC TR SER 97-M9 C	6.520	07-25-08	11-26-99	102.200		7,386.92	AAA	AAA	
7,435	FNMA REMIC TR SER 97-M9 C	6.520	07-25-08	12-27-99	102.200		7,435.24	AAA	AAA	
2,556	GNMA POOL #400143 SER 2028	6.000	05-15-28	10-15-99	97.500		2,556.40	AAA	AAA	
2,318	GNMA POOL #400143 SER 2028	6.000	05-15-28	11-15-99	97.500		2,318.42	AAA	AAA	

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,233	GNMA POOL #400143 SER 2028	6.000	05-15-28	12-15-99	97.500		2,233.48	AAA	AAA	
88,160	GNMA POOL #412361 7.5 DUE	7.500	11-15-27	10-15-99	102.200		88,159.80	AAA	AAA	
3,670	GNMA POOL #412361 7.5 DUE	7.500	11-15-27	11-15-99	102.200		3,669.66	AAA	AAA	
3,565	GNMA POOL #412361 7.5 DUE	7.500	11-15-27	12-15-99	102.200		3,564.60	AAA	AAA	
60,372	GNMA POOL #465384 7 DUE 02	7.000	02-15-28	10-15-99	101.500		60,371.88	AAA	AAA	
4,053	GNMA POOL #465384 7 DUE 02	7.000	02-15-28	11-15-99	101.500		4,053.06	AAA	AAA	
3,946	GNMA POOL #465384 7 DUE 02	7.000	02-15-28	12-15-99	101.500		3,945.69	AAA	AAA	
720	GNMA POOL #476829 SER 2034	6.650	01-15-34	10-15-99	93.700		719.90	AAA	AAA	
724	GNMA POOL #476829 SER 2034	6.650	01-15-34	11-15-99	93.700		724.02	AAA	AAA	
728	GNMA POOL #476829 SER 2034	6.650	01-15-34	12-15-99	93.700		728.20	AAA	AAA	
669	GNMA POOL #477287 SER 2034	7.375	10-15-34	11-15-99	98.200		668.82	AAA	AAA	
673	GNMA POOL #477287 SER 2034	7.375	10-15-34	12-15-99	98.300		673.08	AAA	AAA	
20,013	GNMA, POOL # 430423	8.000	09-15-26	10-15-99	103.600		20,012.53	AAA	AAA	
4,282	GNMA, POOL # 430423	8.000	09-15-26	11-15-99	103.600		4,282.45	AAA	AAA	
13,388	GNMA, POOL # 430423	8.000	09-15-26	12-15-99	103.600		13,388.05	AAA	AAA	
31,024	GNMA, POOL # 439558	7.500	05-15-27	10-15-99	101.200		31,023.71	AAA	AAA	
34,703	GNMA, POOL # 439558	7.500	05-15-27	11-15-99	101.200		34,703.15	AAA	AAA	
11,176	GNMA, POOL # 439558	7.500	05-15-27	12-15-99	101.200		11,175.69	AAA	AAA	
5,289	GNMA, POOL # 469118	6.500	02-15-28	10-15-99	99.600		5,289.32	AAA	AAA	
33,672	GNMA, POOL # 469118	6.500	02-15-28	11-15-99	99.600		33,672.03	AAA	AAA	
5,294	GNMA, POOL # 469118	6.500	02-15-28	12-15-99	99.600		5,293.63	AAA	AAA	
79,522	ACCESS FINL MTG LN TR SER	6.565	02-18-17	10-18-99	100.700		79,521.92	AAA	AAA	

BANK OF AMERICA

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
71,064	ACCESS FINL MTG LN TR SER	6.565	02-18-17	11-19-99	100.700		71,064.12	AAA	AAA	
69,286	ACCESS FINL MTG LN TR SER	6.565	02-18-17	12-20-99	100.700		69,286.42	AAA	AAA	
5,265	COMMERCIAL MTG ACCEP C	6.500	11-15-04	10-15-99	101.400		5,265.36	AAA	AAA	
4,966	COMMERCIAL MTG ACCEP C	6.500	11-15-04	11-15-99	101.400		4,965.77	AAA	AAA	
5,331	COMMERCIAL MTG ACCEP C	6.500	11-15-04	12-15-99	101.400		5,331.18	AAA	AAA	
10,224	CR SUISSE 1ST BSTN MTG SEC	6.400	02-17-04	10-18-99	101.000		10,224.31	AAA	AAA	
8,468	CR SUISSE 1ST BSTN MTG SEC	6.400	02-17-04	11-18-99	101.000		8,467.51	AAA	AAA	
10,405	CR SUISSE 1ST BSTN MTG SEC	6.400	02-17-04	12-20-99	101.000		10,405.13	AAA	AAA	
21,986	CR SUISSE 1ST BSTN MTG SEC	6.260	12-25-03	10-18-99	100.700		21,986.25	AAA	AAA	
6,932	CR SUISSE 1ST BSTN MTG SEC	6.260	12-25-03	11-17-99	100.700		6,931.89	AAA	AAA	
8,100	CR SUISSE 1ST BSTN MTG SEC	6.260	12-25-03	12-17-99	100.700		8,100.03	AAA	AAA	
10,354	NOMURA AST SECS CORP SER	6.280	03-15-30	10-18-99	100.900		10,354.31	AAA	AAA	
8,659	NOMURA AST SECS CORP SER	6.280	03-15-30	11-18-99	100.900		8,659.24	AAA	AAA	
10,635	NOMURA AST SECS CORP SER	6.280	03-15-30	12-20-99	100.900		10,634.78	AAA	AAA	
14,129,302							8,479,424.94			

MILLER ANDERSON

970,000	QUE PROV CDA NT 7.5 DUE 09	7.500	09-15-29	12-07-99	99.500		975,024.60	A2	A+	PRUDENTIAL SECURI
955,000	US TREAS 8.75 BD DUE 8-15-	8.750	08-15-20	10-14-99	123.700		1,167,487.50	AAA	AAA	DB CLEARING SERVI
2,500,000	US TREAS 8.75 BD DUE 8-15-	8.750	08-15-20	11-04-99	122.200		3,152,734.37	AAA	AAA	J.P. MORGAN SECUR
2,000,000	US TREAS BD STRIPPED PRIN	0.000	02-15-19	11-04-99	28.400		577,780.00	AAA	AAA	SALOMON BROS INC

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,000,000	US TREAS BD STRIPPED PRIN	0.000	08-15-20	11-04-99	25.800		525,580.00	AAA	AAA	MERRILL LYNCH GOV
298,805	MFO MAS FDS ADVISORY MT	0.000		09-28-99	1,030.300		3,000,000.00	AAA	AAA	
298,805	MFO MAS FDS ADVISORY MT	0.000		09-28-99	1,030.400		-3,000,000.00	AAA	AAA	
301,508	MFO MAS FDS ADVISORY MT	0.000		10-12-99	1,030.300		3,000,000.00	AAA	AAA	
259,222	MFO MAS FDS ADVISORY MT	0.000		12-08-99	1,030.100		2,600,000.00	AAA	AAA	
560,000	PVTPL ISR ELEC CORP LTD M	7.750	12-15-27	11-24-99	100.300		492,559.20	A3	A-	WARBURG DILLON RE
265,000	PVTPL ISR ELEC CORP LTD M	7.750	12-15-27	11-30-99	100.300		232,169.15	A3	A-	WARBURG DILLON RE
185,000	PVTPL ISR ELEC CORP LTD M	7.750	12-15-27	12-01-99	100.300		162,134.00	A3	A-	WARBURG DILLON RE
140,000	PVTPL ISR ELEC CORP LTD M	7.750	12-15-27	12-06-99	100.300		124,328.40	A3	A-	WARBURG DILLON RE
410,000	PVTPL ISR ELEC CORP LTD M	7.750	12-15-27	12-20-99	100.300		356,888.60	A3	A-	WARBURG DILLON RE
170,000	1ST UN INSTL TR 1 8.04 BD	8.040	12-01-26	10-19-99	97.500		160,085.60	AAA	BBB+	WARBURG DILLON RE
170,000	1ST UN INSTL TR 1 8.04 BD	8.040	12-01-26	10-28-99	97.500		162,540.40	AAA	BBB+	WARBURG DILLON RE
170,000	1ST UN INSTL TR 1 8.04 BD	8.040	12-01-26	11-05-99	97.500		166,810.80	AAA	BBB+	FIRST UNION CAPIT
245,000	1ST UN INSTL TR 1 8.04 BD	8.040	12-01-26	11-18-99	97.500		236,513.20	AAA	BBB+	SALOMON BROS INC
265,000	ASSOC CORP N AMER 6.95 DU	6.950	11-01-18	11-16-99	102.800		256,679.00	AA3	A+	MERRILL LYNCH PIE
530,000	BANKAMERICA CORP 5.875 D	5.875	02-15-09	11-19-99	99.300		485,729.10	AA2	A+	SALOMON BROS INC
885,000	BROWNING FERRIS INDS INC	7.400	09-15-35	12-03-99	86.300		638,996.55	BA3	BB-	DLJ FIXED INCOME
680,000	CHASE MANHATTAN CORP N	6.000	02-15-09	12-13-99	99.100		626,198.40	A1	A	CHASE SECURITIES
365,000	COMCAST CABLE COMMUNI	6.200	11-15-08	11-30-99	94.400		336,500.80	BAA2	BBB	SALOMON BROS INC
310,000	COMCAST CABLE COMMUNI	6.200	11-15-08	12-20-99	94.400		283,119.90	BAA2	BBB	SALOMON BROS INC
320,000	COMCAST CABLE COMMUNI	8.375	05-01-07	12-03-99	111.800		337,510.40	BAA2	BBB	GOLDMAN SACHS & C
150,000	COX COMMUNICATIONS INC	6.800	08-01-28	12-15-99	99.500		132,550.50	BAA2	BBB+	WARBURG DILLON RE

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		
								MOODY	S & P	BROKER
230,000	DELPHI AUTOMOTIVE SYS CO	7.125	05-01-29	10-28-99	98.800		204,207.80	BAA2	BBB	DLJ FIXED INCOME
340,000	ENRON CORP 6.95 DUE 07-15-	6.950	07-15-28	11-16-99	98.900		307,570.80	AAA	BBB+	MERRILL LYNCH PIE
190,000	ENRON CORP 6.95 DUE 07-15-	6.950	07-15-28	11-29-99	98.900		168,180.40	AAA	BBB+	WARBURG DILLON RE
415,000	ENRON CORP 6.95 DUE 07-15-	6.950	07-15-28	12-03-99	98.900		370,619.90	AAA	BBB+	FIRST BOSTON CORP
455,000	ENRON CORP 6.95 DUE 07-15-	6.950	07-15-28	12-03-99	93.200		406,342.30	BAA2	BBB+	FIRST BOSTON CORP
275,000	FEDT DEPT STORES INC DEL	6.900	04-01-29	11-23-99	96.200		246,735.50	BAA1	BBB+	FIRST BOSTON CORP
245,000	FPL CAP CORP 7.625 DUE 09-	7.625	09-15-06	12-06-99	99.600		250,005.35	A2	A+	LEHMAN BROTHERS I
160,000	FPL CAP CORP 7.625 DUE 09-	7.625	09-15-06	12-15-99	99.600		162,526.40	A2	A+	PRUDENTIAL SECURI
280,000	FPL CAP CORP 7.625 DUE 09-	7.625	09-15-06	12-17-99	99.600		282,956.80	A2	A+	LEHMAN BROTHERS I
600,000	FPL CAP CORP 7.625 DUE 09-	7.625	09-15-06	12-20-99	99.600		606,210.00	A2	A+	PRUDENTIAL SECURI
350,000	HMH PPTYS INC HMH PROPS	7.875	08-01-05	12-02-99	99.900		324,625.00	BA2	BB	DLJ FIXED INCOME
200,000	LEHMAN BROS HLDGS INC 8.	8.500	08-01-15	12-01-99	109.600		205,344.00	A3	A	LEHMAN BROTHERS I
555,000	PNC FDG CORP SUB NT DTD 0	6.125	02-15-09	10-27-99	91.300		502,430.40	A3	BBB+	SALOMON BROS INC
315,000	PVTPL 1ST CHGO NBD INSTL	7.950	12-01-26	12-01-99	95.100		295,822.80	A2	A	GOLDMAN SACHS & C
1,350,000	PVTPL AST RESH INC 7.45 DU	7.450	10-01-02	11-08-99	99.600		1,329,750.00	BAA3	NR	GOLDMAN SACHS & C
295,000	PVTPL BANKAMERICA CORP	8.070	12-31-26	11-23-99	100.300		286,766.55	A1	A-	FIRST BOSTON CORP
255,000	PVTPL DR STRUCTURED FIN	8.375	08-15-15	12-16-99	91.700		228,763.05	BA2	BB+	LEHMAN BROTHERS I
450,000	PVTPL EQUITABLE LIFE ASSU	6.950	12-01-05	12-01-99	98.300		442,804.50	A2	A+	FIRST BOSTON CORP
315,000	PVTPL FARMERS EXCHANGE	7.050	07-15-28	11-24-99	99.200		275,039.10	A2	A+	FIRST BOSTON CORP
190,000	PVTPL FLA WINDSTROM 6.7 B	6.700	08-25-04	12-09-99	99.900		184,446.30	A3	A	FIRST UNION CAPIT
535,000	PVTPL FLA WINDSTROM 6.7 B	6.700	08-25-04	12-10-99	99.900		520,089.55	A3	A	FIRST UNION CAPIT
315,000	PVTPL RAS LAFFAN LIQUEFIE	8.294	03-15-14	12-02-99	99.700		296,953.65	BAA3	BBB+	FIRST BOSTON CORP

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,875,000	PVTPL RENTAL CAR FIN SER 1	6.450	08-25-04	12-15-99	99.900		1,831,787.11	NR	NR	SALOMON BROS INC
350,000	PVTPL ROHM & HAAS CO DEB	7.850	07-15-29	10-01-99	100.900		353,111.50	A3	A-	GOLDMAN SACHS & C
410,000	PVTPL ROHM & HAAS CO DEB	7.850	07-15-29	10-05-99	100.900		411,225.90	A3	A-	GOLDMAN SACHS & C
3,243	PVTPL WORLD FINL PPTYS T	6.910	09-01-13	10-07-99	100.600		3,243.08	AA2	AA-	
3,262	PVTPL WORLD FINL PPTYS T	6.910	09-01-13	11-04-99	100.600		3,261.77	AA2	AA-	
3,281	PVTPL WORLD FINL PPTYS T	6.910	09-01-13	12-02-99	100.600		3,280.58	AA2	AA-	
200,000	QWEST COMMUNICATIONS 1	7.500	11-01-08	10-13-99	104.500		197,752.00	BA1	BB+	PRUDENTIAL SECURI
225,000	TIME WARNER INC DEB DTD 1	6.625	05-15-29	11-23-99	95.200		198,096.75	BAA3	BBB	SALOMON BROS INC
200,000	TIME WARNER INC DEB DTD 1	6.625	05-15-29	12-03-99	95.200		174,856.00	BAA3	BBB	SALOMON BROS INC
475,000	TIME WARNER INC DEB DTD 1	6.625	05-15-29	12-15-99	95.200		412,300.00	BAA3	BBB	SALOMON BROS INC
635,000	UN PAC CORP 6.625 DUE 02-0	6.625	02-01-29	11-22-99	98.500		547,763.70	BAA3	BBB-	FIRST BOSTON CORP
335,000	UN PAC CORP 7.125 DUE 02-0	7.125	02-01-28	11-29-99	103.000		304,712.65	BAA3	BBB-	FIRST BOSTON CORP
293,544	CONTINENTAL AIRLS PASS TH	6.648	03-15-19	12-09-99	101.400		274,047.02	AA3	AA+	LEHMAN BROTHERS I
1,735,000	MBNA MASTER CR CARD TR 1	7.000	02-15-12	10-13-99	99.600		1,732,424.61	AAA	NR	LEHMAN BROTHERS I
75	PVTPL GLOBAL RATED ELIGI	7.450	03-15-06	11-15-99	99.400		75.47	NR	NR	
526	PVTPL GLOBAL RATED ELIGI	7.450	03-15-06	12-15-99	99.400		525.58	NR	NR	
81,064	PVTPL OIL PUR CO 7.1 SR SE	7.100	04-30-02	11-01-99	100.100		81,064.13	BA2	BBB-	
29,945,725							31,617,638.47			

WELLINGTON

3,000,000	QUE PROV CDA NT 7.5 DUE 09	7.500	09-15-29	11-16-99	99.500		3,098,100.00	A2	A+	WARBURG DILLON RE
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WELLINGTON

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,000,000	US TREAS NTS 5.75 DUE 10-3	5.750	10-31-02	11-09-99	103,400		997,500.00	AAA	AAA	
45,000	AMC ENTMT INC 9.50 SR SUB	9.500	03-15-09	10-26-99	86,000		39,262.50	B3	B-	BEAR, STEARNS, SE
150,000	B & G FOODS INC 9.625 DUE	9.625	08-01-07	11-17-99	97,800		133,875.00	B3	B-	LEHMAN BROTHERS I
90,000	BWAY CORP 10.25 BD DUE 04-	10.250	04-15-07	10-19-99	105,200		89,100.00	B2	B	DB CLEARING SERVI
175,000	BWAY CORP 10.25 BD DUE 04-	10.250	04-15-07	11-12-99	105,200		171,500.00	B2	B	DB CLEARING SERVI
150,000	COLUMBIA / HCA HEALTHRE	7.250	05-20-08	10-20-99	95,900		130,734.00	BA2	BB+	BEAR, STEARNS, SE
3,740,000	FINOVA CAP CORP MEDIUMER	6.840	08-08-00	12-14-99	100,200		3,745,834.40	BAA1	NR	MORGAN STANLEY &
250,000	FISHER SCIENTIFIC INTL INC	9.000	02-01-08	10-26-99	96,500		234,375.00	B3	B-	MERRILL LYNCH PIE
100,000	FOX / LIBERTY NETWORKSLC	0.000	08-15-07	10-01-99	67,000		79,500.00	BA1	BBB-	MERRILL LYNCH PIE
100,000	HOLLYWOOD CASINO CORP S	11.250	05-01-07	10-26-99	100,000		100,500.00	B3	B	BEAR, STEARNS, SE
100,000	JOHNSTOWN AMER INDS INC	11.750	08-15-05	11-22-99	107,700		101,250.00	B2	NR	CHASE SECURITIES
250,000	JOHNSTOWN AMER INDS INC	11.750	08-15-05	12-14-99	107,700		253,750.00	B2	NR	CHASE SECURITIES
100,000	L-3 COMMUNICATIONS CORP.	8.500	05-15-08	11-12-99	102,400		94,750.00	B2	B	LEHMAN BROTHERS I
25,000	LOEWS CINEPLEX ENTMT CO	8.875	08-01-08	11-08-99	99,000		23,125.00	B3	B	BEAR, STEARNS, SE
125,000	LOEWS CINEPLEX ENTMT CO	8.875	08-01-08	11-09-99	99,000		115,625.00	B3	B	BEAR, STEARNS, SE
50,000	LTV CORP NEW 8.2 DUE	8.200	09-15-07	12-22-99	89,300		46,000.00	NR	BB-	J.P. MORGAN SECUR
400,000	NORTEK INC SR NT SER B 8.8	8.875	08-01-08	11-12-99	98,800		382,000.00	B1	B+	MONTGOMERY SECUR
100,000	NORTEK INC SR NT SER B 8.8	8.875	08-01-08	11-22-99	98,800		95,500.00	B1	B+	MONTGOMERY SECUR
75,000	NUMATICS INC SR SUB NT 9.6	9.625	04-01-08	10-05-99	93,000		60,000.00	B3	CCC+	FIRST CHICAGO CAP
100,000	OPTEL INC SR NT 11.5 DUE	11.500	07-01-08	10-29-99	88,700		33,000.00	CAA3	D	LEHMAN BROTHERS I
165,000	OPTEL INC SR NT 11.5 DUE	11.500	07-01-08	10-29-99	88,700		52,800.00	CAA3	D	BEAR, STEARNS, SE
85,000	OPTEL INC SR NT 11.5 DUE	11.500	07-01-08	10-29-99	88,700		28,050.00	CAA3	D	BEAR, STEARNS, SE

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SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
85,000	PACKAGING CORP AMER SR S	9.625	04-01-09	11-08-99	101.400		86,912.50	B3	B	
100,000	PIERCE LEAHY CORP 9.125 SR	9.125	07-15-07	10-13-99	103.300		97,000.00	B3	B	SALOMON BROS INC
50,000	PLAINES RES INC SER B 10.2	10.250	03-15-06	11-29-99	106.500		47,500.00	B2	B-	BEAR, STEARNS, SE
1,500,000	POST APT HOMES L P MEDIUM	6.220	12-31-99	12-31-99	100.300		1,500,000.00	NR	NR	
150,000	PRIMEDIA INC 7.625 SR NT D	7.625	04-01-08	10-13-99	97.500		138,780.00	BA3	BB-	FIRST UNION CAPIT
375,000	PVTPL HUNTSMAN ICI HLDGS	0.000	12-31-09	11-30-99	26.700		111,093.75	B3	B+	GOLDMAN SACHS & C
45,000	PVTPL RSL COMMUNICATION	9.875	11-15-09	10-18-99	97.600		38,587.50	NR	B-	MORGAN STANLEY &
55,000	PVTPL RSL COMMUNICATION	9.875	11-15-09	10-18-99	97.600		46,337.50	NR	B-	GOLDMAN SACHS & C
115,000	PVTPL TENNECO INC SR SUB	0.000	10-15-09	10-08-99	100.000		116,437.50	B2	B+	SALOMON BROS INC
25,000	ROLLER BRG CO AMER INC S	9.625	06-15-07	10-18-99	101.300		22,250.00	B3	B-	FIRST BOSTON CORP
110,000	SOVEREIGN BANCORP INC SR	10.500	11-15-06	11-30-99	100.000		111,375.00	BA3	BB+	SALOMON BROS INC
150,000	SOVEREIGN SPECIALTY CHE	9.500	08-01-07	11-30-99	101.600		151,125.00	WR	NR	CHASE SECURITIES
1,500,000	TOYOTA MTR CR CORP 5.625 D	5.625	11-13-03	11-22-99	99.800		1,443,105.00	AA1	AAA	DONALDSON LUFKIN
1,000,000	TRANSAMERICA FIN CORP M	5.930	03-25-02	11-22-99	100.000		978,530.00	A3	A	MERRILL LYNCH PIE
150,000	WEBB DEL CORP SR SUB DEB	10.250	02-15-10	12-21-99	98.300		144,000.00	B2	B-	WARBURG DILLON RE
100,000	ZILOG INC SR SECD NT 9.5 D	9.500	03-01-05	12-15-99	83.700		92,250.00	B2	B	FIRST BOSTON CORP
42,942	FHLMC GROUP #55-5059 7.50	7.500	01-01-19	10-15-99	100.200		42,941.80	AAA	AAA	
4,745	FHLMC GROUP #55-5059 7.50	7.500	01-01-19	11-15-99	100.200		4,745.40	AAA	AAA	
16,689	FHLMC GROUP #55-5059 7.50	7.500	01-01-19	12-15-99	100.200		16,689.20	AAA	AAA	
506	FHLMC GROUP #C00548 7.0 MT	7.000	08-01-27	10-15-99	99.700		505.94	AAA	AAA	
384	FHLMC GROUP #C00548 7.0 MT	7.000	08-01-27	11-15-99	99.700		384.14	AAA	AAA	
363	FHLMC GROUP #C00548 7.0 MT	7.000	08-01-27	12-15-99	99.700		362.68	AAA	AAA	

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SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,030	FHLMC GROUP #C16754 6.5 10	6.500	10-01-28	10-15-99	100.400		1,029.90	AAA	AAA	
1,064	FHLMC GROUP #C16754 6.5 10	6.500	10-01-28	11-15-99	100.400		1,063.83	AAA	AAA	
1,065	FHLMC GROUP #C16754 6.5 10	6.500	10-01-28	12-15-99	100.400		1,065.05	AAA	AAA	
5,490	FHLMC GROUP #D65510 6.5 MT	6.500	11-01-25	10-15-99	93.600		5,489.61	AAA	AAA	
1,369	FHLMC GROUP #D65510 6.5 MT	6.500	11-01-25	11-15-99	93.600		1,368.72	AAA	AAA	
16,558	FHLMC GROUP #D65510 6.5 MT	6.500	11-01-25	12-15-99	93.600		16,558.05	AAA	AAA	
12,904	FHLMC GROUP #D73249 7.5 MT	7.500	07-01-26	10-15-99	98.700		12,904.27	AAA	AAA	
34,285	FHLMC GROUP #D73249 7.5 MT	7.500	07-01-26	11-15-99	98.700		34,284.96	AAA	AAA	
39,964	FHLMC GROUP #D73249 7.5 MT	7.500	07-01-26	12-15-99	98.700		39,964.19	AAA	AAA	
434	FHLMC GROUP #D82017 7.0 MT	7.000	09-01-27	10-15-99	99.700		433.67	AAA	AAA	
2,367	FHLMC GROUP #D82017 7.0 MT	7.000	09-01-27	11-15-99	99.700		2,366.60	AAA	AAA	
499	FHLMC GROUP #D82017 7.0 MT	7.000	09-01-27	12-15-99	99.700		499.41	AAA	AAA	
619	FHLMC GROUP #D82108 7.0 MT	7.000	09-01-27	10-15-99	99.700		619.30	AAA	AAA	
1,561	FHLMC GROUP #D82108 7.0 MT	7.000	09-01-27	11-15-99	99.700		1,561.10	AAA	AAA	
733	FHLMC GROUP #D82108 7.0 MT	7.000	09-01-27	12-15-99	99.700		733.13	AAA	AAA	
372	FHLMC GROUP #D82123 7.0 MT	7.000	09-01-27	10-15-99	99.700		371.61	AAA	AAA	
408	FHLMC GROUP #D82123 7.0 MT	7.000	09-01-27	11-15-99	99.700		408.37	AAA	AAA	
429	FHLMC GROUP #D82123 7.0 MT	7.000	09-01-27	12-15-99	99.700		429.22	AAA	AAA	
4,923	FHLMC GROUP #D82125 7.0 MT	7.000	09-01-27	10-15-99	99.700		4,923.10	AAA	AAA	
478	FHLMC GROUP #D82125 7.0 MT	7.000	09-01-27	11-15-99	99.700		478.33	AAA	AAA	
3,063	FHLMC GROUP #D82125 7.0 MT	7.000	09-01-27	12-15-99	99.700		3,062.51	AAA	AAA	
11,811	FHLMC GROUP #D82138 7.0 MT	7.000	09-01-27	10-15-99	99.700		11,811.25	AAA	AAA	

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SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,409	FHLMC GROUP #D82138 7.0 MT	7.000	09-01-27	11-15-99	99.700		2,409.01	AAA	AAA	
5,448	FHLMC GROUP #D82138 7.0 MT	7.000	09-01-27	12-15-99	99.700		5,448.39	AAA	AAA	
42	FHLMC GROUP #D82180 7.0 MT	7.000	09-01-27	10-15-99	99.600		42.14	AAA	AAA	
59	FHLMC GROUP #D82180 7.0 MT	7.000	09-01-27	11-15-99	99.700		58.63	AAA	AAA	
56	FHLMC GROUP #D82180 7.0 MT	7.000	09-01-27	12-15-99	99.600		55.92	AAA	AAA	
8,434	FHLMC GROUP #D82289 7.0 MT	7.000	09-01-27	10-15-99	99.700		8,434.13	AAA	AAA	
3,976	FHLMC GROUP #D82289 7.0 MT	7.000	09-01-27	11-15-99	99.700		3,975.68	AAA	AAA	
5,703	FHLMC GROUP #D82289 7.0 MT	7.000	09-01-27	12-15-99	99.700		5,702.93	AAA	AAA	
238	FHLMC GROUP #D82303 7.0 MT	7.000	09-01-27	10-15-99	99.700		238.48	AAA	AAA	
249	FHLMC GROUP #D82303 7.0 MT	7.000	09-01-27	11-15-99	99.700		249.05	AAA	AAA	
17,951	FHLMC GROUP #D82303 7.0 MT	7.000	09-01-27	12-15-99	99.700		17,950.84	AAA	AAA	
272	FHLMC GROUP #D82311 7.0 MT	7.000	09-01-27	10-15-99	99.700		271.80	AAA	AAA	
2,292	FHLMC GROUP #D82311 7.0 MT	7.000	09-01-27	11-15-99	99.700		2,292.18	AAA	AAA	
164	FHLMC GROUP #D82311 7.0 MT	7.000	09-01-27	12-15-99	99.700		164.19	AAA	AAA	
636	FHLMC GROUP #D82354 7.0 MT	7.000	09-01-27	10-15-99	99.700		635.63	AAA	AAA	
810	FHLMC GROUP #D82354 7.0 MT	7.000	09-01-27	11-15-99	99.700		810.00	AAA	AAA	
664	FHLMC GROUP #D82354 7.0 MT	7.000	09-01-27	12-15-99	99.700		664.29	AAA	AAA	
10,973	FHLMC GROUP #D82394 7.0 MT	7.000	09-01-27	10-15-99	99.700		10,972.84	AAA	AAA	
1,461	FHLMC GROUP #D82394 7.0 MT	7.000	09-01-27	11-15-99	99.700		1,460.82	AAA	AAA	
173	FHLMC GROUP #D82394 7.0 MT	7.000	09-01-27	12-15-99	99.700		172.88	AAA	AAA	
647	FHLMC GROUP #D82397 7.0 MT	7.000	09-01-27	10-15-99	99.700		647.32	AAA	AAA	
492	FHLMC GROUP #D82397 7.0 MT	7.000	09-01-27	11-15-99	99.700		492.02	AAA	AAA	

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SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
572	FHLMC GROUP #D82397 7.0 MT	7.000	09-01-27	12-15-99	99.700		571.51	AAA	AAA	
277	FHLMC GROUP #D82405 7.0 MT	7.000	09-01-27	10-15-99	99.700		276.95	AAA	AAA	
264	FHLMC GROUP #D82405 7.0 MT	7.000	09-01-27	11-15-99	99.700		264.39	AAA	AAA	
272	FHLMC GROUP #D82405 7.0 MT	7.000	09-01-27	12-15-99	99.700		272.21	AAA	AAA	
255	FHLMC GROUP #D82423 7.0 MT	7.000	09-01-27	10-15-99	99.700		254.79	AAA	AAA	
6,147	FHLMC GROUP #D82423 7.0 MT	7.000	09-01-27	11-15-99	99.700		6,146.82	AAA	AAA	
234	FHLMC GROUP #D82423 7.0 MT	7.000	09-01-27	12-15-99	99.700		234.20	AAA	AAA	
156	FHLMC GROUP #D82448 7.0 MT	7.000	09-01-27	10-15-99	99.700		155.50	AAA	AAA	
904	FHLMC GROUP #D82448 7.0 MT	7.000	09-01-27	11-15-99	99.700		903.92	AAA	AAA	
110	FHLMC GROUP #D82448 7.0 MT	7.000	09-01-27	12-15-99	99.600		109.90	AAA	AAA	
376	FHLMC GROUP #D82474 7.0 MT	7.000	09-01-27	10-15-99	99.700		376.48	AAA	AAA	
495	FHLMC GROUP #D82474 7.0 MT	7.000	09-01-27	11-15-99	99.700		494.77	AAA	AAA	
486	FHLMC GROUP #D82474 7.0 MT	7.000	09-01-27	12-15-99	99.700		486.17	AAA	AAA	
1,986	FHLMC GROUP #D82519 7.0 MT	7.000	09-01-27	10-15-99	99.700		1,985.51	AAA	AAA	
227	FHLMC GROUP #D82519 7.0 MT	7.000	09-01-27	11-15-99	99.700		226.83	AAA	AAA	
171	FHLMC GROUP #D82519 7.0 MT	7.000	09-01-27	12-15-99	99.700		171.35	AAA	AAA	
96	FHLMC GROUP #D82610 7.0 MT	7.000	09-01-27	10-15-99	99.700		95.88	AAA	AAA	
101	FHLMC GROUP #D82610 7.0 MT	7.000	09-01-27	11-15-99	99.700		100.59	AAA	AAA	
96	FHLMC GROUP #D82610 7.0 MT	7.000	09-01-27	12-15-99	99.700		95.62	AAA	AAA	
282	FHLMC GROUP #D82741 7.0 MT	7.000	10-01-27	10-15-99	99.700		282.05	AAA	AAA	
273	FHLMC GROUP #D82741 7.0 MT	7.000	10-01-27	11-15-99	99.700		272.69	AAA	AAA	
292	FHLMC GROUP #D82741 7.0 MT	7.000	10-01-27	12-15-99	99.700		291.64	AAA	AAA	

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SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
146	FHLMC GROUP #D82776 7.0 MT	7.000	10-01-27	10-15-99	99.700		146.19	AAA	AAA	
147	FHLMC GROUP #D82776 7.0 MT	7.000	10-01-27	11-15-99	99.700		146.80	AAA	AAA	
7,109	FHLMC GROUP #D82776 7.0 MT	7.000	10-01-27	12-15-99	99.700		7,109.39	AAA	AAA	
195	FHLMC GROUP #D82777 7.0 MT	7.000	10-01-27	10-15-99	99.700		194.92	AAA	AAA	
304	FHLMC GROUP #D82777 7.0 MT	7.000	10-01-27	11-15-99	99.700		303.60	AAA	AAA	
231	FHLMC GROUP #D82777 7.0 MT	7.000	10-01-27	12-15-99	99.700		231.46	AAA	AAA	
1,041	FHLMC GROUP #D82802 7.0 MT	7.000	10-01-27	10-15-99	99.700		1,040.65	AAA	AAA	
42	FHLMC GROUP #D82802 7.0 MT	7.000	10-01-27	11-15-99	99.700		41.67	AAA	AAA	
2,277	FHLMC GROUP #D82802 7.0 MT	7.000	10-01-27	12-15-99	99.700		2,276.61	AAA	AAA	
81	FHLMC GROUP #D82856 7.0 MT	7.000	10-01-27	10-15-99	99.700		80.67	AAA	AAA	
117	FHLMC GROUP #D82856 7.0 MT	7.000	10-01-27	11-15-99	99.600		116.50	AAA	AAA	
98	FHLMC GROUP #D82856 7.0 MT	7.000	10-01-27	12-15-99	99.700		98.20	AAA	AAA	
89	FHLMC GROUP #D82859 7.0 MT	7.000	10-01-27	10-15-99	99.700		88.57	AAA	AAA	
120	FHLMC GROUP #D82859 7.0 MT	7.000	10-01-27	11-15-99	99.700		119.57	AAA	AAA	
4,184	FHLMC GROUP #D82859 7.0 MT	7.000	10-01-27	12-15-99	99.700		4,184.46	AAA	AAA	
20,501	FHLMC GROUP #D83010 7.0 MT	7.000	10-01-27	10-15-99	99.700		20,501.07	AAA	AAA	
649	FHLMC GROUP #D83010 7.0 MT	7.000	10-01-27	11-15-99	99.700		649.46	AAA	AAA	
634	FHLMC GROUP #D83010 7.0 MT	7.000	10-01-27	12-15-99	99.700		633.94	AAA	AAA	
104	FHLMC GROUP #D88761 6.5 MT	6.500	04-01-28	10-15-99	100.400		103.55	AAA	AAA	
1,475	FHLMC GROUP #D88761 6.5 MT	6.500	04-01-28	11-15-99	100.400		1,475.11	AAA	AAA	
105	FHLMC GROUP #D88761 6.5 MT	6.500	04-01-28	12-15-99	100.400		104.66	AAA	AAA	
10,278	FHLMC GROUP #E69720 5.5 04	5.500	04-01-13	10-15-99	98.700		10,277.97	AAA	AAA	

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,960	FHLMC GROUP #E69720 5.5 04	5.500	04-01-13	11-15-99	98.700		2,959.75	AAA	AAA	
8,876	FHLMC GROUP #E69720 5.5 04	5.500	04-01-13	12-15-99	98.700		8,876.12	AAA	AAA	
327	FHLMC GROUP #G00748 7.0 MT	7.000	08-01-27	10-15-99	99.700		326.52	AAA	AAA	
271	FHLMC GROUP #G00748 7.0 MT	7.000	08-01-27	11-15-99	99.700		271.49	AAA	AAA	
188	FHLMC GROUP #G00748 7.0 MT	7.000	08-01-27	12-15-99	99.700		187.68	AAA	AAA	
1,369	FHLMC GROUP E76551 6.5 04-	6.500	04-01-14	10-15-99	101.100		1,369.24	AAA	AAA	
1,522	FHLMC GROUP E76551 6.5 04-	6.500	04-01-14	11-15-99	101.100		1,522.15	AAA	AAA	
1,163	FHLMC GROUP E76551 6.5 04-	6.500	04-01-14	12-15-99	101.100		1,162.92	AAA	AAA	
619	FHLMC GROUP E76650 6.5 05-	6.500	05-01-14	10-15-99	101.100		619.09	AAA	AAA	
667	FHLMC GROUP E76650 6.5 05-	6.500	05-01-14	11-15-99	101.100		667.32	AAA	AAA	
643	FHLMC GROUP E76650 6.5 05-	6.500	05-01-14	12-15-99	101.100		643.45	AAA	AAA	
2,333	FHLMC GROUP E76657 6.5 05-	6.500	05-01-14	10-15-99	101.100		2,332.95	AAA	AAA	
2,294	FHLMC GROUP E76657 6.5 05-	6.500	05-01-14	11-15-99	101.100		2,293.66	AAA	AAA	
2,342	FHLMC GROUP E76657 6.5 05-	6.500	05-01-14	12-15-99	101.100		2,341.67	AAA	AAA	
2,381	FHLMC GROUP E76754 6.5 05-	6.500	05-01-14	10-15-99	101.100		2,381.34	AAA	AAA	
2,304	FHLMC GROUP E76754 6.5 05-	6.500	05-01-14	11-15-99	101.100		2,303.77	AAA	AAA	
2,330	FHLMC GROUP E76754 6.5 05-	6.500	05-01-14	12-15-99	101.100		2,329.61	AAA	AAA	
977	FHLMC GROUP E76758 6.5 05-	6.500	05-01-14	10-15-99	101.100		976.74	AAA	AAA	
1,345	FHLMC GROUP E76758 6.5 05-	6.500	05-01-14	11-15-99	101.100		1,345.19	AAA	AAA	
1,244	FHLMC GROUP E76758 6.5 05-	6.500	05-01-14	12-15-99	101.100		1,243.61	AAA	AAA	
1,950	FHLMC GROUP E76975 6.5 05-	6.500	05-01-14	10-15-99	101.100		1,949.80	AAA	AAA	
2,024	FHLMC GROUP E76975 6.5 05-	6.500	05-01-14	11-15-99	101.100		2,023.90	AAA	AAA	

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 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
10,503	FHLMC GROUP E76975 6.5 05-	6.500	05-01-14	12-15-99	101.100		10,503.10	AAA	AAA	
2,514	FHLMC GROUP E77020 6.5 05-	6.500	05-01-14	10-15-99	101.100		2,514.13	AAA	AAA	
2,692	FHLMC GROUP E77020 6.5 05-	6.500	05-01-14	11-15-99	101.100		2,692.40	AAA	AAA	
2,580	FHLMC GROUP E77020 6.5 05-	6.500	05-01-14	12-15-99	101.100		2,580.02	AAA	AAA	
3,638	FHLMC GROUP GOLD E76890	6.500	05-01-14	10-15-99	101.100		3,637.65	AAA	AAA	
5,021	FHLMC GROUP GOLD E76890	6.500	05-01-14	11-15-99	101.100		5,020.75	AAA	AAA	
3,540	FHLMC GROUP GOLD E76890	6.500	05-01-14	12-15-99	101.100		3,540.48	AAA	AAA	
117,124	FHLMC POOL #C14793 ADJ RT	6.500	09-01-28	10-15-99	100.400		117,124.10	AAA	AAA	
1,918	FHLMC POOL #C14793 ADJ RT	6.500	09-01-28	11-15-99	100.400		1,918.29	AAA	AAA	
1,736	FHLMC POOL #C14793 ADJ RT	6.500	09-01-28	12-15-99	100.400		1,735.86	AAA	AAA	
1,301	FHLMC POOL #C15619 6.5 10-	6.500	10-01-28	10-15-99	100.400		1,301.39	AAA	AAA	
993	FHLMC POOL #C15619 6.5 10-	6.500	10-01-28	11-15-99	100.400		993.10	AAA	AAA	
1,000	FHLMC POOL #C15619 6.5 10-	6.500	10-01-28	12-15-99	100.400		999.67	AAA	AAA	
1,322	FHLMC POOL #C15634 6.5 10-	6.500	10-01-28	10-15-99	100.400		1,321.93	AAA	AAA	
1,442	FHLMC POOL #C15634 6.5 10-	6.500	10-01-28	11-15-99	100.400		1,441.72	AAA	AAA	
1,228	FHLMC POOL #C15634 6.5 10-	6.500	10-01-28	12-15-99	100.400		1,227.58	AAA	AAA	
1,019	FHLMC POOL #C15704 6.5 10-	6.500	10-01-28	10-15-99	100.400		1,018.71	AAA	AAA	
1,101	FHLMC POOL #C15704 6.5 10-	6.500	10-01-28	11-15-99	100.400		1,100.58	AAA	AAA	
104,722	FHLMC POOL #C15704 6.5 10-	6.500	10-01-28	12-15-99	100.400		104,722.37	AAA	AAA	
7,236	FHLMC POOL #C16392 6.5 10-	6.500	10-01-28	10-15-99	100.400		7,236.04	AAA	AAA	
1,146	FHLMC POOL #C16392 6.5 10-	6.500	10-01-28	11-15-99	100.400		1,145.95	AAA	AAA	
19,954	FHLMC POOL #C16392 6.5 10-	6.500	10-01-28	12-15-99	100.400		19,954.27	AAA	AAA	

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SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1.146	FHLMC POOL #C16485 ADJ RT	6.500	10-01-28	10-15-99	100.400		1,145.95	AAA	AAA	
980	FHLMC POOL #C16485 ADJ RT	6.500	10-01-28	11-15-99	100.400		980.31	AAA	AAA	
982	FHLMC POOL #C16485 ADJ RT	6.500	10-01-28	12-15-99	100.400		981.62	AAA	AAA	
2.534	FHLMC POOL #E00577 5.5 09-	5.500	09-01-13	10-15-99	98.700		2,534.10	AAA	AAA	
2.333	FHLMC POOL #E00577 5.5 09-	5.500	09-01-13	11-15-99	98.700		2,333.16	AAA	AAA	
1.847	FHLMC POOL #E00577 5.5 09-	5.500	09-01-13	12-15-99	98.700		1,846.61	AAA	AAA	
541	FHLMC POOL #E64609 5.5 05-	5.500	05-01-11	10-15-99	98.700		540.80	AAA	AAA	
553	FHLMC POOL #E64609 5.5 05-	5.500	05-01-11	11-15-99	98.700		552.99	AAA	AAA	
547	FHLMC POOL #E64609 5.5 05-	5.500	05-01-11	12-15-99	98.700		546.76	AAA	AAA	
730	FHLMC POOL #E70847 5.5 06-	5.500	06-01-13	10-15-99	98.700		729.53	AAA	AAA	
658	FHLMC POOL #E70847 5.5 06-	5.500	06-01-13	11-15-99	98.700		658.40	AAA	AAA	
787	FHLMC POOL #E70847 5.5 06-	5.500	06-01-13	12-15-99	98.700		787.47	AAA	AAA	
1,350	FHLMC POOL #E71622 5.5 08-	5.500	08-01-13	10-15-99	98.700		1,350.18	AAA	AAA	
1,200	FHLMC POOL #E71622 5.5 08-	5.500	08-01-13	11-15-99	98.700		1,200.37	AAA	AAA	
1,167	FHLMC POOL #E71622 5.5 08-	5.500	08-01-13	12-15-99	98.700		1,166.74	AAA	AAA	
1,489	FHLMC POOL #E72396 5.5 09-	5.500	09-01-13	10-15-99	98.700		1,488.56	AAA	AAA	
1,464	FHLMC POOL #E72396 5.5 09-	5.500	09-01-13	11-15-99	98.700		1,463.87	AAA	AAA	
1,512	FHLMC POOL #E72396 5.5 09-	5.500	09-01-13	12-15-99	98.700		1,512.20	AAA	AAA	
3,023	FNMA POOL #073203 6.835 DU	6.835	10-01-05	10-25-99	99.500		3,022.78	AAA	AAA	
3,042	FNMA POOL #073203 6.835 DU	6.835	10-01-05	11-26-99	99.400		3,041.64	AAA	AAA	
3,061	FNMA POOL #073203 6.835 DU	6.835	10-01-05	12-27-99	99.500		3,060.60	AAA	AAA	
3,968	FNMA POOL #073464 7.32 DUE	7.320	05-01-16	10-25-99	101.700		3,968.33	AAA	AAA	

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SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,996	FNMA POOL #073464 7.32 DUE	7.320	05-01-16	11-26-99	101.700		3,996.11	AAA	AAA	
4,024	FNMA POOL #073464 7.32 DUE	7.320	05-01-16	12-27-99	101.700		4,024.06	AAA	AAA	
18,227	FNMA POOL #190031 8 DUE 12	8.000	12-01-19	10-25-99	102.100		18,226.84	AAA	AAA	
9,291	FNMA POOL #190031 8 DUE 12	8.000	12-01-19	11-26-99	102.100		9,291.14	AAA	AAA	
8,879	FNMA POOL #190031 8 DUE 12	8.000	12-01-19	12-27-99	102.100		8,878.90	AAA	AAA	
13,190	FNMA POOL #199468 7 DUE 01	7.000	01-01-08	10-25-99	99.000		13,189.84	AAA	AAA	
16,144	FNMA POOL #199468 7 DUE 01	7.000	01-01-08	11-26-99	99.000		16,144.25	AAA	AAA	
15,990	FNMA POOL #199468 7 DUE 01	7.000	01-01-08	12-27-99	99.000		15,990.20	AAA	AAA	
51,596	FNMA POOL #250553 6.0 GTD	6.000	05-01-11	10-25-99	93.800		51,596.44	AAA	AAA	
36,625	FNMA POOL #250553 6.0 GTD	6.000	05-01-11	11-26-99	93.800		36,624.71	AAA	AAA	
35,811	FNMA POOL #250553 6.0 GTD	6.000	05-01-11	12-27-99	93.800		35,810.76	AAA	AAA	
12,415	FNMA POOL #251403 6.5 DUE	6.500	12-01-27	10-25-99	95.700		12,415.23	AAA	AAA	
6,925	FNMA POOL #251403 6.5 DUE	6.500	12-01-27	11-26-99	95.700		6,924.95	AAA	AAA	
5,977	FNMA POOL #251403 6.5 DUE	6.500	12-01-27	12-27-99	95.700		5,976.74	AAA	AAA	
42,636	FNMA POOL #251818 6 DUE 06	6.000	06-01-18	10-25-99	97.800		42,636.15	AAA	AAA	
10,797	FNMA POOL #251818 6 DUE 06	6.000	06-01-18	11-26-99	97.800		10,796.63	AAA	AAA	
26,193	FNMA POOL #251818 6 DUE 06	6.000	06-01-18	12-27-99	97.800		26,192.53	AAA	AAA	
4,297	FNMA POOL #251853 8 DUE 05	8.000	05-01-28	11-26-99	101.700		4,297.06	AAA	AAA	
20,679	FNMA POOL #251853 8 DUE 05	8.000	05-01-28	12-27-99	101.700		20,679.23	AAA	AAA	
10,185	FNMA POOL #251924 8 DUE 06	8.000	06-01-28	11-26-99	101.700		10,184.99	AAA	AAA	
51,358	FNMA POOL #251924 8 DUE 06	8.000	06-01-28	12-27-99	101.700		51,357.76	AAA	AAA	
9,123	FNMA POOL #252206 6 DUE 01	6.000	01-01-19	10-25-99	99.300		9,123.22	AAA	AAA	

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SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
8,483	FNMA POOL #252206 6 DUE 01	6.000	01-01-19	11-26-99	99.300		8,483.43	AAA	AAA	
7,046	FNMA POOL #252206 6 DUE 01	6.000	01-01-19	12-27-99	99.300		7,046.12	AAA	AAA	
21,617	FNMA POOL #252385 6 DUE 04	6.000	04-01-19	10-25-99	93.300		21,616.55	AAA	AAA	
20,182	FNMA POOL #252385 6 DUE 04	6.000	04-01-19	11-26-99	93.300		20,181.70	AAA	AAA	
18,977	FNMA POOL #252385 6 DUE 04	6.000	04-01-19	12-27-99	93.300		18,977.45	AAA	AAA	
40,320	FNMA POOL #252802 8 DUE 09	8.000	09-01-29	11-26-99	101.700		40,320.28	AAA	AAA	
25,422	FNMA POOL #252802 8 DUE 09	8.000	09-01-29	12-27-99	101.700		25,422.15	AAA	AAA	
517	FNMA POOL #313876 6.5 DUE	6.500	12-01-27	10-25-99	95.700		516.95	AAA	AAA	
577	FNMA POOL #313876 6.5 DUE	6.500	12-01-27	11-26-99	95.700		576.62	AAA	AAA	
274	FNMA POOL #313876 6.5 DUE	6.500	12-01-27	12-27-99	95.700		274.33	AAA	AAA	
3,877	FNMA POOL #313877 6.5 DUE	6.500	12-01-27	10-25-99	95.700		3,877.18	AAA	AAA	
3,716	FNMA POOL #313877 6.5 DUE	6.500	12-01-27	11-26-99	95.700		3,715.58	AAA	AAA	
2,431	FNMA POOL #313877 6.5 DUE	6.500	12-01-27	12-27-99	95.700		2,430.86	AAA	AAA	
2,151	FNMA POOL #323129 6 DUE 05	6.000	05-01-18	10-25-99	97.800		2,151.35	AAA	AAA	
3,922	FNMA POOL #323129 6 DUE 05	6.000	05-01-18	11-26-99	97.800		3,921.85	AAA	AAA	
3,663	FNMA POOL #323129 6 DUE 05	6.000	05-01-18	12-27-99	97.800		3,662.93	AAA	AAA	
3,905	FNMA POOL #331700 6.5 DUE	6.500	02-01-26	10-25-99	98.700		3,904.55	AAA	AAA	
5,546	FNMA POOL #331700 6.5 DUE	6.500	02-01-26	11-26-99	98.700		5,545.65	AAA	AAA	
40,181	FNMA POOL #331700 6.5 DUE	6.500	02-01-26	12-27-99	98.700		40,181.45	AAA	AAA	
368	FNMA POOL #335203 6 DUE 02	6.000	02-01-11	10-25-99	94.500		368.44	AAA	AAA	
724	FNMA POOL #335203 6 DUE 02	6.000	02-01-11	11-26-99	94.500		723.65	AAA	AAA	
860	FNMA POOL #335203 6 DUE 02	6.000	02-01-11	12-27-99	94.500		860.11	AAA	AAA	

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SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
28,584	FNMA POOL #355664 7 DUE 04	7.000	04-01-11	10-25-99	98.800		28,584.30	AAA	AAA	
14,509	FNMA POOL #355664 7 DUE 04	7.000	04-01-11	11-26-99	98.800		14,508.57	AAA	AAA	
33,518	FNMA POOL #355664 7 DUE 04	7.000	04-01-11	12-27-99	98.800		33,517.74	AAA	AAA	
367	FNMA POOL #369426 6.5 DUE	6.500	01-01-27	10-25-99	95.700		366.88	AAA	AAA	
369	FNMA POOL #369426 6.5 DUE	6.500	01-01-27	11-26-99	95.700		369.09	AAA	AAA	
34,664	FNMA POOL #369426 6.5 DUE	6.500	01-01-27	12-27-99	95.700		34,663.79	AAA	AAA	
459	FNMA POOL #375577 ADJ RT D	6.620	12-01-07	10-25-99	103.800		458.68	AAA	AAA	
461	FNMA POOL #375577 ADJ RT D	6.620	12-01-07	11-26-99	103.800		461.46	AAA	AAA	
464	FNMA POOL #375577 ADJ RT D	6.620	12-01-07	12-27-99	103.800		464.26	AAA	AAA	
107	FNMA POOL #375627 ADJ RT D	6.510	01-01-08	10-25-99	102.000		106.83	AAA	AAA	
107	FNMA POOL #375627 ADJ RT D	6.510	01-01-08	11-26-99	102.000		107.49	AAA	AAA	
108	FNMA POOL #375627 ADJ RT D	6.510	01-01-08	12-27-99	102.000		108.15	AAA	AAA	
194	FNMA POOL #375634 6.58 DUE	6.580	01-01-08	10-25-99	102.500		194.24	AAA	AAA	
195	FNMA POOL #375634 6.58 DUE	6.580	01-01-08	11-26-99	102.500		195.45	AAA	AAA	
197	FNMA POOL #375634 6.58 DUE	6.580	01-01-08	12-27-99	102.500		196.66	AAA	AAA	
362	FNMA POOL #377540 6.5 DUE	6.500	04-01-27	10-25-99	95.700		361.67	AAA	AAA	
363	FNMA POOL #377540 6.5 DUE	6.500	04-01-27	11-26-99	95.700		363.09	AAA	AAA	
22,836	FNMA POOL #377540 6.5 DUE	6.500	04-01-27	12-27-99	95.700		22,836.25	AAA	AAA	
351	FNMA POOL #380010 6.59 DUE	6.590	12-01-07	10-25-99	103.000		351.09	AAA	AAA	
353	FNMA POOL #380010 6.59 DUE	6.590	12-01-07	11-26-99	103.000		353.11	AAA	AAA	
355	FNMA POOL #380010 6.59 DUE	6.590	12-01-07	12-27-99	103.000		355.16	AAA	AAA	
75	FNMA POOL #380042 6.62 DUE	6.620	01-01-08	10-25-99	102.700		74.52	AAA	AAA	

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SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
75	FNMA POOL #380042 6.62 DUE	6.620	01-01-08	11-26-99	102.700		74.98	AAA	AAA	
75	FNMA POOL #380042 6.62 DUE	6.620	01-01-08	12-27-99	102.700		75.43	AAA	AAA	
139	FNMA POOL #380048 6.5 DUE	6.500	01-01-08	10-25-99	101.800		138.90	AAA	AAA	
140	FNMA POOL #380048 6.5 DUE	6.500	01-01-08	11-26-99	101.800		139.73	AAA	AAA	
141	FNMA POOL #380048 6.5 DUE	6.500	01-01-08	12-27-99	101.800		140.56	AAA	AAA	
1,860	FNMA POOL #380167 6.170 GT	6.170	04-01-08	10-25-99	100.900		1,860.08	AAA	AAA	
1,871	FNMA POOL #380167 6.170 GT	6.170	04-01-08	11-26-99	101.000		1,870.70	AAA	AAA	
1,881	FNMA POOL #380167 6.170 GT	6.170	04-01-08	12-27-99	100.900		1,881.36	AAA	AAA	
444	FNMA POOL #380337 ADJ RT D	6.419	06-01-08	10-25-99	101.900		444.40	AAA	AAA	
447	FNMA POOL #380337 ADJ RT D	6.419	06-01-08	11-26-99	101.900		446.95	AAA	AAA	
450	FNMA POOL #380337 ADJ RT D	6.419	06-01-08	12-27-99	101.900		449.51	AAA	AAA	
262	FNMA POOL #380400 ADJ RT D	6.335	06-01-08	10-25-99	101.900		261.70	AAA	AAA	
263	FNMA POOL #380400 ADJ RT D	6.335	06-01-08	11-26-99	101.900		263.25	AAA	AAA	
265	FNMA POOL #380400 ADJ RT D	6.335	06-01-08	12-27-99	101.900		264.82	AAA	AAA	
215	FNMA POOL #380430 ADJ RT D	6.310	07-01-08	10-25-99	101.700		215.44	AAA	AAA	
217	FNMA POOL #380430 ADJ RT D	6.310	07-01-08	11-26-99	101.700		216.71	AAA	AAA	
218	FNMA POOL #380430 ADJ RT D	6.310	07-01-08	12-27-99	101.700		217.99	AAA	AAA	
277	FNMA POOL #380437 ADJ RT D	6.230	07-01-08	10-25-99	101.100		276.69	AAA	AAA	
278	FNMA POOL #380437 ADJ RT D	6.230	07-01-08	11-26-99	101.100		278.30	AAA	AAA	
280	FNMA POOL #380437 ADJ RT D	6.230	07-01-08	12-27-99	101.100		279.91	AAA	AAA	
226	FNMA POOL #380478 6.265 DU	6.265	06-01-08	10-25-99	101.400		226.08	AAA	AAA	
227	FNMA POOL #380478 6.265 DU	6.265	06-01-08	11-26-99	101.400		227.38	AAA	AAA	

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SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
229	FNMA POOL #380478 6.265 DU	6.265	06-01-08	12-27-99	101.400		228.70	AAA	AAA	
1,422	FNMA POOL #381032 6.07 DUE	6.070	12-01-08	10-25-99	100.600		1,421.54	AAA	AAA	
1,429	FNMA POOL #381032 6.07 DUE	6.070	12-01-08	11-26-99	100.600		1,429.44	AAA	AAA	
1,437	FNMA POOL #381032 6.07 DUE	6.070	12-01-08	12-27-99	100.600		1,437.38	AAA	AAA	
1,699	FNMA POOL #381050 6.07 DUE	6.070	12-01-08	10-25-99	100.500		1,698.73	AAA	AAA	
1,708	FNMA POOL #381050 6.07 DUE	6.070	12-01-08	11-26-99	100.500		1,708.39	AAA	AAA	
1,718	FNMA POOL #381050 6.07 DUE	6.070	12-01-08	12-27-99	100.500		1,718.10	AAA	AAA	
1,563	FNMA POOL #381151 6.09 DUE	6.090	01-01-09	10-25-99	102.800		1,562.98	AAA	AAA	
1,572	FNMA POOL #381151 6.09 DUE	6.090	01-01-09	11-26-99	102.800		1,571.63	AAA	AAA	
1,580	FNMA POOL #381151 6.09 DUE	6.090	01-01-09	12-27-99	102.800		1,580.32	AAA	AAA	
151	FNMA POOL #395582 6.5 DUE	6.500	10-01-27	10-25-99	95.700		150.78	AAA	AAA	
144	FNMA POOL #395582 6.5 DUE	6.500	10-01-27	11-26-99	95.700		144.19	AAA	AAA	
2,622	FNMA POOL #395582 6.5 DUE	6.500	10-01-27	12-27-99	95.700		2,621.51	AAA	AAA	
21,447	FNMA POOL #395659 8 DUE 08	8.000	08-01-27	11-26-99	101.700		21,447.15	AAA	AAA	
5,039	FNMA POOL #395659 8 DUE 08	8.000	08-01-27	12-27-99	101.700		5,039.23	AAA	AAA	
809	FNMA POOL #397751 6.5 DUE	6.500	10-01-27	10-25-99	95.700		808.74	AAA	AAA	
111	FNMA POOL #397751 6.5 DUE	6.500	10-01-27	11-26-99	95.700		111.42	AAA	AAA	
1,028	FNMA POOL #397751 6.5 DUE	6.500	10-01-27	12-27-99	95.700		1,028.27	AAA	AAA	
20	FNMA POOL #400079 8 DUE 11	8.000	11-01-27	11-26-99	101.700		20.44	AAA	AAA	
21	FNMA POOL #400079 8 DUE 11	8.000	11-01-27	12-27-99	101.700		21.35	AAA	AAA	
9,281	FNMA POOL #402830 6.5 DUE	6.500	12-01-27	10-25-99	95.700		9,281.31	AAA	AAA	
629	FNMA POOL #402830 6.5 DUE	6.500	12-01-27	11-26-99	95.700		629.49	AAA	AAA	

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SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,857	FNMA POOL #402830 6.5 DUE	6.500	12-01-27	12-27-99	95.700		3,857.23	AAA	AAA	
26	FNMA POOL #404439 8 DUE 11	8.000	11-01-27	11-26-99	101.800		25.55	AAA	AAA	
37	FNMA POOL #404439 8 DUE 11	8.000	11-01-27	12-27-99	101.700		37.29	AAA	AAA	
1,141	FNMA POOL #404587 6.5 DUE	6.500	12-01-27	10-25-99	95.700		1,141.04	AAA	AAA	
1,982	FNMA POOL #404587 6.5 DUE	6.500	12-01-27	11-26-99	95.700		1,982.44	AAA	AAA	
2,659	FNMA POOL #404587 6.5 DUE	6.500	12-01-27	12-27-99	95.700		2,658.89	AAA	AAA	
791	FNMA POOL #404883 6.5 GTD	6.500	11-01-27	10-25-99	95.700		791.39	AAA	AAA	
4,802	FNMA POOL #404883 6.5 GTD	6.500	11-01-27	11-26-99	95.700		4,802.25	AAA	AAA	
878	FNMA POOL #404883 6.5 GTD	6.500	11-01-27	12-27-99	95.700		877.57	AAA	AAA	
6,537	FNMA POOL #408195 6.5 GTD	6.500	12-01-27	10-25-99	95.700		6,537.43	AAA	AAA	
6,795	FNMA POOL #408195 6.5 GTD	6.500	12-01-27	11-26-99	95.700		6,794.69	AAA	AAA	
2,940	FNMA POOL #408195 6.5 GTD	6.500	12-01-27	12-27-99	95.700		2,940.15	AAA	AAA	
34	FNMA POOL #408209 8 DUE 01	8.000	01-01-28	11-26-99	101.700		33.76	AAA	AAA	
34	FNMA POOL #408209 8 DUE 01	8.000	01-01-28	12-27-99	101.700		33.60	AAA	AAA	
19	FNMA POOL #409231 8 DUE 01	8.000	01-01-28	11-26-99	101.700		18.93	AAA	AAA	
19	FNMA POOL #409231 8 DUE 01	8.000	01-01-28	12-27-99	101.700		19.24	AAA	AAA	
19	FNMA POOL #412146 8 DUE 01	8.000	01-01-28	11-26-99	101.700		19.49	AAA	AAA	
20	FNMA POOL #412146 8 DUE 01	8.000	01-01-28	12-27-99	101.700		19.63	AAA	AAA	
18	FNMA POOL #416825 8 DUE 02	8.000	02-01-28	11-26-99	101.700		17.93	AAA	AAA	
10,418	FNMA POOL #416825 8 DUE 02	8.000	02-01-28	12-27-99	101.700		10,418.32	AAA	AAA	
6,915	FNMA POOL #433239 8 DUE 07	8.000	07-01-28	11-26-99	101.700		6,914.69	AAA	AAA	
21	FNMA POOL #433239 8 DUE 07	8.000	07-01-28	12-27-99	101.700		20.78	AAA	AAA	

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SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
32	FNMA POOL #495001 8 DUE 05	8.000	05-01-29	11-26-99	101.700		31.88	AAA	AAA	
32	FNMA POOL #495001 8 DUE 05	8.000	05-01-29	12-27-99	101.700		32.15	AAA	AAA	
6,310	FNMA POOL #505182 8 DUE 09	8.000	09-01-29	11-26-99	101.700		6,309.60	AAA	AAA	
23	FNMA POOL #505182 8 DUE 09	8.000	09-01-29	12-27-99	101.700		23.40	AAA	AAA	
686	FNMA POOL #508598 8 DUE 08	8.000	08-01-29	11-26-99	101.700		685.89	AAA	AAA	
717	FNMA POOL #508598 8 DUE 08	8.000	08-01-29	12-27-99	101.700		716.86	AAA	AAA	
70	FNMA POOL #517238 8 DUE 09	8.000	09-01-29	11-26-99	101.700		70.33	AAA	AAA	
71	FNMA POOL #517238 8 DUE 09	8.000	09-01-29	12-27-99	101.700		70.83	AAA	AAA	
1,819	FNMA REMIC TR SER 1996 CL	7.385	03-25-21	10-25-99	103.200		1,819.25	AAA	AAA	
1,786	FNMA REMIC TR SER 1996 CL	7.385	03-25-21	11-26-99	103.200		1,786.14	AAA	AAA	
1,845	FNMA REMIC TR SER 1996 CL	7.385	03-25-21	12-27-99	103.200		1,844.54	AAA	AAA	
194	GNMA POOL #316979 SER 2021	8.000	12-15-21	10-15-99	104.000		194.16	AAA	AAA	
196	GNMA POOL #316979 SER 2021	8.000	12-15-21	11-15-99	104.000		195.53	AAA	AAA	
197	GNMA POOL #316979 SER 2021	8.000	12-15-21	12-15-99	104.000		196.92	AAA	AAA	
53,850	GNMA POOL #375987 7 DUE 01	7.000	01-15-24	10-15-99	90.500		53,849.63	AAA	AAA	
29,098	GNMA POOL #375987 7 DUE 01	7.000	01-15-24	11-15-99	90.500		29,097.69	AAA	AAA	
4,111	GNMA POOL #375987 7 DUE 01	7.000	01-15-24	12-15-99	90.500		4,110.54	AAA	AAA	
271	GNMA POOL #398880 7.5 DUE	7.500	09-15-11	10-15-99	100.700		271.02	AAA	AAA	
1,587	GNMA POOL #398880 7.5 DUE	7.500	09-15-11	11-15-99	100.700		1,587.19	AAA	AAA	
260	GNMA POOL #398880 7.5 DUE	7.500	09-15-11	12-15-99	100.700		259.83	AAA	AAA	
12,154	GNMA POOL #421162 6.5 DUE	6.500	02-15-26	10-15-99	98.500		12,153.67	AAA	AAA	
497	GNMA POOL #421162 6.5 DUE	6.500	02-15-26	11-15-99	98.500		496.54	AAA	AAA	

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SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
9,264	GNMA POOL #421162 6.5 DUE	6.500	02-15-26	12-15-99	98.500		9,263.58	AAA	AAA	
2,873	GNMA POOL #421509 7.5 DUE	7.500	09-15-11	10-15-99	100.700		2,872.98	AAA	AAA	
2,942	GNMA POOL #421509 7.5 DUE	7.500	09-15-11	11-15-99	100.700		2,942.15	AAA	AAA	
2,824	GNMA POOL #421509 7.5 DUE	7.500	09-15-11	12-15-99	100.700		2,824.09	AAA	AAA	
11,908	GNMA POOL #432741 7.5 DUE	7.500	07-15-11	10-15-99	100.700		11,908.01	AAA	AAA	
1,808	GNMA POOL #432741 7.5 DUE	7.500	07-15-11	11-15-99	100.700		1,807.60	AAA	AAA	
15,873	GNMA POOL #432741 7.5 DUE	7.500	07-15-11	12-15-99	100.700		15,872.85	AAA	AAA	
69,943	GNMA POOL #432923 7.5 DUE	7.500	08-15-11	10-15-99	100.700		69,943.22	AAA	AAA	
2,070	GNMA POOL #432923 7.5 DUE	7.500	08-15-11	11-15-99	100.700		2,069.54	AAA	AAA	
2,175	GNMA POOL #432923 7.5 DUE	7.500	08-15-11	12-15-99	100.700		2,175.06	AAA	AAA	
3,610	GNMA POOL #433919 SER 2028	7.000	08-15-28	10-15-99	96.700		3,610.06	AAA	AAA	
2,538	GNMA POOL #433919 SER 2028	7.000	08-15-28	11-15-99	96.700		2,538.13	AAA	AAA	
2,924	GNMA POOL #433919 SER 2028	7.000	08-15-28	12-15-99	96.700		2,923.68	AAA	AAA	
869	GNMA POOL #458035 SER 2029	6.000	02-15-29	10-15-99	94.000		869.16	AAA	AAA	
10,351	GNMA POOL #458035 SER 2029	6.000	02-15-29	11-15-99	94.000		10,351.16	AAA	AAA	
816	GNMA POOL #458035 SER 2029	6.000	02-15-29	12-15-99	94.000		815.92	AAA	AAA	
118	GNMA POOL #462822 SER 2013	6.500	07-15-13	10-15-99	98.300		117.83	AAA	AAA	
913	GNMA POOL #462822 SER 2013	6.500	07-15-13	11-15-99	98.300		913.27	AAA	AAA	
313	GNMA POOL #462822 SER 2013	6.500	07-15-13	12-15-99	98.300		313.33	AAA	AAA	
614	GNMA POOL #467288 SER 2028	7.000	10-15-28	10-15-99	96.700		614.30	AAA	AAA	
97,059	GNMA POOL #467288 SER 2028	7.000	10-15-28	11-15-99	96.700		97,058.69	AAA	AAA	
538	GNMA POOL #467288 SER 2028	7.000	10-15-28	12-15-99	96.700		537.67	AAA	AAA	

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SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
524	GNMA POOL #470786 SER 2029	7.000	08-15-29	10-15-99	96.700		523.74	AAA	AAA	
531	GNMA POOL #470786 SER 2029	7.000	08-15-29	11-15-99	96.700		530.51	AAA	AAA	
535	GNMA POOL #470786 SER 2029	7.000	08-15-29	12-15-99	96.700		534.58	AAA	AAA	
2,227	GNMA POOL #475835 SER 2013	6.500	06-15-13	10-15-99	98.300		2,227.00	AAA	AAA	
2,198	GNMA POOL #475835 SER 2013	6.500	06-15-13	11-15-99	98.300		2,198.19	AAA	AAA	
2,172	GNMA POOL #475835 SER 2013	6.500	06-15-13	12-15-99	98.300		2,171.60	AAA	AAA	
1,067	GNMA POOL #488313 SER 2028	7.000	12-15-28	10-15-99	96.700		1,066.82	AAA	AAA	
532	GNMA POOL #488313 SER 2028	7.000	12-15-28	11-15-99	96.700		532.18	AAA	AAA	
598	GNMA POOL #488313 SER 2028	7.000	12-15-28	12-15-99	96.700		598.03	AAA	AAA	
495	GNMA POOL #490264 SER 2029	6.000	03-15-29	10-15-99	94.000		495.04	AAA	AAA	
500	GNMA POOL #490264 SER 2029	6.000	03-15-29	11-15-99	94.000		500.21	AAA	AAA	
503	GNMA POOL #490264 SER 2029	6.000	03-15-29	12-15-99	94.000		503.31	AAA	AAA	
512	GNMA POOL #491118 SER 2029	6.000	03-15-29	10-15-99	94.000		512.35	AAA	AAA	
569	GNMA POOL #491118 SER 2029	6.000	03-15-29	11-15-99	94.000		568.99	AAA	AAA	
564	GNMA POOL #491118 SER 2029	6.000	03-15-29	12-15-99	94.000		563.63	AAA	AAA	
262	GNMA POOL #491481 SER 2029	6.000	05-15-29	10-15-99	94.000		261.79	AAA	AAA	
264	GNMA POOL #491481 SER 2029	6.000	05-15-29	11-15-99	94.000		264.02	AAA	AAA	
271	GNMA POOL #491481 SER 2029	6.000	05-15-29	12-15-99	94.000		270.66	AAA	AAA	
4,688	GNMA POOL #491740 SER 2028	7.000	11-15-28	10-15-99	96.700		4,687.76	AAA	AAA	
274	GNMA POOL #491740 SER 2028	7.000	11-15-28	11-15-99	96.700		274.19	AAA	AAA	
277	GNMA POOL #491740 SER 2028	7.000	11-15-28	12-15-99	96.700		276.81	AAA	AAA	
273	GNMA POOL #493362 SER 2028	6.500	12-15-28	10-15-99	100.900		272.62	AAA	AAA	

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SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
281	GNMA POOL #493362 SER 2028	6.500	12-15-28	11-15-99	100.900		281.47	AAA	AAA	
4,764	GNMA POOL #493362 SER 2028	6.500	12-15-28	12-15-99	100.900		4,764.41	AAA	AAA	
711	GNMA POOL #493419 SER 2029	7.000	05-15-29	10-15-99	96.700		710.81	AAA	AAA	
552	GNMA POOL #493419 SER 2029	7.000	05-15-29	11-15-99	96.700		552.03	AAA	AAA	
555	GNMA POOL #493419 SER 2029	7.000	05-15-29	12-15-99	96.700		555.46	AAA	AAA	
481	GNMA POOL #495675 SER 2029	7.000	08-15-29	10-15-99	96.700		481.44	AAA	AAA	
496	GNMA POOL #495675 SER 2029	7.000	08-15-29	11-15-99	96.700		495.79	AAA	AAA	
544	GNMA POOL #495675 SER 2029	7.000	08-15-29	12-15-99	96.700		543.62	AAA	AAA	
598	GNMA POOL #513780 SER 2029	7.000	07-15-29	10-15-99	96.700		597.53	AAA	AAA	
604	GNMA POOL #513780 SER 2029	7.000	07-15-29	11-15-99	96.700		604.24	AAA	AAA	
612	GNMA POOL #513780 SER 2029	7.000	07-15-29	12-15-99	96.700		612.48	AAA	AAA	
14,046	GNMA, POOL # 366804	7.000	06-15-24	10-15-99	90.500		14,045.98	AAA	AAA	
22,286	GNMA, POOL # 366804	7.000	06-15-24	11-15-99	90.500		22,285.97	AAA	AAA	
31,240	GNMA, POOL # 366804	7.000	06-15-24	12-15-99	90.500		31,240.12	AAA	AAA	
5,551	GNMA, POOL # 421762	7.500	08-15-11	10-15-99	100.700		5,550.90	AAA	AAA	
47,929	GNMA, POOL # 421762	7.500	08-15-11	11-15-99	100.700		47,928.72	AAA	AAA	
90,851	GNMA, POOL # 421762	7.500	08-15-11	12-15-99	100.700		90,851.24	AAA	AAA	
3,326	GNMA, POOL # 429220	6.500	04-15-26	10-15-99	98.500		3,326.30	AAA	AAA	
366	GNMA, POOL # 429220	6.500	04-15-26	11-15-99	98.500		365.50	AAA	AAA	
389	GNMA, POOL # 429220	6.500	04-15-26	12-15-99	98.500		388.53	AAA	AAA	
5,475	GNMA, POOL # 433161	7.500	08-15-11	10-15-99	100.700		5,475.22	AAA	AAA	

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SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
723	GNMA, POOL # 433161	7.500	08-15-11	11-15-99	100.700		722.91	AAA	AAA	
727	GNMA, POOL # 433161	7.500	08-15-11	12-15-99	100.700		727.42	AAA	AAA	
33,979	GNMA, POOL # 780598	7.500	12-15-23	10-15-99	103.100		33,979.17	AAA	AAA	
39,062	GNMA, POOL # 780598	7.500	12-15-23	11-15-99	103.100		39,061.83	AAA	AAA	
37,775	GNMA, POOL # 780598	7.500	12-15-23	12-15-99	103.100		37,774.94	AAA	AAA	
4,000,000	AST SECURITIZATION CORP S	6.660	02-14-41	10-21-99	100.700		3,886,875.00	AAA	AAA	MORGAN STANLEY &
19,988	CHASE MANHATTAN GRANTO	6.610	09-15-02	10-15-99	99.900		19,987.64	AAA	AAA	
17,914	CHASE MANHATTAN GRANTO	6.610	09-15-02	11-15-99	99.900		17,914.13	AAA	AAA	
18,353	CHASE MANHATTAN GRANTO	6.610	09-15-02	12-15-99	99.900		18,353.46	AAA	AAA	
22,346	CMO AST SECURITIZATION C	7.350	04-14-27	11-17-99	1,782.500		22,346.29	AAA	AAA	
27,774	CMO AST SECURITIZATION C	7.350	04-14-27	12-16-99	73.100		27,774.27	AAA	AAA	
13,189	CR SUISSE 1ST BSTN MTG SEC	6.400	02-17-04	10-18-99	100.500		13,189.36	AAA	AAA	
10,923	CR SUISSE 1ST BSTN MTG SEC	6.400	02-17-04	11-18-99	100.500		10,923.09	AAA	AAA	
13,423	CR SUISSE 1ST BSTN MTG SEC	6.400	02-17-04	12-20-99	100.500		13,422.61	AAA	AAA	
1,593	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	09-15-99	98.600		-1,593.17	AAA	AAA	
23,761	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	10-15-99	98.600		23,761.17	AAA	AAA	
24,314	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	11-15-99	98.600		24,314.33	AAA	AAA	
22,322	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	12-15-99	98.600		22,321.58	AAA	AAA	
6,079	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	12-30-99	98.600		6,078.58	AAA	AAA	
6,109	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	12-30-99	98.600		6,108.92	AAA	AAA	
5,940	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	12-30-99	98.600		5,940.29	AAA	AAA	

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SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
5,580	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	12-31-99	98.600		5,580.39	AAA	AAA	
22,430,287							21,663,576.50			
MDL CAPITAL MGMT										
5,400,000	US TREAS NTS 5.5 DUE 12-31	5.500	12-31-00	12-13-99	99.800		5,376,375.00	AAA	AAA	LOOP CAPITAL MARK
1,132	FNMA POOL #452095 6.5 DUE	6.500	11-01-28	10-25-99	100.300		1,131.50	AAA	AAA	
40,925	FNMA POOL #452095 6.5 DUE	6.500	11-01-28	11-26-99	100.300		40,925.47	AAA	AAA	
1,191	FNMA POOL #452095 6.5 DUE	6.500	11-01-28	12-27-99	100.300		1,190.62	AAA	AAA	
1,545	GNMA POOL #456216 6.5 DUE	6.500	06-15-28	10-15-99	99.700		1,544.73	AAA	AAA	
1,493	GNMA POOL #456216 6.5 DUE	6.500	06-15-28	11-15-99	99.700		1,493.07	AAA	AAA	
1,557	GNMA POOL #456216 6.5 DUE	6.500	06-15-28	12-15-99	99.700		1,557.26	AAA	AAA	
945	GNMA POOL #500137 SER 2029	7.500	09-15-29	10-15-99	100.100		945.43	AAA	AAA	
1,034	GNMA POOL #500137 SER 2029	7.500	09-15-29	11-15-99	100.100		1,033.69	AAA	AAA	
1,032	GNMA POOL #500137 SER 2029	7.500	09-15-29	12-15-99	100.100		1,031.93	AAA	AAA	
5,450,854							5,427,228.70			
NTQA FIXED INCOME										
10,600,000	U.S. TREAS 5.75 NTS DUE 10	5.750	10-31-00	10-29-99	100.500		10,614,078.18	AAA	AAA	GOLDMAN SACHS & C
1,600,000	US TREAS 8.75 BD DUE 5-15-	8.750	05-15-17	10-29-99	118.500		1,973,250.00	AAA	AAA	FIRST BOSTON CORP
3,000,000	US TREAS NTS 5.5 DUE 12-31	5.500	12-31-00	12-30-99	98.600		2,984,296.88	AAA	AAA	DEUTSCHE BANK GOV

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
7,000,000	US TREAS NTS 5.5 DUE 12-31	5.500	12-31-00	12-31-99	98.600		6,957,890.66	AAA	AAA	
8,000,000	US TREAS NTS 5.625 DUE 11-	5.625	11-30-00	11-30-99	99.600		7,982,812.48	AAA	AAA	GOLDMAN SACHS & C
11,000,000	US TREAS NTS 5.75 DUE 11-1	5.750	11-15-00	11-30-99	100.400		10,988,828.18	AAA	AAA	
5,000,000	US TREAS NTS DTD 02-15-199	5.500	02-15-08	10-12-99	102.000		4,763,671.90	AAA	AAA	MERRILL LYNCH PIE
1,000,000	US TREAS SER D-2000 8.50 N	8.500	11-15-00	11-30-99	108.500		1,024,218.75	AAA	AAA	DEUTSCHE BANK GOV
2,000,000	FNMA DEB 8.25 12-18-2000	8.250	12-18-00	12-31-99	110.200		2,033,760.00	AAA	AAA	GOLDMAN SACHS & C
10,000,000	FNMA MTN 5 11-15-2000 BEO	5.000	11-15-00	11-30-99	100.000		9,891,500.00	AAA	AAA	BALIS ZORN GERARD
1,000,000	BLACK & DECKER CORP 6.625	6.625	11-15-00	11-30-99	99.400		997,940.00	BAA2	BBB	BROADCORT CAPITAL
1,000,000	BP AMER INC 9.375 BD DUE 1	9.375	11-01-00	11-30-99	109.100		1,026,580.00	AA1	AA	LOOP CAPITAL MARK
2,000,000	CIT GROUP HLDGS INC TRAN	6.200	10-20-00	11-02-99	100.000		1,999,580.00	A1	A+	BEAR, STEARNS, SE
400,000	RITE AID CORP 7.125 DUE 01	7.125	01-15-07	10-26-99	102.000		280,000.00	B1	B	LEHMAN BROTHERS I
300,000	RITE AID CORP 7.125 DUE 01	7.125	01-15-07	10-27-99	102.000		210,000.00	B1	B	LEHMAN BROTHERS I
300,000	RITE AID CORP 7.125 DUE 01	7.125	01-15-07	10-27-99	102.000		210,000.00	B1	B	LEHMAN BROTHERS I
1,000,000	SERVICE CORP INTL 6.375 SR	6.375	10-01-00	11-02-99	100.000		941,250.00	BA2	BB+	SALOMON BROS INC
65,200,000							64,879,657.03			

INTERNAL

13,014	FHA FED HSG ADM INSD PJ #0	7.500	04-01-22	10-18-99	54.700		13,013.78	AAA	AAA	
13,095	FHA FED HSG ADM INSD PJ #0	7.500	04-01-22	11-12-99	54.700		13,095.12	AAA	AAA	
13,177	FHA FED HSG ADM INSD PJ #0	7.500	04-01-22	12-16-99	54.700		13,176.96	AAA	AAA	
39,286							39,285.86			

PUBLIC SCH TEACHERS/MSAM

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
349	BG TRANSCO HLDGS 7% FXD	7.000	12-16-24	12-22-99	113.800		545.17	0	0	CORPORATE ACTIONS
349	BG TRANSCO HLDGS FRN 200	7.057	12-14-09	12-22-99	113.800		556.41	0	0	CORPORATE ACTIONS
349	BG TRANSCO HLDGS 4.1875%	4.187	12-14-22	12-22-99	114.200		556.41	0	0	CORPORATE ACTIONS
1,047							1,657.99			

PBC04 PUBLIC SCHOOL TEACHER/SM

3,730,000	AUSTRALIA(CMNWLTH) 10%	10.000	10-15-02	10-14-99	73.100		2,701,392.83	0	0	SALOMON BROS INC
310,000	AUSTRALIA(CMNWLTH) 9.5%	9.500	08-15-03	11-16-99	73.500		222,973.98	0	0	SALOMON BROS INC
400,000	FRANCE(GOVT OF) 4.5% BTAN	4.500	07-12-02	11-03-99	105.900		422,009.11	0	0	SALOMON BROS INC
550,000	BUNDESOBLIGATION 4.125%	4.125	08-27-04	11-19-99	102.600		557,847.66	0	0	MERRILL LYNCH INT
200,000	GERMANY(FED REP) 4.5% BD	4.500	07-04-09	11-19-99	100.700		197,963.42	0	0	MERRILL LYNCH INT
185,000	GERMANY(FED REP) 6% BDS	6.000	06-20-16	10-13-99	112.000		206,128.96	0	0	CSFB (EUROPE) LIM
930,000	GERMANY(FED REP) 6% BDS	6.000	07-04-07	11-19-99	113.100		1,021,083.90	0	0	MERRILL LYNCH INT
660,000	ITALY(REP OF) 6.75% BDS 1/	6.750	02-01-07	11-19-99	117.700		746,021.24	0	0	MERRILL LYNCH INT
51,200,000	JAPAN(GOVT OF) 190A(10 YR	2.900	12-20-06	11-18-99	0.900		528,397.97	0	0	JP MORGAN NEW YOR
104,000,000	JAPAN(GOVT OF) 4.8% BDS20/	4.800	12-20-02	11-18-99	1.000		1,115,140.95	0	0	JP MORGAN NEW YOR
750,000	TREASURY 7% STK 2001 GBP	7.000	11-06-01	10-14-99	167.200		1,257,190.32	0	0	CSFB (EUROPE) LIM
740,000	TREASURY 7% STK 2001 GBP	7.000	11-06-01	10-25-99	167.200		1,246,872.92	0	0	CSFB EQUITIES LON
2,525,000	FED NATL MORT ASSC 5.25% B	5.250	01-15-09	12-14-99	91.000		2,256,530.97	0	0	DONALDSON LUFKIN
390,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	10-04-99	102.600		392,985.94	0	0	GOLDMAN SACHS & C
430,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	10-06-99	102.600		430,940.63	0	0	WEISS PECK & GREE

October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
620,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	10-27-99	102.200		611,959.38	0	0	SMITH BARNEY SHEA
250,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	12-15-99	101.900		249,140.63	0	0	CSFB NEW YORK DT
1,505,000	US TREAS 6.50 NT DUE 11-15	6.500	11-15-06	12-15-99	101.900		1,499,591.41	0	0	WEISS PECK & GREE
950,000	US TREAS BDS 6.125 DUE 08-	6.125	08-15-29	12-09-99	98.400		938,421.88	0	0	CSFB NEW YORK DT
950,000	US TREAS BDS 6.125 DUE 08-	6.125	08-15-29	12-14-99	98.400		935,898.44	0	0	SMITH BARNEY SHEA
1,400,000	US TREAS NT 4.75 DUE 02-15	4.750	02-15-04	11-09-99	94.500		1,339,953.13	0	0	GOLDMAN SACHS & C
10,000	US TREAS NTS DTD 00850 5.7	5.750	06-30-01	10-14-99	100.200		9,971.88	0	0	MERRILL LYNCH INT
1,440,000	USA TREASURY NTS 5.75% 15/	5.750	08-15-03	11-04-99	99.100		1,432,237.50	0	0	LEHMAN BROS INC D
780,000	USA TREASURY NTS 5.75% 15/	5.750	08-15-03	11-09-99	99.100		775,521.09	0	0	DB SECS NEW YORK
389,000	USA TREASURY NTS 5.875% 1	5.875	11-15-05	10-07-99	99.000		383,043.44	0	0	WEISS PECK & GREE
389,000	USA TREASURY NTS 5.875% 1	5.875	11-15-05	10-07-99	99.000		383,165.00	0	0	WEISS PECK & GREE
533,000	USA TREASURY NTS 5.875% 1	5.875	11-15-05	10-07-99	99.000		524,838.44	0	0	WEISS PECK & GREE
389,000	USA TREASURY NTS 5.875% 1	5.875	11-15-05	10-07-99	99.000		383,165.00	0	0	WEISS PECK & GREE
500,000	CONOCO INC 6.95% SNR NTS1	6.950	04-15-29	12-20-99	92.000		454,400.00	0	0	SBC WARBURG DILLO
2,740,000	AMER EXPR MAST TST 5.9% S	5.900	04-15-04	11-01-99	100.400		2,677,065.63	0	0	SMITH BARNEY SHEA
6,754	AST SECURITIZATION CORP S	7.100	08-13-29	10-13-99	103.000		6,753.59	0	0	CHICAGO INCOME CO
1,309,010	AST SECURITIZATION CORP S	7.100	08-13-29	10-25-99	103.000		1,295,101.27	0	0	FIRST ALBANY CORP
3,873	AST SECURITIZATION CORP S	7.100	08-13-29	11-11-99	103.000		3,873.19	0	0	CHICAGO INCOME CO
2,258,843	AST SECURITIZATION CORP S	7.100	08-13-29	11-16-99	103.000		2,250,725.50	0	0	GOLDMAN SACHS & C
0	AST SECURITIZATION CORP S	7.100	08-13-29	11-24-99	100.000		0.00	0	0	CHICAGO INCOME CO
1,640,000	CA INFRASTRUCTURE & ECO	6.320	09-25-05	10-06-99	102.500		1,618,795.31	0	0	CHASE SECS INC BR
565,000	PFLMC 7.5% PL#99999 TBA OC	0.000		10-07-99	100.600		565,441.41	0	0	GOLDMAN SACHS & C

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,370	FHLMC GOLD POOL C00882 7.	7.500	11-01-29	12-02-99	99.900		1,370.46	0	0	CHICAGO INCOME CO
383	FHLMC GOLD POOL C33027 7.	7.500	11-01-29	12-02-99	99.800		382.75	0	0	CHICAGO INCOME CO
1,547	FHLMC GROUP #D6-3830 8.0 M	8.000	08-01-25	10-04-99	101.700		1,546.55	0	0	CHICAGO INCOME CO
1,900	FHLMC GROUP #D6-3830 8.0 M	8.000	08-01-25	11-02-99	101.700		1,899.92	0	0	CHICAGO INCOME CO
1,834	FHLMC GROUP #D6-3830 8.0 M	8.000	08-01-25	12-02-99	101.700		1,834.10	0	0	CHICAGO INCOME CO
50,216	FHLMC GROUP #D73719 8.5 MT	8.500	08-01-26	10-04-99	102.200		50,215.76	0	0	CHICAGO INCOME CO
793	FHLMC GROUP #D73719 8.5 MT	8.500	08-01-26	11-02-99	102.200		792.71	0	0	CHICAGO INCOME CO
71,352	FHLMC GROUP #D73719 8.5 MT	8.500	08-01-26	12-02-99	102.200		71,352.48	0	0	CHICAGO INCOME CO
1,819	FHLMC GROUP C26465 6.5 05-	6.500	05-01-29	10-04-99	99.300		1,818.84	0	0	CHICAGO INCOME CO
15,466	FHLMC GROUP C26465 6.5 05-	6.500	05-01-29	11-02-99	99.300		15,465.59	0	0	CHICAGO INCOME CO
8,950	FHLMC GROUP C26465 6.5 05-	6.500	05-01-29	12-02-99	99.300		8,949.97	0	0	CHICAGO INCOME CO
565,000	FHLMC TBA POOL #9999999 7.	0.000	11-01-29	10-08-99	100.600		565,441.40	0	0	GOLDMAN SACHS & C
150,000	FNMA 8.5% PL#99999 TBA OCT	0.000		10-08-99	103.700		155,507.81	0	0	GOLDMAN SACHS & C
13,558	FNMA POOL #252567 6.5 DUE	9.500	03-01-16	10-04-99	99.900		13,558.38	0	0	CHICAGO INCOME CO
9,395	FNMA POOL #252567 6.5 DUE	9.500	03-01-16	11-02-99	99.900		9,395.41	0	0	CHICAGO INCOME CO
16,992	FNMA POOL #252567 6.5 DUE	9.500	03-01-16	12-02-99	99.900		16,992.25	0	0	CHICAGO INCOME CO
803	FNMA POOL #252571 7 DUE 07	7.000	07-01-29	11-02-99	98.400		802.99	0	0	CHICAGO INCOME CO
1,181	FNMA POOL #252571 7 DUE 07	7.000	07-01-29	12-02-99	98.400		1,181.08	0	0	CHICAGO INCOME CO
3,114	FNMA POOL #252875 8 DUE 11	8.000	11-01-29	12-02-99	101.800		3,113.61	0	0	CHICAGO INCOME CO
31,042	FNMA POOL #313835 7.5 DUE	7.500	11-01-27	10-04-99	102.700		31,042.43	0	0	CHICAGO INCOME CO
43,046	FNMA POOL #313835 7.5 DUE	7.500	11-01-27	11-02-99	102.700		43,046.22	0	0	CHICAGO INCOME CO
29,044	FNMA POOL #313835 7.5 DUE	7.500	11-01-27	12-02-99	102.700		29,044.43	0	0	CHICAGO INCOME CO

SALE OF BONDS (continued)
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,487	FNMA POOL #323928 7 DUE 09	7.000	07-01-14	10-04-99	100.100		1,487.19	0	0	CHICAGO INCOME CO
1,394	FNMA POOL #323928 7 DUE 09	7.000	07-01-14	11-02-99	100.100		1,394.38	0	0	CHICAGO INCOME CO
1,288	FNMA POOL #323928 7 DUE 09	7.000	07-01-14	12-02-99	100.100		1,288.38	0	0	CHICAGO INCOME CO
451	FNMA POOL #456078 6 DUE 12	6.000	12-01-28	10-04-99	93.500		451.37	0	0	CHICAGO INCOME CO
376	FNMA POOL #456078 6 DUE 12	6.000	12-01-28	11-02-99	93.500		376.11	0	0	CHICAGO INCOME CO
605	FNMA POOL #456078 6 DUE 12	6.000	12-01-28	12-02-99	93.500		605.11	0	0	CHICAGO INCOME CO
109	FNMA POOL #479572 8.5 DUE	8.500	11-01-29	12-02-99	103.400		108.82	0	0	CHICAGO INCOME CO
313	FNMA POOL #489040 6 DUE 03	6.000	03-01-14	10-04-99	96.400		312.78	0	0	CHICAGO INCOME CO
307	FNMA POOL #489040 6 DUE 03	6.000	03-01-14	11-02-99	96.400		307.06	0	0	CHICAGO INCOME CO
384	FNMA POOL #489040 6 DUE 03	6.000	03-01-14	12-02-99	96.400		383.81	0	0	CHICAGO INCOME CO
175	FNMA POOL #502270 6.5 DUE	6.500	09-01-29	10-04-99	96.100		174.74	0	0	CHICAGO INCOME CO
204	FNMA POOL #502270 6.5 DUE	6.500	09-01-29	11-02-99	96.100		204.09	0	0	CHICAGO INCOME CO
151	FNMA POOL #502270 6.5 DUE	6.500	09-01-29	12-02-99	96.100		151.37	0	0	CHICAGO INCOME CO
404	FNMA POOL #505459 6.5 DUE	6.500	09-01-14	10-04-99	98.300		404.21	0	0	CHICAGO INCOME CO
1,288	FNMA POOL #505459 6.5 DUE	6.500	09-01-14	11-02-99	98.300		1,288.07	0	0	CHICAGO INCOME CO
466	FNMA POOL #505459 6.5 DUE	6.500	09-01-14	12-02-99	98.300		465.52	0	0	CHICAGO INCOME CO
18,797	FNMA POOL #510616 8 DUE 08	8.000	08-01-29	10-04-99	102.200		18,797.10	0	0	CHICAGO INCOME CO
171,205	FNMA POOL #510616 8 DUE 08	8.000	08-01-29	10-08-99	102.200		174,615.24	0	0	BEAR STEARNS NEW
99,881	FNMA POOL #518461 8 DUE 10	8.000	10-01-29	12-02-99	102.200		99,881.11	0	0	CHICAGO INCOME CO
150,000	FNMA TBA POOL #9999999 8.5	0.000	11-15-29	10-08-99	103.700		155,507.81	0	0	GOLDMAN SACHS & C
28,633	GNMA POOL #462802 SER 2028	7.000	06-15-28	10-04-99	102.200		28,632.60	0	0	CHICAGO INCOME CO
28,792	GNMA POOL #462802 SER 2028	7.000	06-15-28	11-02-99	102.200		28,791.51	0	0	CHICAGO INCOME CO

SALE OF BONDS (continued)
 October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
17,731	GNMA POOL #462802 SER 2028	7.000	06-15-28	12-02-99	102.200		17,730.89	0	0	CHICAGO INCOME CO
1,097	GNMA POOL #482928 SER 2029	6.500	01-15-29	10-15-99	95.900		1,097.05	0	0	CHICAGO INCOME CO
1,103	GNMA POOL #482928 SER 2029	6.500	01-15-29	11-02-99	95.900		1,102.93	0	0	CHICAGO INCOME CO
1,754	GNMA POOL #482928 SER 2029	6.500	01-15-29	12-02-99	95.900		1,753.91	0	0	CHICAGO INCOME CO
2,448	GNMA POOL #497636 SER 2029	6.500	02-15-29	10-04-99	99.300		2,448.27	0	0	CHICAGO INCOME CO
14,530	GNMA POOL #497636 SER 2029	6.500	02-15-29	11-02-99	99.300		14,529.97	0	0	CHICAGO INCOME CO
37,870	GNMA POOL #497636 SER 2029	6.500	02-15-29	12-02-99	99.300		37,869.81	0	0	CHICAGO INCOME CO
<u>187,230,528</u>							<u>33,259,460.27</u>			

SALE OF REAL ESTATE
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
140	CF MGT-JPM SPECIAL S	10-01-99		0.00	0.00	92,291.00	77,429.91	14,861.09
417	CF MGT-JPM STRATEGI	10-01-99		0.00	0.00	273,944.00	238,889.35	35,054.65
557						366,235.00	316,319.26	49,915.74
CIGNA REAL ESTATE								
49	CIGNA REAL ESTATE FU	12-01-99		0.00	0.00	196,367.46	168,647.23	27,720.23
0	CIGNA REAL ESTATE FU	12-31-99		0.00	0.00	0.00	28,362.46	28,362.46
49						196,367.46	140,284.77	56,082.69
LEND LEASE REAL ESTATE								
466,157	SCHRODER OFFICE OPP	12-09-99		0.00	0.00	466,157.00	466,157.00	0.00
466,157						466,157.00	466,157.00	0.00
UBS BRINSON REAL ESTAT								
117,923	CF ALLEGIS REAL ESTA	12-01-99		0.00	0.00	117,922.69	117,922.69	0.00
117,923						117,922.69	117,922.69	0.00
BLACKSTONE GROUP								
481,299	&&& BLACKSTONE REAL	11-23-99		0.00	0.00	481,299.00	481,299.00	0.00
481,299						481,299.00	481,299.00	0.00

CAPITAL ASSOCIATES

SALE OF REAL ESTATE (continued)
October 1, 1999 THROUGH December 31, 1999

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
<u>208,203</u>	&&& CAPITAL ASSOCIAT	11-29-99		0.00	0.00	<u>208,203.00</u>	<u>208,203.00</u>	<u>0.00</u>
208,203						208,203.00	208,203.00	0.00
OLYMPUS REAL ESTATE FD								
429,181	&&& OLYMUS REAL EST	10-15-99		0.00	0.00	429,181.00	429,181.00	0.00
359,775	&&& OLYMUS REAL EST	11-24-99		0.00	0.00	359,775.00	359,775.00	0.00
<u>42,390</u>	&&& OLYMUS REAL EST	12-21-99		0.00	0.00	<u>42,390.00</u>	<u>42,390.00</u>	<u>0.00</u>
831,346						831,346.00	831,346.00	0.00
WALTON FD II								
<u>479,426</u>	WALTON STREET REAL	10-05-99		0.00	0.00	<u>479,426.20</u>	<u>479,426.20</u>	<u>0.00</u>
479,426						479,426.20	479,426.20	0.00

SALE OF SHORT TERMS
October 1, 1999 THROUGH December 31, 1999

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,338,000	FHLB DISC NT 11-05-1999	0.000	11-05-99	11-05-99	99.900	99.900	3,334,715.78	0	0	CHICAGO REDEMP
3,338,000	FHLB DISC NT 11-12-1999	0.000	11-12-99	11-12-99	99.900	99.900	3,334,696.31	0	0	CHICAGO REDEMP
2,400,000	FHLMC DISC NT 10-22-1999	0.000	10-22-99	10-22-99	99.900	100.000	2,398,974.00	0	0	CHICAGO REDEMP
2,000,000	FHLMC DISC NT 10-29-1999	0.000	10-29-99	10-29-99	99.900	99.900	1,998,094.44	0	0	CHICAGO REDEMP
3,930,000	FHLMC DISC NT 11-19-1999	0.000	11-19-99	11-19-99	99.800	99.900	3,926,033.97	0	0	CHICAGO REDEMP
2,890,000	FHLMC DISCOUNT NOTE 15/11	0.000	11-15-99	11-15-99	99.500	99.500	2,876,224.33	0	0	CHICAGO REDEMP
900,000	FNMA DISCOUNT NOTE 13.12.	0.000	12-13-99	12-07-99	99.700	99.700	897,300.00	0	0	SALOMON BROS IN
204,000	FNMA DISCOUNT NOTE 13.12.	0.000	12-13-99	12-10-99	99.700	99.700	203,908.20	0	0	CHASE SECS INC B
1,626,000	FNMA DISCOUNT NOTE 13.12.	0.000	12-13-99	12-13-99	99.700	99.700	1,621,122.00	0	0	CHICAGO REDEMP
915,000	TN VY AUTH DISC NTS DISC NT	0.000	10-14-99	10-12-99	99.800	99.900	914,869.61	0	0	CSFB NEW YORK
21,541,000							21,505,938.64			

Ms. Anderson moved the Report of the Committee on Investments to the omnibus.

REPORT OF THE INTERNAL AUDITOR

Mr. Carlton Lenoir reported on the status of his administrative review work with the Benefits and Accounting Departments. Mr. Lenoir indicated that his findings have been documented and he will present a full report with recommendations to the trustees at their April meeting.

Mr. Nehf then distributed a memorandum regarding consideration of reengineering pension fund operations.

REPORT OF THE EXECUTIVE DIRECTOR

Draft of Pension Newsletter and 1999 Annual Financial Report Presented

Mr. Nehf presented a draft of the February 2000 Pension Newsletter for trustee input. He also presented the Fund's 1999 Annual Financial Report.

Health Insurance Rebate Percentage Approved

Mr. Nehf asked the trustees to consider approving a health insurance rebate percentage for 2000/2001. He indicated that approving a percentage in advance would expedite health insurance rebate processing.

A motion was made by Mr. Ward, seconded by Ms. Nolan, and unanimously passed, to approve an 85% rebate for fiscal year ending 2001. *(Mr. Bobins and Mr. Saffold were not present at the time the vote was taken.)*

Approval of Monthly Health Insurance Subsidies

Mr. Nehf asked the trustees to consider monthly health insurance subsidies. He indicated that annuitants having health insurance premiums deducted from their pension checks would receive an 85% subsidy monthly effective July 1, 2000. Mr. Nehf emphasized that monthly health insurance subsidies would ultimately result in savings to the Fund as well as providing benefits to our members at the earliest possible opportunity each month.

A motion was made by Mr. Ward, seconded by Dr. Pilditch, and unanimously passed, to provide the full 85% health insurance subsidy on a monthly basis effective July 1, 2000. *(Mr. Bobins and Mr. Saffold were not present at the time the vote was taken.)*

REPORT OF COMMITTEE ON FINANCE

Reimbursement of the Contingent Account

The Committee on Finance reported that receipted bills, cancelled checks, bank statements and other supporting documents covering net expenditures of \$22,306.72 for the period from November 1, 1999 through January 31, 2000, inclusive were audited.

The Committee found that expenditures had been made properly and recommended this account be reimbursed.

Bills

The following bills were presented with the recommendation that they be approved.

ABM Inc of Cook County:		
12/17/99	Copier supplies.....	\$115.00
	Typewriter service call.....	<u>220.00</u>
		\$335.00
Accurate Document Destruction, Inc.:		
1/14/00	Shredding of confidential data , 10/99-1/00.....	
		240.55
Ace Stamp Works:		
12/17/99	Rubber stamps (15).....	132.90
	Signs (8).....	<u>85.60</u>
		218.50
Alfred Mossner Company:		
12/9/99	Printed forms.....	460.40
	Stationery.....	<u>350.80</u>
		811.20
American Express:		
10/28/99	Technical support.....	
		181.36
Ameritech:		
12/17/99	Monthly telephone service, 9/8/99-12/28/99.....	
		5,326.55
Ameritech Cellular:		
1/6/00	Monthly cellular service, 10/11-12/11/99.....	
		235.99
Henry P. Anselmo:		
1/3/00	Legislative and government consulting, 11/99-1/00.....	
		10,433.35
Ardent Software, Inc.:		
12/17/99	Maintenance contract on Prime computer software, 11/99-1/00.....	
		72.00
Ariel Capital Management, Inc.:		
12/10/99	Portfolio management fee, 7/1-9/30/99.....	
		133,773.99
Association of Illinois Public Retirement Systems:		
1/14/00	Proportionate share of administrative expenses for year 2000.....	
		1,000.00
Atlas Stationers, Inc.:		
10/29/99	2 chairs.....	238.00
	Miscellaneous office supplies.....	<u>75.37</u>
		313.37
Automatic Data Processing:		
1/14/00	Payroll services, 10/8/99-1/7/00.....	
		1,314.90
Baird & Warner:		
1/3/00	Parking stall, 11/99-1/00.....	
		735.00
Bank of America:		
12/10/99	Portfolio management fee, 7/1-9/30/99.....	
		39,186.00
E. M. Barnes & Associates:		
1/3/00	Legislative & government consulting, 1/1-3/31/00.....	
		8,475.00
Brinson Partners, Inc.- Equity Account:		
12/10/99	Portfolio management fee, 7/1-9/30/99.....	
		240,297.46
Business Office Systems, Inc.:		
10/21/99	Cubicle installation.....	
		2,225.00

Bills (continued)

	Cahill Printing Co.:		
1/6/00	Printed forms & supplies		51,464.56
	CDW Computer Centers, Inc.:		
1/14/00	Office machine & equipment	1,406.27	
	Computer supplies	<u>168.19</u>	1,574.46
	Chicago Messenger Service Inc.:		
1/14/00	Delivery services		878.80
	Chicago Press Corporation:		
1/14/00	1,900 proceedings, 4/22 & 6/15/66		27,621.24
	Chicago Stationers Incorporated:		
1/14/00	Miscellaneous office supplies	2,536.29	
	Copier paper	1,428.70	
	Stationery	51.30	
	File cabinet	2,265.00	
	Calculator	<u>140.00</u>	6,421.29
	CLS Group, Inc.:		
11/17/99	Consulting services re scanning & election		1,000.00
	Com Ed:		
1/14/00	Electric charges, 9/1/99-1/5/00		8,340.26
	Concentric Network Corp.:		
1/6/00	E-mail box charges		739.00
	CVSI, Inc.:		
1/14/00	Maintenance contract on Prime computer equip., 10/1/99-1/31/00		3,627.00
	Data Doctor Computer Services, Inc.:		
12/17/99	Service & parts on laser printer		372.50
	Des Plaines Office Equipment Co.:		
10/21/99	Fax cartridges		198.00
	Dimensional Fund Advisors Inc.:		
12/10/99	Portfolio management fee, 7/1-9/30/99		106,014.67
	The Direct Response Resource:		
1/6/00	Postage for 1999 1099R forms		6,960.00
	Eastman Kodak Company:		
12/2/99	Service & parts for microfilmer		201.91
	Federal Envelope Company:		
1/6/00	Stationery	977.02	
	100,000 pension check envelopes	<u>2,762.75</u>	3,739.77
	Fedex:		
1/6/00	Delivery services		398.50
	Fifty-Five West Wacker Joint Venture:		
1/3/00	Rental fee, 11/99-1/00		75,207.48
	Fidelity Management Trust Co.:		
12/10/99	Portfolio management fee, 7/1-9/30/99		407,626.00
	Forms Handling Equip. SVC:		
1/14/00	Maintenance on folding machine		924.14

Bills (continued)

Freedom Imaging Systems, Inc.:		
12/9/99	Monthly office trans. processing, 4/99-7/99	1,940.00
	Delivery of summary sheet paper	<u>74.60</u>
		2,014.60
Goldstein & Associates:		
1/14/00	Actuarial services, 7/1-12/31/99	24,000.00
Harris Investment:		
12/17/99	Portfolio management fee, 7/1-9/30/99	153,631.90
Hinckley Spring Water Co.:		
1/14/00	Water purchases & equipment rental, 9/99-12/99	1,165.75
Holland Capital Management:		
12/1/99	Portfolio management fee, 7/1-9/30/99	61,128.58
Ikon Office Solutions:		
1/6/00	Staple cartridges	73.50
	Maintenance agreement overage charges	<u>34.99</u>
		108.49
International Business Machines Corporation:		
1/14/00	Maintenance contract on AS400 equipment, 10/1-12/31/99	2,030.46
	Reference materials	48.10
	System hardware upgrade installation	<u>483.00</u>
		2,561.56
Iridian Asset Management LLC:		
12/10/99	Portfolio management fee, 7/1-9/30/99	183,314.62
Iron Mountain:		
12/17/99	Computer system daily backup storage charges, 9/99-11/99	936.40
Jacobs, Burns, Orlove, Stanton & Hernandez:		
1/6/00	Legal services, 9/99 - 11/99	50,712.57
J. P. Morgan Investment:		
12/10/99	Portfolio management fee, 7/1-9/30/99	412,199.61
J. & W. Seligman & Co., Inc.:		
12/10/99	Portfolio management fee, 7/1-9/30/99	231,521.00
LaSalle Investment Management:		
12/10/99	Portfolio management fee, 7/1-9/30/99	78,750.50
Lincoln Capital Management Co.:		
12/10/99	Portfolio management fee, 7/1-9/30/99	67,891.00
MCI:		
1/14/00	Monthly long distance telephone service, 9/99-12/99	3,687.50
MDL Capital Management, Inc.:		
12/10/99	Portfolio management fee, 7/1-9/30/99	9,672.23
Mecker-Magner Company:		
1/6/00	Blanket bond policy renewal, 12/24/99-12/24/00	983.00
Mercer Investment Consulting, Inc.:		
12/17/99	Investment consulting fees, 9/99-11/99	69,501.00
MGI OF Chicago:		
1/14/00	Filming of 1999 summary sheets	750.87
Micro Network Systems, Inc.:		
11/17/99	Kodak scanner maintenance kit	343.00

Bills (continued)

Microsystems, Inc.:			
11/17/99	Filming of cancelled checks		1,588.39
Midwest Mechanical:			
1/14/00	Maintenance agreement on computer room air cond.equip., 10/99-1/00....		524.00
Miller Anderson & Sherrerd, LLP:			
12/10/99	Portfolio management fee, 7/1-9/30/99		141,881.00
Morgan Stanley Dean Witter Inv. Mgmt.:			
12/17/99	Portfolio management fee, 7/1-9/30/99 - Real Estate	120,183.00	
	Portfolio management fee, 7/1-9/30/99 - Global Account....	<u>436,740.15</u>	556,923.15
Network Solutions:			
12/2/99	Domain charges re E-Mail.....		70.00
New Amsterdam Partners:			
12/10/99	Portfolio management fee, 7/1-9/30/99		89,864.34
Next Day Toner Supplies, Inc.:			
12/2/99	Summary sheet paper		318.00
The Northern Trust Co.:			
12/10/99	Custodial fees, 4/1-6/30/99.....		114,849.20
Northern Trust Quantitative Advisors, Inc.:			
12/17/99	Portfolio management fee, 7/1-9/30/99		152,873.14
Oppenheimer Capital:			
12/10/99	Portfolio management fee, 7/1-9/30/99		89,181.00
Pension Benefit Information:			
12/9/99	Death certificate service (6).....		142.00
Physicians, Disability Applicants:			
<i>Examination of Stanley I. Bahner:</i>			
10/29/99	North Suburban Clinic		139.00
<i>Examination of Lynn W Cissom:</i>			
10/29/99	Sarah Alderman, M.D.		75.00
<i>Examination of Deborah Glickman:</i>			
10/21/99	UMAC, Inc.....		275.00
<i>Examination of Clara Harvell:</i>			
11/17/99	Scott A. Kale, M.D.....	\$150.00	
10/21/99	U. S. Occupational Health, Inc.	<u>75.00</u>	225.00
<i>Examination of Matte B Mitchell:</i>			
1/6/00	Scott A. Kale, M.D.....	75.00	
12/2/99	U. S. Occupational Health, Inc.	<u>75.00</u>	150.00
<i>Examination of Leonard Newman:</i>			
11/17/99	Sarah Alderman, M.D.	75.00	
10/21/99	U. S. Occupational Health, Inc.	<u>75.00</u>	150.00
<i>Examination of Michael Nottoli:</i>			
1/6/00	Mark Cabin, M.D.....		100.00
<i>Examination of Lowell Roberts:</i>			
11/17/99	Richard S. Abrams, M.D., S.C.....	175.00	
11/17/99	John D. Utley, S.C.....	<u>220.00</u>	395.00

Bills (continued)

<i>Examination of Irwin Rotberg:</i>			
12/2/99	Richard S. Abrams, M.D., S.C.....	175.00	
12/9/99	John D. Utley, S.C.....	<u>220.00</u>	395.00
<i>Examination of Zoraida Charlotten:</i>			
1/6/00	Scott A. Kale, M.D.....	75.00	
1/6/00	U. S. Occupational Health, Inc.....	<u>75.00</u>	<u>150.00</u> 2,054.00
Pitney Bowes:			
1/14/00	Rental of postage meter, 12/1/99-2/29/00.....	241.05	
	Service on mail machine & inserter.....	<u>394.00</u>	635.05
Relible:			
1/14/00	Miscellaneous office supplies.....		145.36
Right Temporaries, Inc.:			
1/14/00	Temporary staffing, 9/26-12/26/99.....		12,264.56
Schroders Capital Mgmt. Intl. Ltd.:			
12/10/99	Portfolio management fee, 7/1-9/30/99.....		161,181.23
Scudder Kemper Investments, Inc.:			
12/10/99	Portfolio management fee, 7/1-9/30/99.....		434,668.00
The Segal Company:			
12/17/99	Health insurance consulting services.....		6,142.50
Smith Graham & Co.:			
12/10/99	Portfolio management fee, 7/1-9/30/99.....		34,435.00
Source Management, Inc.:			
10/21/99	Computer supplies.....		1,359.00
S. Stein & Co.:			
12/9/99	Maintenance of cubicle partitions.....	195.00	
	Bookcase.....	<u>640.00</u>	835.00
State Farm Insurance Companies:			
1/6/00	Workers compensation, 1/27/00-1/27/01.....		4,620.00
United States Postal Service:			
11/9/99	Postage.....	5,566.00	
	Meter mail.....	<u>12,000.00</u>	17,566.00
Waddell & Reed Asset Mgmt. Co.:			
12/17/99	Portfolio management fee, 7/1-9/30/99.....		173,704.71
Walker Printery, Inc.:			
10/29/99	Annual contributors' statements.....	2,400.31	
	Pension checks.....	4,327.45	
	Health insurance reimbursement checks.....	1,175.02	
	Summary sheet paper.....	<u>180.05</u>	8,082.83
Wellington Management Co., LLP:			
12/10/99	Portfolio management fee, 7/1-9/30/99.....		171,242.40
Wessels & Pautsch, P.C.:			
12/17/99	Consulting services.....		150.00
William Blair & Co.:			
12/10/99	Portfolio management fee, 7/1-9/30/99.....		114,258.00

Bills (continued)

Woodford Gayed Mgmt., Inc.:		
12/10/99	Portfolio management fee, 7/1-9/30/99.....	43,317.30
Zevenbergen Capital Inc.:		
12/10/99	Portfolio management fee, 7/1-9/30/99.....	132,850.00
		<u>\$4,971,084.14</u>

Duplicate Warrants

The Committee on Finance reported that the following persons requested duplicate warrants in lieu of the following described checks which were lost or destroyed. Affidavits certifying these losses and in each case indemnifying the Fund against any liability, damage or expense which may result by reason of issuing such duplicate warrants were duly filed. Therefore, the committee recommended that warrants be issued to the persons named in the amounts indicated.

Name	Amount	Number	Date	Purpose
Anderson Newman, Cheryl	\$267.78	164262	08/26/98	Additional refund
Bolton, Janie B.	893.79	421053	12/01/95	Pension payment
Bon, George	702.13	550805	12/01/99	Pension payment
Brown, Leonora H.	1,205.03	208697	12/22/99	Health insurance rebate
Brown, Pearl T.	689.32	517387	10/01/99	Pension payment
Brusokas, Aldona	932.04	518044	10/01/99	Pension payment
Buck, Rita B.	309.40	170787	08/19/99	Health insurance rebate
Bunev, Milko B.	145.91	201025	12/22/99	Health insurance rebate
Burkett, Vivian J.	2,193.46	169008	04/23/99	Pension payment
Clakis, Marguerite E.	339.71	201329	12/22/99	Health insurance rebate
Divito, Mary A.	162.50	485067	08/01/99	Pension payment
Dolan, Patricia H.	1,586.72	320316	10/01/99	Pension payment
Gerding, Paul S., beneficiary of				
Adele M. Sullivan	5,000.00	160795	01/22/98	Death benefit
Green, Eleese	407.19	468246	07/01/99	Pension payment
Guzik, Josephine M.	663.11	517551	10/01/99	Pension payment
Hicks Jr., Claude	2,536.11	532609	11/01/99	Pension payment
Johnson, Jimmie L.	871.20	264425	12/11/96	Health insurance rebate
Kamen, Ethel B.	2,109.76	516042	10/01/99	Pension payment
Lopez, Albert	5,210.32	159858	11/05/97	Refund of contributions
Luksta, Robert G.	1,640.91	516272	10/01/99	Pension payment
Mannix, Therese A.	184.25	535010	11/01/99	Pension payment
Marzano, Angela Rose	337.57	551097	12/01/99	Pension payment
Masiko, Anna E.	208.71	517674	10/01/99	Pension payment
Mc Grath, James J., Indep. Executor of				
Lawrence E. Plecke	18,296.82	171568	10/28/99	Death benefit
McMillan, Kyle	450.20	534409	11/01/99	Pension payment
Miree, Wihemina B.	457.44	294095	09/21/99	Health insurance rebate
Moore, Ruth C.	2,649.57	549892	12/01/99	Pension payment
Murrain, Brenda J.	14,167.79	533207	11/01/99	Pension payment
Off, Gregory F.	2,209.30	516539	10/01/99	Pension payment
Phillips, Lorraine	1,149.52	533336	11/01/99	Pension payment

Redmond, Nelson	26,185.98	171704	11/12/99	Refund of contribution
Rivera, Luis	212.18	534506	11/01/99	Pension payment
Rowell, Grace J.	2,215.77	206669	12/22/99	Health insurance rebate
Rynerson, Mary N., beneficiary of James Rynerson	314.25	290104	12/18/98	Health insurance rebate
Schmidt, Ema E.	108.26	517820	10/01/99	Pension payment
Slepicka, Evelyn V.	588.92	433971	05/01/99	Pension payment
Stanton, Marnie M.	1,273.54	469301	08/01/99	Pension payment
Stewart, Marnie N.	2,273.93	533702	11/01/99	Pension payment
Streicher, Lyle B.	478.36	533713	11/01/99	Pension payment
Tanenbaum, Bernard M.	2,993.23	320339	11/09/99	Pension payment
Williams, Mary C.	1,324.24	550621	12/01/99	Pension payment
Wojnicki, Edward	424.97	550756	12/01/99	Pension payment
Zollman, Esther	220.86	319470	10/01/98	Pension payment
Zollman, Esther	220.86	336104	11/01/98	Pension payment
Zollman, Esther	220.86	352453	12/01/98	Pension payment
Zollman, Esther	227.49	368782	01/01/99	Pension payment
Zollman, Esther	227.49	385105	02/01/99	Pension payment
Zollman, Esther	227.49	401426	03/01/99	Pension payment
Zollman, Esther	227.49	417756	04/01/99	Pension payment
Zollman, Esther	227.49	434076	05/01/99	Pension payment
Zollman, Esther	227.49	452368	06/01/99	Pension payment

Mr. Silver moved the Report of the Committee on Finance to the omnibus.

REPORT OF THE FINANCIAL SECRETARY

Financial Statement

The Financial Secretary presented herewith a report on the Fund's net assets, changes in net assets, and supporting reports for the six months ending December 31, 1999, with the recommendation that it be approved and printed in the proceedings of this meeting.

STATEMENT OF PLAN ASSETS

	12/31/99	6/30/99
Cash and cash equivalents:	\$341,644,045	\$501,491,185
Receivables:		
Employer	6,166,495	5,541,713
State of Illinois	5,420,392	5,420,392
Employee	19,633,614	42,571,852
Accrued investment income	48,730,727	49,658,404
Participating teachers' accounts for contributions	2,119,776	1,099,548
Other receivables	550,000	807,614

Investments, at fair value:

Fixed income	2,765,127,576	2,794,078,376
Equity	6,634,174,515	6,088,575,628
Real estate	479,710,733	452,770,342
Venture capital	45,018,591	11,261,968
Prepaid expenses	0	1,614,142
Fixed assets	207,173	171,014
Administrative/accounts payable	27,576,485	77,846,881
Net assets available for benefits	\$10,320,927,152	\$9,877,215,297

STATEMENT OF CHANGE IN PLAN ASSETS

	6 months Ending 12/31/99	10 months Ending 6/30/99
Additions:		
Employer:		
Federal funds	3,034,217	5,846,648
State of Illinois	32,572,351	54,245,584
Special leaves	26,028	92,521
Reciprocal collections	11,231	16,329
Employee	64,513,088	150,421,632
Investment income:		
Interest	118,203,149	217,889,356
Dividends	38,298,751	62,378,390
Securities lending (net)	2,271,780	3,633,821
Realized gains	164,482,038	609,486,414
Unrealized gains	257,321,405	856,704,220
Miscellaneous	3,810	580,643
Deductions:		
Refunds	6,976,765	9,726,075
Pension benefits	198,837,294	317,033,250
Death benefits	1,076,303	2,236,432
Health insurance rebate	15,956,215	22,013,995
Investment advisory & custodial	12,070,717	17,684,853
Write-off of previous receivables	0	22,230,625
Administrative & miscellaneous	2,108,699	3,313,271
Net income	443,711,855	1,567,057,057
Net assets available for benefits at beginning of year	9,877,215,297	8,310,158,240
Net assets available for benefits at end of period	10,320,927,152	9,877,215,297

INVESTMENT ANALYSIS

DECEMBER 31, 1999

	FAIR VALUE 12/31/99	FAIR VALUE 6/30/99	FAIR VALUE 8/31/98	FAIR VALUE 8/31/97
ASSETS				
EQUITY	\$ 6,634,174,515	6,088,575,628	4,280,562,413	4,695,096,170
BONDS	2,765,127,577	2,794,078,376	3,214,613,051	2,595,049,259
REAL ESTATE	479,710,733	452,770,342	395,224,720	258,968,825
PRIVATE EQUITY	45,018,591	11,261,968	—	—
CASH EQUIVALENT	347,071,418	496,882,484	355,500,021	445,710,933
	10,271,102,834	9,843,568,798	8,245,900,205	7,994,825,187
INCOME				
	6 Months 7/1/99 - 12/31/99	Projected Fiscal Year 2000	Projected* Fiscal Year 1999	Fiscal Year 1998
DIVIDENDS	38,298,751	76,597,502	74,423,978	69,187,083
INTEREST	118,203,149	236,406,299	260,631,157	255,974,296
SECURITIES LENDING (NET)	2,271,780	4,543,561	4,360,585	3,220,385
NET APPRECIATION	421,803,444	N/A	1,765,093,006	111,923,038
	\$ 580,577,124		2,104,508,726	440,304,802

* Represents 10 months of actual results in fiscal year 1999 projected to 12 months for comparative purposes.

- 1 The increase in dividend income is the result of two factors. First, on April, 1999 the Fund made a decision to invest a bigger portion of its portfolio in equities (target allocation of 53% in 1998 and 65% in 1999). Second, the Fund diversified its portfolio into public REITs (target allocation of 2% in 1998 and 2% in 1999) which pay dividends at a higher rate than equities.
- 2 Interest income increase from 1998 to 1999 due to diversification into high yield and international bonds, although the fixed income portfolio target allocation decreased from 40% to 28%. The decrease of projected income from 1999 to 2000 is due to the Fund's continued diversification of its portfolio into equities.
- 3 The significant increase in the fair value of the Fund reflects a rebound in the equity market in the fourth quarter for the year ending 12/31/99. (The quarterly rate of return for the S & P 500 Index Fund was 14.88% and Lehman Aggregate Index was -0.12%). Net appreciation for the six months ending 12/31/99 includes \$164.5 million of realized gains and \$257.3 million of unrealized gains.
- 4 The Fund had a rate of return of 5.74% for the period July 1, 1999 through December 31, 1999.

MANAGERS FEES ANALYSIS AS OF 12/31/99

	PROJECTED F. Y. 2000 MGR. FEES	FAIR VALUE 12/31/99	ANNUAL FEES AS A % OF PORTFOLIO	12 MONTHS Projected FY 1999 MGR. FEES
EQUITY				
<i>Domestic</i>				
NTQA Minicap	\$ 306,216	588,033,622	0.0521%	\$251,040
NTQA Midcap Index 400 Fund (Funded 12/15/98)	21,508	232,080,120	0.0093%	10,139 *
NTQA S & P 500 Index Fund	175,482	1,875,011,418	0.0094%	198,629
Ariel Capital	532,376	166,863,052	0.3190%	542,759
Brinson Partners, Inc. (Funded 5/15/99)	788,298	235,458,354	0.3348%	62,151 *
Dimensional Fund Adv.	439,346	88,814,423	0.4947%	398,398
Fidelity Management	1,748,028	606,221,370	0.2883%	1,902,752
Harris Investment (Funded 5/25/99)	615,084	278,624,253	0.2208%	54,704 *
Holland Capital	259,990	50,116,326	0.5188%	251,012
Iridian Asset Management (Funded 12/15/98)	728,412	106,880,371	0.6815%	398,010 *
J & W Seligman	1,031,980	271,968,733	0.3794%	908,442
New Amsterdam Partners	386,752	141,618,491	0.2731%	364,961
Oppenheimer Capital	363,926	107,042,541	0.3400%	490,474
Waddell & Reed Inv. Mgmt.	730,264	595,709,433	0.1226%	806,002
William Blair & Co. (Funded 12/15/98)	467,522	102,904,313	0.4543%	242,627 *
Woodford Gayed Mgmt., Inc.	178,490	29,663,809	0.6017%	153,883
Zevenbergen Capital Inc.	652,442	115,920,319	0.5628%	477,892
Total	9,426,116	5,592,930,948	0.1685%	7,513,875
<i>International Equity</i>				
Morgan Stanley Asset Mgmt.	1,794,534	413,022,840	0.4345%	1,558,636
Morgan Emerging Markets (Terminated 5/28/99)	—	—		216,025 *
Scudder, Intl Group & Emerging Market	1,905,744	492,232,737	0.3872%	1,553,682
Schroder Capital Emerging Markets	679,954	85,720,747	0.7932%	420,733
Total	4,380,232	990,976,324	0.4420%	3,749,076
<i>Public REITs</i>				
La Salle Inv. (Formerly: ABKB/La Salle)	309,572	58,914,323	0.5255%	287,841
Morgan Stanley	470,812	63,575,002	0.7406%	435,294
Total	780,384	122,489,325	0.6371%	723,135
TOTAL EQUITY	\$ 14,586,732	6,706,396,597	0.2175%	\$11,986,086

FIXED INCOME

Bank of America	\$ 155,518	97,624,525	0.1593%	\$213,029
Lincoln Capital	270,080	496,493,807	0.0544%	613,206
MDL Capital Mgmt., Inc.	38,522	19,059,235	0.2021%	39,992
Miller Anderson & Sherrerd	564,372	315,190,063	0.1791%	584,131
NTQA Fixed Income index	148,176	1,465,425,265	0.0101%	170,117
Smith Graham	137,910	55,186,424	0.2499%	130,727
Wellington Mgmt. Co.	683,394	328,408,587	0.2081%	709,853
Total	1,997,972	2,777,387,906	0.0719%	2,461,055

REAL ESTATE

Blackstone Group	351,728	24,882,722	1.4135%	385,338
Capital Associates	117,972	19,622,236	0.6012%	118,232
CIGNA Real Estate	817,880	89,931,928	0.9094%	755,751
JP Morgan	1,861,428	152,499,402	1.2206%	1,476,191
Lend Lease R. E. (Formerly: Schroders)	228,974	25,728,506	0.8900%	228,143
Olympus Real Estate	418,694	15,090,297	2.7746%	364,910
RREEF	809,800	50,587,573	1.6008%	589,798
SSR Tower	378,446	38,240,567	0.9896%	361,479
UBS Brinson (Formerly: Allegies Realty)	471,690	41,076,658	1.1483%	558,589
Walton	92,194	11,225,578	0.8213%	63,936
Walton Fund II	99,258	12,806,441	0.7751%	67,856
Total	5,648,064	481,691,908	1.1725%	4,970,223

ALTERNATIVE INVESTMENT

Brinson Partnerships (Funded 12/31/98)	259,174	11,269,164	2.2999%	75,000 *
HarbourVest Partners (Funded 5/11/99)	500,000	17,724,805	2.8209%	— *
Mesirow Financial (Funded 4/14/99)	357,380	8,171,688	4.3734%	— *
Pantheon Ventures (Funded 5/25/99)	88,646	7,852,934	1.1288%	— *
Total	1,205,200	45,018,591	2.6771%	75,000

TOTAL MANAGER FEES \$ 23,437,968 10,010,495,002 0.2341% \$19,492,364

* Managers fees for these managers are from inception or thru termination and are the actual fees paid. Since they are for less than 12 months, these do not provide a strong comparison.

Total fair value does not include accounts or assets for which we do not pay managers fees.

Projected F. Y. 2000 Mgr. fees represent fees from July 1 thru December 31, 1999 projected to 12 months for comparative purposes.

Fiscal 1999 was a 10 month period. It was extrapolated over a 12 month period for comparison purpose.

ADMINISTRATIVE & INVESTMENT EXPENSE ANALYSIS

	Year-to-Date Ending 12/31/99	Budget YE 2000	%	12 month Projection YE 1999	12 months Ending 8/31/98
Salaries	\$ 1,217,542	2,650,000	46%	\$2,310,000	1,941,039
Actuary fees	23,750	40,000	59%	35,000	42,500
Auditing	30,500	30,500	100%	29,500	34,000
Consulting fees	4,000	35,000	11%	22,000	12,750
Data processing expense	5,081	37,600	14%	36,564	37,741
Election expense	20,797	34,000	61%	12,548	32,180
Employee's health insurance	180,678	370,240	49%	356,000	262,996
Health insurance consulting	9,361	77,000	12%	53,920	—
Human resources	7,916	13,000	61%		
Insurance premiums	632	13,000	5%	12,100	9,045
Legal fees	77,298	75,000	103%	70,000	63,816
Legislative expense	35,480	61,000	58%	58,000	50,000
Medical fees	3,794	12,000	32%	12,414	9,496
Membership dues, conference attendance, etc.	2,986	20,000	15%	77,880	70,021
Maintenance of equipment, systems, software and support	39,533	62,000	64%	59,636	35,633
Office forms and supplies	26,957	54,250	50%	65,751	44,568
Office rent and utilities	172,838	352,000	49%	336,872	356,114
Postage	102,064	144,872	70%	140,652	191,905
Printing and binding	70,500	122,243	58%	167,000	141,116
Studies and evaluation	0	275,000	0%	20,621	—
Trustees' expenses	40,162	80,000	50%	8,650	3,290
Temporary staffing	23,698	40,000	59%	40,000	—
Miscellaneous	13,132	—	100%	49,131	91,128
Total Administrative	2,108,699	4,598,705	46%	3,974,239	3,429,338
Custodial	212,734	600,000	35%	573,000	817,126
Consulting	139,002	325,000	43%	363,000	284,082
Manager fees	11,718,981	20,700,000	57%	19,492,364	18,697,806
Total Investment	\$ 12,070,717	21,625,000	56%	\$20,428,364	19,799,014
Office equipment	36,159	120,000	30%	72,491	58,021

Mr. Silver moved the Report of the Financial Secretary to the omnibus.

CONTINUATION OF REPORT OF THE EXECUTIVE DIRECTOR

Pre-Tax Treatment for 2.2 Contributions

Mr. Nehf reported that additional pension contribution deductions of 1% for pension fund employees as a result of the 2.2 legislation may be made on a pre-tax basis. He informed the trustees that the law requires a resolution on any tax deferred decisions. Therefore, the following motion was made by Mr. Silver, seconded by Ms. Anderson, and unanimously passed:

Commencing with the Fiscal Year 2000, the additional pension contribution of 1% for pension fund employees as a result of the "2.2" legislation may be made on a pre-tax basis pursuant to Internal Revenue Code Section 414(h). For the purposes of Internal Revenue Code 414(h), such contributions will be treated as employer contributions, and it is recognized that employees do not have the option to receive such contributions in cash. This motion is for the purpose of making such additional pension contribution pre-tax for the employee. Contributions will be deducted from employees' salary and do not constitute an additional "pick-up".

(Mr. Bobins and Mr. Saffold were not present at the time the vote was taken.)

Trustee/Staff Planning and Goals Sessions

Mr. Nehf asked the trustees to consider trustee/staff planning and goals sessions to review the current state of the pension fund in comparison to the "vision" of the executive director and staff.

A motion was made by Mr. Silver, seconded by Mr. O'Farrell, and unanimously passed, to approve the following timetable for trustee/staff planning and goals sessions:

April 25, 2000 Regular Meeting - Compare current state of the pension fund to current "vision" of executive director/staff.

May (special meeting) - Discuss "vision" and agree on priorities for July 1, 2000 - June 30, 2001 fiscal year.

June 9, 2000 Regular Meeting - Presentation of Fiscal 2001 Budget.

(Mr. Bobins and Mr. Saffold were not present at the time the vote was taken.)

Special Meeting Scheduled

A special meeting of the Board of Trustees was scheduled for May 23, 2000, at 9:30 a.m., for the purpose of prioritizing pension fund goals for July 1, 2000 - June 30, 2001.

Charter School Assistant Coordinator Position Approved

Mr. Nehf reported that due to the significant growth of charter schools, it is necessary for the pension fund to open a position for a charter school assistant coordinator. Following supporting comments from the pension fund's charter school coordinator and internal auditor, a

motion was made by Mr. O'Brill, seconded by Ms. Nolan, and unanimously passed, to approve the new position of charter school assistant coordinator for the Fund, at an annual salary not to exceed \$40,000, and to authorize the Fund to post the new position within the Fund for a period of no less than three weeks, in accordance with the Fund's by-laws and rules. *(Mr. Bobins was not present at the time the vote was taken.)*

Payroll Auditor Positions Approved

Mr. Nehf reported that several part-time and temporary employees in the payroll audit department have left the pension fund within the last twelve months. The chief financial officer and the payroll audit supervisor briefed the trustees on the functions of the Payroll Audit Department. They emphasized that qualified full-time personnel is vital in order to maintain the continuity necessary for the progress and success of the department.

A motion was made by Mr. Silver, seconded by Ms. Anderson, and unanimously passed, to approve replacement of four previous temporary payroll auditor positions with two additional regular payroll auditor positions for the Fund, at an annual salary starting at \$28,000 to \$35,000, and to authorize the posting of the new positions for a period no less than three weeks.

Executive Session

A motion was made by Ms. Anderson, seconded by Dr. Pilditch, and unanimously passed, to go into closed session for the purpose of discussing personnel matters. *(Mr. Bobins was not present at the time the vote was taken.)*

Benefits Department Supervisor Approved

A motion was made by Mr. Ward, seconded by Mr. O'Brill, and unanimously passed, to accept the Executive Director's recommendation on promotion of Carlton Lenoir to the Benefits Department, with salary as determined by the executive director. *(Mr. Bobins was not present at the time the vote was taken.)*

REPORT OF THE INVESTMENT CONSULTANT

Investment Performance Evaluation

Mr. Brad Blalock and Ms. Stephanie Grieser of Mercer Investment Consulting Inc. reviewed the fourth quarter investment performance evaluation for the periods ended December 31, 1999. They addressed questions raised by trustees.

Commission Recapture First Honolulu Securities Matter

Mr. Brad Blalock of Mercer Investment Consulting Inc. shared his due diligence review of First Honolulu Securities for the purpose of considering them as one of the Fund's recapture brokers.

A motion was made by Mr. Ward, seconded by Mr. O'Brill, and unanimously passed, to instruct the Executive Director to proceed with First Honolulu Securities with the same letter

used with the other commission recapture brokers subject to receipt of minority and women ownership verification.

OATH OF OFFICE

In accordance with the requirements of Sections 17-138 and 17-139 of the Illinois Pension Code, Mr. Gene R. Saffold subscribed to the following constitutional oath of office.

"I do solemnly swear that I will support the Constitution of the United States and the Constitution of the State of Illinois, and that I will faithfully discharge the duties of the office of trustee of the Public School Teachers' Pension and Retirement Fund of Chicago, according to the best of my ability."

The signed oath was filed with the documents for this meeting.

CONTINUATION OF REPORT OF THE INVESTMENT CONSULTANT

Woodford Gayed Capital Management Organizational Changes

During the fourth quarter of 1999, Woodford Gayed Capital Management announced that Peggy Woodford Forbes, who previously owned 51% of the firm, purchased the ownership interest of Michael Gayed, who owned 49%. With this purchase, Gayed relinquished the role he played in the organization. Peggy Woodford Forbes addressed concerns over organizational changes that took place after Michael Gayed's departure.

Discussion ensued regarding the organizational changes. The Trustees agreed to review the emerging manager in another six months. Mr. Ward stated for the record it would have been very difficult for him to vote to discontinue a portfolio manager with a return of 31%.

Presentations of Real Estate Consultants

Presentations were made by representatives of The Townsend Group and Pension Consulting Alliance representing real estate consultants. Each presentation was followed by questions from the Trustees.

After the presentations were concluded the Trustees decided to seek more cost effective services and fee proposals with each real estate consultant, and address any further decisions until the next meeting of the Board.

REPORT OF THE ATTORNEY

Procedures for Fund's Review of Disability and Duty Disability Applications

A motion was made by Mr. O'Brill, seconded by Mr. O'Farrell, and unanimously passed, to accept procedures for Fund's review of disability and duty disability applications.

Approval of Disability Pension of Irwin Rotberg

The Trustees considered Irwin Rotberg's request for a disability pension. Following review and discussion, a motion was made by Mr. Ward, seconded by Mr. O'Brill, and unanimously passed, to grant Mr. Rotberg a disability pension.

Approval of Disability Pension Cynthia E. Lyle

The Trustees considered Cynthia E. Lyle's request for a disability pension. Following review and discussion, a motion was made by Mr. Ward, seconded by Mr. Silver, and unanimously passed, to grant Ms. Lyle a disability pension.

REPORT OF THE PRESIDENT

A motion was made by Mr. Ward, seconded by Ms. Anderson, and unanimously passed, to allow Kevin Huber, chief financial officer, to attend the upcoming Northern Trust Client Conference in Colorado Springs, Colorado.

CONTINUED REPORT OF THE ATTORNEY

Update on Susan Bobin

Mr. Burns updated the Trustees on Ms. Bobin's case regarding repayment of a survivor's pension she improperly received.

After review and discussion, a motion was made by Mr. Silver, seconded by Mr. Ward, and unanimously passed, to allow Mr. Burns, fund counsel, to proceed with a lawsuit against Susan Bobin to recoup pension overpayment as needed.

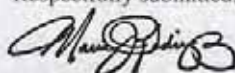
OMNIBUS VOTE

On a motion by Mr. Silver, seconded by Ms. Anderson, the foregoing committee reports which were moved to the omnibus were approved.

ADJOURNMENT

On a motion by Mr. Silver, seconded by Ms. Anderson, and passed unanimously, the meeting adjourned at 5:05 p.m.

Respectfully submitted,



Maria J. Rodriguez
Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Executive Session - Official Report
Tuesday, February 15, 2000

An executive session of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Tuesday, February 15, 2000, for the purpose of discussing personnel matters.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 11:10 a.m. with the following members present: Ms. Anderson, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Saffold, Mr. Silver, Mr. Ward—11.

Members absent: Mr. Bobins—1.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton & Hernandez (*Legal Counsel*).

Personnel matters were discussed. No action was taken.

The executive session was adjourned at 11:30 a.m.

Respectfully submitted,



Maria J. Rodriguez
Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Regular Meeting - Official Report
Tuesday, April 25, 2000

A regular meeting of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Tuesday, April 25, 2000.

PUBLIC PARTICIPATION

Ms. Marianne Timlin, a retired principal, asked the trustees to consider adjusting the rate of her pension to the maximum 75%, due to what she considered were injustices which lead to her untimely retirement.

REPORT OF THE LEGISLATIVE LOBBYIST

Legislative Overview

Mr. Eugene M. Barnes of E. M. Barnes and Associates gave an overview of activity in the 2000 Session of the Illinois General Assembly relating to the Chicago Teachers' Pension Fund. He reviewed the following pension bills which passed both chambers of the General Assembly and are awaiting Governor Ryan's signature.

- The subsidy for health insurance premiums for pensioners is increased by fifteen million dollars each year.

- The prohibition is removed on participating in the Chicago Teachers' Pension Fund while simultaneously participating in one of the other state pension systems because of a second job.
- Pensions of retired teachers will not be suspended when they work in a school district outside Chicago Public Schools.
- Disability pensions will be computed using the 2.2% pension formula if the teacher makes all of the upgrade payments.

COMMUNICATIONS

Appointment to the Board of Trustees

The following communication was received from the Board of Education.

00-0322-CO2



GERY J. CHICO
PRESIDENT

MEMBERS

NORMAN R. BOBINS
DR. TARIQ BUTT
MICHAEL N. MAYO
CLARE M. MURANA
GENE R. SAFFOLD

Board of Education

CITY OF CHICAGO

120 SOUTH CLARK STREET - 5TH FLOOR
CHICAGO, ILLINOIS 60605

TELEPHONE (773) 555-1000

FAX (773) 653-1001

OFFICE OF THE BOARD

AWS LEVELLE
VICE PRESIDENT

March 22, 2000

COMMUNICATION: APPOINTMENT OF TRUSTEE TO SERVE ON THE PUBLIC SCHOOL TEACHERS' PENSION AND RETIREMENT FUND OF CHICAGO

TO THE MEMBERS OF THE BOARD OF EDUCATION OF THE CITY OF CHICAGO:

I hereby appoint Mr. Michael N. Mayo, Board Member, as a Trustee on the Public School Teachers' Pension and Retirement Fund of Chicago, to fill the unexpired two-year term of Mr. Norman Bobins, with said term commencing April 2000 and expiring November 2000

Respectfully submitted,

Gery J. Chico

Gery J. Chico
President

OATH OF OFFICE

In accordance with the requirements of Sections 17-138 and 17-139 of the Illinois Pension Code, Mr. Michael N. Mayo subscribed to the following constitutional oath of office.

"I do solemnly swear that I will support the Constitution of the United States and the Constitution of the State of Illinois, and that I will faithfully discharge the duties of the office of trustee of the Public School Teachers' Pension and Retirement Fund of Chicago, according to the best of my ability."

The signed oath was filed with the documents for this meeting.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 9:37 a.m.

ROLL CALL

Members present: Ms. Anderson, Ms. Knazze, Mr. Mayo, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Saffold, Mr. Silver, Mr. Ward—11.

Members absent: Ms. Nolan—1.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), Mrs. Marisel Hernandez of Jacobs, Burns, Orlove, Stanton and Hernandez (*Legal Counsel*), Mr. Brad Blalock and Ms. Stephanie Grieser of Mercer Investment Consulting, Inc. (*Investment Consultant*), Mr. Sandor Goldstein of Goldstein and Associates (*Consulting Actuary*), Mr. Henry P. Anselmo of Henry P. Anselmo and Associates and Mr. Eugene M. Barnes of E.M. Barnes and Associates (*Legislative Lobbyists*), Ms. Kathy Stevenson of the Northern Trust Company (*Custodian*), and various observers and staff members.

APPROVAL OF MINUTES

On a motion by Mr. O'Farrell, seconded by Dr. Pilditch, and by unanimous vote, the minutes of the meetings on January 11 and February 15, 2000 were approved and ordered printed. (*Ms. Anderson, Ms. Knazze, Mr. Saffold and Mr. Silver were not present at the time the vote was taken.*)

REPORT OF THE INVESTMENT CONSULTANT

Investment Program Overview

Mr. Brad Blalock and Ms. Stephanie Grieser of Mercer Investment Consulting, Inc. presented the investment program overview of the Fund. They reviewed the broad asset allocation targets, analyzed the manager structure of key asset classes, and made recommendations in areas they considered could potentially enhance results. Mercer also addressed questions raised by trustees during their presentation.

Real Estate Investment Consultant Hired

A motion was made by Mr. Ward, seconded by Mr. Mayo, and unanimously passed by the following roll call vote, to hire The Townsend Group as real estate investment consultant, subject to the terms in contract negotiations and approval by Fund counsel.

Ayes: Ms. Knazze, Mr. Mayo, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Saffold, Mr. Silver, Mr. Ward—10.

Nays: None.

(Ms. Anderson was not present at the time the vote was taken.)

International Equity Allocation Increased

A motion was made by Mr. Saffold, seconded by Mr. O'Brill, and unanimously passed, to increase the international equity allocation from 10% to 12½%, subject to acceptable allocation by the trustees. *(Ms. Anderson was not present at the time the vote was taken.)*

REPORT OF THE ACTUARY

Mr. Sandor Goldstein of Goldstein and Associates presented a summary of the results of the June 30, 1999 actuarial valuation. He stated that the same actuarial assumptions were used for the valuation as had been used for the August 31, 1998 valuation. He indicated that a 4-year smoothed market value was used for the actuarial value of assets.

Based on the result of the June 30, 1999 actuarial valuation, the total actuarial liability was \$8,551,879,683, the actuarial value of assets was \$8,620,059,765, and the funded ratio was 100.8%. The actuary stated that the benefit changes enacted since the last valuation had the impact of increasing the total actuarial liability by approximately \$34.1 million.

The actuary indicated that based on the results of the June 30, 1999 valuation, the funding plan currently in effect results in no Board of Education contribution requirement for fiscal year 2000. The actuary also presented results of a 46-year projection of contribution requirements, liabilities, and assets under the current funding plan.

CONTINUATION OF THE REPORT OF THE LEGISLATIVE LOBBYIST

Legislative Update

Mr. Henry P. Anselmo of Henry P. Anselmo and Associates thanked Mr. David Peterson, the Chicago Teachers' Union lobbyist, Ms. Mary Sharon Reilly, President of the Chicago Teachers' Pension Fund and Michael J. Nehf, Executive Director for their support and team efforts for a successful spring legislative session. He summarized the bills that received support from the Illinois General Assembly which are awaiting signature by Governor George H. Ryan (also referred to in the earlier presentation by legislative lobbyist Eugene Burnes).

Special thanks are extended to Speaker of the House, Michael Madigan, for his leadership and concern on behalf of the Chicago Teachers' Pension Fund. Sponsors of our bills this session included House Speaker Michael Madigan, Representative Harold Murphy, Representative Angelo "Skip" Saviano, Senator Robert Molaro, Senator John Cullerton, and Senator Pat O'Malley.

Members of the General Assembly to whom considerable gratitude and appreciation are extended include Representative Harold Murphy, co-chairman of the Pension Laws Commission and chairman of the House Personnel and Pensions Committee, Representative Angelo "Skip" Saviano, Representative Kurt Granberg, Senator Robert Molaro, and Senator Robert Madigan.

Additional thanks are extended to Senator Jim DeLeo and Representatives Jim Brosnahan, Maggie Crotty, Kevin McCarthy, Doug Hoeft, and Ron Stephens for their support of our pension issues.

Mr. Anselmo is optimistic that other benefit provisions will receive favorable consideration during the fall veto session of the General Assembly.

LAW CHANGES PROPOSED BY THE PENSION LAWS COMMISSION

The Pension Laws Commission is trying to conform retirement systems throughout the state of Illinois to have similar pension benefits to one another. They have asked the Trustees to consider the following proposals that require attention:

1. No cost for service credit by a teacher called into military service.
2. Change in refund of contributions for a teacher who dies after retirement.
3. Allow a spouse of an annuitant to remarry at any age after 50 and still receive a survivors annuity.
4. Allow reciprocal service to be used when determining eligibility for a disability benefit.

After review and discussion, a motion was made by Mr. Ward, seconded by Mr. O'Brill, and unanimously passed to approve proposals 1, 2, and 3, subject to the investigation of proposal number 3 on whether the State Teachers Retirement System has a remarriage option. Proposal number 4 was deferred upon the actuary's cost estimate calculations.

REPORT OF COMMITTEE ON FINANCE

Reimbursement of the Contingent Account

The Committee on Finance reported that receipted bills, cancelled checks, bank statements and other supporting documents covering net expenditures of \$5,758.91 for the period from February 1 through March 31, 2000, inclusive were audited.

The Committee found that expenditures had been made properly and recommended this account be reimbursed.

Bills

The following bills were presented with the recommendation that they be approved.

ABM Inc of Cook County:			
1/27/00	Toner cartridges for copiers.....		\$285.00
Accurate Document Destruction, Inc.:			
3/16/00	Shredding of confidential data.....		99.05
Ace Stamp Works:			
3/23/00	Rubber stamps.....		142.00
ADP, Inc.:			
3/23/00	Staff payroll services, periods ended 1/15-3/11/00.....		1,199.90
Ameritech:			
3/23/00	Monthly telephone service, 1/7-4/6/00.....	\$ 3,168.44	
	Maintenance contract on telephone equipment, 1/1/00-12/31/0.....	<u>2,412.00</u>	5,580.44
Ameritech Cellular:			
3/23/00	Monthly cellular service, 2/11-4/10/00.....		129.20
Henry P. Anselmo:			
3/1/00	Legislative and government consulting, 2/00 & 3/00.....		7,533.34
Ardent Software, Inc.:			
2/24/00	Maintenance contract on Prime computer software, 2/00 & 3/00.....		48.00
Ariel Capital Management, Inc.:			
3/2/00	Portfolio management fee, 10/1-12/31/99.....		132,232.16
Atlas Stationers, Inc.:			
1/27/00	Miscellaneous office supplies.....		25.24
Baird & Warner:			
3/1/00	Parking stall, 2/00 & 3/00.....		490.00
Bank of America:			
3/2/00	Portfolio management fee, 10/1-12/31/99.....		38,574.00
Becker CPA Review:			
3/23/00	Rental of auditorium for retirement seminar, 3/4/00.....		200.00
Brinson Partners, Inc.:			
3/9/00	Portfolio management fee, 10/1-12/31/99:		
	Equity account.....	191,351.56	
	Alternative investment account.....	<u>92,086.53</u>	283,438.09
Cahill Printing Co.:			
3/23/00	1999 Annual Report.....	9,880.00	
	Newsletters.....	6,183.60	
	Office forms.....	<u>140.00</u>	16,203.60
CDW Computer Centers, Inc.:			
3/16/00	Computer equipment.....	1,377.48	
	Computer software.....	839.03	
	Computer supplies.....	<u>146.47</u>	2,362.98
Chicago Messenger Service Inc.:			
3/23/00	Delivery services.....		435.60
Chicago Press Corporation:			
2/17/00	2,100 proceedings, 9/99.....		27,189.43

Bills (continued)

Chicago Stationers Incorporated:			
3/23/00	Furniture.....	620.00	
	Copier paper.....	1,824.44	
	Miscellaneous office supplies.....	<u>1,863.24</u>	4,307.68
Com Ed:			
3/16/00	Electric charges, 1/5-3/7/00.....		2,013.41
Computronics:			
3/9/00	Maintenance on UNIX operating system.....		625.00
Concentric Network Corp.:			
3/2/00	E-mailbox charges, 1/18-3/17/00.....		494.00
CVSI, Inc.:			
3/2/00	Maintenance contract on Prime computer equip., 2/00 & 3/00.....		1,176.00
Des Plaines Office Equipment Co.:			
2/24/00	Maintenance contract on fax machine, 4/20/00-4/19/01.....		225.00
Dimensional Fund Advisors Inc.:			
3/2/00	Portfolio management fee, 10/1-12/31/99.....		113,658.07
Direct Imaging Products:			
3/9/00	Computer printer toner cartridge.....		149.00
The Direct Response Resource:			
3/16/00	Processing & mailing of forms 1099R less unused postage refund.....		9,290.99
Donald K. Doherty:			
2/24/00	Typeset and layout of 1999 Annual Report.....		2,151.00
Fedex:			
3/9/00	Delivery services.....		121.57
Fidelity Management Trust Co.:			
3/2/00	Portfolio management fee, 10/1-12/31/99.....		466,388.00
Fifty-Five West Wacker Joint Venture:			
3/2/00	Rental fee, 2/00 & 3/00.....		50,748.26
Freedom Imaging Systems, Inc.:			
3/9/00	Monthly office trans. processing, 8/99-10/99.....		1,791.00
Harris Investment Management Inc.:			
3/9/00	Portfolio management fee, 10/1-12/31/99.....		153,056.22
Hinkley Spring Water Co.:			
3/9/00	Water purchases & equipment rental, 1/00 & 2/00.....		654.20
Holland Capital Management:			
6/2/00	Portfolio management fee, 10/1-12/31/99.....		68,866.33
Ikon Office Solutions:			
3/23/00	Maintenance agreement on copier, 3/17/00-3/17/01.....	1,284.00	
	Maintenance agreement overage charges.....	<u>307.52</u>	1,591.52
International Business Machines Corporation:			
1/27/00	Maintenance contract on AS400 equipment, 1/1-3/31/00.....		2,000.13
Iridian Asset Management LLC:			
3/2/00	Portfolio management fee, 10/1-12/31/99.....		180,891.32
Iron Mountain:			
3/16/00	Computer system daily backup storage charges, 12/99-2/00.....		990.80

Bills (continued)

	Jacobs, Burns, Orlove, Stanton & Hernandez:		
3/23/00	Legal services, 12/99-2/00		26,713.44
	J. P. Morgan Investment:		
3/2/00	Portfolio management fee, 10/1-12/31/99		429,725.44
	J. & W. Seligman & Co., Inc.:		
3/2/00	Portfolio management fee, 10/1-12/31/99		284,469.00
	KPMG, LLP:		
2/17/00	Annual audit, FY 6/30/99	30,500.00	
	Dept. of Insurance audit, progress billing, FY 6/30/99.....	<u>10,000.00</u>	40,500.00
	Lanier Worldwide, Inc.:		
3/16/00	Service & supplies on copier.....		469.75
	LaSalle Investment Management:		
3/2/00	Portfolio management fee, 10/1-12/31/99		76,035.82
	Lincoln Capital Management Co.:		
3/2/00	Portfolio management fee, 10/1-12/31/99		67,149.00
	MAS Consulting:		
2/24/00	Solomon telephone support plan, 2/00-1/01		2,360.00
	MCI:		
3/16/00	Monthly long distance telephone service, 1/00 & 2/00.....		1,644.79
	MDL Capital Management, Inc.:		
3/2/00	Portfolio management fee, 10/1-12/31/99		9,588.43
	R. Meehan:		
2/10/00	Pension check ribbons		340.00
	Mercer Investment Consulting, Inc.:		
3/30/00	Investment consulting fees, 12/99-2/00		87,324.00
	Micro Services & Sales, Inc.:		
2/24/00	Maintenance contract on 2 microfilm readers, 7/29/99-7/28/00.....		700.00
	Microsystems, Inc.:		
2/10/00	Filming of pension payroll registers.....		2,586.09
	Midwest Mechanical:		
3/16/00	Maintenance agreement on computer room air cond.equip., 2/00 & 3/00.....		262.00
	Miller Anderson & Sherrerd, LLP:		
3/9/00	Portfolio management fee, 10/1-12/31/99		140,305.00
	Morgan Stanley Dean Witter Inv. Mgmt.:		
3/2/00	Portfolio management fee, 10/1-12/31/99:		
	International account.....	460,527.00	
	Real estate account.....	<u>115,222.59</u>	575,749.59
	Alfred Mossner Company:		
3/23/00	Office forms	282.82	
	Stationery.....	<u>640.60</u>	923.42
	New Amsterdam Partners:		
3/2/00	Portfolio management fee, 10/1-12/31/99		103,511.56
	Next Day Toner Supplies, Inc.:		
1/27/00	Computer paper.....		243.85

Bills (continued)

The Northern Trust Co.:			
3/2/00	Custodial fees, 7/1-12/31/99		266,882.22
Northern Trust Quantitative Advisors, Inc.:			
3/2/00	Portfolio management fee, 10/1-12/31/99		172,817.12
Oppenheimer Capital:			
3/9/00	Portfolio management fee, 10/1-12/31/99		92,781.00
Pension Benefit Information:			
1/27/00	Death certificate service (3)		67.00
Physicians, Disability Applicants:			
<i>Examination of Dorothy Anthony:</i>			
3/2/00	Scott A. Kale, M.D.	\$ 75.00	
2/24/00	U. S. Occupational Health, Inc.	<u>75.00</u>	150.00
<i>Examination of Eileen F. Goran:</i>			
2/10/00	Barbara A. Heller, M.D.		600.00
<i>Examination of Brenda P. Grison:</i>			
3/2/00	Calvin R. Brown, Jr., M.D.	250.00	
2/17/00	U. S. Occupational Health, Inc.	<u>75.00</u>	325.00
<i>Examination of Pauline Howard:</i>			
2/17/00	Scott A. Kale, M.D.	75.00	
2/10/00	U. S. Occupational Health, Inc.	<u>75.00</u>	150.00
<i>Examination of Rosellen A. Jamriska:</i>			
3/9/00	Scott A. Kale, M.D.	75.00	
3/2/00	U. S. Occupational Health, Inc.	<u>75.00</u>	150.00
<i>Examination of Mattie Mitchell:</i>			
3/2/00	Sarah Alderman, M.D.		75.00
<i>Examination of Karen Jane Patton:</i>			
3/9/00	Sarah Alderman, M.D.		75.00
<i>Examination of Keith Roberts :</i>			
2/24/00	Harley G. Rubens, M.D.		325.00
<i>Examination of Irma Stevanovic:</i>			
3/2/00	Richard S. Abrams, M.D., S.C.	225.00	
3/23/00	John D. Utley, S.C.	<u>220.00</u>	445.00
<i>Examination of Charles Underwood:</i>			
2/17/00	Scott A. Kale, M.D.	75.00	
2/10/00	U. S. Occupational Health, Inc.	<u>75.00</u>	<u>150.00</u>
			2,445.00
Pitney Bowes:			
3/23/00	Rental of postage meter, 3/1-5/31/00		327.34
	Service on mail equipment		<u>838.00</u>
			1,165.34
Right Temporaries, Inc.:			
3/16/00	Temporary staffing, 12/27/99-3/5/00		6,969.12
Schroders Capital Mgmt. Intl. Ltd.:			
3/2/00	Portfolio management fee, 10/1-12/31/99		165,308.96
Scudder Kemper Investments, Inc.:			
3/2/00	Portfolio management fee, 10/1-12/31/99		518,204.00

Bills (continued)

The Segal Company:			
2/24/00	Health Insurance consulting services.....		51,899.00
SKC Communication Products, Inc.:			
1/27/00	Computer supplies.....		205.45
Smith Graham & Co.:			
3/2/00	Portfolio management fee, 10/1-12/31/99.....		34,520.00
Source Management, Inc.:			
3/16/00	Computer supplies.....		501.00
S. Stein & Co.:			
2/10/00	Maintenance of cubicle partitions.....		118.00
United States Postal Service:			
3/30/00	Postage.....	66.00	
	Meter mail.....	24,000.00	
	Mailing of newsletters.....	5,513.97	
	Business reply mail.....	<u>4,000.00</u>	
			33,579.97
Waddell & Reed Asset Mgmt. Co.:			
3/2/00	Portfolio management fee, 10/1-12/31/99.....		191,427.36
Walker Printery, Inc.:			
3/2/00	Annual contributors' statements.....	2,706.92	
	Miscellaneous checks.....	740.22	
	Pension checks.....	<u>4,415.52</u>	
			7,862.66
Wellington Management Co., LLP:			
3/2/00	Portfolio management fee, 10/1-12/31/99.....		170,335.51
Wessels & Pautsch, P.C.:			
3/16/00	Monthly retainer, 12/99-2/00.....		150.00
William Blair & Co.:			
3/2/00	Portfolio management fee, 10/1-12/31/99.....		119,503.00
Woodford Gayed Mgmt., Inc.:			
3/2/00	Portfolio management fee, 10/1-12/31/99.....		45,927.21
Zevenbergen Capital Inc.:			
3/2/00	Portfolio management fee, 10/1-12/31/99.....		<u>193,370.00</u>
			<u>\$5,503,997.63</u>

Replacement Warrants

The Committee on Finance reported that the following persons requested replacement warrants in lieu of the following described warrants that were lost or destroyed. Affidavits certifying these losses and in each case indemnifying the Fund against any liability, damage or expense which may result by reason of issuing such replacement warrants were duly filed. Therefore, the Committee recommended that warrants issued to the persons named below in the amounts indicated be duly recorded in the minutes of this meeting.

Name	Amount	Number	Date	Purpose
Antaramian, Sark	\$3,593.47	548576	12/1/99	Pension payment
Block, Carol G.	615.48	200668	12/22/99	Health insurance rebate
Brady, Bernadette E.	1,275.65	598919	3/1/00	Pension payment

Name	Amount	Number	Date	Purpose
Brady, Edward D.	3,130.28	598920	3/1/00	Pension payment
Bullock, Alva M.	2,237.40	582212	2/1/00	Pension payment
Cade, Mary A.	1,759.37	201115	12/22/99	Health insurance rebate
Chasin, Irving H.	347.98	201276	12/22/99	Health insurance rebate
Chasin, Irving H.	347.98	172418	1/20/00	Health insurance rebate
Cheeks, Earselene	283.23	170063	6/30/99	Additional refund
Colley, Austella W.	1,893.39	320280	7/23/99	Pension payment
Cosgrove, Mary D.	1,955.48	552418	1/1/00	Pension payment
DeLaurenti, Grace A.	1,485.90	209040	12/22/99	Health insurance rebate
Glowacki, Eugenia V.	873.28	209931	12/22/99	Health insurance rebate
Goins, Williams J.	2,391.93	582650	2/1/00	Pension payment
Harris, Mariam S.	1,053.15	203063	12/22/99	Health insurance rebate
Hightower, Ethel G.	39.83	203227	12/22/99	Health insurance rebate
Hunter-White, Helen	324.91	203465	12/22/99	Health insurance rebate
Jacobson, Mary U.	833.90	502104	10/1/99	Pension payment
Jarka, Grace R.	612.42	203613	12/22/99	Health insurance rebate
Javier, Encarnacion N.	336.15	203621	12/22/99	Health insurance rebate
Johnson, Edith G.	1,266.20	582896	2/1/00	Pension payment
Johnson, Edith G.	1,323.39	599640	3/1/00	Pension payment
Johnson, Leon	2,373.61	552962	1/1/00	Pension payment
Kahan, Judith	612.42	203840	12/22/99	Health insurance rebate
Kerr, Marilyn	673.65	204007	12/22/99	Health insurance rebate
Klima, Robert J.	1,072.20	553060	1/1/00	Pension payment
Klodzinski, Mary M.	612.42	209244	12/22/99	Health insurance rebate
Kompare, Diana L.	9,129.74	172084	12/16/99	Refund of contribution
LaJoie, Margaret S.	677.83	210120	12/22/99	Health insurance rebate
McGuff, Helen L.	347.98	205068	12/22/99	Health insurance rebate
Mizock, Sophie M.	773.99	583324	2/1/00	Pension payment
Moore, Denyce	612.70	205353	12/22/99	Health insurance rebate
Nieves, Betty	644.60	205650	12/22/99	Health insurance rebate
O'Connor, Ferne F.	347.98	205741	12/22/99	Health insurance rebate
Page, Dozzie L.	1,849.83	551786	12/1/99	Pension payment
Pawelski, Dorothy E.	347.98	205986	12/22/99	Health insurance rebate
Prather, Bonnie J.	948.29	565919	9/1/96	Pension payment
Prather, Bonnie J.	948.29	598065	11/1/96	Pension payment
Prather, Bonnie J.	948.29	613996	12/1/96	Pension payment
Prather, Bonnie J.	978.08	646119	2/1/97	Pension payment
Prather, Bonnie J.	978.08	662013	3/1/97	Pension payment
Prather, Bonnie J.	978.08	677885	4/1/97	Pension payment
Prather, Bonnie J.	978.08	693748	5/1/97	Pension payment
Prather, Bonnie J.	978.08	709627	6/1/97	Pension payment
Prather, Bonnie J.	978.08	741316	8/1/97	Pension payment
Prather, Bonnie J.	975.68	757301	9/1/97	Pension payment
Prather, Bonnie J.	1,005.79	821493	1/1/98	Pension payment
Prather, Bonnie J.	1,005.79	837419	2/1/98	Pension payment
Prather, Bonnie J.	1,005.79	901389	6/1/98	Pension payment
Prather, Bonnie J.	984.95	351062	12/1/98	Pension payment
Prather, Bonnie J.	1,016.75	367403	1/1/99	Pension payment
Prather, Bonnie J.	1,016.75	416413	4/1/99	Pension payment
Prather, Bonnie J.	1,016.75	432752	5/1/99	Pension payment
Prather, Bonnie J.	1,016.75	451053	6/1/99	Pension payment

Name	Amount	Number	Date	Purpose
Prather, Bonnie J.	480.74	279072	12/19/97	Health insurance rebate
Prather, Bonnie J.	314.25	289594	12/18/98	Health insurance rebate
Provenzale, Maryellen	306.92	555296	1/1/00	Pension payment
Reichardt, Lucille S.	307.57	206404	12/22/99	Health insurance rebate
Rhode, Evelyn C.	347.98	210378	12/22/99	Health insurance rebate
Rogers, Pauline B.	347.98	206581	12/22/99	Health insurance rebate
Ruben, Caroline	553.70	554719	1/1/00	Pension payment
Sheehy, Patricia M.	2,355.71	553795	1/1/00	Pension payment
Stephens, Lillian J.	347.98	207475	12/22/99	Health insurance rebate
Stepkin, Esther P.	1,487.01	534037	11/1/99	Pension payment
Sullivan, Marie E.	1,390.12	554773	1/1/00	Pension payment
Sullivan, Marie E.	216.36	553930	1/1/00	Pension payment
Sullivan, Marie E.	1,390.12	584713	2/1/00	Pension payment
Sullivan, Marie E.	216.36	583873	2/1/00	Pension payment
Tarver, Leona	220.86	169021	4/30/99	Additional refund
Tucker, Eileen F.	1,015.02	207904	12/22/99	Health insurance rebate
Wojnicki, Edward	437.72	584194	2/1/00	Pension payment
Wolff, Lois B.	471.47	208485	12/22/99	Health insurance rebate
Wright, Gwendolyn	1,015.02	208531	12/22/99	Health insurance rebate
Zollman, Esther	227.49	468640	7/1/99	Pension payment
Zollman, Esther	227.49	484915	8/1/99	Pension payment
Zollman, Esther	227.49	501404	9/1/99	Pension payment
Zollman, Esther	227.49	517953	10/1/99	Pension payment

Mr. Silver moved the Report of the Committee on Finance to the omnibus.

REPORT OF COMMITTEE ON CLAIMS AND SERVICE CREDITS

Pensions

The Committee on Claims and Service Credits reported that applications for pensions were presented for persons, hereinafter listed, with the recommendation that they be approved and granted in the amounts and under the conditions set forth herewith.

In the case of each applicant for service and disability pensions, the employment of the teacher has terminated, the legally prescribed minimum years of teaching service were completed and requirements with respect to age, the Illinois Retirement Systems Reciprocal Act (if applicable), and the Illinois Pension Code were fulfilled.

In accordance with the provisions of the Illinois Pension Code, each applicant for disability retirement pension was declared by two physicians appointed by the Board to be suffering from a disability which wholly and presumably permanently incapacitates him/her for teaching.

Each applicant for a survivor's or reversionary pension furnished proper evidence of his/her right to receive such benefits.

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions</i>					
Aruldoss, Arumugam M.	31076	Kennedy High	14.950	1/3/00	\$17,495.76
Auksi, Urve	30984	Castellanos	40.700	12/18/99	42,558.96
Auksi, William V.	30952	Central Office	36.000	1/3/00	69,899.40
Bania, Stanley R.	30962	Taft High	34.750	12/18/99	41,436.00
Bankhead, Rose A.	31013	Woodson South	36.150	12/18/99	42,375.48
Barsamian, Hazel	31019	Monroe	36.800	9/25/99	38,137.80
Beavers, Edwina B.	31021	Westinghouse Academy	39.600	1/15/00	43,348.32
Behof, Barbara R.	30988	Central Office	30.650	11/5/99	47,917.20
Beltran, Rafael D.	30992	Jenner	23.750	12/18/99	37,540.68
Benson, Shirley A.	30989	Powell	28.750	12/18/99	32,263.44
Bielanski, June I.	31007	Dawes	50.250	8/16/99	37,995.48
Blakely, Dorothy L.	30825	Bass	26.600	12/18/99	31,590.00
Boone, David	31069	Hyde Park Academy	35.150	1/1/00	51,724.68
Brown, Leroy	31011	Substitute	17.700	8/17/99	9,490.44
Brownstein, Dorothy H.	31058	Taft High	29.150	1/29/00	43,520.88
Buckman, Ethel	30993	Agassiz	34.750	12/18/99	43,021.56
Camit, Bette J.	31050	Juarez High	34.300	1/14/00	38,809.20
Clark, Dan E.	30951	Hirsch Metro High	33.550	12/18/99	42,072.60
Cooper, Trudy	30994	G. Armstrong	24.050	12/18/99	30,206.52
Cotton, Norma J.	30957	Piccolo	21.250	2/16/00	9,982.44
Daigre, Elliott	31002	Piccolo Middle	35.300	7/30/99	42,051.96
Deer, Aaron J.	31010	Marshall	26.800	1/21/00	17,013.12
Dentley, Minnie	31008	Beethoven	9.300	7/1/99	6,918.36
Elias, Lula D.	31024	Shoop	34.450	12/4/99	40,993.20
Elliott, Mary	30963	White	21.100	1/2/00	8,524.68
Ellison, Dorothy L.	31026	Von Linne	38.300	12/18/99	38,531.04
Ervin, Julia	31067	Mt. Greenwood	33.950	1/1/00	38,988.72
Feldman, Jack	31012	Burbank	34.300	12/4/99	42,687.48
Field, Sarah C.	31054	Senn High	7.450	7/13/99	3,202.44
Finn, Lou-Ellen	30563	Hayt	33.150	7/1/99	38,574.36
Forl, Lula Mae	30990	Central Office	35.550	12/18/99	84,201.36
Frentress, Doris M.	31025	Sauganash	35.000	12/18/99	64,069.92
Garcia, Edward P.	30976	Lane Tech High	34.500	12/18/99	41,902.68
Gardner, Joanna J.	30969	Kozminski	37.950	11/8/99	43,063.80
Garvey, John J.	31027	Foreman High	39.850	12/18/99	76,596.96
Gay, Joyce E.	30978	Keller	31.500	12/18/99	40,533.96
Gerich, Nancy G.	31073	Yates	32.450	1/29/00	37,220.76
Gibbons, Richard B.	31042	Foster Park	29.700	11/12/99	38,714.64
Goldstein, Paul	31023	Goudy	45.350	12/4/99	54,797.76
Gorenstein, Leonard	31066	Chicago Metro	26.600	1/29/00	31,196.16
Grant, Mary L.	31049	Schmid	28.050	7/6/99	17,342.28
Heitler, Francis D.	30979	Amundsen High	34.350	12/18/99	42,712.20
Hötzel, Bernard E.	30961	Mayer	34.700	7/1/00	38,988.72
Issen, Michael H.	30980	Kenwood Academy	34.150	12/5/99	47,067.12
Jackson, Durlene H.	30925	Parkside Academy	34.400	1/1/00	38,988.72
Jedryx, Carol	31056	Copernicus	29.300	11/14/99	22,972.92
Karpowicz, Maria	30944	Edwards	6.600	10/27/99	6,729.24
Keamey, Mary Jean	30949	McCormick	25.700	12/18/99	29,208.12

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions (continued)</i>					
Kirchens, Joycelynn	30987	Marconi Academy	21.850	10/23/99	24,824.52
Kolettis, George A.	30927	Marshall Metro High	27.850	12/18/99	33,571.20
Lehmann, Allan H.	30955	Dept. of Truancy	34.200	1/1/00	58,281.84
Leonard, Jolene	31046	Pope	26.600	12/18/99	24,573.60
Lippa, Carolyn K.	31031	Mayer	34.100	12/18/99	41,963.76
McDade, Raymond M.	31038	Westinghouse Voc. High	35.150	1/4/00	38,752.08
McGhee, Rubystein	30985	Metcalfe	37.800	12/18/99	42,371.28
Miranda, Rafael	31030	Central Office	28.450	12/18/99	48,402.72
Mitchell, Willie Lee	31017	Tilden High	38.800	12/18/99	43,554.00
Morning-Jackson, Joyce	31074	Jensen	36.000	2/1/00	42,322.56
Nash, Joyce W.	30948	Fulton	37.300	12/18/99	43,286.52
Nickerson, Naomi	30996	Marquette East	36.100	12/18/99	41,117.52
Owens, Lucille F.	30960	Region 3	37.700	1/29/00	48,461.76
Pace, Marjorie	31048	Reed	21.350	12/20/99	22,901.88
Perez, Isela	30971	Stewart	5.200	11/25/98	3,159.36
Pettigrew, Lorraine M.	31029	Washington High	40.450	12/18/99	43,013.76
Ramsey, Richard D.	31036	Dyett Academy	31.000	12/19/99	36,603.72
Reiter, Ellen S.	30959	Sawyer	35.850	1/1/00	69,050.64
Robinson, Virgie S.	31022	Wells High	35.650	12/18/99	51,616.56
Robson, Clarence J.	30945	Montefiore	29.000	12/4/99	41,431.68
Robson, Willa R.	31015	Donoghue CPC	36.200	12/18/99	40,452.36
Rosenblum, Jean E.	30958	Saucedo Academy	30.400	1/29/00	38,711.76
Roznowski, Kenneth	30995	Schurz High	26.950	12/3/99	32,896.80
Samuel, Marie A.	31032	Colman	29.550	12/18/99	35,885.52
Shiu, Stephen H.	31018	Central Office	29.850	12/18/99	47,110.56
Smith, Cleo H.	31035	Central Office	34.300	1/15/00	59,069.28
Soto, Sylvia	31003	Region 2	38.000	1/1/00	51,708.60
Steuber, Molly L.	30924	Montefiore	36.850	12/4/99	50,499.24
Stevens, Hollis	31004	Collins High	38.650	12/18/99	45,528.72
Stewart, Thomas J.	31028	Piccolo Middle	41.950	12/18/99	75,854.28
Sutryk, Diane	30946	Lane Tech High	24.650	12/4/99	27,958.08
Thompson, Gable	31033	Brown	29.600	11/6/99	26,881.32
Van Curn, Nancy J.	30983	Prosser Voc. High	36.950	10/9/99	42,433.44
Vickery, Janice E.	31016	Burbank	33.050	12/18/99	39,217.20
Watkins, George	31065	Harper High	28.850	1/29/00	34,550.28
Watts, Coaline M.	31014	Harper High	27.950	12/3/99	35,348.52
Weissbach, Clarice	31053	Gale	33.950	12/18/99	42,583.68
White, Hazel S.	30950	Fermi	34.100	12/8/99	38,687.40
White, Mary Jean	30999	Hayes	25.300	12/4/99	33,656.52
Williams, Dorothy L.	31063	Evers	37.100	2/1/00	40,622.16
Wilson, John A.	30446	Spry	33.100	11/6/99	41,338.80
Yim, Maria C.	31068	Haines	29.900	12/18/99	35,460.72

Disability Pensions

Charlotten, Zoraida	D1150	Eberhart	26.100	12/18/99	\$31,036.56
Fifer, Edith M.	D1275	Central Office	32.900	11/1/99	53,450.40
Kerke, Hattie L.	D1218	O'Toole	11.550	11/29/99	7,212.24

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
Reciprocal Retirement Pensions					
Alderson, Donald R.	F4207	Region 1	36.4917	12/18/99	\$35,132.04
Battisto, Yolanda R.	F4235	County Employee	29.3710	3/1/00	14,605.80
Black, Willie S.	F4067	College Teacher	08.0000	9/1/99	15,970.80
Buol, Bonnie R.	F4205	Spalding	15.4306	9/26/99	10,951.20
Carr, Leo J., Jr.	F4088	College Teacher	16.2111	7/23/99	20,921.64
Conroy, Bernard R.	F4221	College Teacher	01.0500	9/1/99	\$1,759.32
Daniels, Della M.	F4092	College Teacher	05.0000	9/1/99	7,710.12
Echols-Acoff, Burney	F4223	Hirsch Metro High	34.7667	12/18/99	37,828.56
Edelman, David A.	F4211	Cameron	35.2556	12/18/99	39,822.36
Geissal, Mary Ann	F4017	College Teacher	06.0000	6/1/99	8,456.88
Gomberg, Myron E.	F3849	Former Teacher	04.4500	1/1/00	2,468.40
Gustafson, Valentina	F1000	College	07.7000	6/1/99	7,169.88
Hawthorne, Robert L.	F4212	Former Teacher	03.3500	12/1/99	2,451.12
Jennings, Barry	F4206	Fenger High	34.7556	12/18/99	38,408.04
Mack, James L.	F4016	College Teacher	07.0000	6/1/99	17,890.08
Makowski, Carol A.	F4141	Stowe	33.9059	11/6/99	36,832.92
Reid, Hannah J.	F3387	Former Teacher	03.0500	1/8/00	2,307.84
Schlichting, David A.	F4215	Lane Tech High	37.8833	12/18/99	68,974.80
Silva, John	F3985	College Teacher	01.0000	6/1/99	2,209.68
Smith, Leatrice E.	F4065	College Teacher	07.9500	9/1/99	16,681.20
Smith, Marva L.	F4204	Carver Middle	24.4500	10/15/99	27,340.56
Stone, Muriel B.	F4218	College Teacher	03.0000	8/1/98	2,024.04
Styne, Marlys M.	F4013	College Teacher	07.0000	6/1/99	13,824.24
Thomson, Rita M.	F4090	College Teacher	04.2500	9/1/99	8,760.36
Walker, Carol K.	F4098	College Teacher	03.7500	9/1/99	7,005.12
Zells, Evette J.	F4220	Former Teacher	10.0139	12/1/99	13,413.84
Survivors' Pensions					
Banks, Tyneisha H.	SV461		9.600	4/20/99	\$5,155.20
<i>(Minor child of Gracy Banks, deceased teacher)</i>					
Banks, Loretta S.	SC378		36.350	12/1/99	13,521.48
<i>(Spouse of John J. Benson, deceased pensioner)</i>					
Bloom, Edith	SC387		5.725	12/1/99	2,732.16
<i>(Spouse of Arthur Bloom, deceased pensioner)</i>					
Channon, Mayer H.	SC371		5.200	11/1/99	2,230.32
<i>(Spouse of Vivian R. Channon, deceased pensioner)</i>					
Daniels, Kathleen A.	SV463		38.300	1/9/99	20,261.16
<i>(Spouse of Thomas Daniels, deceased teacher)</i>					
Eaton, Estella M.	SC373		14.450	11/1/99	4,800.00
<i>(Spouse of George E. Eaton, deceased pensioner)</i>					
Finoff, Bernard I.	SC374		20.400	12/1/99	4,800.00
<i>(Spouse of Edith Finoff, deceased pensioner)</i>					
Gant, Alice M.	SC375		24.500	12/1/99	7,206.84
<i>(Spouse of Robert A. Gant, deceased pensioner)</i>					
Harris, Kevon	SV429		9.400	1/23/99	4,800.00
<i>(Spouse of Ersarene Harris, deceased teacher)</i>					
Hayes, Patricia Ann	SC377		31.750	8/1/99	15,153.36
<i>(Spouse of Elmo Hayes, deceased pensioner)</i>					

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Survivors' Pensions (continued)</i>					
Hilton, Alma E. <i>(Spouse of Howard K. Hilton, deceased pensioner)</i>	SC385		16.695	12/1/99	4,340.88
Jackson, William B. <i>(Spouse of Glory Jackson, deceased teacher)</i>	SV457		28.350	9/3/99	14,867.52
Kelly, Annette R. <i>(Spouse of Peter J. Kelly, deceased pensioner)</i>	SC370		34.750	9/1/99	14,670.48
Krawczyk, Frank I. <i>(Spouse of Margaret C. Krawczyk, deceased pensioner)</i>	SC381		36.200	12/1/99	20,529.72
Leschin, Richard A. <i>(Spouse of Margaret K. Leschin, deceased pensioner)</i>	SC369		35.250	11/1/99	14,391.24
Lewis, Joycelle C. <i>(Spouse of Fred Lewis, deceased pensioner)</i>	SC380		27.250	9/1/99	12,687.00
Luchitz, Mary <i>(Spouse of William Luchitz, deceased pensioner)</i>	SC386		31.400	12/1/99	13,979.28
McGannon, William A. <i>(Spouse of Mary Ann McGannon, deceased pensioner)</i>	SC372		20.700	12/1/99	7,588.20
Ptsashne, Helen E. <i>(Spouse of Richard Ptsashne, deceased teacher)</i>	SV464		9.300	1/3/00	4,800.00
Reinwald, Laverne J. <i>(Spouse of Bernard C. Reinwald, deceased pensioner)</i>	SC379		23.050	12/1/99	11,538.84
Saenger, Paul H. <i>(Spouse of Nadine Saenger, deceased teacher)</i>	SV460		19.150	10/16/99	9,538.68
Sanders, James <i>(Spouse of Rose M. Sanders, deceased pensioner)</i>	SC383		22.650	11/1/99	9,506.04
Simmons, Katherine B. <i>(Spouse of Edward A. Simmons, deceased pensioner)</i>	SC376		42.950	11/1/99	18,139.32
Skweres, Geraldine <i>(Spouse of Eugene A. Skweres, deceased pensioner)</i>	SC382		12.100	11/1/99	4,950.36
Strauss, Paul <i>(Spouse of Myrle Strauss, deceased pensioner)</i>	SC384		16.000	1/1/00	3,477.00

Summary of Pensions Granted

Type of Pension	At This Meeting	Total Approved This Fiscal Year
Optional service retirement pensions	90	597
Reciprocal service retirement pensions	26	180
Disability retirement pensions	3	24
Survivors' pensions	25	143
Reversionary pensions	0	4

Cancellation of Pensions

The Committee on Claims and Service Credits reported that pursuant to the law, the pensions of the following persons were cancelled upon the date of attainment of legal age or return to service. The Committee recommended that the cancellations shown below be confirmed and reported in the proceedings of this meeting.

Name	Reason	Type of Pension	Rate of Pension	Date Cancelled
Collins, Ariel	Legal Age	Survivor	\$ 561.75	02/01/00
Dabney, Shonta	Legal Age	Survivor	231.85	02/01/00
Gomorzczak, Kimberly	Legal Age	Survivor	463.53	02/01/00
Huber, Kelly	Legal Age	Survivor	0.00	02/01/00
Taylor, Delois	Re-entry to Service	Regular	2,204.98	03/06/00

Revision in Rate of Pensions

The Committee on Claims and Service Credits reported that changes in salary credits after pensions were granted necessitated the following revisions. The Committee recommended that (1) these revisions be approved, (2) the records of the Fund be changed accordingly, and (3) adjustments be authorized for pension payments made prior to this date, as applicable.

Auksi, Urve.....	Increase the annual rate of pension from \$42,558.96 to \$42,803.40.
Banta, Stanley.....	Increase the annual rate of pension from \$41,436.00 to \$41,670.96.
Bankhead, Rose A.	Increase the annual rate of pension from \$42,375.48 to \$42,611.40.
Barsamian, Hazel.....	Increase the annual rate of pension from \$38,137.80 to \$38,353.56.
Blakely, Dorothy L.	Increase the annual rate of pension from \$31,590.00 to \$31,765.80.
Clark, Dan E.....	Increase the annual rate of pension from \$42,072.60 to \$42,728.52.
Cooper, Trudy.....	Increase the annual rate of pension from \$30,206.52 to \$30,376.32.
Ellison, Dorothy L.....	Increase the annual rate of pension from \$38,531.04 to \$38,745.84.
Gay, Joyce E.....	Increase the annual rate of pension from \$40,533.96 to \$40,759.68.
Hawthorne, Robert L.	Decrease the annual rate of pension from \$2,451.12 to \$2,358.60.
Heitler, Francis D.	Increase the annual rate of pension from \$42,712.20 to \$42,956.64.
Kasper, Annette.....	Decrease the annual rate of pension from \$27,150.48 to \$26,735.16.
Kearney, Mary Jean.....	Increase the annual rate of pension from \$29,208.12 to \$29,370.84.
Lippa, Carolyn K.....	Increase the annual rate of pension from \$41,963.76 to \$42,199.68.
McGhee, Rubystein.....	Increase the annual rate of pension from \$42,371.28 to \$42,600.96.
Miranda, Rafael.....	Increase the annual rate of pension from \$48,402.72 to \$50,359.32.
Mitchell, Willie Lee.....	Increase the annual rate of pension from \$43,554.00 to \$43,799.40.
Pettigrew, Lorraine M.....	Increase the annual rate of pension from \$43,013.76 to \$43,253.28.
Robinson, Virgie S.....	Increase the annual rate of pension from \$51,616.56 to \$51,903.96.

Robson, Willa R.....	Increase the annual rate of pension from \$40,452.36 to \$40,677.72.
Roznowski, Kenneth.....	Increase the annual rate of pension from \$32,896.80 to \$33,083.28.
Samuel, Marie A.....	Increase the annual rate of pension from \$35,885.52 to \$36,088.32.
Stevens, Hollis.....	Increase the annual rate of pension from \$45,528.72 to \$45,772.20.
Steuber, Molly L.....	Increase the annual rate of pension from \$50,499.24 to \$50,619.00.
Van Cura, Nancy.....	Increase the annual rate of pension from \$42,433.44 to \$42,936.24.
White, Hazel S.....	Increase the annual rate of pension from \$38,687.40 to \$38,903.04.
White, Mary Jean.....	Increase the annual rate of pension from \$33,656.52 to \$33,823.68.
Wilson, John A.	Increase the annual rate of pension from \$41,388.80 to \$41,556.12.

Death Benefits

The Committee on Claims and Service Credits reported that documents pertaining to claims for death benefits were examined and verified, and recommended approval thereof.

In support of these claims, the Committee reported that death benefits were for persons whose dates of death were certified and whose heirs, beneficiaries, administrators or executors furnished proper evidence to receive such payments.

Single Payment Benefit on Death of Teachers:

Banks, Emma L.	(<i>Eugene C. Banks, affiant</i>).....	\$1,404.40
Butler, Yvonne	(<i>Waritha Butler, Troyvonne F. Butler, Benjamin Butler, co-beneficiaries</i>).....	10,000.00
Campanella, Genevieve	(<i>Marian A. Campanella, co-beneficiary</i>).....	5,000.00
Coffey, Alice	(<i>Willie Coffey, Dimitri Coffey, Atlee Coffey, co-affiants</i>).....	10,000.00
Ephraim, Elijah	(<i>Lester Ephraim, executor</i>).....	10,000.00
Finkel, Jonina	(<i>Dean S. Conis, Sandra M. Deutsch, co-beneficiaries</i>).....	10,000.00
Ford, Selma D.	(<i>Katie B. Ford, beneficiary</i>).....	10,000.00
Fritz, Josefina	(<i>Anton Fritz, Pura Martinez, Ronald Fritz, co-affiants</i>).....	10,000.00
Harris, Ersarene	(<i>Standers Williams, co-affiant</i>).....	10,000.00
Johnson, Leona G.	(<i>Barry Johnson, Marvin J. Johnson, co-beneficiaries</i>).....	10,000.00
Jones, Susie	(<i>Julia Griffin, Cherise Noel, co-beneficiaries</i>).....	10,000.00
McGlashan, Kathleen R.	(<i>Wayne A. McGlashan, beneficiary</i>).....	10,000.00
Miller, Harold E.	(<i>Catherine Miller, beneficiary</i>).....	10,000.00
Monkus, Lillian	(<i>Stanley Monkus, Ann Deans, co-beneficiaries</i>).....	10,000.00
Peck, Leslie	(<i>Oscar L. Peck, Maria Peck, co-affiants</i>).....	10,000.00
Perlongo, Teresa	(<i>Richard Durrant, affiant</i>).....	10,000.00
Schoen, Irene	(<i>Sarah J. Dressler, Kevin Schoen, co-beneficiaries</i>).....	10,000.00
Thomas, Karlytce S.	(<i>Marvin L. Thomas, beneficiary</i>).....	10,000.00

\$166,404.40

Single Payment Benefit on Death of Pensioners:

Adair, Geraldine S.	(Naola Adair Brown, beneficiary).....	\$5,000.00
Anderson, Dorothy M.	(Emily M. Walenta, beneficiary).....	5,000.00
Antczak, Bessie M.	(Edward Arthur Antczak, Virginia Ross, beneficiaries).....	5,000.00
Ballen, Rose K.	(Bonita Wilkins, beneficiary).....	5,000.00
Baranowski, Clement	(Cathleen Sherman, Caroline Lawler, Clinton Baranowski, beneficiaries).....	5,000.00
Beckom, James	(James W. Beckom, Cora W. Beckom, Karlton W. Beckom, beneficiaries).....	5,000.00
Benson, John J.	(Loretta S. Benson, beneficiary).....	5,000.00
Bers, Howard M.	(Trudy Bers, beneficiary, Howard M. Bers trust, Northern Trust Bank, trustee).....	8,000.00
Betts, Dorothy	(John Betts, Mary Betts, beneficiaries).....	5,000.00
Bishop, Joyce A.	(India M. Strickland, beneficiary).....	5,000.00
Bloom, Arthur	(Edith L. Bloom, beneficiary).....	5,000.00
Bomer, Calvin T.	(Annie L. Bomer, Catherine T. Bomer, beneficiaries).....	5,000.00
Brudburn, Wesley F.	(Helen N. Bradburn, beneficiary).....	5,000.00
Brusokas, Aldona	Danute Schroeder, beneficiary, Danute Schroeder, guardian, Christopher Schroeder, Lauren Schroeder, minor beneficiaries).....	5,000.00
Bush, David	(Bruce Lincoln Bush, Janet B. Epstein, Nancy Margaret Bush Sherman, beneficiaries).....	5,000.00
Carlson, Virginia K.	(James H. Cofer, Gent Cofer, beneficiaries).....	5,000.00
Chouinard, Eleanor E.	(Melanie Fuqua Smith, Juliellen Leick, Christopher D. Chouinard, beneficiaries).....	5,000.00
Coleman, Robert, Jr.	(Rosa Coleman, beneficiary).....	5,000.00
Cook, William D.	(June C. Parks, beneficiary).....	5,000.00
Cooney, Katherine R.	(John P. Cooney, Jr., beneficiary).....	5,000.00
Crawford, Julma B.	(Margaret Crawford Jordan, beneficiary).....	5,000.00
Crist, Royce M.	(Donald W. Crist, beneficiary).....	5,000.00
Cunningham, John A.	(Norene K. Cunningham, beneficiary).....	5,000.00
Dacio, Socorro I.	(Felicisima D. Lofradez, Mercedes D. Lofradez, beneficiaries).....	3,750.00
Darnell, Elizabeth W.	(Elizabeth W. Darnell trust, NationsBank, N.A., trustee)....	5,000.00
Demma, Lucretia S.	(Josephine B. Scaletta, beneficiary).....	5,000.00
Disch, Helen D.	(Donna Tanner, Kenneth F. Disch, beneficiaries).....	5,000.00
Doyle, Mary D.	(Colette A. Doyle, Dennis J. Doyle, beneficiaries).....	5,000.00
Earl, Jessie L.	(James Hamilton, beneficiary).....	5,000.00
Egan, Barbara C.	(Martha L. Zaorski, beneficiary).....	5,000.00
Elanis, Peter	(Natalie Valantas, beneficiary).....	5,000.00
Ellis, Nancie T.	(Susan C. Ellis, beneficiary).....	5,000.00
Erzinger, Lillian N.	(Lillian N. Erzinger trust, Marguerite N. Quiniff, trustee)....	5,000.00
Farmer, Claude	(Josie M. Glass, beneficiary).....	8,000.00
Fleming, Patricia J.	(Patricia J. Fleming estate, Pauline Griffin, independent executor).....	5,000.00
Golub, Helen S.	(Arthur J. Golub, beneficiary).....	5,000.00
Granberry, Anna B.	(Elijah J. Granberry, Jr., beneficiary).....	5,000.00
Grossman, Joel	(Marianna F. Grossman, Michael Grossman, Edward Grossman, beneficiaries).....	5,000.00
Hammond, Jeanne T.	(Alita G. Lodge, Bruce D. Hammond, beneficiaries).....	5,000.00
Hayes, Elmo	(Patricia Ann Hayes, beneficiary).....	5,000.00
Heitman, Dorothy B.	(Thomas A. Bailey, Richard Bailey, beneficiaries).....	5,000.00
Helmich, Lenore S.	(Retired Teachers' Assoc. of Chicago, beneficiary).....	5,000.00

Single Payment Benefit on Death of Pensioners: (continued)

Hill, Gisella	(John C. Podlesak, beneficiary).....	5,000.00
Hodges, Verena	(Ralph Williams, beneficiary).....	5,000.00
Houke, Thomas C.	(Gloria A. Houke, beneficiary).....	5,000.00
House, Mary F.	(Roberta Edgecombe, Willetta Thomas, James L. House, beneficiaries).....	5,000.00
Hudson, Helen B.	(Edsel K. Hudson, beneficiary).....	5,000.00
Jackson, Mary Tyler	(Mary Tyler Jackson estate, Velma L. Fellings, executor)...	5,000.00
Jackson, Ralph	(Claire McCormack, Thomas Jackson, beneficiaries).....	5,000.00
Johnson, Joan D.	(Genevieve G. Warner, beneficiary).....	5,000.00
Jones, Anita S.	(Mary Catherine Hughes, beneficiary).....	5,000.00
Kaplan, Norman W.	(Norman W. Kaplan estate, First National Bank of Illinois, independent administrator).....	6,000.00
Keate, Margaret M.	(Joseph W. Byrne, beneficiary).....	5,000.00
Knickerbocker, Ruth	(George B. Knickerbocker, Lois Knickerbocker-Bayer, David E. Knickerbocker, beneficiaries).....	5,000.00
Kotapka, Bernice M.	(Bernice M. Kotapka estate, Marie Planert, executrix).....	5,000.00
Krawczyk, Margaret C.	(Frank I. Krawczyk, beneficiary).....	5,000.00
Lee, Winifred C.	(William F. Lee, beneficiary).....	5,000.00
Lewis, Florence	(Jerry Lewis, Jr., Lauren Holhut, beneficiaries).....	5,000.00
Lewis, Fred	(Joycelle C. Lewis, beneficiary).....	5,000.00
Lindemann, Elizabeth A.	(Amy Cichowski, beneficiary).....	5,000.00
Long, Ethel W.	(Filante E. Walters, William C. Long, Jr., beneficiaries).....	5,000.00
Loverde, Salvatore J.	(Jennie F. Loverde, beneficiary).....	5,000.00
Luchitz, William	(Mary Luchitz, beneficiary).....	5,000.00
Mall, Paul C.	(Paul C. Mall trust, Barbara A. Mall, trustee).....	5,000.00
Maloy, Erwin S.	(Lorraine A. Maloy, beneficiary).....	10,000.00
Mann, Kate S.	(Joanna Church, Lillian Goodheart, beneficiaries).....	5,000.00
McCoo, Emma N.	(Geneva Charles, Evangeline P. Queen, Yvonne M. Simkins, beneficiaries).....	5,000.00
McCreery, Dorothy M.	(Carolyn A. Rowe Schessler, Nancy J. Mathews, beneficiaries).....	5,000.00
McGrath, Julia M.	(Bartholomew McGrath, beneficiary).....	5,000.00
McIntosh, Alfred	(Mary Charlotte McIntosh, beneficiary).....	5,000.00
Moran, Charles William	(Charles A. Moran, Mary D. Neer, beneficiaries).....	5,000.00
Murtaugh, Roberta C.	(Robert Murtagh, beneficiary).....	5,000.00
Newett, Miriam	(Joanne M. Brundage, beneficiary).....	5,000.00
Orrico, Beatrice E.	(James L. Orrico, beneficiary).....	5,000.00
Penovich, Geraldine F.	(Beatrice Murphy, beneficiary).....	5,000.00
Peterson, Bertil E.	(Thomas A. Peterson, beneficiary).....	5,000.00
Peterson, Gladys A.	(Donald P. Kusterer, beneficiary).....	5,000.00
Pollt, Margaret B.	(George J. Pollt, Philip V. Pollt, beneficiaries).....	3,333.34
Pradd, Willie A.	(James E. Toombs, Carl B. Freeman, beneficiaries).....	5,000.00
Prentiss, Hazel J.	(Audrey P. Hindman, Hazel P. Holt, Donald P. Prentiss, beneficiaries).....	5,000.00
Pritikin, Harry H.	(Gail Marla Pritikin, Carol Miriam Pritikin-Ogilvie, beneficiaries).....	5,000.00
Rauch, Henry E.	(Edward John Rauch, beneficiary).....	5,000.00
Reichardt, Lucille	(Dolores M. Fleming, beneficiary).....	5,000.00
Rials, Evelyn	(Julius B. Rials, beneficiary).....	5,000.00
Rivera, Dolores	(Zoila Rivera, beneficiary).....	5,000.00
Roche, Doretta R.	(Agnes M. Hughes, beneficiary).....	5,000.00
Rosenthal, Judith	(George L. Rosenthal, beneficiary).....	5,000.00

Single Payment Benefit on Death of Pensioners: (continued)

Ryan, Helen M.	(Barbara Ryan Murray, beneficiary).....	5,000.00
Saltman, Lucille V.	(Laurette J. Daw, beneficiary).....	5,000.00
Sanders, Rose M.	(James Sanders, George M. Sanders, Clifford J. Sanders, beneficiaries).....	5,000.00
Scott, Mathilda M.	(Bonnie Ann Spyrisson, James W. Scott, beneficiaries).....	5,000.00
Showers, Winona M.	(Laura S. Wallerstedt, Mary M. Showers, Henry Showers, beneficiaries).....	5,000.00
Sickman, Mary S.	(Leroy A. Slekmán, beneficiary).....	5,000.00
Simmons, Edward A.	(Katherine B. Simmons, Margaret M. Matravers, beneficiaries).....	5,000.00
Skweres, Eugene	(Madonna Skweres, Geraldine Skweres, Terrence M. Skweres, GERALYN A. Skeins, beneficiaries).....	5,000.00
Smurlo, Rose Mary	(Charles R. Smurlo, beneficiary).....	5,000.00
Solomon, Alice	(Susan Solomon, Joel Solomon, beneficiaries).....	5,000.00
Spielman, Dorothy	(Lester Spielman, beneficiary).....	5,000.00
Stack, Marcella	(Frank E. Stack, beneficiary).....	5,000.00
Stevens, Kenneth R.	(Thomas J. Stevens, Edna M. Howard, Matthew Stevens, beneficiaries).....	5,000.00
Strauss, Myrtle	(Paul Strauss, beneficiary).....	5,000.00
Summerower, Fanniemaë	(Deborah Humphrey, beneficiary).....	2,500.00
Talbot, Ellen A.	(Timothy C. Talbot, George T. Talbot, III, David D. Talbot, beneficiaries).....	5,000.00
Triplett, Howell J.	(Monica Triplett, beneficiary).....	5,000.00
Turnesa Norma R.	(American Heart Association Midwest Affiliate, American Cancer Society Illinois Division, Inc., beneficiaries).....	1,666.66
Wainscott, Pauline A.	(Pauline A. Wainscott estate, Eugene A. Waggoner, executor).....	5,000.00
Walsh, Jessie S.	(Beth Ellen Walsh, beneficiary).....	5,000.00
Wegat, Ruth A.	(Robert G. Burkhardt, beneficiary).....	5,000.00
Welsch, Rosemary A.	(Celeste E. Kinsella, beneficiary).....	5,000.00
Wiley, Gertrude W.	(Gertrude W. Wiley estate, Carolyn O. Pack, administrator).....	5,000.00
Zurawic, Beatrice E.	(Leslie P. Zurawic, beneficiary).....	5,000.00
		<u>\$558,250.00</u>

Refunds of Contributions on Death of Pensioners:

Farmer, Claude	(Josie M. Glass, beneficiary).....	\$13,351.80
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Refunds of Contributions on Death of Teachers:

Banks, Emma L.	(Eugene C. Banks, affiant).....	\$1,599.59
Butler, Yvonne	(Waritha Butler, Troyvonne F. Butler, Benjamin Butler, co-beneficiaries).....	69,111.15
Campanella, Genevieve	(Marian A. Campanella, co-beneficiary).....	36,368.30
Coffey, Alice	(Willie Coffey, Dimitri Coffey, Ailee Coffey, co-affiants).....	16,522.22
Ephraim, Elijah	(Lester Ephraim, executor).....	60,524.37
Finkel, Jonina	(Dean S. Conis, Sandra M. Deutsch, co-beneficiaries).....	68,585.41
Ford, Selma D.	(Katie B. Ford, beneficiary).....	69,042.96
Fritz, Josefina	(Anton Fritz, Pura Martinez, Ronald Fritz, co-affiants).....	9,609.29
Harris, Ersarene	(Odie Harris, guardian of Kevon Harris, co-affiant, Standers Williams, co-affiant).....	18,968.08
Johnson, Leona G.	(Barry Johnson, Marvin J. Johnson, co-beneficiaries).....	67,276.08
Jones, Susie	(Julia Griffin, Cherise Noel, co-beneficiaries).....	42,248.00

Refunds of Contributions on Death of Teachers: (continued)

McGlashan, Kathleen R.	(Wayne A. McGlashan, beneficiary)	67,601.74
Miller, Harold E.	(Catherine Miller, beneficiary)	101,614.54
Monkus, Lillian	(Stanley Monkus, Ann Deans, co-beneficiaries)	37,533.92
Peck, Leslie	(Oscar L. Peck, Maria Peck, co-affiants)	19,442.90
Perlongo, Teresa	(Richard Durrant, affiant)	36,306.82
Schoen, Irene	(Sarah J. Dressler, Kevin Schoen, co-beneficiaries)	81,530.14
Thomas, Karltyce S.	(Marvin L. Thomas, beneficiary)	69,811.76
		\$ 873,697.27

Grand Total of All Death Benefits.....\$1,611,703.47

Refunds

The Committee on Claims and Service Credits reported that documents pertaining to claims for refunds, listed herewith, were examined and verified, and recommended approval thereof.

In support of these claims, the Committee reported that (1) the refunds of separation from service were for persons no longer employed as members of the teaching force, (2) refunds of contributions for survivor's pensions were for members with no eligible survivors at the time of retirement, (3) refunds were for excess contributions, and (4) refunds were for creditable service withdrawn.

Refunds w/c Resignation of Regularly Employed Members and Separation from Service of Substitute and Temporarily Employed Teachers:

Abdalla, Kristen	\$5,861.74	Cedeno, Miguel A.	10,610.76
Adam, Raphael R.	30,548.50	Chambers, Kimiko	3,058.45
Adams-Hope Hardaway, Myrna	53,009.11	Chism, Joshua	5,623.73
Ajyceman, Sabre	1,510.46	Claiborne, Angela J.	15,913.43
Alex, Sharon	85.65	Clark, Stephanie S.	9,796.92
Alston, Casandra	167.25	Cotter, Linda	3,264.55
Anaya, Rita	8,020.17	Counihan, Jeanne	6,929.88
Ansaldo, James J.	718.87	Cox, Derek L.	2,932.22
Armour, Karla	6,903.32	Cox, Tracy L.	1,340.85
Avcioğlu, Anita	1,732.51	Daniels, Darrell	14,536.43
Baker Jr., Linnell	15,095.24	Decklever-Pierce, Brenda	9,121.07
Bass, Jill L.	8,067.67	Delaney, Leslie M.	201.79
Bell, Frederick	10,406.25	Deuser, August	384.11
Bernal, Shannan	8,589.25	Diaz, David S.	146.00
Borrero, Grisela	19,707.00	Diener, Albert J.	8,460.76
Bradley, John	1,372.26	Dise, Alice	1,910.33
Bray, Marc	9,687.38	Docks, Lillian	34,057.47
Bray, Stacey	2,851.51	Dorman, Jennifer	11,932.34
Bringmann, Richard	2,131.41	Dresner, Stephanie A.	4,796.02
Brooks, Janice M.	29.99	Duiven, Sarah	19,948.54
Brown, Beverly Lynn	10,374.07	Dunlap, Shannon	69.61
Bury, Bruno	238.00	Durham, Irene	2,783.85
Calhoun, Phelicha	8,425.12	Durrah, Michael L.	300.89
Callahan, Kathryn A.	9,285.14	Duval-Drame, Elizabeth	2,312.83
Calvin, Beverly	25,575.43	Engelhardt, Ellen	110.45
Carroll, Dexter	671.47	Escobar, Concepcion	5,804.87

Espinal, Alcides	210.56	Lofton, Fanni Y.	654.04
Feme, Baba	30.75	Lumpp, Pamela Jo	24,042.33
Ferrell, Alisa	7,283.30	Lundal, Joslyn	13,450.66
Fivecoat, Larry W.	645.77	Maddock, Janet C.	10,991.34
Flenough, Benarrage	33.63	Mahler, Catherine	11,428.28
Ford, Wanda D.	30,052.68	Maldonado, Natalie J.	2,730.12
Fowler, Paul	16,862.77	Marquardt, Barbara J.	17,235.23
Foy, Colleen	641.94	Martin-Linton, Brenda	25,493.46
Franklin, Debra L.	5,508.31	Mayweather, Eric	136.70
Fuller Jr., James	248.15	McClure-Thomas, Dana	3,405.92
Garcia, Elaine	28,624.62	McDermott, Cathy	3,328.55
Georgopoulos, Christine	12,674.81	McMorris, Thomas	33.35
Gillerlain, Theresa	633.26	Meltz, Amparo	5,055.78
Gilmore, Clarence J.	446.67	Milhouse, Wilber	255.93
Gomez-Beloz, Selina	521.11	Miller, Jason	125.56
Gonzalez, Karen	7,419.80	Moore, Lauvender	13,971.21
Greene, Bronwyn A.	23,046.67	Moore, Pauline L.	79.30
Grey, Nedra	1,565.62	Mosley, Michael J.	195.75
Grieger, John	395.58	Mudlaff, Amy	6,233.40
Gurr, Dennis	5,084.81	Mulheran, Leanne	6,890.24
Hammond, Hope V.	6,591.70	Munnerlyn, Malaika	1,890.35
Hardin, Denise	1,233.72	Narsipur, Janhavi	2,911.71
Harkins, Jennifer	5,935.04	Nguyen, Triet	2,279.35
Harris, Lee E.	4,023.93	Nunez, George	29.31
Hartley, Parrish	836.94	O'Quinn, Suzanne	9,845.01
Henderson, Ivory	2,939.06	Oliver, Erika A.	11,814.24
Henderson, Simcon	79.58	Olson, E. Robert	870.02
Headron, John T.	4,813.64	Osta, Kathleen	5,677.52
Henton, George	198.52	Pndelford, Allison	3,805.53
Herman, Amy	3,481.94	Palazzolo, Christine	58.61
Horne, Ernest A.	9,752.04	Patterson, Joi	425.18
Hutchens, Joyce	15,726.83	Peigh, H. Sraffina	9,217.47
Jackson, Dedria R.	7,701.95	Pez, Theresa	1,315.47
Jackson, Nicole E.	1,151.77	Plago, Violette	2,887.47
Johnson, Arisa	21,510.06	Quinones, Marta	16,773.27
Johnson, John J.	1,032.10	Randle Jr., Eddie	11,219.95
Jones, Kimberly	402.91	Randolph, Elaine	31,476.22
Karahalios, Kathy	431.80	Ranquist, Karen	12,002.49
Katz, Ruth	336.00	Richardson, Hattie	959.78
Kauffman, Susan	38.74	Riemma, Charles	446.82
Kaufman, Charles	5,595.71	Rivera, Peter L.	3,395.54
Keane, Sonja	13,021.18	Rivers, Gwendolyn J.	541.93
Kearney, Brandon	734.36	Roach, Stacey	892.03
Kelley, Christopher	9,084.26	Robinson, Ann	9,124.80
King, Beatrice R.	2,114.83	Robinson, Susan R.	11,726.68
Kline, Julia	361.90	Rohr, Helga	24.82
Kling, Elizabeth	892.94	Ross, James	145.58
Kucera, Kim	959.79	Sabo, Karen	9,308.09
Kugler, David A.	2,889.45	Sanabria, Alberto	4,335.12
Labadi, Bonnie A.	851.11	Sandacz, Kathleen	2,710.04
Lawrence, Lillian	15,834.27	Schrock, Mary Ellen	16,244.62
Lewis, Brenda Hines	217.40	Schroeder, Mary Beth	7,500.94
Linnear, Wynette	383.39	Schultz, Randall T.	774.65

Selli, Merian K.....	3,510.45	Utz, Susan.....	9,527.51
Siemsen, Susan.....	5,508.19	Vazquez, Maranielly.....	13,637.89
		Vera, Azucena.....	6,183.78
Sims, Robin L.....	1,466.09	Vincett, Tammy.....	13,642.55
Skyles, William V.....	2,437.41	Wallace, Pauline.....	433.61
Smith, Erica Lynn.....	3,634.57		
Smith-Anderson, Mary.....	38,571.60	Ware, Cindy Lou.....	10,173.00
Stein, Sidney.....	5,114.39	Warner, Frederick P.....	114.81
		Weber, Roseanne Alice.....	121.70
Stevens, Whitfield W.....	20,367.20	West, Jeannie.....	21,820.86
Stover, Michael A.....	25,213.18	Whiten, Janice.....	39,734.75
Stutts, Donna.....	14,683.96		
Sullivan, Mary.....	15,475.66	Whitherspoon, Amelia.....	15,131.05
Swan, Cynthia M.....	3,867.26	Wible, Julie.....	618.36
		Wiedman, Karen.....	1,518.13
Swanson, Tracy.....	2,208.25	Williams, Dawn B.....	5,818.70
Taylor, Lateshia G.....	280.61	Williams, Linda M.....	52,425.45
Thomas, Esther.....	292.28		
Thomas, Flozell.....	51.12	Williams, Timilyn.....	24,681.36
Thomas, Zeola.....	124.08	Williams, Willie.....	127.95
		Wilson, Mary Clare.....	127.04
Thrash, Markell.....	111.62	Wiss, Julie Ann.....	11,831.39
Toro, Heber.....	2,569.49	Woody, Mary L.....	14,470.43
Townsel, Marcel.....	2,286.73	Yurkanin, Jennifer.....	7,027.81
Turner, Valerie R.....	3,654.80		
Usher, Amy W.....	2,017.23		51,441,484.65

Refunds of Contributions for Survivors' Pensions for Members With No Eligible Survivors at the Time of Retirement:

Alderson, Donald R.....	\$9,478.79	Hawthorne, Robert L.....	690.48
Auksi, Urve.....	9,150.48	Haynes, Elaine L.....	8,761.84
Bania, Stanley R.....	10,802.81	Hernandez, Bertha A.....	8,415.16
Bankhead, Rose A.....	8,837.79		
Barsamian, Hazel.....	8,103.02	Hill, Katherine.....	3,162.10
		Jedrys, Carol.....	6,736.17
Beavers, Willie.....	10,098.12	Kearney, Mary Jean.....	7,425.94
Beltran, Rafael D.....	9,946.35	Koffman, Marvin S.....	9,159.68
Benson, Shirley A.....	8,128.38	Leonard, Jolene.....	8,046.93
Blakely, Dorothy L.....	7,923.95		
Brownstein, Dorothy H.....	8,312.51	Lubanowski, Allen D.....	10,017.49
		Mance, Darryl J.....	6,129.09
Caldwell, Mildred.....	3,294.19	McGhee, Rubystein.....	8,953.28
Camit, Bette J.....	8,288.81	McKay, Constance.....	9,140.82
Charlotten, Zoraida.....	7,121.03	Miczko, Conrad B.....	10,035.61
Cooper, Trudy.....	7,244.85		
Dolan, Margaret T.....	8,321.11	Miranda, Rafael.....	10,286.25
		Nash, Joyce W.....	9,173.47
Edelman, David A.....	9,992.38	Novogradski, John J.....	2,450.02
Ellison, Dorothy L.....	8,145.45	Owens, Lucille F.....	10,500.53
Field, Sarah C.....	1,501.69	Perez, Isela.....	1,661.96
Ford, Lula M.....	12,597.23		
Gale, Mildred.....	7,971.05	Peterson, Sandra.....	8,493.67
		Pettigrew, Lorraine.....	9,265.64
Gardner, Joanna J.....	8,857.06	Quintana, Regina.....	9,480.77
Gay, Joyce E.....	5,383.94	Randle, Minnie M.....	8,440.68
Gerich, Nancy G.....	8,210.38	Reiter, Ellen S.....	12,425.31
Gibbons, Richard B.....	9,108.11		
Goemann, Gerhard H.....	9,906.71	Richards, G. JoAnne.....	3,924.51
		Robinson, Virgie S.....	10,914.52
Gomberg, Myron E.....	811.54	Rodriguez, Nilda D.....	10,158.91
Hall, Shirlee.....	8,762.10	Sanders, Viola G.....	7,003.18

Seidel, Joyce M.	11,948.14	Vickery, Janice E.	8,150.07
Shorey, Ann E.	10,663.21	Weissbuch, Clarice	8,876.57
Smith, Cleo H.	12,982.50	Williams, Dorothy L.	8,480.22
Smith, Dorothy L.	9,156.13	Yim, Maria C.	8,536.78
Soto, Sylvia	11,481.21	Zells, Evette J.	3,248.89
Thompson, Delores	1,888.79		<u>\$522,566.35</u>

Refunds of Excess Contributions:

Adams, Dorothea	\$778.86	Jakubowski, Jeanne	51.97
Alagna, Agostino A.	18.96	Jenkins, Patricia G.	861.76
Ashford, Shirley J.	172.46	Jennings, Patricia	5.03
Auksi, Urye	794.61	Katzenberg, Nettie	19.05
Barnet, Willie	137.22	Kauth, Robert S.	38.07
Beavers, Edwina B.	834.77	Laffey, Myles J.	1,155.66
Begy, John	42.44	Lavin, Mary Alice	13.98
Bielanski, June L.	496.44	Ledbetter, Robert	10.08
Board of Education	31,405.43	Lekas, George A.	23.65
Bond, Gloria T.	218.96	Leveaux, Noel	3.00
Boykin, Vivian H.	18.96	Liddle, Paul	9.18
Brakie, Gail	50.03	Little, Barbara A.	18.96
Broholm, Donald L.	9.93	Luke, Laurie	16.66
Caldwell, Mildred L.	640.63	Mack, Mary	7.69
Cerny, Bruce L.	28.13	Maddox, Joy Ann	67.37
Chambers, Charles	91.48	Mangle, Mary	7.44
Chapman, Roberta A.	37.29	Mayweather, Eric	117.02
Cobbins, Ivy	2.98	McFarland, Billy	12.68
Cordell, Marilyn F.	156.98	McGlaston, James D.	123.78
Davis, Mary	34.24	Meekma, Nicholas	48.77
Despenza, Betty Green	35.31	Meyer, Carol	50.79
Diaz, David	29.39	Mitchell, Willie Lee	749.82
Edelman, David A.	888.40	Moore, Eurydice	1.43
Edwards, Gail	30.22	Moore, Pauline	8.77
Ellison, Dorothy L.	609.21	Morales, Ramonita	4.27
Engelman, Elizabeth	4.70	Mormol, Julie	6.64
Eastine, Delphi	15.31	Murry, Richardine	65.32
Fiamand, Lydia	6.03	Nathanson, Dolores B.	18.96
Fletcher, Latrice	16.14	Newman, Howard A.	277.65
Geissal, Mary Ann	64.00	Newman, Jackie	15.81
Goldberg, Marshall	100.80	Newman, Jo Peggy	74.05
Goldstein, Paul	995.04	Nickerson, Heather	5.32
Gutstein, Judith B.	4.32	Nickerson, Naomi	810.51
Harris, Beverly	5.30	Nixon, Arline B.	47.86
Haynes, Elaine L.	810.47	Oliphant, Ouida J.	204.87
Haynes, Mary	4.92	Patterson, Joi	3.37
Herrera, Ricardo	3.20	Pergament, Geraldine	2.76
Hobson, Louis	7.83	Perry, Alphonsia	239.28
Horton, Denise	5.60	Pettigrew, Lorraine	807.74
Horton, Frank D.	912.15	Raye, Susan	7.94
Hospodarsky, Amy	47.45	Rials, Janice	17.81
Howard, Neva	2.27	Rosales-Salas, Jose N.	861.81
Hoyos, Zulema	1.55	Rotberg, Irwin	22.94
Hubbert, Daisy	7.39		

Rounds, Lisa.....	1.30	Thalasinis, Elizabeth.....	62.79
Salo, Candace.....	2.30	Thomas, Dorothy A.....	9.48
Shelby, Diane.....	18.96	Torian, Thomas E.....	776.27
Simpson Jr., Homer.....	1.23	Verdugo, Shirley.....	28.00
Smith, Collis.....	7.88	Wagner, Toni.....	8.32
Smith, Dorothy L.....	844.81	Walsh, Colleen.....	4.70
Smith, Leatrice E.....	84.00	Weier, Charles.....	7.58
Stevens, Hollis.....	910.04	Woll, Aviva.....	10.52
Stewart, Lionel.....	4.12	Woods, Jean M.....	159.45
Stewart, Thomas J.....	1,430.05	Yu, Lina.....	167.59
Strong, Donna.....	7.82		
Sullivan, Conchita.....	4.66		\$52,047.19

Refunds w/c Creditable Service Withdrawn:

Adams, Marva.....	\$4,128.91	Ramsey, Richard.....	3,203.86
Africh, William.....	4,296.08	Robinson, Douglas R.....	5,456.36
Barnes, Katie D.....	4,626.57	Ross, Errole.....	3,721.10
Battiest, Carolyn.....	3,719.12	Samuels, Stephen M.....	4,128.91
Bultema, Thomas.....	3,342.79	Soto, Sylvia.....	2,457.66
Carlson, Lois.....	2,850.84	Spengler, Kurt.....	4,128.91
Clark, Valturia.....	3,883.05	Stoper, Susan L.....	2,992.42
Clayton, Inez A.....	5,000.00	Sullivan, Joseph J.....	505.38
Conroy, Bernard R.....	1,243.92	Switt, Stuart R.....	4,128.91
Feldman, Rosann.....	4,128.91	Thomas, Linda.....	4,046.96
Frijlich, Eugene.....	3,999.54	Thomas, Luevetta.....	4,128.91
Hayes, Michael J.....	990.53	Torian, Thomas E.....	2,826.82
Jackson, Charlene.....	3,719.11	Vrhancic, Diane.....	275.70
Kirchens, Joycelynn.....	51.10	Webb, David V.....	4,462.94
McGetrick, Tom.....	3,719.11	Wilson, John A.....	4,228.96
McGlothlin, Fredrick G.....	3,719.11	Young, Carol L.....	3,719.11
Moffett, Carol.....	4,128.91		\$130,815.76
Murray, Brenda.....	3,883.05		
Peace, Gloria.....	14,972.20	Grand Total of All Refunds.....	\$2,146,913.95

Outside Time

The Committee on Claims and Service Credits reported that affidavits, or other evidence attesting to or certifying service in the public schools of the several states or in schools operated by or under the auspices of the United States outside of the City of Chicago were presented for the persons hereinafter listed.

The Committee recommended that the service described be approved for pension credit provided that the last five years of the member's service shall have been rendered in a position covered by this Fund, the State Universities Retirement System or the Teachers' Retirement System of the State of Illinois; a maximum credit of ten years shall be reduced by credit for such service validated by the State of Illinois and three-fifths of the term of service for which an annuity is granted shall be in the public schools of the City.

Name	School	Service	Years
Blankinship, L. Z., Jr.	Hyde Park Academy	Teaching	02.300
Campbell, Elizabeth P.	Kelvyn Park High	Teaching	02.000
Horwitz, Gloria D.	Cleveland	Teaching	01.000
Jones, Kenneth P.	Marshall	Teaching	00.205
Kirkling, Cliftena A.	Dixon	Teaching	02.000
Paul, Vera M.	Sullivan	Teaching	01.000
Spurgat, Sally L.	Fermi	Teaching	02.000
Wels, Eugenia	Senn	Teaching	01.000
West, Lillian	Bowen High	Teaching	03.000
Wilson, Lenora	Fulton	Teaching	01.600
Zavitkovsky, Paul	Boone	Teaching	05.000

President Reilly moved the Report of the Committee on Claims & Service Credits to the omnibus.

REPORT OF COMMITTEE ON PENSION LAW AND RULES

A special meeting will be scheduled to address the revision of the by-laws.

Mr. O'Brill moved the Report of the Committee on Pension Law & Rules to the omnibus.

REPORT OF COMMITTEE ON INVESTMENTS

Purchase of Securities

The Committee on Investments reported that securities described herein have been purchased for investment by the Fund's investment managers. The Committee recommended that the listed securities be recorded in the proceedings for this meeting.

PURCHASE OF STOCKS
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
19,000	CENT NEWSPAPER INC C	01-14-00	PAINE WEBBER INC		1,140.00	33.81	642,390.00	0.015
9,700	HASBRO INC COM	01-03-00	CORRESPONDENT SERVIC		485.00	18.53	179,777.86	0.012
14,700	HASBRO INC COM	01-04-00	GARDNER RECH & CO.		735.00	17.74	260,757.42	0.013
7,500	HASBRO INC COM	01-05-00	CORRESPONDENT SERVIC		375.00	16.75	125,625.00	0.014
15,000	HASBRO INC COM	02-02-00	BEREAN CAPITAL INC I		750.00	15.88	238,164.00	0.015
20,500	HASBRO INC COM	02-03-00	CORRESPONDENT SERVIC		1,025.00	16.68	341,837.50	0.014
29,600	HORACE MANN EDUCATOR	02-29-00	CORRESPONDENT SERVIC		1,480.00	14.21	420,506.48	0.029
41,200	LEE ENTERPRISES INC	02-29-00	GARDNER RECH & CO.		2,060.00	20.67	851,533.96	0.030
17,800	LONGS DRUG STORES CO	01-27-00	CORRESPONDENT SERVIC		890.00	22.34	397,721.42	0.025
6,300	LONGS DRUG STORES CO	02-01-00	CORRESPONDENT SERVIC		315.00	21.55	135,765.00	0.025
3,700	LONGS DRUG STORES CO	02-03-00	PRYOR, MCCLENDON, CO		222.00	22.03	81,506.56	0.025
11,200	LONGS DRUG STORES CO	02-07-00	PRYOR, MCCLENDON, CO		672.00	21.39	239,596.00	0.026
8,100	LONGS DRUG STORES CO	02-29-00	LOOP CAPITAL MARKETS		405.00	18.49	149,748.75	0.030
2,500	MBIA INC COM	02-15-00	INSTINET		50.00	39.27	98,175.00	0.020
500	MBIA INC COM	02-16-00	CORRESPONDENT SERVIC		30.00	39.81	19,905.00	0.020
7,600	MBIA INC COM	02-17-00	CORRESPONDENT SERVIC		456.00	40.35	306,656.20	0.020
4,100	MBIA INC COM	02-18-00	ERNST AND COMPANY		246.00	39.63	162,491.61	0.020
10,300	MC CORMICK & CO INC	02-03-00	LOOP CAPITAL MARKETS		618.00	25.94	267,173.76	0.029
4,000	MILLER HERMAN INC CO	01-03-00	WEEDEN AND & CO		0.00	22.26	89,037.60	0.006
3,000	MILLER HERMAN INC CO	01-04-00	WEEDEN AND & CO		0.00	22.14	66,421.80	0.006
28,800	SPECIALTY EQUIP COS	01-25-00	INSTINET		576.00	19.46	560,376.00	0.000
2,600	SPECIALTY EQUIP COS	02-17-00	INSTINET		52.00	16.83	43,764.50	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
11,400	WESLEY JESSEN VISION	02-18-00	CORRESPONDENT SERVIC		684.00	26.19	298,509.00	0.000
3,600	WESLEY JESSEN VISION	02-22-00	MERRILL LYNCH PIERCE		0.00	26.49	95,349.96	0.000
3,000	WESLEY JESSEN VISION	02-24-00	MERRILL LYNCH PIERCE		0.00	26.25	78,750.00	0.000
							6,151,540.38	
285,700								

BRINSON PRNTS EQUITY

12,400	AON CORP COM	01-11-00	GOLDMAN SACHS & COMP	0.05	620.00	28.41	352,303.84	0.029
8,900	AON CORP COM	01-14-00	CITATION GROUP	0.05	445.00	29.95	266,548.77	0.028
1,600	AON CORP COM	01-26-00	BRIDGE TRADING COMPA	0.05	80.00	25.05	40,080.00	0.033
4,300	AON CORP COM	01-27-00	DONALDSON LUFKIN & J	0.05	215.00	26.41	113,542.79	0.031
14,900	AON CORP COM	01-27-00	INVESTMENT TECHNOLOG	0.02	298.00	26.48	394,531.14	0.031
3,600	AON CORP COM	01-28-00	DONALDSON LUFKIN & J	0.05	180.00	25.45	91,616.04	0.033
2,400	AON CORP COM	01-31-00	DONALDSON LUFKIN & J	0.05	120.00	25.47	61,119.84	0.032
500	AON CORP COM	02-01-00	INVESTMENT TECHNOLOG	0.04	20.00	26.30	13,150.80	0.031
3,900	AON CORP COM	02-03-00	DONALDSON LUFKIN & J	0.05	195.00	27.11	105,743.04	0.030
2,300	AON CORP COM	02-04-00	DONALDSON LUFKIN & J	0.05	115.00	27.18	62,511.01	0.030
3,300	AON CORP COM	02-07-00	DONALDSON LUFKIN & J	0.05	165.00	27.34	90,220.02	0.030
2,200	AON CORP COM	02-08-00	INSTINET	0.01	22.00	27.64	60,797.00	0.030
5,600	AON CORP COM	02-08-00	INVESTMENT TECHNOLOG	0.03	168.00	27.25	152,627.44	0.030
29,000	CENT & S W CORP COM	01-14-00	CITATION GROUP	0.05	1,450.00	20.55	595,935.50	0.084
36,700	CENT & S W CORP COM	01-24-00	CITATION GROUP	0.05	1,835.00	20.11	738,128.75	0.086

BRINSON PRNTS EQUITY

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
8,400	CENT & S W CORP COM	01-25-00	CITATION GROUP	0.05	420.00	19.80	166,320.00	0.087
21,600	CENT & S W CORP COM	01-26-00	CITATION GROUP	0.05	1,080.00	19.72	425,904.48	0.088
2,400	CENT & S W CORP COM	01-31-00	MERRILL LYNCH PIERCE	0.05	120.00	19.93	47,820.00	0.087
31,400	CENT & S W CORP COM	02-03-00	CITATION GROUP	0.05	1,570.00	20.09	630,970.44	0.086
6,200	COMPUWARE CORP COM	01-14-00	GOLDMAN SACHS & COMP	0.00	0.00	27.46	170,250.14	0.000
5,200	COMPUWARE CORP COM	01-18-00	GOLDMAN SACHS & COMP	0.00	0.00	26.51	137,852.00	0.000
5,200	COMPUWARE CORP COM	01-18-00	INVESTMENT TECHNOLOG	0.02	104.00	26.36	137,091.76	0.000
3,100	COMPUWARE CORP COM	01-19-00	INVESTMENT TECHNOLOG	0.02	62.00	26.28	81,471.41	0.000
17,300	COMPUWARE CORP COM	01-19-00	MORGAN STANLEY & CO	0.00	0.00	25.61	443,122.20	0.000
13,600	COMPUWARE CORP COM	01-20-00	MORGAN STANLEY & CO	0.00	0.00	25.82	351,196.88	0.000
7,000	COMPUWARE CORP COM	01-25-00	FIRST BOSTON CORPORA	0.00	0.00	22.34	156,406.60	0.000
800	COMPUWARE CORP COM	01-26-00	INSTINET	0.01	8.00	22.29	17,832.96	0.000
7,900	COMPUWARE CORP COM	01-26-00	GOLDMAN SACHS & COMP	0.00	0.00	23.04	181,982.03	0.000
8,400	COMPUWARE CORP COM	01-27-00	GOLDMAN SACHS & COMP	0.00	0.00	21.50	180,641.16	0.000
10,700	CVS CORP COM STK	02-14-00	JEFFERIES & COMPANY	0.05	535.00	39.65	424,247.51	0.005
8,400	CVS CORP COM STK	02-15-00	JEFFERIES & COMPANY	0.05	420.00	39.37	330,734.04	0.005
11,600	CVS CORP COM STK	02-16-00	JEFFERIES & COMPANY	0.05	580.00	38.98	452,184.24	0.005
10,800	CVS CORP COM STK	02-17-00	JEFFERIES & COMPANY	0.05	540.00	38.62	417,060.36	0.005
22,700	CVS CORP COM STK	02-24-00	CITATION GROUP	0.05	1,135.00	37.33	847,486.34	0.006
13,700	DU PONT E I DE NEMOU	01-07-00	LEHMAN BROTHERS INC	0.05	685.00	72.59	994,548.76	0.019
10,100	DU PONT E I DE NEMOU	01-10-00	LEHMAN BROTHERS INC	0.05	505.00	70.10	708,026.16	0.019
8,000	DU PONT E I DE NEMOU	01-11-00	LEHMAN BROTHERS INC	0.05	400.00	69.52	556,195.20	0.020

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PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
5,700	DU PONT E I DE NEMOU	01-13-00	CITATION GROUP	0.05	285.00	69.15	394,145.31	0.020
10,500	DU PONT E I DE NEMOU	01-14-00	CITATION GROUP	0.05	525.00	67.86	712,498.50	0.020
4,900	DU PONT E I DE NEMOU	02-03-00	PAINE WEBBER INC	0.05	245.00	59.82	293,095.46	0.023
9,300	DU PONT E I DE NEMOU	02-04-00	PAINE WEBBER INC	0.05	465.00	58.93	548,077.83	0.023
11,000	DU PONT E I DE NEMOU	02-07-00	CITATION GROUP	0.05	550.00	58.93	648,275.10	0.023
14,600	EXXON MOBIL CORP COM	01-07-00	MORGAN STANLEY & CO	0.05	730.00	85.66	1,250,660.82	0.020
9,200	EXXON MOBIL CORP COM	01-10-00	MORGAN STANLEY & CO	0.05	460.00	83.90	771,850.56	0.020
5,300	EXXON MOBIL CORP COM	01-11-00	AUTRANET INC	0.06	318.00	84.61	448,411.80	0.020
9,300	EXXON MOBIL CORP COM	01-12-00	AUTRANET INC	0.05	465.00	83.68	778,242.60	0.021
6,700	EXXON MOBIL CORP COM	01-13-00	BRIDGE TRADING COMPA	0.05	335.00	85.39	572,119.03	0.020
5,800	EXXON MOBIL CORP COM	01-14-00	CITATION GROUP	0.05	290.00	84.05	487,490.58	0.020
10,800	EXXON MOBIL CORP COM	01-18-00	CITATION GROUP	0.05	540.00	84.49	912,510.36	0.020
6,200	GATEWAY INC COM	01-07-00	SMITH BARNEY INC		310.00	61.49	381,257.22	0.000
3,700	GATEWAY INC COM	01-10-00	SMITH BARNEY INC		185.00	61.53	227,656.56	0.000
5,100	GATEWAY INC COM	01-11-00	SMITH BARNEY INC		255.00	62.47	318,594.96	0.000
3,000	GATEWAY INC COM	01-12-00	MERRILL LYNCH PIERCE		150.00	60.46	181,370.70	0.000
500	GATEWAY INC COM	01-13-00	MERRILL LYNCH PIERCE		25.00	60.17	30,083.50	0.000
6,200	ILL TOOL WKS INC COM	01-25-00	MERRILL LYNCH PIERCE		310.00	59.81	370,818.28	0.012
3,900	ILL TOOL WKS INC COM	01-26-00	DONALDSON LUFKIN & J		195.00	59.72	232,895.13	0.012
2,100	ILL TOOL WKS INC COM	01-27-00	SMITH BARNEY INC		105.00	59.84	125,657.28	0.012
300	ILL TOOL WKS INC COM	01-27-00	DONALDSON LUFKIN & J		15.00	60.19	18,057.93	0.011
1,800	ILL TOOL WKS INC COM	01-28-00	INVESTMENT TECHNOLOG		36.00	58.31	104,959.98	0.012

BRINSON PRNTS EQUITY

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
400	ILL TOOL WKS INC COM	01-31-00	INVESTMENT TECHNOLOG		8.00	57.71	23,083.00	0.012
300	ILL TOOL WKS INC COM	02-01-00	INVESTMENT TECHNOLOG		6.00	58.76	17,628.63	0.012
200	ILL TOOL WKS INC COM	02-01-00	MERRILL LYNCH PIERCE		10.00	58.82	11,763.90	0.012
2,700	ILL TOOL WKS INC COM	02-02-00	MERRILL LYNCH PIERCE		135.00	59.21	159,863.22	0.012
3,000	ILL TOOL WKS INC COM	02-04-00	DONALDSON LUFKIN & J		150.00	60.29	180,875.10	0.011
11,700	KROGER CO COM	01-03-00	MERRILL LYNCH PIERCE		585.00	19.07	223,062.84	0.000
56,800	KROGER CO COM	01-06-00	CITATION GROUP		2,840.00	19.09	1,084,187.04	0.000
10,300	KROGER CO COM	01-25-00	DONALDSON LUFKIN & J		515.00	16.18	166,602.50	0.000
22,600	KROGER CO COM	01-26-00	DONALDSON LUFKIN & J		1,130.00	16.45	371,774.52	0.000
15,900	KROGER CO COM	01-27-00	DONALDSON LUFKIN & J		795.00	17.36	275,998.56	0.000
12,300	KROGER CO COM	01-28-00	LEHMAN BROTHERS INC		615.00	16.86	207,316.50	0.000
15,600	KROGER CO COM	01-31-00	MERRILL LYNCH PIERCE		780.00	17.46	272,371.32	0.000
46,800	KROGER CO COM	02-04-00	CITATION GROUP		2,340.00	17.23	806,251.68	0.000
2,000	LEXMARK INTL GROUP I	01-03-00	BERNSTEIN, SANFORD C		100.00	89.11	178,227.40	0.000
6,200	LEXMARK INTL GROUP I	01-12-00	CITATION GROUP		310.00	85.59	530,685.90	0.000
8,900	LEXMARK INTL GROUP I	01-14-00	MERRILL LYNCH PIERCE		445.00	89.81	799,290.31	0.000
13,300	MASCO CORP COM	02-11-00	FIRST BOSTON CORPORA		665.00	17.33	230,504.96	0.027
3,600	MASCO CORP COM	02-14-00	FIRST BOSTON CORPORA		180.00	18.38	66,175.92	0.026
3,900	MASCO CORP COM	02-15-00	FIRST BOSTON CORPORA		195.00	19.29	75,231.78	0.024
5,800	MASCO CORP COM	02-16-00	FIRST BOSTON CORPORA		290.00	20.08	116,487.78	0.023
6,700	MASCO CORP COM	02-17-00	FIRST BOSTON CORPORA		335.00	20.61	138,059.53	0.023
8,700	MASCO CORP COM	02-22-00	CITATION GROUP		435.00	19.21	167,093.94	0.024

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
6,800	MATTEL INC COM	02-14-00	DONALDSON LUFKIN & J		340.00	11.12	75,624.84	0.032
9,300	MATTEL INC COM	02-15-00	DONALDSON LUFKIN & J		465.00	11.12	103,437.39	0.032
17,400	MATTEL INC COM	02-17-00	CITATION GROUP		870.00	10.81	188,097.48	0.033
7,900	MONSANTO CO COM	01-14-00	BEAR, STEARNS, SECUR		395.00	37.15	293,522.13	0.003
10,100	MONSANTO CO COM	01-18-00	PCS SECURITIES INC.		505.00	36.82	371,845.64	0.003
6,300	MONSANTO CO COM	01-19-00	INVESTMENT TECHNOLOG		126.00	36.68	231,060.69	0.003
14,000	MONSANTO CO COM	01-20-00	CITATION GROUP		700.00	36.56	511,826.00	0.003
30,300	PEPSICO INC COM	01-07-00	JEFFERIES & COMPANY		1,515.00	38.08	1,153,693.71	0.014
27,200	PEPSICO INC COM	01-10-00	PRUDENTIAL SECURITIE		1,360.00	37.40	1,017,318.08	0.014
10,700	PEPSICO INC COM	01-11-00	PRUDENTIAL SECURITIE		535.00	37.21	398,159.84	0.014
28,200	PEPSICO INC COM	01-19-00	CITATION GROUP		1,410.00	36.15	1,019,351.04	0.014
28,700	PEPSICO INC COM	01-20-00	CITATION GROUP		1,435.00	36.27	1,040,914.56	0.014
4,700	PRAXAIR INC COM	02-03-00	MERRILL LYNCH PIERCE		235.00	40.62	190,929.51	0.015
3,200	PRAXAIR INC COM	02-04-00	MERRILL LYNCH PIERCE		160.00	40.85	130,717.44	0.015
6,100	PRAXAIR INC COM	02-07-00	MERRILL LYNCH PIERCE		305.00	41.65	254,085.74	0.014
5,500	PRAXAIR INC COM	02-08-00	MERRILL LYNCH PIERCE		275.00	41.28	227,061.45	0.015
10,500	PRAXAIR INC COM	02-09-00	FIRST ALBANY CORPORA		525.00	39.86	418,490.10	0.015
20,400	PRAXAIR INC COM	02-24-00	CITATION GROUP		1,020.00	36.67	748,055.76	0.016
5,300	PRAXAIR INC COM	02-25-00	CITATION GROUP		265.00	35.84	189,964.19	0.017
1,200	RAYTHEON CO CL B COM	02-17-00	SMITH BARNEY INC		60.00	20.11	24,135.00	0.039
5,000	TX UTILS CO COM	01-07-00	JEFFERIES & COMPANY		250.00	36.25	181,243.50	0.066
4,900	TX UTILS CO COM	01-10-00	JEFFERIES & COMPANY		245.00	36.39	178,328.15	0.065

BRINSON PRNTS EQUITY

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
5,700	TX UTILS CO COM	01-11-00	JEFFERIES & COMPANY		285.00	36.05	205,476.45	0.066
5,100	TX UTILS CO COM	01-12-00	JEFFERIES & COMPANY		255.00	36.30	185,118.78	0.066
4,800	TX UTILS CO COM	01-13-00	JEFFERIES & COMPANY		240.00	36.38	174,600.00	0.065
2,700	TX UTILS CO COM	01-14-00	JEFFERIES & COMPANY		135.00	36.11	97,494.57	0.066
8,400	TX UTILS CO COM	01-18-00	JEFFERIES & COMPANY		420.00	35.68	299,714.52	0.067
4,800	TX UTILS CO COM	01-19-00	JEFFERIES & COMPANY		240.00	35.99	172,737.60	0.066
2,000	TX UTILS CO COM	01-20-00	JEFFERIES & COMPANY		100.00	35.55	71,100.00	0.067
4,200	TX UTILS CO COM	01-21-00	JEFFERIES & COMPANY		210.00	36.02	151,282.32	0.066
2,100	TX UTILS CO COM	01-24-00	JEFFERIES & COMPANY		105.00	36.53	76,723.08	0.065
8,400	TX UTILS CO COM	01-25-00	SMITH BARNEY INC		420.00	35.94	301,900.20	0.066
7,200	TX UTILS CO COM	01-27-00	INVESTMENT TECHNOLOG		216.00	35.58	256,181.04	0.067
2,500	TX UTILS CO COM	01-28-00	INVESTMENT TECHNOLOG		75.00	35.20	87,990.50	0.068
27,800	TX UTILS CO COM	02-07-00	CITATION GROUP		1,390.00	35.88	997,511.26	0.066
1,109,100							38,935,159.03	

FIDELITY MGMT

4,800	#REORG CHEMDEX CORP	02-14-00	ROBERTSON STEPHENS &	0.00	126.83	608,805.60	0.000
570	#REORG CHEMDEX CORP	02-17-00	MONTGOMERY SECURITIE	0.00	123.03	70,127.84	0.000
900	#REORG CHEMDEX CORP	02-18-00	MONTGOMERY SECURITIE	0.00	120.09	108,077.13	0.000
1,000	#REORG CHEMDEX CORP	02-22-00	MONTGOMERY SECURITIE	0.00	130.70	130,702.60	0.000
2,281	#REORG CHEMDEX CORP	02-23-00	MONTGOMERY SECURITIE	0.00	165.10	376,587.85	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,400	ADOBE SYS INC COM	02-04-00	ROBERTSON STEPHENS &		0.00	71.64	171,933.36	0.001
5,500	ADOBE SYS INC COM	02-07-00	ROBERTSON STEPHENS &		0.00	73.89	406,381.25	0.001
600	ADOBE SYS INC COM	02-08-00	ROBERTSON STEPHENS &		0.00	82.40	49,437.48	0.001
5,200	ADOBE SYS INC COM	02-08-00	ROBERTSON STEPHENS &		0.00	79.63	414,101.48	0.001
1,000	ADOBE SYS INC COM	02-09-00	ROBERTSON STEPHENS &		0.00	84.73	84,726.90	0.001
1,300	ADOBE SYS INC COM	02-10-00	ROBERTSON STEPHENS &		0.00	87.17	113,314.63	0.001
500	ADOBE SYS INC COM	02-11-00	DB CLEARING SERVICES		0.00	88.59	44,295.35	0.001
800	ADOBE SYS INC COM	02-11-00	ROBERTSON STEPHENS &		0.00	89.91	71,925.04	0.001
1,000	ADOBE SYS INC COM	02-14-00	MORGAN STANLEY & CO		0.00	88.95	88,953.10	0.001
830	ADOBE SYS INC COM	02-14-00	DB CLEARING SERVICES		0.00	87.13	72,318.98	0.001
2,000	ADOBE SYS INC COM	02-14-00	MORGAN STANLEY & CO		0.00	87.09	174,181.20	0.001
1,400	ADOBE SYS INC COM	02-15-00	MORGAN STANLEY & CO		0.00	87.28	122,185.00	0.001
1,200	ADOBE SYS INC COM	02-15-00	ROBERTSON STEPHENS &		0.00	90.00	108,000.00	0.001
500	ADOBE SYS INC COM	02-16-00	MORGAN STANLEY & CO		0.00	90.96	45,479.15	0.001
1,000	ADOBE SYS INC COM	02-16-00	MORGAN STANLEY & CO		0.00	96.89	96,885.90	0.001
266	ADOBE SYS INC COM	02-17-00	ROBERTSON STEPHENS &		0.00	100.31	26,683.13	0.000
200	ADOBE SYS INC COM	02-17-00	MORGAN STANLEY & CO		0.00	100.14	20,027.50	0.000
2,300	AFLAC INC COM	01-31-00	LEWCO SECURITIES		115.00	42.08	96,779.40	0.007
3,400	AFLAC INC COM	02-01-00	LEWCO SECURITIES		170.00	44.16	150,139.58	0.006
2,600	AFLAC INC COM	02-02-00	LEWCO SECURITIES		130.00	43.91	114,175.88	0.006
500	AGILENT TECHNOLOGIES	01-18-00	ROBERTSON STEPHENS &		25.00	71.51	35,754.70	0.000
900	AGILENT TECHNOLOGIES	01-18-00	ROBERTSON STEPHENS &		45.00	69.62	62,660.25	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
900	AGILENT TECHNOLOGIES	01-18-00	ROBERTSON STEPHENS &		45.00	71.84	64,656.27	0.000
1,800	AGILENT TECHNOLOGIES	01-19-00	LEHMAN BROTHERS INC		90.00	71.61	128,903.40	0.000
23,100	AGILENT TECHNOLOGIES	01-19-00	LEHMAN BROTHERS INC		1,155.00	70.97	1,639,416.24	0.000
9,800	AMER ON-LINE COM	01-10-00	BEAR, STEARNS, SECUR.		490.00	72.99	715,277.50	0.000
32,400	AT&T CORP COM LIBERT	01-11-00	COWEN AND COMPANY		1,620.00	57.44	1,860,926.40	0.000
2,900	BEA SYS INC COM	01-11-00	DB CLEARING SERVICES		0.00	79.91	231,740.74	0.000
4,458	BEA SYS INC COM	01-12-00	DB CLEARING SERVICES		0.00	74.82	333,552.91	0.000
100	BEA SYS INC COM	01-21-00	FIRST BOSTON CORPORA		0.00	77.69	7,768.75	0.000
800	BEA SYS INC COM	01-21-00	ROBERTSON STEPHENS &		0.00	81.97	65,578.40	0.000
300	BEA SYS INC COM	01-24-00	MERRILL LYNCH PIERCE		0.00	90.08	27,023.37	0.000
220	BEA SYS INC COM	01-24-00	MONTGOMERY SECURITIE		0.00	92.82	20,421.15	0.000
600	BEA SYS INC COM	01-24-00	MERRILL LYNCH PIERCE		0.00	90.10	54,061.20	0.000
3,100	BEA SYS INC COM	01-25-00	MERRILL LYNCH PIERCE		0.00	89.14	276,347.95	0.000
600	BEA SYS INC COM	01-25-00	MERRILL LYNCH PIERCE		0.00	87.52	52,514.34	0.000
875	BEA SYS INC COM	01-26-00	KNIGHT SECURITIES L.		0.00	91.75	80,281.25	0.000
1,400	BEA SYS INC COM	01-26-00	STATE STREET BROKERA		70.00	89.61	125,457.50	0.000
11,700	BEST BUY INC COM STK	01-28-00	CITATION GROUP		585.00	50.54	591,369.48	0.000
12,500	BEST BUY INC COM STK	02-28-00	JONES & ASSOCIATES		375.00	47.47	593,343.75	0.000
500	BLOCK H & R INC COM	01-11-00	GOLDMAN SACHS & COMP		25.00	46.95	23,475.90	0.023
1,700	BLOCK H & R INC COM	01-12-00	GOLDMAN SACHS & COMP		85.00	47.55	80,838.06	0.023
100	BLOCK H & R INC COM	01-18-00	CITATION GROUP		5.00	46.44	4,643.54	0.023
300	BLOCK H & R INC COM	01-21-00	CITATION GROUP		15.00	44.60	13,381.08	0.024

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
100	BLOCK H & R INC COM	02-01-00	CITATION GROUP		5.00	44.04	4,403.67	0.024
11,100	BLOCK H & R INC COM	02-11-00	CITATION GROUP		555.00	43.26	480,181.56	0.025
3,200	BRISTOL MYERS SQUIBB	01-27-00	GOLDMAN SACHS & COMP		160.00	62.55	200,160.00	0.015
1,800	BRISTOL MYERS SQUIBB	01-27-00	DB CLEARING SERVICES		90.00	62.60	112,688.10	0.015
480	BRISTOL MYERS SQUIBB	01-27-00	GOLDMAN SACHS & COMP		24.00	62.30	29,904.00	0.015
4,500	BRISTOL MYERS SQUIBB	01-27-00	DB CLEARING SERVICES		225.00	62.28	280,253.25	0.015
5,400	BRISTOL MYERS SQUIBB	01-31-00	DB CLEARING SERVICES		270.00	63.77	344,377.44	0.015
8,200	BRISTOL MYERS SQUIBB	02-01-00	DB CLEARING SERVICES		410.00	64.26	526,953.32	0.015
700	COLGATE-PALMOLIVE CO	02-08-00	INSTINET		14.00	58.60	41,022.10	0.010
4,600	COLGATE-PALMOLIVE CO	02-09-00	GOLDMAN SACHS & COMP		230.00	58.27	268,030.04	0.010
6,000	COLGATE-PALMOLIVE CO	02-10-00	GOLDMAN SACHS & COMP		300.00	57.63	345,766.20	0.010
10,500	COLGATE-PALMOLIVE CO	02-11-00	GOLDMAN SACHS & COMP		525.00	56.03	588,354.90	0.011
7,900	CONEXANT SYS INC COM	01-24-00	PIPER JAFFRAY INC		0.00	78.50	620,161.85	0.000
509	EBAY INC COM	01-26-00	KNIGHT SECURITIES L.		0.00	150.00	76,350.00	0.000
3,900	EBAY INC COM	01-26-00	INVESTMENT TECHNOLOG		46.80	149.38	582,589.80	0.000
749	EBAY INC COM	01-26-00	KNIGHT SECURITIES L.		0.00	149.19	111,744.06	0.000
3,600	EBAY INC COM	01-26-00	INVESTMENT TECHNOLOG		43.20	145.81	524,923.92	0.000
33,142	ECOLAB INC COM	01-27-00	PAINE WEBBER INC		1,657.10	36.27	1,202,182.97	0.013
19,500	EDWARDS J D & CO COM	01-06-00	MONTGOMERY SECURITIE		0.00	28.63	558,376.65	0.000
11,400	ELECTR DATA SYS CORP	01-11-00	BEAR, STEARNS, SECUR		136.80	66.65	759,791.76	0.009
2,600	FHLMC VTG COM	01-27-00	GOLDMAN SACHS & COMP		130.00	48.16	125,225.88	0.014
3,200	FHLMC VTG COM	01-27-00	GOLDMAN SACHS & COMP		160.00	49.58	158,652.48	0.013

PURCHASE OF STOCKS (continued)
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April 25

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
10,000	FHLMC VTG COM	01-28-00	LEWCO SECURITIES		500.00	48.62	486,247.00	0.013
13,077	FNMA COM STK	01-24-00	CITATION GROUP		653.85	56.38	737,268.18	0.019
10,800	FNMA COM STK	01-27-00	FIRST BOSTON CORPORA		540.00	57.80	624,240.00	0.019
13,528	GOLDMAN SACHS GROUP	01-27-00	MILLER TABAK HIRSCH		541.12	88.40	1,195,822.44	0.005
1,500	HEALTHON/WEBMD COR	01-03-00	GOLDMAN SACHS & COMP		0.00	38.30	57,454.65	0.000
3,600	HEALTHON/WEBMD COR	01-04-00	GOLDMAN SACHS & COMP		0.00	36.91	132,882.48	0.000
2,208	HEALTHON/WEBMD COR	01-05-00	GOLDMAN SACHS & COMP		0.00	34.26	75,650.28	0.000
1,000	HEALTHON/WEBMD COR	01-10-00	GOLDMAN SACHS & COMP		0.00	38.53	38,529.00	0.000
1,200	HEALTHON/WEBMD COR	01-11-00	GOLDMAN SACHS & COMP		0.00	40.18	48,220.32	0.000
1,100	HEALTHON/WEBMD COR	01-12-00	GOLDMAN SACHS & COMP		0.00	39.16	43,078.75	0.000
1,000	HEALTHON/WEBMD COR	01-13-00	GOLDMAN SACHS & COMP		0.00	38.34	38,336.80	0.000
3,000	HEALTHON/WEBMD COR	01-14-00	GOLDMAN SACHS & COMP		0.00	41.25	123,745.50	0.000
800	HEALTHON/WEBMD COR	01-18-00	GOLDMAN SACHS & COMP		0.00	40.96	32,771.44	0.000
1,200	HEALTHON/WEBMD COR	01-19-00	SMITH BARNEY INC		0.00	44.76	53,707.20	0.000
1,100	HEALTHON/WEBMD COR	01-19-00	SMITH BARNEY INC		0.00	42.50	46,750.00	0.000
5,200	HEALTHON/WEBMD COR	01-20-00	SMITH BARNEY INC		0.00	47.97	249,468.96	0.000
13,400	HEWLETT-PACKARD CO C	02-04-00	BAIRD, ROBERT W & CO		670.00	118.10	1,582,538.66	0.005
16,400	HOME DEPOT INC COM	01-11-00	JONES & ASSOCIATES		492.00	63.41	1,039,842.00	0.002
1,800	INTEGRATED DEVICE TE	01-19-00	PRUDENTIAL SECURITIE		0.00	32.74	58,938.66	0.000
2,300	INTEGRATED DEVICE TE	01-20-00	MONTGOMERY SECURITIE		0.00	31.98	73,564.12	0.000
2,000	INTEGRATED DEVICE TE	01-21-00	MONTGOMERY SECURITIE		0.00	32.04	64,075.00	0.000
12,285	INTEGRATED DEVICE TE	01-24-00	MONTGOMERY SECURITIE		0.00	31.10	382,121.24	0.000

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PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
8,100	INTL BUSINESS MACH C	01-21-00	CITATION GROUP		405.00	121.26	982,244.07	0.003
9,100	INTUIT COM	01-03-00	INSTINET		182.00	58.03	528,073.00	0.000
10,558	KIMBERLY-CLARK CORP	01-21-00	THOMAS WEISEL PARTNE		527.90	65.14	687,768.18	0.016
2,300	KIMBERLY-CLARK CORP	01-26-00	BEAR, STEARNS, SECUR		115.00	64.42	148,161.17	0.016
900	KIMBERLY-CLARK CORP	01-26-00	BEAR, STEARNS, SECUR		45.00	63.65	57,283.92	0.016
3,200	KIMBERLY-CLARK CORP	01-27-00	GOLDMAN SACHS & COMP		160.00	65.15	208,493.76	0.016
3,400	KIMBERLY-CLARK CORP	01-28-00	GOLDMAN SACHS & COMP		170.00	63.68	216,504.52	0.016
20,300	LOWES COS INC COM	02-28-00	JONES & ASSOCIATES		609.00	42.46	861,925.82	0.003
18,700	MEDTRONIC INC COM	02-10-00	GOLDMAN SACHS & COMP		935.00	49.01	916,567.41	0.003
13,838	MEDTRONIC INC COM	02-28-00	BEAR, STEARNS, SECUR		166.06	46.99	650,253.16	0.003
56,100	MELLON FINL CORP COM	02-07-00	COWEN AND COMPANY	2,805.00		32.90	1,845,493.65	0.024
9,200	MICRON TECH INC COM	02-08-00	BEAR, STEARNS, SECUR		110.40	74.05	681,224.12	0.000
6,200	MICRON TECH INC COM	02-29-00	DONALDSON LUFKIN & J		310.00	97.93	607,145.54	0.000
470	MICRON TECH INC COM	02-29-00	ROBERTSON STEPHENS &		23.50	84.03	39,494.95	0.000
1,050	MICRON TECH INC COM	02-29-00	ROBERTSON STEPHENS &		52.50	89.21	93,675.33	0.000
1,400	NOVELL INC COM	02-11-00	GOLDMAN SACHS & COMP		0.00	38.76	54,257.56	0.000
1,000	NOVELL INC COM	02-11-00	SOUNDVIEW FINANCIAL		0.00	38.88	38,879.50	0.000
2,500	NOVELL INC COM	02-11-00	GOLDMAN SACHS & COMP		0.00	38.68	96,703.25	0.000
1,700	NOVELL INC COM	02-14-00	MONTGOMERY SECURITIE		0.00	38.83	66,004.37	0.000
2,400	NOVELL INC COM	02-14-00	INVESTMENT TECHNOLOG		48.00	39.30	94,323.12	0.000
100	NOVELL INC COM	02-14-00	INVESTMENT TECHNOLOG		2.00	38.93	3,892.63	0.000
100	NOVELL INC COM	02-14-00	INVESTMENT TECHNOLOG		2.00	38.93	3,892.63	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
900	NOVELL INC COM	02-15-00	MERRILL LYNCH PIERCE		0.00	38.17	34,354.17	0.000
800	NOVELL INC COM	02-15-00	MONTGOMERY SECURITIE		0.00	38.66	30,928.00	0.000
700	NOVELL INC COM	02-15-00	SOUNDVIEW FINANCIAL		0.00	38.19	26,734.75	0.000
2,100	NOVELL INC COM	02-15-00	INSTINET		42.00	37.52	78,784.86	0.000
1,600	NOVELL INC COM	02-16-00	SMITH BARNEY INC		0.00	40.22	64,350.08	0.000
1,500	NOVELL INC COM	02-16-00	INSTINET		30.00	41.06	61,585.80	0.000
700	NOVELL INC COM	02-16-00	MERRILL LYNCH PIERCE		0.00	40.38	28,262.50	0.000
2,000	NOVELL INC COM	02-16-00	ING BARINGS INT'L		0.00	40.68	81,352.60	0.000
7,700	NOVELL INC COM	02-17-00	MERRILL LYNCH PIERCE		0.00	43.99	338,739.94	0.000
1,000	NOVELL INC COM	02-17-00	INSTINET		20.00	41.03	41,029.00	0.000
800	NOVELL INC COM	02-17-00	INSTINET		16.00	43.26	34,606.88	0.000
700	NOVELL INC COM	02-17-00	MERRILL LYNCH PIERCE		0.00	42.88	30,012.50	0.000
1,500	NOVELL INC COM	02-17-00	MERRILL LYNCH PIERCE		0.00	42.24	63,357.15	0.000
300	NOVELL INC COM	02-17-00	INVESTMENT TECHNOLOG		6.00	42.86	12,859.14	0.000
200	NOVELL INC COM	02-17-00	INVESTMENT TECHNOLOG		4.00	41.18	8,235.26	0.000
12,896	PITNEY BOWES INC COM	01-12-00	MORGAN STANLEY & CO		644.80	47.43	611,592.80	0.024
15,100	PITNEY BOWES INC COM	01-27-00	BEAR, STEARNS, SECUR		181.20	47.38	715,425.92	0.024
8,800	RATIONAL SOFTWARE CO	01-24-00	HAMBRECHT & QUEST		0.00	58.22	512,295.52	0.000
11,851	RATIONAL SOFTWARE CO	01-24-00	FIRST BOSTON CORPORA		0.00	57.38	679,951.13	0.000
400	RATIONAL SOFTWARE CO	01-24-00	INSTINET		8.00	57.96	23,183.00	0.000
16,800	SAFeway INC COM NEW	01-28-00	PAINe WEBBER INC		840.00	37.00	621,591.60	0.000
17,000	SCHERING-PLOUGH CORP	02-07-00	CITATION GROUP		850.00	46.05	782,850.00	0.010

FIDELITY MGMT

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

April 25

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
47,200	Schwab Charles Corp	01-19-00	Neuberger and Berman		1,180.00	40.04	1,889,765.28	0.001
300	Software Com Inc OC	01-24-00	B Trade Services		3.00	95.58	28,674.54	0.000
200	Software Com Inc OC	01-24-00	Robertson Stephens &		0.00	95.50	19,100.00	0.000
100	Software Com Inc OC	01-25-00	Merrill Lynch Pierce		0.00	95.00	9,500.00	0.000
200	Software Com Inc OC	01-25-00	First Boston Corpora		0.00	95.13	19,025.00	0.000
200	Software Com Inc OC	01-25-00	Robertson Stephens &		0.00	95.13	19,025.00	0.000
1,300	Software Com Inc OC	01-26-00	Instinet		26.00	95.01	123,518.85	0.000
1,400	Software Com Inc OC	01-27-00	Robertson Stephens &		0.00	89.42	125,189.12	0.000
9,600	Software Com Inc OC	01-28-00	Robertson Stephens &		0.00	86.55	830,857.92	0.000
4,600	Target Corp Com	02-28-00	Montgomery Securitie		230.00	57.88	266,266.86	0.006
8,300	Target Corp Com	02-29-00	Bear, Stearns, Secur		99.60	58.53	485,809.79	0.006
22,593	Time Warner Inc Com	01-19-00	Paine Webber Inc		1,129.65	87.11	1,968,132.71	0.002
790,634							45,532,175.42	

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HARRIS INVESTMENT

30,000	Adobe Sys Inc Com	01-19-00	Instinet		1,500.00	63.76	1,912,857.00	0.001
5,000	Adobe Sys Inc Com	02-15-00	Instinet		250.00	88.01	440,025.00	0.001
36,600	Auto Data Processing	02-15-00	Citation Group		2,196.00	46.25	1,692,808.56	0.007
20,400	Auto Data Processing	02-16-00	Citation Group		1,224.00	46.06	939,624.00	0.007
110,000	Conoco Inc Cl B Com	01-13-00	Mesirow Financial In		6,600.00	24.78	2,725,305.00	0.030

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HARRIS INVESTMENT

PURCHASE OF STOCKS (continued)
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April 25

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
57,000	CROWN CORK & SEAL CO	01-14-00	GARDNER RECH & CO.		3,420.00	23.68	1,349,891.10	0.042
9,000	ELECTR DATA SYS CORP	02-15-00	ABN AMRO SECURITIES		540.00	74.00	665,977.50	0.008
18,000	FMC CORP COM (NEW)	01-14-00	GARDNER RECH & CO.		1,080.00	59.50	1,070,917.20	0.000
20,000	JABIL CIRCUIT INC CO	01-14-00	CHICAGO CORPORATION		1,200.00	68.09	1,361,700.00	0.000
3,000	JABIL CIRCUIT INC CO	02-15-00	CITATION GROUP		180.00	72.31	216,930.00	0.000
135,000	LOCKHEED MARTIN CORP	02-11-00	CORRESPONDENT SERVIC		8,100.00	18.00	2,429,460.00	0.024
10,000	MICRON TECH INC COM	01-19-00	MESIROW FINANCIAL IN		600.00	72.87	728,694.00	0.000
16,400	ST JUDE MED INC COM	01-21-00	MORGAN STANLEY & CO		984.00	28.80	472,287.20	0.000
68,600	ST JUDE MED INC COM	01-24-00	MORGAN STANLEY & CO		4,116.00	26.75	1,834,748.16	0.000
13,000	SUN MICROSYSTEMS INC	01-19-00	INSTINET		650.00	81.41	1,058,356.00	0.000
7,000	SUN MICROSYSTEMS INC	01-20-00	INSTINET		350.00	85.68	599,725.00	0.000
120,000	SUPER VALU INC COM	01-21-00	MORGAN STANLEY & CO		7,200.00	19.00	2,279,400.00	0.028
10,000	SUPER VALU INC COM	02-15-00	CITATION GROUP		600.00	16.74	167,356.00	0.032
5,000	TELLABS INC COM	02-15-00	INSTINET		250.00	58.77	293,869.00	0.000
25,300	VISHAY INTERTECHNOLO	01-21-00	FIRST ANALYSIS SECUR		1,518.00	35.53	898,967.19	0.000
14,700	VISHAY INTERTECHNOLO	01-26-00	FIRST ANALYSIS SECUR		882.00	40.38	593,588.94	0.000
5,000	VISHAY INTERTECHNOLO	01-27-00	FIRST ANALYSIS SECUR		300.00	39.81	199,050.00	0.000
3,000	VISHAY INTERTECHNOLO	02-15-00	CITATION GROUP		180.00	42.37	127,117.50	0.000
30,000	WARNER LAMBERT CO CO	02-15-00	GARDNER RECH & CO.		1,800.00	95.15	2,854,614.00	0.010
27,000	WARNER LAMBERT CO CO	02-16-00	CHICAGO CORPORATION		1,620.00	92.42	2,495,431.80	0.010
							29,408,700.15	

799,000

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HOLLAND

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,650	AES CORP COM	02-29-00	CORRESPONDENT SERVIC		74.25	84.23	138,983.63	0.000
7,975	CENTURYTEL INC COM I	01-31-00	CORRESPONDENT SERVIC		358.88	37.67	300,418.26	0.005
10,775	COMPUWARE CORP COM	01-31-00	LEHMAN BROTHERS INC		0.00	21.65	233,319.70	0.000
2,800	COSTCO WHSL CORP NEW	02-29-00	LEHMAN BROTHERS INC		0.00	49.00	137,200.00	0.000
8,825	FHLMC VTG COM	01-31-00	SESLIA SECURITIES		397.13	50.02	441,437.98	0.013
1,100	GRAINGER W W INC COM	01-31-00	ISI GROUP INC.		49.50	48.85	53,737.42	0.013
5,275	LEXMARK INTL GROUP I	01-28-00	LEHMAN BROTHERS INC		237.38	93.32	492,256.15	0.000
2,300	MICROSOFT CORP COM	01-28-00	GOLDMAN SACHS & COMP		0.00	99.13	227,987.50	0.000
4,825	ORACLE CORP COM	01-28-00	DONALDSON LUFKIN & J		0.00	50.71	244,680.58	0.000
7,800	ORACLE CORP COM	01-31-00	GOLDMAN SACHS & COMP		0.00	48.15	375,559.86	0.000
9,150	PFIZER INC COM	02-29-00	CORRESPONDENT SERVIC		411.75	31.80	290,924.25	0.011
22,675	XEROX CORP COM	01-28-00	BLAIR, WILLIAM & CO		1,020.38	21.04	477,066.13	0.038
85,150							3,413,571.46	

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IRIDIAN ASSET MGT

1,000	AMERN STD COS INC DE	01-06-00	SPEAR LEEDS AND KELL		30.00	41.03	41,030.00	0.000
600	APPLE COMPUTER INC C	01-07-00	GOLDMAN SACHS & COMP		0.00	98.55	59,130.00	0.000
100	APPLE COMPUTER INC C	01-10-00	GOLDMAN SACHS & COMP		0.00	97.88	9,787.50	0.000
500	APPLE COMPUTER INC C	01-11-00	GOLDMAN SACHS & COMP		0.00	93.93	46,966.80	0.000
200	APPLE COMPUTER INC C	01-12-00	GOLDMAN SACHS & COMP		0.00	88.62	17,724.38	0.000
500	APPLE COMPUTER INC C	01-13-00	GOLDMAN SACHS & COMP		0.00	95.47	47,733.90	0.000

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PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
400	APPLE COMPUTER INC C	01-21-00	GOLDMAN SACHS & COMP		0.00	111.53	44,612.52	0.000
300	APPLE COMPUTER INC C	01-31-00	SMITH BARNEY INC		0.00	97.73	29,320.32	0.000
200	APPLE COMPUTER INC C	02-02-00	SMITH BARNEY INC		0.00	98.25	19,650.00	0.000
600	BAUSCH & LOMB INC CO	01-20-00	GOLDMAN SACHS & COMP		30.00	62.65	37,589.04	0.016
1,400	BAUSCH & LOMB INC CO	01-20-00	WARBURG DILLON READ		70.00	63.61	89,056.94	0.016
400	BAUSCH & LOMB INC CO	01-21-00	WARBURG DILLON READ		20.00	59.57	23,828.00	0.017
1,300	BECTON DICKINSON & C	01-07-00	NEUBERGER AND BERMAN		65.00	27.93	36,304.06	0.013
1,300	CABLETRON SYS INC CO	01-07-00	CITATION GROUP		65.00	23.05	29,965.00	0.000
1,900	CABLETRON SYS INC CO	01-11-00	GOLDMAN SACHS & COMP		95.00	24.96	47,427.61	0.000
300	CABLETRON SYS INC CO	01-13-00	OPPENHEIMER & CO. IN		15.00	24.35	7,303.77	0.000
1,400	CABLEVISION SYS CORP	02-02-00	STREICHER J.		70.00	78.27	109,581.78	0.000
4,700	CENDANT CORP COM STK	01-04-00	FIRST BOSTON CORPORA		235.00	23.87	112,167.85	0.000
2,300	CENDANT CORP COM STK	01-18-00	UNTERBERG HARRIS		115.00	22.91	52,693.46	0.000
4,800	CENDANT CORP COM STK	01-20-00	FIRST BOSTON CORPORA		240.00	22.04	105,775.68	0.000
3,000	CENDANT CORP COM STK	01-21-00	FIRST BOSTON CORPORA		150.00	21.40	64,193.40	0.000
4,100	CENDANT CORP COM STK	01-24-00	CITATION GROUP		205.00	20.57	84,325.52	0.000
2,300	CENDANT CORP COM STK	02-02-00	GOLDMAN SACHS & COMP		115.00	21.95	50,490.75	0.000
2,600	CENDANT CORP COM STK	02-07-00	ROBERTSON STEPHENS &		130.00	21.54	55,999.06	0.000
2,500	CENDANT CORP COM STK	02-10-00	HAMBRECHT & QUEST		125.00	19.42	48,553.25	0.000
5,700	CERIDIAN CORP COM	01-12-00	MONNESS CRESPI AND H		285.00	19.66	112,063.71	0.000
5,100	CERIDIAN CORP COM	01-13-00	MERRILL LYNCH PIERCE		255.00	17.85	91,025.31	0.000
600	CERIDIAN CORP COM	01-14-00	WARBURG DILLON READ		30.00	18.05	10,827.24	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,800	CERIDIAN CORP COM	01-18-00	CITATION GROUP		190.00	17.68	67,201.86	0.000
4,400	CERIDIAN CORP COM	01-20-00	MORGAN STANLEY & CO		220.00	16.98	74,699.68	0.000
1,300	CERIDIAN CORP COM	01-28-00	GOLDMAN SACHS & COMP		65.00	16.30	21,190.00	0.000
4,000	CERIDIAN CORP COM	01-31-00	CITATION GROUP		200.00	16.13	64,520.00	0.000
2,400	CERIDIAN CORP COM	02-03-00	GOLDMAN SACHS & COMP		120.00	16.05	38,517.60	0.000
1,000	CERIDIAN CORP COM	02-04-00	GOLDMAN SACHS & COMP		50.00	16.05	16,049.80	0.000
2,000	CERIDIAN CORP COM	02-07-00	GOLDMAN SACHS & COMP		100.00	16.04	32,082.60	0.000
1,000	CERIDIAN CORP COM	02-08-00	GOLDMAN SACHS & COMP		50.00	16.04	16,044.80	0.000
3,500	COMDISCO INC COM	01-11-00	MERRILL LYNCH PIERCE		175.00	34.97	122,404.45	0.002
100	COMDISCO INC COM	01-12-00	MERRILL LYNCH PIERCE		5.00	34.58	3,458.45	0.002
1,300	COMDISCO INC COM	01-13-00	MERRILL LYNCH PIERCE		65.00	35.11	45,642.61	0.002
1,300	COMDISCO INC COM	01-28-00	SMITH BARNEY INC		65.00	33.88	44,048.42	0.002
700	COMERICA INC COM	02-28-00	WESTMINSTER RESEARCH		35.00	37.41	26,189.38	0.042
7,700	FLEETBOSTON FINL COR	02-28-00	CITATION GROUP		385.00	27.08	208,504.45	0.044
1,200	FLEETBOSTON FINL COR	02-28-00	FRIEDMAN BILLING AND		60.00	27.05	32,460.00	0.044
2,000	FLEETBOSTON FINL COR	02-29-00	LEHMAN BROTHERS INC		100.00	27.73	55,454.60	0.043
1,600	FLEETBOSTON FINL COR	02-29-00	MORGAN STANLEY & CO		80.00	27.25	43,604.96	0.044
6,200	GEMSTAR INTL GROUP L	02-11-00	COWEN AND COMPANY		0.00	69.59	431,431.96	0.000
6,000	GEMSTAR INTL GROUP L	02-14-00	COWEN AND COMPANY		0.00	74.43	446,557.80	0.000
1,300	GEMSTAR INTL GROUP L	02-15-00	DB CLEARING SERVICES		0.00	73.89	96,051.67	0.000
800	GEMSTAR INTL GROUP L	02-16-00	DB CLEARING SERVICES		0.00	75.65	60,521.12	0.000
200	GEN MTRS CORP CL H N	02-14-00	HAMBRECHT & QUEST		10.00	99.05	19,810.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
300	GEN MTRS CORP CL H N	02-15-00	OPPENHEIMER & CO. IN		15.00	99.33	29,799.39	0.000
100	GEN MTRS CORP CL H N	02-16-00	OPPENHEIMER & CO. IN		5.00	99.05	9,905.00	0.000
2,600	GRAINGER W W INC COM	01-24-00	CITATION GROUP		130.00	54.30	141,170.64	0.011
1,700	GTE CORP COM	01-03-00	CITATION GROUP		85.00	69.47	118,095.09	0.027
300	HARCOURT GEN INC COM	01-10-00	BEAR, STEARNS, SECUR		15.00	40.55	12,165.33	0.020
200	HARCOURT GEN INC COM	01-11-00	BEAR, STEARNS, SECUR		10.00	39.80	7,960.00	0.021
100	HARCOURT GEN INC COM	01-12-00	BEAR, STEARNS, SECUR		5.00	39.66	3,965.87	0.021
1,100	HARCOURT GEN INC COM	01-14-00	WESTMINSTER RESEARCH		55.00	40.36	44,394.02	0.020
800	HARCOURT GEN INC COM	01-18-00	BEAR, STEARNS, SECUR		40.00	40.61	32,488.72	0.020
200	HARCOURT GEN INC COM	01-19-00	BEAR, STEARNS, SECUR		10.00	40.49	8,098.94	0.020
2,400	HARCOURT GEN INC COM	01-20-00	BEAR, STEARNS, SECUR		120.00	40.92	98,214.96	0.020
800	HARCOURT GEN INC COM	01-21-00	BEAR, STEARNS, SECUR		40.00	41.05	32,840.00	0.020
100	HARCOURT GEN INC COM	01-24-00	BEAR, STEARNS, SECUR		5.00	41.05	4,105.00	0.020
1,800	HARCOURT GEN INC COM	01-26-00	CITATION GROUP		90.00	41.30	74,344.68	0.020
1,600	HARCOURT GEN INC COM	01-26-00	CITATION GROUP		80.00	41.52	66,433.60	0.020
1,300	HARCOURT GEN INC COM	01-27-00	BEAR, STEARNS, SECUR		65.00	40.54	52,698.75	0.020
1,000	HARCOURT GEN INC COM	01-28-00	BEAR, STEARNS, SECUR		50.00	40.05	40,049.80	0.020
700	HARCOURT GEN INC COM	01-31-00	BEAR, STEARNS, SECUR		35.00	39.99	27,989.92	0.021
500	HARCOURT GEN INC COM	02-01-00	BEAR, STEARNS, SECUR		25.00	40.13	20,064.25	0.020
1,600	HARCOURT GEN INC COM	02-02-00	BEAR, STEARNS, SECUR		80.00	40.13	64,208.80	0.020
200	HARCOURT GEN INC COM	02-03-00	BEAR, STEARNS, SECUR		10.00	40.05	8,010.00	0.020
200	HARCOURT GEN INC COM	02-04-00	BEAR, STEARNS, SECUR		10.00	40.05	8,010.00	0.020

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,400	HARCOURT GEN INC COM	02-07-00	BEAR, STEARNS, SECUR		70.00	40.07	56,091.84	0.020
400	HARCOURT GEN INC COM	02-08-00	BEAR, STEARNS, SECUR		20.00	40.03	16,013.20	0.020
1,300	HARCOURT GEN INC COM	02-09-00	BEAR, STEARNS, SECUR		65.00	40.38	52,497.12	0.020
1,400	HARCOURT GEN INC COM	02-10-00	WESTMINSTER RESEARCH		70.00	39.66	55,528.20	0.021
400	HARCOURT GEN INC COM	02-11-00	BEAR, STEARNS, SECUR		20.00	38.77	15,507.52	0.021
1,300	HARCOURT GEN INC COM	02-14-00	ALLEN & COMPANY, INC		65.00	38.45	49,988.12	0.021
3,300	MANDALAY RESORT GROU	01-03-00	CITATION GROUP		165.00	20.16	66,536.25	0.000
4,000	MANDALAY RESORT GROU	01-07-00	CITATION GROUP		200.00	16.36	65,446.80	0.000
4,800	MANDALAY RESORT GROU	01-10-00	CITATION GROUP		240.00	16.16	77,568.96	0.000
3,100	MANDALAY RESORT GROU	01-11-00	ROBERTSON STEPHENS &		155.00	16.14	50,038.65	0.000
1,900	MANDALAY RESORT GROU	01-12-00	CITATION GROUP		95.00	16.17	30,724.52	0.000
800	MANDALAY RESORT GROU	01-13-00	ROBERTSON STEPHENS &		40.00	15.92	12,733.44	0.000
1,100	MANDALAY RESORT GROU	01-21-00	ROBERTSON STEPHENS &		55.00	16.30	17,930.00	0.000
4,400	MANDALAY RESORT GROU	01-24-00	CITATION GROUP		220.00	16.27	71,569.52	0.000
6,700	MELLON FINL CORP COM	02-28-00	FOX PITT BELTON		335.00	31.11	208,447.72	0.025
1,500	NCR CORP COM	01-13-00	FIRST BOSTON CORPORA		75.00	34.78	52,176.45	0.000
1,500	NCR CORP COM	01-19-00	PRUDENTIAL SECURITIE		75.00	33.68	50,512.50	0.000
1,300	NCR CORP COM	01-21-00	WARBURG DILLON READ		65.00	38.34	49,841.09	0.000
13,800	NETWORKS ASSOC INC C	02-10-00	SOUNDVIEW FINANCIAL		0.00	27.17	374,877.00	0.000
13,500	NETWORKS ASSOC INC C	02-11-00	SOUNDVIEW FINANCIAL		0.00	31.39	423,812.25	0.000
4,100	NETWORKS ASSOC INC C	02-11-00	BEAR, STEARNS, SECUR		0.00	31.46	128,992.15	0.000
11,400	NETWORKS ASSOC INC C	02-14-00	SOUNDVIEW FINANCIAL		0.00	30.80	351,082.38	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
8,100	NETWORKS ASSOC INC C	02-15-00	FIRST BOSTON CORPORA		0.00	29.09	235,607.94	0.000
3,900	NETWORKS ASSOC INC C	02-16-00	GOLDMAN SACHS & COMP		0.00	30.46	118,801.02	0.000
1,600	NETWORKS ASSOC INC C	02-17-00	GOLDMAN SACHS & COMP		0.00	30.27	48,434.56	0.000
3,500	NETWORKS ASSOC INC C	02-18-00	GOLDMAN SACHS & COMP		0.00	28.93	101,237.50	0.000
1,700	NETWORKS ASSOC INC C	02-22-00	GOLDMAN SACHS & COMP		0.00	28.64	48,684.60	0.000
2,600	NEXTLINK COMMUNICATI	01-12-00	GOLDMAN SACHS & COMP		0.00	71.02	184,661.88	0.000
3,100	NEXTLINK COMMUNICATI	01-13-00	GOLDMAN SACHS & COMP		0.00	72.74	225,508.26	0.000
400	NEXTLINK COMMUNICATI	01-14-00	GOLDMAN SACHS & COMP		0.00	79.35	31,741.68	0.000
20,000	PARAMETRIC TECH CORP	01-04-00	MERRILL LYNCH PIERCE		0.00	20.26	405,254.00	0.000
13,200	PARAMETRIC TECH CORP	01-04-00	GOLDMAN SACHS & COMP		0.00	20.19	266,554.20	0.000
8,400	PARAMETRIC TECH CORP	01-10-00	GOLDMAN SACHS & COMP		0.00	19.21	161,392.56	0.000
5,300	PARAMETRIC TECH CORP	01-11-00	MERRILL LYNCH PIERCE		0.00	19.51	103,393.46	0.000
7,700	PARAMETRIC TECH CORP	01-12-00	MERRILL LYNCH PIERCE		0.00	19.06	146,776.63	0.000
700	PARAMETRIC TECH CORP	01-28-00	GOLDMAN SACHS & COMP		0.00	20.56	14,393.75	0.000
2,000	PARAMETRIC TECH CORP	01-31-00	GOLDMAN SACHS & COMP		0.00	20.39	40,783.40	0.000
2,500	PITNEY BOWES INC COM	01-27-00	SMITH BARNEY INC		125.00	47.01	117,520.75	0.024
2,300	PITNEY BOWES INC COM	01-28-00	SMITH BARNEY INC		115.00	46.50	106,956.44	0.024
1,600	PITNEY BOWES INC COM	01-31-00	CITATION GROUP		80.00	46.42	74,279.68	0.024
400	PITNEY BOWES INC COM	02-11-00	SMITH BARNEY INC		20.00	46.92	18,768.36	0.024
3,800	PREMIER PKS INC COM	01-04-00	LEHMAN BROTHERS INC		190.00	25.99	98,774.92	0.000
1,900	PREMIER PKS INC COM	01-05-00	CITATION GROUP		95.00	25.47	48,392.81	0.000
4,900	PREMIER PKS INC COM	01-06-00	LEHMAN BROTHERS INC		245.00	25.50	124,925.50	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,200	PREMIER PKS INC COM	01-07-00	CITATION GROUP		60.00	26.53	31,830.96	0.000
1,200	PREMIER PKS INC COM	01-10-00	CITATION GROUP		60.00	27.27	32,718.72	0.000
3,500	PREMIER PKS INC COM	01-11-00	LEHMAN BROTHERS INC		175.00	26.23	91,817.95	0.000
2,900	PREMIER PKS INC COM	01-12-00	LEHMAN BROTHERS INC		145.00	25.88	75,059.54	0.000
4,300	PREMIER PKS INC COM	01-13-00	LEHMAN BROTHERS INC		215.00	26.32	113,187.61	0.000
5,200	PREMIER PKS INC COM	01-14-00	LEHMAN BROTHERS INC		260.00	27.03	140,567.96	0.000
2,000	PREMIER PKS INC COM	01-18-00	LEHMAN BROTHERS INC		100.00	26.53	53,050.00	0.000
1,700	PREMIER PKS INC COM	02-01-00	LEHMAN BROTHERS INC		85.00	25.13	42,727.97	0.000
11,300	PREMIER PKS INC COM	02-02-00	LEHMAN BROTHERS INC		565.00	25.19	284,592.76	0.000
300	PREMIER PKS INC COM	02-03-00	LEHMAN BROTHERS INC		15.00	26.13	7,838.25	0.000
1,600	PREMIER PKS INC COM	02-07-00	BEAR, STEARNS, SECUR		80.00	25.40	40,640.80	0.000
500	QUANTUM EFFECT DEVIC	01-31-00	MONTGOMERY SECURITIE		0.00	16.00	8,000.00	0.000
1,400	READERS DIGEST ASSN	02-09-00	J.P. MORGAN SECURITI		70.00	34.45	48,229.16	0.005
1,700	READERS DIGEST ASSN	02-16-00	CITATION GROUP		85.00	33.57	57,063.90	0.005
1,100	READERS DIGEST ASSN	02-17-00	MORGAN STANLEY & CO		55.00	34.85	38,332.36	0.005
100	SNYDER COMMUNICATION	01-04-00	MERRILL LYNCH PIERCE		5.00	17.93	1,792.50	0.000
2,600	SUNGARD DATA SYS INC	01-06-00	MERRILL LYNCH PIERCE		130.00	27.23	70,808.92	0.000
1,600	SUNGARD DATA SYS INC	01-07-00	CITATION GROUP		80.00	27.05	43,280.00	0.000
2,800	SUNGARD DATA SYS INC	01-10-00	CITATION GROUP		140.00	27.10	75,887.00	0.000
2,000	SUNGARD DATA SYS INC	01-11-00	GOLDMAN SACHS & COMP		100.00	27.05	54,099.20	0.000
2,000	SUNGARD DATA SYS INC	01-19-00	CITATION GROUP		100.00	29.68	59,352.80	0.000
2,700	SUNGARD DATA SYS INC	01-20-00	FIRST BOSTON CORPORA		135.00	30.59	82,601.10	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
5,200	SUNGARD DATA SYS INC	01-21-00	CITATION GROUP		260.00	30.69	159,564.08	0.000
3,700	SUNGARD DATA SYS INC	01-24-00	CITATION GROUP		185.00	30.82	114,039.92	0.000
4,300	SUNGARD DATA SYS INC	01-25-00	FIRST BOSTON CORPORA		215.00	29.82	128,218.26	0.000
1,300	SUNGARD DATA SYS INC	01-26-00	FIRST BOSTON CORPORA		65.00	29.88	38,846.47	0.000
3,100	SUNGARD DATA SYS INC	01-27-00	FIRST BOSTON CORPORA		155.00	30.43	94,332.07	0.000
1,500	SUNGARD DATA SYS INC	01-28-00	FIRST BOSTON CORPORA		75.00	28.80	43,200.00	0.000
600	SUNGARD DATA SYS INC	01-31-00	FIRST BOSTON CORPORA		30.00	28.59	17,151.06	0.000
1,100	SUNGARD DATA SYS INC	02-01-00	FIRST BOSTON CORPORA		55.00	28.67	31,535.13	0.000
1,200	SUNGARD DATA SYS INC	02-02-00	FIRST BOSTON CORPORA		60.00	28.67	34,402.68	0.000
6,100	SUNGARD DATA SYS INC	02-11-00	BEAR, STEARNS, SECUR		305.00	32.83	200,245.92	0.000
3,000	SUNGARD DATA SYS INC	02-17-00	BEAR, STEARNS, SECUR		150.00	32.45	97,358.40	0.000
2,400	SUNGARD DATA SYS INC	02-18-00	BEAR, STEARNS, SECUR		120.00	32.35	77,630.16	0.000
14,600	SYMBOL TECHNOLOGIES	02-09-00	MORGAN STANLEY & CO		730.00	73.03	1,066,238.00	0.000
1,500	SYMBOL TECHNOLOGIES	02-25-00	CITATION GROUP		75.00	83.29	124,940.10	0.000
4,600	SYNOPSIS INC COM	02-09-00	ROBERTSON STEPHENS &		0.00	47.23	217,258.46	0.000
1,800	SYNOPSIS INC COM	02-10-00	ROBERTSON STEPHENS &		0.00	49.74	89,524.80	0.000
3,900	SYNOPSIS INC COM	02-11-00	ROBERTSON STEPHENS &		0.00	52.04	202,952.10	0.000
1,000	SYNOPSIS INC COM	02-14-00	ROBERTSON STEPHENS &		0.00	43.45	43,450.00	0.000
300	SYNOPSIS INC COM	02-17-00	MORGAN STANLEY & CO		0.00	46.46	13,938.96	0.000
1,800	TANDY CORP COM	01-18-00	DONALDSON LUFKIN & J		90.00	48.91	88,038.54	0.004
1,500	TANDY CORP COM	01-19-00	DONALDSON LUFKIN & J		75.00	50.07	75,097.65	0.004
4,900	TANDY CORP COM	01-20-00	DONALDSON LUFKIN & J		245.00	51.35	251,590.50	0.004

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,600	TANDY CORP COM	01-21-00	DONALDSON LUFKIN & J		80.00	51.78	82,854.72	0.004
300	TANDY CORP COM	01-26-00	DONALDSON LUFKIN & J		15.00	50.10	15,028.65	0.004
1,000	TANDY CORP COM	01-27-00	DONALDSON LUFKIN & J		50.00	50.14	50,141.90	0.004
2,100	TANDY CORP COM	01-28-00	DONALDSON LUFKIN & J		105.00	49.84	104,662.11	0.004
1,300	TANDY CORP COM	02-02-00	PAINE WEBBER INC		65.00	46.80	60,844.42	0.004
1,000	TANDY CORP COM	02-03-00	SMITH BARNEY INC		50.00	45.88	45,875.00	0.004
900	TANDY CORP COM	02-03-00	ROBERTSON STEPHENS &		45.00	46.30	41,670.00	0.004
1,000	TANDY CORP COM	02-04-00	SPEAR LEEDS AND KELL		30.00	43.76	43,756.50	0.005
3,400	TANDY CORP COM	02-07-00	DONALDSON LUFKIN & J		170.00	42.81	145,550.26	0.005
1,100	TANDY CORP COM	02-08-00	PAINE WEBBER INC		55.00	44.88	49,365.03	0.004
1,100	TANDY CORP COM	02-08-00	FURMAN SELZ MAGER DI		55.00	43.91	48,306.28	0.005
1,500	TANDY CORP COM	02-09-00	BARING SECURITIES IN		75.00	42.71	64,064.55	0.005
1,300	TANDY CORP COM	02-16-00	DONALDSON LUFKIN & J		65.00	38.47	50,013.21	0.005
2,700	TANDY CORP COM	02-17-00	WESTMINSTER RESEARCH		135.00	38.55	104,088.78	0.005
2,400	TANDY CORP COM	02-23-00	CITATION GROUP		120.00	39.04	93,704.64	0.005
1,200	TANDY CORP COM	02-24-00	DONALDSON LUFKIN & J		60.00	38.48	46,171.56	0.005
1,200	TANDY CORP COM	02-24-00	DB CLEARING SERVICES		60.00	36.59	43,905.84	0.006
2,700	TV GUIDE INC CL A	02-11-00	BEAR, STEARNS, SECUR		0.00	40.77	110,086.02	0.000
3,100	TV GUIDE INC CL A	02-14-00	BEAR, STEARNS, SECUR		0.00	45.98	142,527.77	0.000
1,000	TV GUIDE INC CL A	02-15-00	BEAR, STEARNS, SECUR		0.00	45.53	45,532.10	0.000
1,300	TV GUIDE INC CL A	02-16-00	BEAR, STEARNS, SECUR		0.00	47.06	61,182.94	0.000
1,300	UNISYS CORP COM	01-07-00	CITATION GROUP		65.00	28.81	37,458.98	0.000

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
100	UNISYS CORP COM	01-10-00	DB CLEARING SERVICES		5.00	29.68	2,967.50	0.000
1,500	UNISYS CORP COM	01-11-00	DB CLEARING SERVICES		75.00	29.70	44,551.50	0.000
3,500	UNISYS CORP COM	01-12-00	CITATION GROUP		175.00	30.02	105,064.75	0.000
1,900	UNISYS CORP COM	01-13-00	SOUNDVIEW FINANCIAL		95.00	29.69	56,410.43	0.000
1,900	UNISYS CORP COM	01-18-00	WARBURG DILLON READ		95.00	29.14	55,360.49	0.000
1,300	WHIRLPOOL CORP COM	01-07-00	SMITH BARNEY INC		65.00	61.05	79,359.54	0.022
3,400	WILLIAMS CO INC COM	01-20-00	SMITH BARNEY INC		170.00	37.32	126,875.76	0.016
9,700	WILLIAMS CO INC COM	01-21-00	SMITH BARNEY INC		485.00	39.74	385,501.28	0.015
2,700	WILLIAMS CO INC COM	01-27-00	SMITH BARNEY INC		135.00	39.07	105,496.56	0.015
4,100	WILLIAMS CO INC COM	02-01-00	SMITH BARNEY INC		205.00	38.33	157,150.95	0.015
1,400	WILLIAMS CO INC COM	02-02-00	SMITH BARNEY INC		70.00	38.46	53,841.76	0.015
1,300	WILLIAMS CO INC COM	02-08-00	SMITH BARNEY INC		65.00	41.21	53,573.91	0.014
1,400	WILLIAMS CO INC COM	02-09-00	BEAR, STEARNS, SECUR		70.00	40.52	56,732.90	0.014
1,100	WILLIAMS CO INC COM	02-11-00	SPEAR LEEDS AND KELL		33.00	42.52	46,771.45	0.014
3,200	WILLIAMS CO INC COM	02-14-00	PRUDENTIAL SECURITIE		160.00	42.47	135,892.48	0.014
1,300	WILLIAMS CO INC COM	02-15-00	PRUDENTIAL SECURITIE		65.00	42.40	55,114.41	0.014
503,900							17,027,835.05	

J & W SELIGMAN

6,200	METALINK LTD COM STK	02-18-00	MONTGOMERY SECURITIE	0.00		38.74	240,190.48	0.000
7,100	METALINK LTD COM STK	02-22-00	MONTGOMERY SECURITIE	0.00		44.00	312,370.18	0.000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,400	METALINK LTD COM STK	02-24-00	PIPER JAFFRAY INC		0.00	47.10	160,139.32	0.00
4,800	METALINK LTD COM STK	02-29-00	MONTGOMERY SECURITIE		0.00	49.09	235,650.24	0.00
4,800	ACTUATE CORP COM	02-18-00	FIRST BOSTON CORPORA		0.00	50.68	243,240.00	0.00
5,800	ACTUATE CORP COM	02-22-00	FIRST BOSTON CORPORA		0.00	51.74	300,115.78	0.00
4,300	ACTUATE CORP COM	02-23-00	FIRST BOSTON CORPORA		0.00	57.43	246,951.58	0.00
9,500	ACTUATE CORP COM	02-24-00	FIRST BOSTON CORPORA		0.00	63.97	607,733.05	0.00
3,700	ACTUATE CORP COM	02-25-00	FIRST BOSTON CORPORA		0.00	62.94	232,868.75	0.00
1,500	ACTUATE CORP COM	02-28-00	FIRST BOSTON CORPORA		0.00	60.88	91,312.50	0.00
900	ACTUATE CORP COM	02-29-00	FIRST BOSTON CORPORA		0.00	61.50	55,350.00	0.00
500	ADVENT SOFTWARE INC	02-02-00	FIRST BOSTON CORPORA		0.00	69.00	34,500.00	0.00
1,000	ADVENT SOFTWARE INC	02-04-00	FIRST BOSTON CORPORA		0.00	68.88	68,878.90	0.00
1,500	ALAMOSA PCS HLDGS IN	02-03-00	SMITH BARNEY INC		0.00	17.00	25,500.00	0.00
17,000	AMERN SOFTWARE INC C	01-13-00	JEFFERIES & COMPANY		0.00	10.11	171,919.30	0.00
5,700	AMERN SOFTWARE INC C	01-13-00	INSTINET		228.00	9.96	56,756.61	0.00
5,700	AMERN SOFTWARE INC C	01-14-00	JEFFERIES & COMPANY		0.00	11.42	65,099.13	0.00
2,200	AMERN SOFTWARE INC C	01-18-00	JEFFERIES & COMPANY		0.00	11.50	25,300.00	0.00
500	AMERN SOFTWARE INC C	01-20-00	JEFFERIES & COMPANY		0.00	11.50	5,750.00	0.00
5,400	AMERN SOFTWARE INC C	02-11-00	ROBINSON HUMPHREY/AM		0.00	11.42	61,678.26	0.00
4,400	ANSWERTHINK CONSULTI	01-03-00	DONALDSON LUFKIN & J		0.00	33.38	146,850.00	0.00
1,700	ANSWERTHINK CONSULTI	01-26-00	ROBINSON HUMPHREY/AM		0.00	38.50	65,450.00	0.00
9,700	ANSWERTHINK CONSULTI	01-27-00	ROBINSON HUMPHREY/AM		0.00	38.42	372,692.43	0.00
5,200	ANTIGENICS INC DEL C	02-04-00	PIPER JAFFRAY INC		0.00	54.98	285,902.76	0.00

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,100	ANTIGENICS INC DEL C	02-04-00	PIPER JAFFRAY INC		0.00	18.00	37,800.00	0.000
3,200	ANTIGENICS INC DEL C	02-04-00	PIPER JAFFRAY INC		0.00	18.00	57,600.00	0.000
2,300	APPLIED MICRO CIRCUIT	02-14-00	FIRST BOSTON CORPORA		0.00	210.89	485,056.89	0.000
100	APROPOS TECH INC COM	02-17-00	HAMBRECHT & QUEST		0.00	22.00	2,200.00	0.000
2,500	ASPECT DEV INC COM	01-27-00	ROBERTSON STEPHENS &		0.00	78.93	197,325.50	0.000
900	ASPECT DEV INC COM	01-28-00	ROBERTSON STEPHENS &		0.00	76.48	68,835.96	0.000
90	AVANEX CORP COM STK	02-03-00	MORGAN STANLEY & CO		0.00	36.00	3,240.00	0.000
120	AVANEX CORP COM STK	02-03-00	MORGAN STANLEY & CO		0.00	36.00	4,320.00	0.000
100	AVE A INC COM STK IS	02-28-00	MORGAN STANLEY & CO		0.00	24.00	2,400.00	0.000
900	AVX CORP COM	02-15-00	MERRILL LYNCH PIERCE		0.00	63.00	56,700.00	0.004
4,500	AVX CORP COM	02-15-00	MERRILL LYNCH PIERCE		0.00	63.00	283,500.00	0.004
900	BNK UNITED CORP CL A	02-17-00	INSTINET		36.00	28.04	25,236.00	0.026
4,600	BNK UNITED CORP CL A	02-17-00	FRIEDMAN BILLING AND		0.00	28.16	129,554.86	0.026
22,700	BNK UNITED CORP CL A	02-18-00	FRIEDMAN BILLING AND		0.00	28.16	639,270.59	0.026
6,100	CAREY INTL INC COM	02-02-00	FIRST UNION CAPITAL		0.00	20.45	124,716.33	0.000
680	CENTRA SOFTWARE INC	02-03-00	ROBERTSON STEPHENS &		0.00	14.00	9,520.00	0.000
8,600	CHINA CORP COM	01-20-00	INSTINET		344.00	92.63	796,652.40	0.000
6,700	CHINA CORP COM	02-02-00	SCHWAB, CHARLES		0.00	80.19	537,277.02	0.000
200	CHOICE 1 COMMUNICATI	02-16-00	MCDONALD AND COMPANY		0.00	20.00	4,000.00	0.000
400	CHORDIANT SOFTWARE I	02-15-00	ROBERTSON STEPHENS &		0.00	18.00	7,200.00	0.000
3,300	COMPUCREDIT CORP COM	02-16-00	DONALDSON LUFKIN & J		0.00	33.50	110,550.00	0.000
7,600	COPPER MTN NETWORKS	02-02-00	INSTINET		304.00	63.90	485,640.76	0.000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,100	COPPER MTN NETWORKS	02-03-00	ROBERTSON STEPHENS &		0.00	73.62	80,977.60	0.00
-700	COSTAR GROUP INC COM	12-13-99	DONALDSON LUFKIN & J		0.00	21.31	-14,918.75	0.00
700	COSTAR GROUP INC COM	12-16-99			0.00	22.31	15,618.75	0.00
5,100	CSG SYS INTL INC COM	02-02-00	FIRST UNION CAPITAL		0.00	42.14	214,895.64	0.00
265	CSG SYS INTL INC COM	02-03-00	INSTINET		10.60	40.79	10,810.54	0.00
3,735	CSG SYS INTL INC COM	02-04-00	SMITH BARNEY INC		0.00	41.57	155,270.30	0.00
23,100	CYMER INC COM	02-08-00	LEHMAN BROTHERS INC		0.00	61.14	1,412,317.83	0.00
400	CYPRESS COMMUNICATIO	02-10-00	BEAR, STEARNS, SECUR		0.00	17.00	6,800.00	0.00
3,200	DEVRY INC DEL COM	02-02-00	ABN AMRO SECURITIES		160.00	18.79	60,136.00	0.00
6,100	DEVRY INC DEL COM	02-03-00	ABN AMRO SECURITIES		305.00	18.80	114,674.51	0.00
400	DEVRY INC DEL COM	02-04-00	ABN AMRO SECURITIES		20.00	18.68	7,470.00	0.00
3,900	DEVRY INC DEL COM	02-07-00	ABN AMRO SECURITIES		234.00	18.93	73,822.71	0.00
4,100	DEVRY INC DEL COM	02-08-00	ABN AMRO SECURITIES		205.00	18.91	77,528.13	0.00
3,700	DEVRY INC DEL COM	02-09-00	ABN AMRO SECURITIES		185.00	19.05	70,485.00	0.00
3,700	DEVRY INC DEL COM	02-10-00	ABN AMRO SECURITIES		185.00	18.98	70,236.73	0.00
3,300	DIGITALTHINK INC COM	02-24-00	FIRST BOSTON CORPORA		0.00	14.00	46,200.00	0.00
19,200	DIGITALTHINK INC COM	02-25-00	FIRST BOSTON CORPORA		0.00	24.93	478,640.64	0.00
7,800	DIGITALTHINK INC COM	02-28-00	FIRST BOSTON CORPORA		0.00	32.82	255,964.80	0.00
8,600	DIGITALTHINK INC COM	02-29-00	FIRST BOSTON CORPORA		0.00	37.09	319,006.68	0.00
100	DIVERSA CORP COM STK	02-14-00	BEAR, STEARNS, SECUR		0.00	24.00	2,400.00	0.00
2,400	DOUBLECLICK INC COM	02-17-00	GOLDMAN SACHS & COMP		0.00	90.25	216,600.00	0.00
400	ELOQUENT INC COM STK	02-17-00	PIPER JAFFRAY INC		0.00	16.00	6,400.00	0.00

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,300	EMERGE INTERACTIVE I	02-04-00	ADAMS HARKNESS & HIL	0.00	15.00	34,500.00	0.000
4,400	EXAR CORP COM	02-02-00	MONTGOMERY SECURITIE	0.00	63.53	279,521.00	0.000
2,400	EXPEDITORS INTL WASH	01-14-00	ABN AMRO SECURITIES	0.00	42.96	103,092.48	0.002
2,300	EXPEDITORS INTL WASH	01-18-00	ABN AMRO SECURITIES	0.00	42.85	98,564.66	0.002
320	FASTNET CORP COM STK	02-08-00	FURMAN SELZ MAGER DI	0.00	12.00	3,840.00	0.000
8,600	HADCO CORP COM	01-14-00	BLACK AND COMPANY	430.00	41.05	353,030.00	0.000
4,100	HADCO CORP COM	02-02-00	NEEDHAM & COMPANY	205.00	40.31	165,289.86	0.000
2,100	HADCO CORP COM	02-03-00	NEEDHAM & COMPANY	105.00	40.80	85,669.50	0.000
4,300	HADCO CORP COM	02-08-00	MERRILL LYNCH PIERCE	215.00	46.45	199,749.19	0.000
4,800	HADCO CORP COM	02-09-00	MERRILL LYNCH PIERCE	240.00	44.86	215,323.68	0.000
4,900	HADCO CORP COM	02-10-00	MERRILL LYNCH PIERCE	245.00	45.09	220,930.71	0.000
3,900	HADCO CORP COM	02-11-00	MERRILL LYNCH PIERCE	195.00	45.27	176,571.72	0.000
7,200	HADCO CORP COM	02-16-00	DONALDSON LUFKIN & J	360.00	48.77	351,166.32	0.000
1,600	HADCO CORP COM	02-16-00	SPEAR LEEDS AND KELL	80.00	50.17	80,278.24	0.000
7,300	HADCO CORP COM	02-17-00	DONALDSON LUFKIN & J	365.00	50.20	366,452.70	0.000
3,600	HADCO CORP COM	02-18-00	LEHMAN BROTHERS INC	216.00	49.31	177,516.00	0.000
6,400	HADCO CORP COM	02-22-00	LEHMAN BROTHERS INC	384.00	50.01	320,089.60	0.000
5,300	HADCO CORP COM	02-24-00	LEHMAN BROTHERS INC	265.00	56.39	298,854.28	0.000
5,600	HADCO CORP COM	02-25-00	LEHMAN BROTHERS INC	280.00	56.84	318,290.00	0.000
6,600	HARRIS INTERACTIVE I	01-03-00	LEHMAN BROTHERS INC	0.00	14.28	94,269.78	0.000
9,000	HARRIS INTERACTIVE I	01-04-00	LEHMAN BROTHERS INC	0.00	14.59	131,317.20	0.000
9,700	HARRIS INTERACTIVE I	02-02-00	LEHMAN BROTHERS INC	0.00	15.13	146,712.50	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
10,700	HARRIS INTERACTIVE I	02-14-00	LEHMAN BROTHERS INC		0.00	16.00	171,200.00	0.000
14,500	HOOPER HOLMES INC CO	02-23-00	EDWARDS. A.G.		0.00	25.13	364,312.50	0.002
12,700	HOOPER HOLMES INC CO	02-24-00	EDWARDS. A.G.		635.00	27.55	349,924.37	0.002
2,700	HOOPER HOLMES INC CO	02-25-00	EDWARDS. A.G.		135.00	27.94	75,443.67	0.002
4,900	HOOPER HOLMES INC CO	02-28-00	EDWARDS. A.G.		245.00	29.90	146,531.56	0.002
4,900	HOOPER HOLMES INC CO	02-29-00	EDWARDS. A.G.		245.00	30.33	148,634.15	0.001
1,600	HOTEL RESERVATIONS N	02-25-00	DONALDSON LUFKIN & J		0.00	16.00	25,600.00	0.000
500	ILLUMINET HLDGS INC	01-31-00	INSTINET		20.00	46.46	23,230.25	0.000
500	ILLUMINET HLDGS INC	02-11-00	DONALDSON LUFKIN & J		0.00	53.63	26,812.50	0.000
4,100	ILLUMINET HLDGS INC	02-14-00	DONALDSON LUFKIN & J		0.00	53.37	218,812.49	0.000
280	IMPSAT CORP COM STK	01-31-00	MORGAN STANLEY & CO		0.00	17.00	4,760.00	0.000
10	IMPSAT CORP COM STK	01-31-00	MORGAN STANLEY & CO		0.00	17.00	170.00	0.000
200	INFORTE CORP COM ISI	02-17-00	GOLDMAN SACHS & COMP		0.00	32.00	6,400.00	0.000
9,900	JDA SOFTWARE GROUP I	01-27-00	HAMBRECHT & QUEST		0.00	21.00	207,900.00	0.000
3,400	JDA SOFTWARE GROUP I	01-28-00	INSTINET		136.00	19.08	64,873.70	0.000
2,500	JDA SOFTWARE GROUP I	01-31-00	PIPER JAFFRAY INC		0.00	18.00	45,000.00	0.000
4,900	JDA SOFTWARE GROUP I	02-04-00	PIPER JAFFRAY INC		0.00	22.11	108,320.87	0.000
2,700	JDA SOFTWARE GROUP I	02-08-00	PIPER JAFFRAY INC		0.00	21.82	58,909.14	0.000
2,000	JDA SOFTWARE GROUP I	02-09-00	PIPER JAFFRAY INC		0.00	22.34	44,687.60	0.000
4,500	JDA SOFTWARE GROUP I	02-11-00	INSTINET		180.00	21.45	96,524.55	0.000
4,900	JDA SOFTWARE GROUP I	02-17-00	PIPER JAFFRAY INC		0.00	23.86	116,926.25	0.000
3,100	JDA SOFTWARE GROUP I	02-18-00	INSTINET		124.00	23.50	72,853.72	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,500	JDA SOFTWARE GROUP I	02-25-00	INSTINET		60.00	20.10	30,153.75	0.000
11,700	KEANE INC COM	01-26-00	FIRST BOSTON CORPORA		702.00	29.32	343,086.12	0.000
5,800	KEANE INC COM	01-27-00	FIRST BOSTON CORPORA		348.00	29.39	170,469.54	0.000
4,800	KEYNOTE SYS INC COM	02-18-00	ROBERTSON STEPHENS &		0.00	105.00	504,000.00	0.000
4,200	LANDSTAR SYS INC COM	02-04-00	DB CLEARING SERVICES		0.00	54.08	227,139.78	0.000
6,000	LANDSTAR SYS INC COM	02-04-00	INSTINET		240.00	56.43	338,608.80	0.000
900	LANTE CORP COM	02-10-00	FIRST BOSTON CORPORA		0.00	20.00	18,000.00	0.000
4,600	LEARNING TREE INTL I	02-02-00	SMITH BARNEY INC		0.00	24.85	114,329.32	0.000
800	LEARNING TREE INTL I	02-03-00	SMITH BARNEY INC		0.00	26.09	20,870.56	0.000
1,800	LEARNING TREE INTL I	02-04-00	SMITH BARNEY INC		0.00	26.11	46,993.14	0.000
3,100	LEARNING TREE INTL I	02-07-00	SMITH BARNEY INC		0.00	25.91	80,309.53	0.000
5,700	LEARNING TREE INTL I	02-11-00	SMITH BARNEY INC		0.00	30.78	175,444.86	0.000
200	MATRIXONE INC COM	02-29-00	GOLDMAN SACHS & COMP		0.00	25.00	5,000.00	0.000
7,700	MXYGEN INC COM STK	02-08-00	GOLDMAN SACHS & COMP		0.00	80.26	617,988.91	0.000
1,300	MXYGEN INC COM STK	02-09-00	GOLDMAN SACHS & COMP		0.00	79.49	103,339.73	0.000
600	MXYGEN INC COM STK	02-16-00	GOLDMAN SACHS & COMP		0.00	95.69	57,412.50	0.000
2,100	MXYGEN INC COM STK	02-17-00	GOLDMAN SACHS & COMP		0.00	111.86	234,898.44	0.000
1,600	MXYGEN INC COM STK	02-18-00	GOLDMAN SACHS & COMP		0.00	118.93	190,280.00	0.000
2,100	MXYGEN INC COM STK	02-22-00	GOLDMAN SACHS & COMP		0.00	112.95	237,202.98	0.000
900	MXYGEN INC COM STK	02-24-00	GOLDMAN SACHS & COMP		0.00	132.13	118,912.50	0.000
1,600	MEDIACOM COMMUNICAT	02-03-00	SMITH BARNEY INC		0.00	19.00	30,400.00	0.000
1,500	MEMBERWORKS INC COM	01-03-00	PAINE WEBBER INC		0.00	29.31	43,967.70	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
22,500	MODIS PROFESSIONAL S	01-26-00	GARDNER RECH & CO.		1,125.00	15.94	358,749.00	0.000
67,700	MODIS PROFESSIONAL S	01-27-00	LEHMAN BROTHERS INC		3,385.00	17.82	1,206,596.79	0.000
4,500	MODIS PROFESSIONAL S	01-28-00	LEHMAN BROTHERS INC		225.00	17.45	78,541.20	0.000
16,900	MODIS PROFESSIONAL S	01-31-00	LEHMAN BROTHERS INC		845.00	17.07	288,476.24	0.000
18,500	MODIS PROFESSIONAL S	02-01-00	GARDNER RECH & CO.		925.00	16.83	311,342.05	0.000
13,800	MODIS PROFESSIONAL S	02-07-00	ALPHA MANAGEMENT INC		690.00	17.05	235,290.00	0.000
22,700	MSC INDL DIRECT INC	01-11-00	GARDNER RECH & CO.		1,135.00	15.66	355,509.24	0.000
3,500	MSC INDL DIRECT INC	01-12-00	DONALDSON LUFKIN & J		175.00	16.55	57,925.00	0.000
3,000	NEOFORMA COM INC COM	01-24-00	MERRILL LYNCH PIERCE		0.00	13.00	39,000.00	0.000
250	NEOFORMA COM INC COM	01-24-00	MERRILL LYNCH PIERCE		0.00	13.00	3,250.00	0.000
16,400	NEOFORMA COM INC COM	01-24-00	MERRILL LYNCH PIERCE		0.00	52.20	856,002.92	0.000
8,200	NEOFORMA COM INC COM	01-25-00	MERRILL LYNCH PIERCE		0.00	48.40	396,898.86	0.000
3,000	NEOFORMA COM INC COM	01-26-00	MERRILL LYNCH PIERCE		0.00	46.28	138,830.40	0.000
4,100	NETSCOUT SYS INC COM	01-12-00	DAIN RAUSCHER		0.00	25.29	103,695.97	0.000
2,600	NETSCOUT SYS INC COM	01-13-00	DAIN RAUSCHER		0.00	24.88	64,675.00	0.000
4,000	NETSCOUT SYS INC COM	01-13-00	DB CLEARING SERVICES		0.00	24.88	99,500.00	0.000
1,800	NETSCOUT SYS INC COM	01-14-00	DAIN RAUSCHER		0.00	24.88	44,775.00	0.000
1,900	NETSCOUT SYS INC COM	02-08-00	DB CLEARING SERVICES		0.00	24.69	46,906.25	0.000
2,500	NETSCOUT SYS INC COM	02-23-00	DAIN RAUSCHER		0.00	23.79	59,484.75	0.000
2,600	NETWORK ACCESS SOLUT	01-03-00	DONALDSON LUFKIN & J		0.00	33.49	87,070.88	0.000
5,500	NETWORK ACCESS SOLUT	02-02-00	DONALDSON LUFKIN & J		0.00	32.07	176,359.70	0.000
2,000	NETWORK ACCESS SOLUT	02-03-00	DONALDSON LUFKIN & J		0.00	33.34	66,687.60	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
800	NETWORK ACCESS SOLUT	02-04-00	DONALDSON LUFKIN & J		0.00	33.58	26,861.68	0.000
1,000	NETWORK ACCESS SOLUT	02-07-00	DONALDSON LUFKIN & J		0.00	35.53	35,531.30	0.000
4,700	NETWORK ACCESS SOLUT	02-16-00	DONALDSON LUFKIN & J		0.00	31.36	147,374.61	0.000
1,600	NETWORK ACCESS SOLUT	02-17-00	DONALDSON LUFKIN & J		0.00	31.47	50,357.12	0.000
3,100	NETWORK ACCESS SOLUT	02-18-00	DONALDSON LUFKIN & J		0.00	31.22	96,780.76	0.000
5,000	NETWORK ACCESS SOLUT	02-22-00	DONALDSON LUFKIN & J		0.00	30.31	151,551.00	0.000
2,800	NETWORK ACCESS SOLUT	02-23-00	DONALDSON LUFKIN & J		0.00	29.77	83,358.24	0.000
6,600	NETWORK ACCESS SOLUT	02-24-00	DONALDSON LUFKIN & J		0.00	29.55	195,024.06	0.000
3,800	NEXTEL PARTNERS INC	02-22-00	GOLDMAN SACHS & COMP		0.00	20.00	76,000.00	0.000
300	NIKU CORP COM ISIN U	02-28-00	GOLDMAN SACHS & COMP		0.00	24.00	7,200.00	0.000
2,400	NYFIX INC COM	02-15-00	WEEDEN AND & CO		144.00	28.81	69,144.00	0.000
7,600	NYFIX INC COM	02-16-00	WEEDEN AND & CO		456.00	31.32	238,066.20	0.000
4,200	NYFIX INC COM	02-17-00	WEEDEN AND & CO		210.00	33.55	140,899.08	0.000
5,500	NYFIX INC COM	02-18-00	WEEDEN AND & CO		330.00	34.88	191,855.95	0.000
800	NYFIX INC COM	02-22-00	WEEDEN AND & CO		48.00	36.38	29,101.76	0.000
3,000	NYFIX INC COM	02-23-00	WEEDEN AND & CO		180.00	37.38	112,152.60	0.000
2,000	NYFIX INC COM	02-28-00	WEEDEN AND & CO		100.00	39.48	78,954.00	0.000
700	NYFIX INC COM	02-29-00	WEEDEN AND & CO		35.00	39.82	27,875.89	0.000
1,300	ONVIA COM INC COM ST	02-29-00	FIRST BOSTON CORPORA		0.00	21.00	27,300.00	0.000
800	ONYX SOFTWARE CORP C	01-20-00	FIRST BOSTON CORPORA		0.00	44.88	35,900.00	0.000
300	ONYX SOFTWARE CORP C	01-21-00	FIRST BOSTON CORPORA		0.00	46.03	13,807.50	0.000
2,200	ONYX SOFTWARE CORP C	01-24-00	FIRST BOSTON CORPORA		0.00	51.59	113,492.50	0.000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
3,300	ONYX SOFTWARE CORP C	02-14-00	FIRST BOSTON CORPORA		0.00	64.25	212,025.00	0.000
3,800	ONYX SOFTWARE CORP C	02-16-00	FIRST BOSTON CORPORA		0.00	65.29	248,083.76	0.000
4,300	ONYX SOFTWARE CORP C	02-17-00	FIRST BOSTON CORPORA		0.00	66.65	286,598.01	0.000
3,300	ONYX SOFTWARE CORP C	02-18-00	FIRST BOSTON CORPORA		0.00	67.06	221,306.25	0.000
300	ORGANIC INC OC-COM	02-09-00	GOLDMAN SACHS & COMP		0.00	20.00	6,000.00	0.000
500	PE CORP COM CELERA G	02-29-00	MORGAN STANLEY & CO		0.00	225.00	112,500.00	0.000
38,500	PINNACLE HLDGS INC C	01-19-00	DB CLEARING SERVICES		0.00	41.00	1,578,500.00	0.000
2,100	PINNACLE HLDGS INC C	02-02-00	SMITH BARNEY INC		0.00	45.88	96,337.50	0.000
800	PINNACLE HLDGS INC C	02-03-00	SMITH BARNEY INC		0.00	46.73	37,387.52	0.000
1,600	PINNACLE HLDGS INC C	02-04-00	SMITH BARNEY INC		0.00	50.32	80,518.08	0.000
20	QUANTUM EFFECT DEVIC	01-31-00	MORGAN STANLEY & CO		0.00	16.00	320.00	0.000
100	QUANTUM EFFECT DEVIC	01-31-00	MORGAN STANLEY & CO		0.00	16.00	1,600.00	0.000
100	QUANTUM EFFECT DEVIC	01-31-00	MORGAN STANLEY & CO		0.00	16.00	1,600.00	0.000
20	QUANTUM EFFECT DEVIC	01-31-00	MORGAN STANLEY & CO		0.00	16.00	320.00	0.000
107,600	ROMAC INTL INC COM	01-26-00	INSTINET		4,304.00	14.13	1,520,570.92	0.000
1,090	SEQUENOM INC COM ISI	01-31-00	WARBURG DILLON READ		0.00	26.00	28,340.00	0.000
1,020	SEQUENOM INC COM ISI	01-31-00	WARBURG DILLON READ		0.00	26.00	26,520.00	0.000
2,120	SEQUENOM INC COM ISI	01-31-00	WARBURG DILLON READ		0.00	26.00	55,120.00	0.000
10,000	SEQUENOM INC COM ISI	02-01-00	WARBURG DILLON READ		0.00	76.25	762,525.00	0.000
7,100	SEQUENOM INC COM ISI	02-03-00	WARBURG DILLON READ		0.00	98.99	702,799.18	0.000
5,300	SUNGARD DATA SYS INC	01-03-00	ROBERTSON STEPHENS &		265.00	24.30	128,787.35	0.000
8,800	SUNGARD DATA SYS INC	01-04-00	ROBERTSON STEPHENS &		440.00	24.94	219,455.28	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST	
				PER UNIT	EXTENSION				
4,300	SUNGARD DATA SYS INC	01-05-00	ROBERTSON STEPHENS &		215.00	25.49	109,612.59	0.000	
10,200	SUNGARD DATA SYS INC	01-06-00	FIRST BOSTON CORPORA		510.00	26.23	267,568.44	0.000	
2,400	SUNGARD DATA SYS INC	01-13-00	FAHNESTOCK AND COMPA		120.00	27.34	65,617.44	0.000	
9,100	US FOODSERVICE COM S	01-07-00	LEWCO SECURITIES		455.00	18.43	167,753.95	0.000	
5,600	US FOODSERVICE COM S	01-14-00	LEWCO SECURITIES		280.00	17.93	100,380.00	0.000	
13,500	VANTAGEMED CORP COM	02-15-00	ADVEST, INC		0.00	12.00	162,000.00	0.000	
7,400	VISUAL NETWORKS INC	02-09-00	ROBERTSON STEPHENS &		0.00	59.22	438,235.40	0.000	
7,300	VITESSE SEMICONDUCTO	02-10-00	INSTINET		292.00	67.60	493,483.65	0.000	
20,000	VITESSE SEMICONDUCTO	02-11-00	INSTINET		800.00	66.55	1,330,972.00	0.000	
300	WEBMETHODS INC COM	02-10-00	MORGAN STANLEY & CO		0.00	35.00	10,500.00	0.000	
200	WITNESS SYS INC COM	02-10-00	HAMBRECHT & QUEST		0.00	20.00	4,000.00	0.000	
4,300	XPEDIOR INC COM	01-04-00	DONALDSON LUFKIN & J		0.00	30.20	129,860.00	0.000	
4,300	XPEDIOR INC COM	01-05-00	DONALDSON LUFKIN & J		0.00	29.48	126,782.92	0.000	
2,200	XPEDIOR INC COM	01-06-00	DONALDSON LUFKIN & J		0.00	29.91	65,807.50	0.000	
8,600	XPEDIOR INC COM	01-07-00	DONALDSON LUFKIN & J		0.00	31.82	273,614.16	0.000	
10,000	XPEDIOR INC COM	01-10-00	DONALDSON LUFKIN & J		0.00	32.33	323,264.00	0.000	
9,700	XPEDIOR INC COM	02-02-00	DONALDSON LUFKIN & J		0.00	26.60	258,020.00	0.000	
6,300	XPEDIOR INC COM	02-03-00	DONALDSON LUFKIN & J		0.00	26.95	169,796.97	0.000	
3,800	XPEDIOR INC COM	02-04-00	DONALDSON LUFKIN & J		0.00	27.55	104,678.22	0.000	
9,400	XPEDIOR INC COM	02-07-00	DONALDSON LUFKIN & J		0.00	28.13	264,375.00	0.000	
							1,193,520	40,387,488.78	

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
7,500	APPLIED MATERIALS IN	01-13-00	MORGAN STANLEY & CO		0.00	122.25	916,875.00	0.000
31,400	CNF TRANSN INC COM S	02-15-00	MAGNA SECURITIES COR		1,570.00	33.38	1,048,166.54	0.011
10,000	CNF TRANSN INC COM S	02-16-00	MAGNA SECURITIES COR		500.00	32.77	327,675.00	0.012
23,900	ELECTRONICS FOR IMAG	02-09-00	SMITH BARNEY INC		0.00	48.68	1,163,456.78	0.000
12,500	ELECTRONICS FOR IMAG	02-11-00	SMITH BARNEY INC		0.00	48.38	604,727.50	0.000
12,800	REMEDY CORP COM	01-28-00	MONTGOMERY SECURITIE		0.00	44.98	575,700.48	0.000
12,100	REMEDY CORP COM	01-31-00	MONTGOMERY SECURITIE		0.00	41.34	500,216.42	0.000
110,200							5,136,817.72	

NTQA 500 INDEX

3,600	BB&T CORP COM	01-28-00	GARDNER RECH & CO.	108.00		27.53	99,108.00	0.029
22,800	BIOGEN INC COM	01-28-00	J.P. MORGAN SECURITI		0.00	92.16	2,101,163.64	0.000
21,800	CISCO SYS INC COM	02-23-00	CANTOR FITZGERALD &		0.00	138.42	3,017,556.00	0.000
17,600	COMCAST CORP CL A SP	01-19-00	CANTOR FITZGERALD &		0.00	54.50	959,200.00	0.001
900	COMVERSE TECH INC	02-23-00	GARDNER RECH & CO.	27.00		184.59	166,133.25	0.000
29,800	CONEXANT SYS INC COM	01-28-00	CANTOR FITZGERALD &		0.00	86.35	2,573,230.00	0.000
1,800	CORNING INC COM	01-28-00	GARDNER RECH & CO.	54.00		147.03	264,654.00	0.004
2,200	CORNING INC COM	02-02-00	SPEAR LEEDS AND KELL	33.00		148.39	326,458.00	0.004
12,300	DOMINION RES INC VA	02-02-00	SPEAR LEEDS AND KELL	184.50		41.22	506,993.70	0.062
23,000	HARLEY DAVIDSON INC	01-28-00	GUZMAN & COMPANY	920.00		71.04	1,633,920.00	0.002
14,700	NCR CORP COM	01-03-00	STANDARD AND POORS S	588.00		38.67	568,375.50	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
4,000	PEOPLESOFT INC COM	01-28-00	GARDNER RECH & CO.		120.00	21.22	84,870.00	0.000
7,100	QUALCOMM INC COM	02-23-00	J.P. MORGAN SECURITI		0.00	146.75	1,041,925.00	0.000
10,600	YOUNG & RUBICAM INC	01-05-00	GUZMAN & COMPANY		424.00	63.04	668,224.00	0.001
172,200							14,011,811.09	
OPPENHEIMER								
16,200	AMFM INC COM	02-29-00	WILLIAMS CAPITAL GRO	0.06	972.00	61.56	997,272.00	0.000
16,500	BELL ATLC CORP COM	01-04-00	CITATION GROUP	0.06	990.00	60.00	989,958.75	0.025
28,000	CHASE MANHATTAN CORP	01-06-00	M RAMSEY KING SECURI	0.06	1,680.00	72.10	2,018,870.00	0.026
7,100	CHASE MANHATTAN CORP	01-19-00	M RAMSEY KING SECURI	0.06	426.00	75.44	535,588.50	0.025
35,454	COUNTRYWIDE CR IND I	02-10-00	MELVIN SECURITIES	0.06	2,127.24	25.20	893,557.80	0.015
14,400	EMERSON ELEC CO COM	02-04-00	WARBURG DILLON READ	0.06	864.00	52.31	753,264.00	0.027
13,700	FHLMC VTG COM	01-06-00	FIRST BOSTON CORPORA	0.06	822.00	45.82	627,770.99	0.014
41,600	FLEETBOSTON FINL COR	01-06-00	GOLDMAN SACHS & COMP	0.06	2,496.00	32.49	1,351,575.68	0.036
22,400	FLEETBOSTON FINL COR	02-11-00	CITATION GROUP	0.06	1,344.00	28.44	636,944.00	0.042
8,000	HSEHD INTL INC COM	01-19-00	MONTGOMERY SECURITIE	0.06	480.00	37.62	300,980.00	0.018
15,000	MC DONALDS CORP COM	01-27-00	MERRILL LYNCH PIERCE	0.05	750.00	36.99	554,874.00	0.005
45,900	MONSANTO CO COM	01-20-00	MORGAN STANLEY & CO	0.06	2,754.00	36.53	1,676,864.70	0.003
22,300	PHARMACIA & UPJOHN I	01-25-00	CITATION GROUP	0.06	1,338.00	46.43	1,035,326.56	0.021

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
80,000	TENET HEALTHCARE COR	02-11-00	CITATION GROUP	0.05	4,000.00	21.43	1,714,000.00	0.000
52,300	UNOCAL CORP COM	01-24-00	BROADCORT CAPITAL CO	0.06	3,138.00	31.12	1,627,335.42	0.025
418,854							15,714,182.40	
WADDELL & REED								
19,500	TRANSOCEAN SEDCO FOR	01-06-00	LEWCO SECURITIES	0.06	1,170.00	30.93	603,123.30	0.003
1,600	TRANSOCEAN SEDCO FOR	01-31-00	JEFFERIES & COMPANY	0.05	80.00	31.05	49,680.00	0.003
36,000	SCHLUMBERGER LTD COM	02-10-00	MORGAN STANLEY & CO	0.05	1,800.00	58.65	2,111,248.80	0.012
38,400	ANADARKO PETRO CORP	02-10-00	BRIDGE TRADING COMPA	0.05	1,920.00	30.73	1,179,993.60	0.006
9,100	ANADARKO PETRO CORP	02-11-00	BRIDGE TRADING COMPA	0.05	455.00	30.05	273,455.00	0.006
36,000	ANADARKO PETRO CORP	02-24-00	MORGAN STANLEY & CO	0.05	1,800.00	28.65	1,031,302.80	0.006
21,600	ANADARKO PETRO CORP	02-25-00	MORGAN STANLEY & CO	0.05	1,080.00	28.72	620,269.92	0.006
4,300	ANADARKO PETRO CORP	02-28-00	MORGAN STANLEY & CO	0.05	215.00	30.04	129,169.42	0.006
50,000	ASSOC 1ST CAP CORP C	02-01-00	LEWCO SECURITIES	0.05	2,500.00	20.57	1,028,395.00	0.012
15,600	ASSOC 1ST CAP CORP C	02-02-00	BLAYLOCK & PARTNERS	0.05	780.00	19.95	311,296.44	0.013
19,000	ASSOC 1ST CAP CORP C	02-24-00	JEFFERIES & COMPANY	0.05	950.00	17.36	329,760.20	0.014
114,200	ASSOC 1ST CAP CORP C	02-24-00	CORRESPONDENT SERVIC	0.05	5,710.00	17.50	1,998,225.92	0.014
76,100	ASSOC 1ST CAP CORP C	02-29-00	LEWCO SECURITIES	0.05	3,805.00	19.95	1,518,103.68	0.013
46,500	BEST BUY INC COM STK	01-03-00	SPEAR LEEDS AND KELL	0.03	1,395.00	56.81	2,641,502.25	0.000
11,600	BEST BUY INC COM STK	01-04-00	LEWCO SECURITIES	0.06	696.00	57.09	662,188.32	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
3,700	BIAGEN INC COM	01-14-00	INSTINET	0.04	148.00	80.80	298,964.81	0.000
21,200	BK AMER CORP COM	01-03-00	CITATION GROUP	0.06	1,272.00	48.55	1,029,204.88	0.041
11,800	BK AMER CORP COM	01-04-00	CITATION GROUP	0.06	708.00	47.33	558,489.28	0.042
20,900	CARDINAL HLTH INC	02-17-00	WEEDEN AND & CO	0.05	1,045.00	45.19	944,556.69	0.002
19,100	CARDINAL HLTH INC	02-18-00	ROBINSON HUMPHREY/AM	0.05	955.00	43.93	839,133.67	0.002
98,800	DELL COMPUTER CORP C	01-27-00	GOLDMAN SACHS & COMP	0.00	0.00	39.03	3,856,262.80	0.000
10,000	DOW CHEM CO COM	02-18-00	PAINE WEBBER INC	0.05	500.00	104.47	1,044,685.00	0.033
59,100	FHLMC VTG COM	01-21-00	CORRESPONDENT SERVIC	0.05	2,955.00	45.54	2,691,236.70	0.014
6,400	FOREST LAB INC COM	01-26-00	PAINE WEBBER INC	0.05	320.00	65.03	416,204.16	0.000
1,700	FOREST LAB INC COM	02-15-00	PAINE WEBBER INC	0.05	85.00	60.03	102,047.94	0.000
5,700	FOREST LAB INC COM	02-17-00	MORGAN STANLEY & CO	0.05	285.00	62.54	356,489.40	0.000
7,400	FOREST LAB INC COM	02-22-00	PAINE WEBBER INC	0.05	370.00	58.25	431,033.72	0.000
14,800	INTL PAPER CO COM	02-10-00	CITATION GROUP	0.05	740.00	42.34	626,624.60	0.023
35,700	INTL PAPER CO COM	02-11-00	CITATION GROUP	0.05	1,785.00	42.09	1,502,495.19	0.023
17,700	INTL PAPER CO COM	02-11-00	JEFFERIES & COMPANY	0.05	885.00	42.55	753,135.00	0.023
29,600	INTL PAPER CO COM	02-14-00	CITATION GROUP	0.05	1,480.00	42.28	1,251,375.52	0.023
26,600	INTL PAPER CO COM	02-17-00	CITATION GROUP	0.05	1,330.00	42.45	1,129,199.26	0.023
27,200	INTL PAPER CO COM	02-18-00	CITATION GROUP	0.05	1,360.00	41.44	1,127,110.88	0.024
6,000	JOHNSON & JOHNSON CO	02-28-00	BEAR, STEARNS, SECUR	0.05	300.00	72.54	435,264.60	0.015
77,900	KROGER CO COM	02-25-00	CITATION GROUP	0.05	3,895.00	14.05	1,094,495.00	0.000
118,100	KROGER CO COM	02-25-00	CITATION GROUP	0.05	5,905.00	14.46	1,708,210.21	0.000
4,700	MERCK & CO INC COM	01-05-00	PAINE WEBBER INC	0.06	282.00	68.14	320,240.61	0.017

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
29,300	MONSANTO CO COM	01-28-00	MERRILL LYNCH PIERCE	0.05	1,465.00	36.17	1,059,822.02	0.003
31,400	MONSANTO CO COM	01-31-00	MERRILL LYNCH PIERCE	0.05	1,570.00	35.18	1,104,777.60	0.003
4,400	PHARMACIA & UPJOHN I	01-05-00	HAMBRECHT & QUEST	0.05	220.00	43.69	192,225.88	0.022
58,100	PHARMACIA & UPJOHN I	01-06-00	HAMBRECHT & QUEST	0.05	2,905.00	46.50	2,701,568.66	0.021
2,400	PHARMACIA & UPJOHN I	01-07-00	HAMBRECHT & QUEST	0.05	120.00	47.75	114,602.16	0.020
5,200	RAMBUS INC DEL COM	01-03-00	INSTINET	0.04	208.00	68.51	356,243.68	0.000
17,100	SBC COMMUNICATIONS I	02-03-00	BEAR, STEARNS, SECUR	0.05	855.00	41.76	714,077.19	0.023
100,500	SBC COMMUNICATIONS I	02-04-00	JEFFERIES & COMPANY	0.05	5,025.00	41.95	4,216,447.35	0.023
76,700	SBC COMMUNICATIONS I	02-09-00	JEFFERIES & COMPANY	0.05	3,835.00	42.50	3,259,903.40	0.022
28,700	SCHERING-PLOUGH CORP	02-18-00	CORRESPONDENT SERVIC	0.05	1,435.00	35.56	1,020,483.03	0.014
21,700	SCHERING-PLOUGH CORP	02-28-00	BERNSTEIN, SANFORD C	0.05	1,085.00	34.38	745,983.07	0.014
4,700	TANDY CORP COM	01-03-00	BRIDGE TRADING COMPA	0.05	235.00	52.04	244,576.72	0.004
37,900	TANDY CORP COM	01-06-00	SPEAR LEEDS AND KELL	0.03	1,137.00	51.35	1,946,199.11	0.004
21,900	TANDY CORP COM	01-07-00	SPEAR LEEDS AND KELL	0.03	657.00	49.82	1,090,979.16	0.004
1,563,600							55,772,063.60	

WILLIAM BLAIR

7,000	AT&T CORP COM LIBERT	02-09-00	J.P. MORGAN SECURITI		420.00	55.28	386,930.60	0.000
15,100	BAXTER INTL INC COM	01-28-00	MERRILL LYNCH PIERCE		906.00	64.71	977,161.77	0.017
16,100	BAXTER INTL INC COM	02-02-00	GERARD KLAIDER MATTI		966.00	63.28	1,018,886.89	0.018
10,700	BMC SOFTWARE INC COM	02-16-00	DONALDSON LUFKIN & J		0.00	42.50	454,750.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,900	COMPUTER SCI CORP CO	01-05-00	DONALDSON LUFKIN & J		174.00	81.45	236,205.29	0.000
4,600	CONCORD EFS INC COM	01-26-00	GOLDMAN SACHS & COMP		0.00	21.90	100,727.12	0.000
7,100	DEVRY INC DEL COM	01-20-00	FIRST BOSTON CORPORA		426.00	17.56	124,676.00	0.000
4,500	DEVRY INC DEL COM	01-25-00	FIRST BOSTON CORPORA		270.00	17.55	78,957.00	0.000
2,500	DEVRY INC DEL COM	01-27-00	FIRST BOSTON CORPORA		150.00	17.56	43,900.00	0.000
17,300	DEVRY INC DEL COM	01-28-00	FIRST BOSTON CORPORA		1,038.00	17.73	306,709.97	0.000
24,200	IMS HLTH INC COM STK	02-11-00	BEAR, STEARNS, SECUR		1,452.00	20.99	507,870.88	0.003
29,800	MEDTRONIC INC COM	01-04-00	J.P. MORGAN SECURITI		1,788.00	35.04	1,044,099.62	0.004
8,500	MEDTRONIC INC COM	01-10-00	PAINE WEBBER INC		510.00	41.93	356,376.95	0.003
1,500	NEXTEL PARTNERS INC	02-22-00	GOLDMAN SACHS & COMP		0.00	20.00	30,000.00	0.000
36,000	STARBUCKS CORP COM	01-28-00	FIRST BOSTON CORPORA		0.00	29.88	1,075,572.00	0.000
2,500	STARBUCKS CORP COM	01-31-00	FIRST BOSTON CORPORA		0.00	30.50	76,250.00	0.000
500	STARBUCKS CORP COM	02-03-00	FIRST BOSTON CORPORA		0.00	30.50	15,250.00	0.000
190,800							6,834,324.09	

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WOODFORD CAPITAL

4,700	TYCO INTL LTD NEW CO	01-19-00	BROADCORT CAPITAL CO		235.00	38.99	183,241.25	0.001
1,600	AMER EXPRESS CO COM	01-04-00	BHF SECURITIES CORP.		64.00	150.58	240,925.92	0.006
2,800	AMER INTL GROUP INC	01-04-00	BHF SECURITIES CORP.		112.00	99.14	277,579.12	0.002
4,100	AMER ON-LINE COM	01-04-00	US CLEARING INSTITUT		205.00	78.20	320,631.48	0.000
2,700	AMGEN INC COM	01-19-00	MAGNA SECURITIES COR		108.00	72.09	194,652.45	0.000

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PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,500	ANHEUSER BUSCH COS I	01-24-00	MAGNA SECURITIES COR		175.00	69.56	243,470.15	0.017
1,300	APPLIED MATERIALS IN	02-14-00	AUTRANET INC		65.00	163.18	212,131.53	0.000
5,100	AT&T CORP COM LIBERT	01-21-00	SESLIA SECURITIES		204.00	58.03	295,928.01	0.000
3,000	AT&T CORP COM LIBERT	02-04-00	GARDNER RECH & CO.		120.00	54.78	164,331.90	0.000
2,200	AUTO DATA PROCESSING	01-05-00	BHF SECURITIES CORP.		88.00	51.05	112,307.14	0.006
1,400	AUTO DATA PROCESSING	02-04-00	MAGNA SECURITIES COR		56.00	49.04	68,661.60	0.007
1,500	BELL ATLC CORP COM	01-20-00	BROADCORT CAPITAL CO		90.00	58.69	88,027.50	0.026
3,700	BIOGEN INC COM	01-07-00	MAGNA SECURITIES COR		148.00	77.09	285,220.79	0.000
2,500	BIOGEN INC COM	01-19-00	MAGNA SECURITIES COR		100.00	87.78	219,443.00	0.000
5,000	CISCO SYS INC COM	01-04-00	MAGNA SECURITIES COR		150.00	103.76	518,821.50	0.000
3,600	CMGI INC ISIN #US125	01-21-00	SESLIA SECURITIES		144.00	119.97	431,906.76	0.000
5,700	COMDISCO INC COM	02-04-00	GARDNER RECH & CO.		228.00	36.82	209,887.68	0.002
2,400	COMDISCO INC COM	02-07-00	GARDNER RECH & CO.		96.00	37.29	89,497.92	0.002
2,200	CONEXANT SYS INC COM	01-05-00	BHF SECURITIES CORP.		88.00	62.27	136,997.30	0.000
1,900	CONEXANT SYS INC COM	01-19-00	MAGNA SECURITIES COR		76.00	81.68	155,189.15	0.000
600	CONEXANT SYS INC COM	02-04-00	MAGNA SECURITIES COR		24.00	87.10	52,261.50	0.000
1,300	CONEXANT SYS INC COM	02-07-00	SESLIA SECURITIES		52.00	99.01	128,711.44	0.000
1,100	CORNING INC COM	01-25-00	US CLEARING INSTITUT		55.00	150.18	165,192.50	0.004
2,400	DU PONT E I DE NEMOU	02-03-00	GARDNER RECH & CO.		96.00	59.83	143,598.00	0.023
700	EMC CORP MASS COM	02-04-00	GARDNER RECH & CO.		28.00	110.37	77,256.34	0.000
4,500	FEDT DEPT STORES INC	01-07-00	MAGNA SECURITIES COR		180.00	50.72	228,230.10	0.000
1,700	GENENTECH INC COM ST	01-19-00	BROADCORT CAPITAL CO		85.00	151.72	257,928.76	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,600	GTE CORP COM	01-20-00	BROADCORT CAPITAL CO		156.00	69.51	180,714.30	0.027
8,300	INFINITY BROADCASTIN	02-07-00	SESLIA SECURITIES		332.00	35.04	290,832.00	0.000
3,800	INTEL CORP CAP	01-10-00	SESLIA SECURITIES		152.00	85.77	325,926.76	0.001
500	INTEL CORP CAP	02-04-00	MAGNA SECURITIES COR		20.00	107.50	53,749.35	0.001
1,600	INTERNET CAP GROUP I	02-23-00	AUTRANET INC		80.00	117.27	187,624.00	0.000
800	INTL BUSINESS MACH C	01-05-00	CHAPMAN CO.		40.00	118.55	94,836.56	0.004
3,800	INTL BUSINESS MACH C	01-07-00	MAGNA SECURITIES COR		152.00	113.54	431,433.38	0.004
800	JDS UNIPHASE CORP CO	02-23-00	AUTRANET INC		40.00	235.18	188,140.00	0.000
7,000	MCI WORLDCOM INC COM	01-20-00	SESLIA SECURITIES		280.00	44.15	309,039.50	0.000
2,100	MEDIAONE GROUP INC C	02-07-00	SESLIA SECURITIES		84.00	79.44	166,816.02	0.000
800	MEDIMMUNE INC COM	01-19-00	MAGNA SECURITIES COR		32.00	167.62	134,095.60	0.000
1,000	MEDIMMUNE INC COM	02-11-00	GARDNER RECH & CO.		40.00	154.81	154,809.20	0.000
2,500	MICROSOFT CORP COM	01-05-00	CHAPMAN CO.		125.00	115.86	289,656.25	0.000
2,700	MICROSOFT CORP COM	01-10-00	SESLIA SECURITIES		108.00	112.67	304,195.50	0.000
400	MICROSOFT CORP COM	02-04-00	GARDNER RECH & CO.		16.00	106.54	42,616.00	0.000
2,800	MICROSOFT CORP COM	02-09-00	MAGNA SECURITIES COR		112.00	105.17	294,462.00	0.000
1,900	NETWORK APPLIANCE IN	01-05-00	CHAPMAN CO.		95.00	81.74	155,301.25	0.000
1,500	NETWORK APPLIANCE IN	01-19-00	MAGNA SECURITIES COR		60.00	112.77	169,153.95	0.000
700	NETWORK APPLIANCE IN	02-07-00	SESLIA SECURITIES		28.00	126.50	88,548.81	0.000
3,700	NEXTEL COMMUNICATION	01-20-00	SESLIA SECURITIES		148.00	124.05	459,001.28	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,800	OMNICOM GROUP INC CO	01-21-00	SESLIA SECURITIES		72.00	95.15	171,271.44	0.007
1,200	ORACLE CORP COM	01-04-00	US CLEARING INSTITUT		60.00	107.67	129,198.00	0.000
3,400	ORACLE CORP COM	02-22-00	AUTRANET INC		170.00	60.30	205,004.70	0.000
9,100	QUALCOMM INC COM	01-04-00	MAGNA SECURITIES COR		273.00	166.35	1,513,755.88	0.000
2,700	SEAGATE TECH COM	01-05-00	BHF SECURITIES CORP.		108.00	41.81	112,892.40	0.000
2,600	SEAGATE TECH COM	02-07-00	SESLIA SECURITIES		104.00	43.91	114,158.72	0.000
1,800	SIEBEL SYS INC COM	01-05-00	CHAPMAN CO.		90.00	75.25	135,450.00	0.000
1,100	SIEBEL SYS INC COM	01-19-00	MAGNA SECURITIES COR		44.00	84.93	93,420.47	0.000
1,000	SIEBEL SYS INC COM	02-07-00	SESLIA SECURITIES		40.00	104.10	104,102.50	0.000
4,300	SPRINT CORP PCS COM	01-20-00	BROADCORT CAPITAL CO		258.00	109.46	470,693.48	0.000
8,500	SUN MICROSYSTEMS INC	01-04-00	US CLEARING INSTITUT		425.00	72.66	617,620.20	0.000
5,200	SYSCO CORP COM	02-07-00	SESLIA SECURITIES		208.00	33.17	172,458.00	0.014
2,700	TIFFANY & CO COM	01-21-00	SESLIA SECURITIES		108.00	80.36	216,977.94	0.002
4,700	TIME WARNER INC COM	01-24-00	MAGNA SECURITIES COR		235.00	86.36	405,902.34	0.002
1,400	TX INSTRS INC COM	01-05-00	BHF SECURITIES CORP.		56.00	96.06	134,483.30	0.001
2,200	TX INSTRS INC COM	01-19-00	BROADCORT CAPITAL CO		110.00	110.22	242,480.92	0.001
600	TX INSTRS INC COM	02-07-00	SESLIA SECURITIES		24.00	133.98	80,386.50	0.001
4,800	VIACOM COM CL B	02-07-00	SESLIA SECURITIES		192.00	59.95	287,780.16	0.000
5,300	WAL-MART STORES INC	01-07-00	MAGNA SECURITIES COR		212.00	66.79	353,961.03	0.003
5,400	WELLS FARGO & CO NEW	01-04-00	BHF SECURITIES CORP.		216.00	36.97	199,657.44	0.023
192,300							15,584,637.92	

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,000	AKAMAI TECHNOLOGIES	02-23-00	SMITH BARNEY INC		0.00	254.50	254,500.00	0.000
700	AVANEX CORP COM STK	02-15-00	MORGAN STANLEY & CO		0.00	181.79	127,250.76	0.000
2,300	AVANEX CORP COM STK	02-16-00	PIPER JAFFRAY INC		0.00	191.73	440,976.24	0.000
1,600	AVANEX CORP COM STK	02-23-00	INSTINET		64.00	179.15	286,646.40	0.000
1,500	AVANEX CORP COM STK	02-28-00	MORGAN STANLEY & CO		0.00	195.84	293,760.00	0.000
4,900	BIOGEN INC COM	01-03-00	DONALDSON LUFKIN & J		0.00	82.59	404,672.87	0.000
1,900	BROADVISION INC COM	02-25-00	INSTINET		76.00	231.01	438,918.62	0.000
3,500	CABLEVISION SYS CORP	02-04-00	LYNCH JONES & RYAN		210.00	77.16	270,049.15	0.000
2,100	CABLEVISION SYS CORP	02-07-00	CORRESPONDENT SERVIC		105.00	76.74	161,148.75	0.000
2,400	CLEAR CHANNEL COMMU	02-08-00	LYNCH JONES & RYAN		144.00	87.88	210,907.20	0.000
2,500	CLEAR CHANNEL COMMU	02-16-00	CORRESPONDENT SERVIC		125.00	80.55	201,375.00	0.000
5,800	COMCAST CORP CL A SP	01-31-00	FIRST BOSTON CORPORA		0.00	44.79	259,799.98	0.002
4,500	COMCAST CORP CL A SP	02-14-00	MERRILL LYNCH PIERCE		0.00	47.38	213,187.50	0.001
5,300	COMCAST CORP CL A SP	02-16-00	BEAR, STEARNS, SECUR		0.00	47.38	251,087.50	0.001
1,800	COMM I INC DEL COM S	02-25-00	SMITH BARNEY INC		0.00	207.90	374,212.44	0.000
7,000	COSTCO WHSL CORP NEW	02-23-00	SMITH BARNEY INC		0.00	44.75	313,250.00	0.000
3,500	E-TEK DYNAMICS INC C	01-03-00	SMITH BARNEY INC		0.00	131.20	459,191.25	0.000
3,000	E-TEK DYNAMICS INC C	02-15-00	J.P. MORGAN SECURITI		0.00	194.24	582,706.20	0.000
1,500	E-TEK DYNAMICS INC C	02-16-00	SMITH BARNEY INC		0.00	198.75	298,120.50	0.000
1,500	E-TEK DYNAMICS INC C	02-17-00	MORGAN STANLEY & CO		0.00	214.79	322,180.35	0.000
600	E-TEK DYNAMICS INC C	02-23-00	J.P. MORGAN SECURITI		0.00	225.50	135,300.00	0.000
2,800	EXODUS COMMUNICATIO	01-10-00	LEHMAN BROTHERS INC		0.00	104.50	292,594.96	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,400	EXODUS COMMUNICATIO	01-11-00	MORGAN STANLEY & CO		0.00	109.63	153,475.00	0.000
4,500	EXODUS COMMUNICATIO	01-13-00	HAMBRECHT & QUEST		0.00	108.06	486,263.70	0.000
5,500	EXODUS COMMUNICATIO	02-16-00	INSTINET		220.00	117.28	645,021.85	0.000
2,200	EXTREME NETWORKS INC	01-26-00	MORGAN STANLEY & CO		0.00	94.13	207,075.00	0.000
2,300	GO2NET INC COM	02-23-00	SMITH BARNEY INC		0.00	84.00	193,200.00	0.000
1,500	IMCLONE SYS INC COM	02-16-00	BEAR, STEARNS, SECUR.		0.00	85.13	127,687.50	0.000
2,000	IMCLONE SYS INC COM	02-17-00	LEHMAN BROTHERS INC		0.00	90.95	181,892.80	0.000
2,500	IMCLONE SYS INC COM	02-18-00	SMITH BARNEY INC		0.00	90.29	225,722.50	0.000
2,800	IMCLONE SYS INC COM	02-23-00	SMITH BARNEY INC		0.00	93.13	260,770.72	0.000
2,200	INTERNAP NETWORK SVC	01-06-00	INSTINET		88.00	165.00	363,007.26	0.000
1,000	INTERNAP NETWORK SVC	01-07-00	INSTINET		40.00	163.14	163,144.60	0.000
500	INTERNAP NETWORK SVC	01-10-00	DONALDSON LUFKIN & J		0.00	79.13	39,562.50	0.000
2,900	INTERNAP NETWORK SVC	01-13-00	DONALDSON LUFKIN & J		0.00	72.13	209,162.50	0.000
3,300	INTERNAP NETWORK SVC	02-03-00	DONALDSON LUFKIN & J		0.00	60.22	198,715.11	0.000
1,000	INTERNAP NETWORK SVC	02-07-00	DONALDSON LUFKIN & J		0.00	56.00	56,000.00	0.000
1,800	INTERNAP NETWORK SVC	02-08-00	INSTINET		72.00	56.66	101,995.20	0.000
1,400	INTERNAP NETWORK SVC	02-14-00	MORGAN STANLEY & CO		0.00	61.31	85,837.50	0.000
4,200	INTERNAP NETWORK SVC	02-18-00	DONALDSON LUFKIN & J		0.00	81.63	342,827.10	0.000
4,500	INTERNAP NETWORK SVC	02-22-00	MORGAN STANLEY & CO		0.00	79.33	356,971.95	0.000
2,000	INTERNAP NETWORK SVC	02-23-00	INSTINET		80.00	78.42	156,830.00	0.000
6,500	LORAL SPACE & COMMUN	01-11-00	LYNCH JONES & RYAN		390.00	22.13	143,823.55	0.000
1,700	MEDIMMUNE INC COM	01-27-00	LEHMAN BROTHERS INC		0.00	141.55	240,636.36	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,800	MEDIMMUNE INC COM	02-04-00	J.P. MORGAN SECURITI		0.00	136.09	381,056.20	0.000
1,000	MEDIMMUNE INC COM	02-07-00	COWEN AND COMPANY		0.00	139.25	139,250.00	0.000
3,500	NEXTLINK COMMUNICATI	02-04-00	DONALDSON LUFKIN & J		0.00	93.38	326,824.05	0.000
2,500	NEXTLINK COMMUNICATI	02-07-00	DONALDSON LUFKIN & J		0.00	94.49	236,218.00	0.000
4,000	NTL INC COM	02-03-00	LEHMAN BROTHERS INC		0.00	122.38	489,516.00	0.000
500	NTL INC COM	02-04-00	LEHMAN BROTHERS INC		0.00	102.84	51,421.90	0.000
4,157	NTL INC COM	02-16-00	LEHMAN BROTHERS INC		0.00	86.31	358,801.06	0.000
11,100	ORACLE CORP COM	01-05-00	MORGAN STANLEY & CO		0.00	101.08	1,121,933.61	0.000
4,500	ORACLE CORP COM	01-11-00	LEHMAN BROTHERS INC		0.00	110.87	498,914.10	0.000
6,300	ORACLE CORP COM	02-14-00	LEHMAN BROTHERS INC		0.00	60.65	382,071.06	0.000
12,000	ORACLE CORP COM	02-16-00	DB CLEARING SERVICES		0.00	61.81	741,705.60	0.000
2,400	QWEST COMMUNICATION	02-14-00	CORRESPONDENT SERVIC	120.00		47.36	113,670.00	0.000
2,200	REALNETWORKS INC COM	01-10-00	ROBERTSON STEPHENS &		0.00	142.71	313,954.96	0.000
2,800	SOLETRON CORP COM	02-02-00	LYNCH JONES & RYAN	168.00		79.40	222,327.84	0.000
5,000	SOLETRON CORP COM	02-16-00	CORRESPONDENT SERVIC	250.00		67.55	337,750.00	0.000
5,700	SYCAMORE NETWORKS IN	02-29-00	SMITH BARNEY INC		0.00	149.77	853,685.58	0.000
17,000	TIME WARNER INC COM	01-10-00	CORRESPONDENT SERVIC	850.00		93.82	1,595,018.20	0.001
3,100	TIME WARNER INC COM	02-09-00	CORRESPONDENT SERVIC	155.00		85.99	266,561.25	0.002
-1,400	UNITED PARCEL SVC IN	11-10-99			0.00	50.00	-70,000.00	0.000
-1,400	UNITED PARCEL SVC IN	11-15-99			0.00	50.00	-70,000.00	0.000
1,400	UNITED PARCEL SVC IN	11-15-99			0.00	50.00	70,000.00	0.000
1,200	VOICESTREAM WIRELESS	02-08-00	BEAR, STEARNS, SECUR		0.00	148.88	178,650.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,500	VOICESTREAM WIRELESS	02-09-00	BEAR, STEARNS, SECUR		0.00	147.63	516,692.05	0.000
3,900	WESTN WIRELESS CORP	01-11-00	J.P. MORGAN SECURITI		0.00	67.27	262,366.26	0.000
6,000	WESTN WIRELESS CORP	01-27-00	DONALDSON LUFKIN & J		0.00	54.81	328,875.00	0.000
223,157							21,178,721.09	

LA SALLE INV.

2,100	EQTY RESDNTL PPTYS T	02-29-00	PRUDENTIAL SECURITIE		105.00	39.30	82,530.00	0.077
15,900	GEN GROWTH PPTYS INC	01-14-00	LEHMAN BROTHERS INC		795.00	28.59	454,608.03	0.071
12,500	GEN GROWTH PPTYS INC	02-03-00	PRUDENTIAL SECURITIE		625.00	28.51	356,353.75	0.071
12,800	GEN GROWTH PPTYS INC	02-08-00	LEHMAN BROTHERS INC		640.00	29.01	371,325.44	0.070
5,000	JDN RLTY CORP COM	01-07-00	ROBERTSON STEPHENS &		250.00	16.97	84,863.00	0.093
3,500	MACERICH CO	01-07-00	LEHMAN BROTHERS INC		175.00	21.05	73,675.00	0.096
8,800	MERISTAR HOSPITALITY	02-15-00	LEGG MASON WOOD WALK		440.00	15.55	136,840.00	0.129
5,400	PROLOGIS TR SH BEN I	02-03-00	PRUDENTIAL SECURITIE		270.00	19.24	103,882.50	0.069
11,000	PROLOGIS TR SH BEN I	02-07-00	PRUDENTIAL SECURITIE		550.00	18.93	208,175.00	0.070
3,700	ROUSE CO COM	01-05-00	CANTOR FITZGERALD &		185.00	20.55	76,035.00	0.064
900	ROUSE CO COM	01-07-00	LEHMAN BROTHERS INC		45.00	20.80	18,720.00	0.063
4,100	SIMON PPTY GROUP INC	01-05-00	PRUDENTIAL SECURITIE		205.00	22.54	92,423.43	0.089
3,100	VORNADO RLTY TR COM	02-04-00			155.00	30.55	94,705.00	0.062
3,100	VORNADO RLTY TR COM	02-04-00	LEHMAN BROTHERS INC		155.00	30.55	94,705.00	0.062
3,100	VORNADO RLTY TR COM	02-29-00	LEHMAN BROTHERS INC		155.00	30.55	94,705.00	0.062

LA SALLE INV.

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
95,000							2,343,546.15	
LA SALLE-REIT LIQ.								
12,800	GEN GROWTH PPTYS INC	02-08-00	LEHMAN BROTHERS INC		640.00	29.01	371,325.44	0.070
12,800							371,325.44	
MORGAN STANLEY R/E								
9,900	BROOKFIELD PPTYS COR	01-06-00	NEWCREST CAPITAL COR		495.00	10.30	102,007.62	0.023
20,000	BROOKFIELD PPTYS COR	01-07-00	NEWCREST CAPITAL COR		1,000.00	10.35	206,986.00	0.023
30,000	BROOKFIELD PPTYS COR	01-10-00	NEWCREST CAPITAL COR		1,500.00	10.36	310,884.00	0.023
11,400	BROOKFIELD PPTYS COR	01-10-00	NEWCREST CAPITAL COR		570.00	10.52	119,965.62	0.023
3,100	BROOKFIELD PPTYS COR	01-24-00	NEWCREST CAPITAL COR		155.00	10.11	31,339.76	0.024
100	BROOKFIELD PPTYS COR	01-27-00	BURNS FRY INC		5.00	9.86	986.25	0.024
2,400	BROOKFIELD PPTYS COR	01-27-00	NEWCREST CAPITAL COR		120.00	9.88	23,704.80	0.024
3,000	BROOKFIELD PPTYS COR	02-02-00	NEWCREST CAPITAL COR		150.00	9.70	29,099.70	0.025
10,400	BROOKFIELD PPTYS COR	02-03-00	NEWCREST CAPITAL COR		520.00	9.71	101,020.40	0.025
1,200	BROOKFIELD PPTYS COR	02-04-00	NEWCREST CAPITAL COR		60.00	9.83	11,800.80	0.024
300	BROOKFIELD PPTYS COR	02-07-00	NEWCREST CAPITAL COR		15.00	9.73	2,918.16	0.025
1,200	BROOKFIELD PPTYS COR	02-08-00	NEWCREST CAPITAL COR		60.00	9.85	11,814.84	0.024

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
4,600	BROOKFIELD PPTYS COR	02-23-00	BURNS FRY INC		230.00	9.80	45,098.40	0.024
3,200	BROOKFIELD PPTYS COR	02-24-00	BURNS FRY INC		160.00	9.72	31,098.88	0.025
3,900	TRIZEC HAHN CORP SUB	01-10-00	SUTRO & COMPANY		195.00	17.18	66,982.50	0.020
10,000	TRIZEC HAHN CORP SUB	01-10-00	SUTRO & COMPANY		500.00	17.05	170,500.00	0.020
5,500	TRIZEC HAHN CORP SUB	01-12-00	SMITH BARNEY INC		275.00	17.03	93,641.90	0.020
2,900	TRIZEC HAHN CORP SUB	01-28-00	BURNS FRY INC		145.00	16.01	46,419.14	0.021
2,400	TRIZEC HAHN CORP SUB	01-31-00	MERRILL LYNCH PIERCE		120.00	16.05	38,510.40	0.021
6,200	TRIZEC HAHN CORP SUB	02-01-00	MERRILL LYNCH PIERCE		310.00	15.96	98,929.06	0.021
1,500	TRIZEC HAHN CORP SUB	02-02-00	GOLDMAN SACHS & COMP		75.00	15.55	23,325.00	0.022
17,000	TRIZEC HAHN CORP SUB	02-02-00	MERRILL LYNCH PIERCE		850.00	15.36	261,067.30	0.022
300	TRIZEC HAHN CORP SUB	02-03-00	INSTINET		3.00	15.39	4,615.50	0.022
6,600	TRIZEC HAHN CORP SUB	02-03-00	BROADCORT CAPITAL CO		330.00	15.30	100,980.00	0.022
4,600	TRIZEC HAHN CORP SUB	02-04-00	BROADCORT CAPITAL CO		230.00	15.05	69,230.00	0.023
1,200	TRIZEC HAHN CORP SUB	02-08-00	MERRILL LYNCH PIERCE		60.00	14.58	17,493.36	0.024
3,500	TRIZEC HAHN CORP SUB	02-08-00	MERRILL LYNCH PIERCE		175.00	14.72	51,508.45	0.023
1,200	TRIZEC HAHN CORP SUB	02-09-00	MERRILL LYNCH PIERCE		60.00	14.55	17,460.00	0.024
700	TRIZEC HAHN CORP SUB	02-14-00	MERRILL LYNCH PIERCE		35.00	14.43	10,097.50	0.024
1,800	TRIZEC HAHN CORP SUB	02-15-00	MERRILL LYNCH PIERCE		90.00	14.43	25,965.00	0.024
6,100	TRIZEC HAHN CORP SUB	02-16-00	BEAR, STEARNS, SECUR		305.00	14.41	87,875.38	0.024
100	TRIZEC HAHN CORP SUB	02-17-00	MERRILL LYNCH PIERCE		5.00	14.28	1,427.92	0.024
2,100	TRIZEC HAHN CORP SUB	02-18-00	MERRILL LYNCH PIERCE		105.00	14.43	30,292.50	0.024
3,600	TRIZEC HAHN CORP SUB	02-18-00	MERRILL LYNCH PIERCE		180.00	14.55	52,380.00	0.024

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
500	TRIZEC HAHN CORP SUB	02-22-00	MERRILL LYNCH PIERCE		25.00	14.55	7,275.00	0.024
4,100	TRIZEC HAHN CORP SUB	02-23-00	MERRILL LYNCH PIERCE		205.00	14.55	59,655.00	0.024
2,400	TRIZEC HAHN CORP SUB	02-24-00	BROADCORT CAPITAL CO		120.00	14.54	34,902.24	0.024
1,200	TRIZEC HAHN CORP SUB	02-25-00	BURNS FRY INC		60.00	14.55	17,460.00	0.024
1,800	TRIZEC HAHN CORP SUB	02-25-00	BURNS FRY INC		90.00	14.55	26,190.00	0.024
4,900	#REORG WALDEN RESIDN	01-11-00	PAINE WEBBER INC		245.00	22.05	108,045.00	0.087
1,600	#REORG WALDEN RESIDN	01-25-00	PAINE WEBBER INC		80.00	22.18	35,480.00	0.087
7,500	#REORG WALDEN RESIDN	01-26-00	PAINE WEBBER INC		375.00	22.18	166,312.50	0.087
11,600	#REORG WALDEN RESIDN	01-27-00	CORRESPONDENT SERVIC		580.00	22.18	257,230.00	0.087
8,400	#REORG WALDEN RESIDN	01-28-00	PAINE WEBBER INC		420.00	22.11	185,745.00	0.087
3,500	AMLI RESDNTL PPTYS T	01-26-00	PAINE WEBBER INC		175.00	21.55	75,425.00	0.085
5,800	AMLI RESDNTL PPTYS T	01-27-00	PAINE WEBBER INC		290.00	21.55	124,990.00	0.085
400	AMLI RESDNTL PPTYS T	02-01-00	DONALDSON LUFKIN & J		20.00	21.48	8,593.40	0.085
1,700	AMLI RESDNTL PPTYS T	02-14-00	DONALDSON LUFKIN & J		85.00	21.30	36,210.00	0.086
3,200	AMLI RESDNTL PPTYS T	02-22-00	DONALDSON LUFKIN & J		160.00	20.01	64,020.80	0.091
2,100	AMLI RESDNTL PPTYS T	02-23-00	DONALDSON LUFKIN & J		105.00	20.10	42,205.38	0.091
1,800	APT INVT & MGMT CO C	02-11-00	PAINE WEBBER INC		90.00	36.55	65,790.00	0.076
10,000	ARCHSTONE CMNTYS TR	01-12-00	LEWCO SECURITIES		200.00	20.77	207,700.00	0.074
15,000	ARCHSTONE CMNTYS TR	01-13-00	LEWCO SECURITIES		300.00	20.29	304,300.50	0.075
10,000	ARCHSTONE CMNTYS TR	01-13-00	LEWCO SECURITIES		200.00	20.45	204,492.00	0.075
1,000	ARCHSTONE CMNTYS TR	01-14-00	GREEN STREET ADVISOR		50.00	20.24	20,237.50	0.076
10,000	ARCHSTONE CMNTYS TR	01-18-00	GREEN STREET ADVISOR		500.00	20.24	202,375.00	0.076

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,200	ARCHSTONE CMNTYS TR	02-24-00	EDWARDS. A.G.		60.00	19.80	23,760.00	0.077
1,000	ARCHSTONE CMNTYS TR	02-29-00	PAINE WEBBER INC		50.00	19.58	19,583.30	0.078
1,400	ARDEN RLTY GROUP INC	01-10-00	SUTRO & COMPANY		70.00	21.43	29,995.00	0.086
1,500	ARDEN RLTY GROUP INC	01-10-00	SUTRO & COMPANY		75.00	21.67	32,501.40	0.085
10,000	ARDEN RLTY GROUP INC	01-12-00	CORRESPONDENT SERVIC		500.00	21.30	213,000.00	0.087
10,000	ARDEN RLTY GROUP INC	01-18-00	GREEN STREET ADVISOR		500.00	21.20	212,017.00	0.087
300	ARDEN RLTY GROUP INC	02-03-00	PAINE WEBBER INC		15.00	20.55	6,165.00	0.090
5,000	BSTN PPTYS INC COM S	01-18-00	JEFFERIES & COMPANY		200.00	31.29	156,450.00	0.057
1,200	BSTN PPTYS INC COM S	01-24-00	GOLDMAN SACHS & COMP		60.00	30.55	36,660.00	0.058
16,900	BSTN PPTYS INC COM S	01-25-00	PAINE WEBBER INC		845.00	30.74	519,539.80	0.058
13,300	BSTN PPTYS INC COM S	02-01-00	BROADCORT CAPITAL CO		665.00	29.05	386,365.00	0.061
5,800	CARRAMERICA RLTY COR	01-05-00	MONTGOMERY SECURITIE		232.00	20.04	116,232.00	0.092
5,800	CARRAMERICA RLTY COR	01-05-00	LEHMAN BROTHERS INC		290.00	19.80	114,840.00	0.093
10,000	CARRAMERICA RLTY COR	01-10-00	SUTRO & COMPANY		500.00	21.05	210,500.00	0.087
6,800	CARRAMERICA RLTY COR	01-10-00	SUTRO & COMPANY		340.00	21.05	143,140.00	0.087
10,000	CARRAMERICA RLTY COR	01-11-00	LEHMAN BROTHERS INC		500.00	21.18	211,750.00	0.087
700	CARRAMERICA RLTY COR	01-28-00	GREEN STREET ADVISOR		35.00	21.80	15,260.00	0.084
1,900	CHATEAU CMNTYS INC C	01-05-00	MONTGOMERY SECURITIE		76.00	25.04	47,576.00	0.082
300	CHATEAU CMNTYS INC C	01-10-00	SUTRO & COMPANY		15.00	26.55	7,965.00	0.077
500	CHATEAU CMNTYS INC C	01-12-00	SMITH BARNEY INC		25.00	26.30	13,150.00	0.078
900	CHATEAU CMNTYS INC C	01-13-00	GOLDMAN SACHS & COMP		45.00	26.29	23,657.49	0.078
7,500	CHATEAU CMNTYS INC C	01-14-00	PAINE WEBBER INC		375.00	26.30	197,250.00	0.078

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
7,500	CHATEAU CMNTYS INC C	01-18-00	PAINE WEBBER INC		375.00	26.30	197,250.00	0.078
5,000	CHATEAU CMNTYS INC C	01-25-00	PAINE WEBBER INC		250.00	25.79	128,962.50	0.079
10,300	CHATEAU CMNTYS INC C	02-14-00	PAINE WEBBER INC		515.00	24.61	253,508.75	0.083
700	CHATEAU CMNTYS INC C	02-24-00	EDWARDS. A.G.		35.00	24.05	16,835.00	0.085
100	CHATEAU CMNTYS INC C	02-29-00	SMITH BARNEY INC		5.00	23.80	2,380.00	0.086
10,900	CORNERSTONE PPTYS IN	02-11-00	LEHMAN BROTHERS INC		545.00	17.05	185,897.32	0.046
800	EQTY RESDNTL PPTYS T	01-10-00	SUTRO & COMPANY		40.00	44.30	35,440.00	0.068
1,100	EQTY RESDNTL PPTYS T	01-18-00	MERRILL LYNCH PIERCE		55.00	42.05	46,255.00	0.072
5,000	EQTY RESDNTL PPTYS T	01-18-00	INSTINET		50.00	42.64	213,175.00	0.071
11,500	EQTY RESDNTL PPTYS T	01-18-00	JEFFERIES & COMPANY		460.00	42.34	486,959.45	0.071
2,000	EQTY RESDNTL PPTYS T	01-19-00	MERRILL LYNCH PIERCE		100.00	42.05	84,100.00	0.072
1,200	EQTY RESDNTL PPTYS T	01-24-00	PAINE WEBBER INC		60.00	42.30	50,760.00	0.071
2,200	EQTY RESDNTL PPTYS T	01-26-00	GREEN STREET ADVISOR		110.00	41.45	91,195.28	0.073
600	EQTY RESDNTL PPTYS T	02-10-00	PAINE WEBBER INC		30.00	41.30	24,780.00	0.073
200	EQTY RESDNTL PPTYS T	02-14-00	PAINE WEBBER INC		10.00	39.30	7,860.00	0.077
2,600	EQTY RESDNTL PPTYS T	02-14-00	SPEAR LEEDS AND KELL		130.00	39.55	102,830.00	0.076
1,900	EQTY RESDNTL PPTYS T	02-18-00	MERRILL LYNCH PIERCE		95.00	39.68	75,382.50	0.076
1,300	EQTY RESDNTL PPTYS T	02-24-00	EDWARDS. A.G.		65.00	39.55	51,415.00	0.076
1,200	EQTY RESDNTL PPTYS T	02-25-00	EDWARDS. A.G.		60.00	39.43	47,310.00	0.077
1,300	EQTY RESDNTL PPTYS T	02-28-00	SMITH BARNEY INC		65.00	39.36	51,171.25	0.077
2,400	EQTY RESDNTL PPTYS T	02-29-00	PRUDENTIAL SECURITIE		120.00	39.24	94,170.00	0.077
2,800	MACK CALI RLTY CORP	02-10-00	LEHMAN BROTHERS INC		140.00	24.55	68,740.00	0.094

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,800	MACK CALI RLTY CORP	02-11-00	LEHMAN BROTHERS INC		90.00	24.52	44,138.70	0.094
2,400	MANUFACTURED HOME C	01-07-00	MONTGOMERY SECURITIE		96.00	24.54	58,896.00	0.067
1,800	MANUFACTURED HOME C	02-24-00	EDWARDS. A.G.		90.00	23.40	42,120.00	0.070
500	MANUFACTURED HOME C	02-25-00	LEWCO SECURITIES		10.00	22.91	11,455.50	0.072
1,000	MANUFACTURED HOME C	02-29-00	LEHMAN BROTHERS INC		50.00	22.80	22,797.90	0.072
200	PA REAL ESTATE INVT	01-31-00	LEHMAN BROTHERS INC		10.00	16.88	3,375.94	0.111
3,400	PA REAL ESTATE INVT	02-01-00	FIDELITY CAPITAL MAR		170.00	16.83	57,226.42	0.111
100	PA REAL ESTATE INVT	02-01-00	LEHMAN BROTHERS INC		5.00	16.93	1,692.50	0.111
3,300	PA REAL ESTATE INVT	02-01-00	GOLDMAN SACHS & COMP		165.00	16.86	55,646.25	0.111
400	PA REAL ESTATE INVT	02-16-00	DONALDSON LUFKIN & J		20.00	16.55	6,620.00	0.113
400	PA REAL ESTATE INVT	02-18-00	DONALDSON LUFKIN & J		20.00	16.55	6,620.00	0.113
300	PA REAL ESTATE INVT	02-22-00	DONALDSON LUFKIN & J		15.00	16.55	4,965.00	0.113
300	PA REAL ESTATE INVT	02-25-00	DONALDSON LUFKIN & J		15.00	16.30	4,890.00	0.115
10,000	PROLOGIS TR SH BEN I	01-10-00	PRUDENTIAL SECURITIE		500.00	19.30	193,000.00	0.069
3,500	PS BUSINESS PKS INC	01-12-00	ROBERTSON STEPHENS &		175.00	22.14	77,481.60	0.045
700	PS BUSINESS PKS INC	01-18-00	ROBERTSON STEPHENS &		35.00	22.30	15,610.00	0.044
1,000	PS BUSINESS PKS INC	01-24-00	ROBERTSON STEPHENS &		50.00	22.38	22,380.80	0.044
300	PS BUSINESS PKS INC	01-25-00	ROBERTSON STEPHENS &		15.00	22.30	6,690.00	0.044
200	PS BUSINESS PKS INC	01-26-00	ROBERTSON STEPHENS &		10.00	22.38	4,476.26	0.044
100	PS BUSINESS PKS INC	01-27-00	ROBERTSON STEPHENS &		5.00	22.30	2,230.00	0.044
600	PS BUSINESS PKS INC	01-28-00	ROBERTSON STEPHENS &		30.00	22.08	13,247.88	0.045
100	PS BUSINESS PKS INC	01-31-00	ROBERTSON STEPHENS &		5.00	22.16	2,215.76	0.045

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
100	PS BUSINESS PKS INC	02-01-00	ROBERTSON STEPHENS &		5.00	22.30	2,230.00	0.044
300	PS BUSINESS PKS INC	02-07-00	ROBERTSON STEPHENS &		15.00	22.05	6,615.00	0.045
100	PS BUSINESS PKS INC	02-08-00	ROBERTSON STEPHENS &		5.00	22.05	2,205.00	0.045
1,200	PS BUSINESS PKS INC	02-15-00	ROBERTSON STEPHENS &		60.00	22.05	26,460.00	0.045
200	PS BUSINESS PKS INC	02-16-00	ROBERTSON STEPHENS &		10.00	21.80	4,360.00	0.045
600	PS BUSINESS PKS INC	02-17-00	ROBERTSON STEPHENS &		30.00	21.80	13,080.00	0.045
600	PS BUSINESS PKS INC	02-18-00	ROBERTSON STEPHENS &		30.00	21.87	13,122.84	0.045
1,200	PS BUSINESS PKS INC	02-22-00	ROBERTSON STEPHENS &		60.00	21.81	26,171.52	0.045
800	PS BUSINESS PKS INC	02-23-00	ROBERTSON STEPHENS &		40.00	21.68	17,345.52	0.046
200	PS BUSINESS PKS INC	02-24-00	ROBERTSON STEPHENS &		10.00	21.70	4,339.16	0.046
10,000	PUB STORAGE INC COM	01-13-00	ROBERTSON STEPHENS &		500.00	24.28	242,804.00	0.036
10,000	PUB STORAGE INC COM	01-14-00	ROBERTSON STEPHENS &		500.00	24.05	240,500.00	0.036
10,000	PUB STORAGE INC COM	01-18-00	ROBERTSON STEPHENS &		500.00	24.00	240,029.00	0.036
800	PUB STORAGE INC COM	01-31-00	MERRILL LYNCH PIERCE		40.00	22.68	18,140.00	0.038
1,700	PUB STORAGE INC COM	02-07-00	SUTRO & COMPANY		85.00	22.80	38,760.00	0.038
1,300	PUB STORAGE INC COM	02-09-00	SUTRO & COMPANY		65.00	22.75	29,575.00	0.038
700	PUB STORAGE INC COM	02-11-00	SUTRO & COMPANY		35.00	22.55	15,785.00	0.039
400	PUB STORAGE INC COM	02-23-00	ROBERTSON STEPHENS &		20.00	22.18	8,870.00	0.039
700	PUB STORAGE INC COM	02-24-00	ROBERTSON STEPHENS &		35.00	22.18	15,522.50	0.039
1,300	PUB STORAGE INC COM	02-25-00	DONALDSON LUFKIN & J		65.00	22.24	28,908.62	0.039
10,100	PUB STORAGE INC COM	02-28-00	DONALDSON LUFKIN & J		505.00	22.05	222,683.79	0.039
5,200	PUB STORAGE INC COM	02-29-00	DONALDSON LUFKIN & J		260.00	22.04	114,606.44	0.039

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,100	ROUSE CO COM	01-05-00	GOLDMAN SACHS & COMP		105.00	20.37	42,770.28	0.064
11,800	ROUSE CO COM	01-06-00	FIRST BOSTON CORPORA		590.00	20.24	238,802.50	0.065
10,000	ROUSE CO COM	01-07-00	LEHMAN BROTHERS INC		500.00	20.80	208,000.00	0.063
4,500	ROUSE CO COM	01-07-00	MONTGOMERY SECURITIE		225.00	20.61	92,756.25	0.064
16,400	ROUSE CO COM	01-07-00	LEHMAN BROTHERS INC		820.00	20.80	341,120.00	0.063
20,000	ROUSE CO COM	01-07-00	MONTGOMERY SECURITIE		1,000.00	20.32	406,438.00	0.064
9,400	ROUSE CO COM	01-14-00	LEHMAN BROTHERS INC		470.00	21.92	206,008.52	0.060
7,100	ROUSE CO COM	01-18-00	LEHMAN BROTHERS INC		355.00	22.16	157,307.60	0.059
2,000	ROUSE CO COM	01-19-00	LEHMAN BROTHERS INC		100.00	22.79	45,578.60	0.057
2,100	ROUSE CO COM	01-20-00	LEHMAN BROTHERS INC		105.00	23.02	48,334.44	0.057
4,500	ROUSE CO COM	01-24-00	LEHMAN BROTHERS INC		225.00	22.80	102,600.00	0.057
2,000	ROUSE CO COM	02-01-00	LEHMAN BROTHERS INC		100.00	22.28	44,564.80	0.059
1,800	ROUSE CO COM	02-10-00	LEHMAN BROTHERS INC		90.00	22.11	39,802.50	0.059
800	ROUSE CO COM	02-14-00	LEHMAN BROTHERS INC		40.00	22.05	17,640.00	0.059
800	ROUSE CO COM	02-18-00	J.P. MORGAN SECURITI		40.00	21.76	17,406.80	0.060
800	ROUSE CO COM	02-22-00	PRUDENTIAL SECURITIE		40.00	21.80	17,440.00	0.060
1,300	ROUSE CO COM	02-23-00	J.P. MORGAN SECURITI		65.00	21.64	28,134.47	0.060
700	ROUSE CO COM	02-24-00	EDWARDS. A.G.		35.00	21.55	15,085.00	0.061
600	SIMON PPTY GROUP INC	01-05-00	GREEN STREET ADVISOR		30.00	22.18	13,305.00	0.091
5,000	SIMON PPTY GROUP INC	01-14-00	GREEN STREET ADVISOR		250.00	24.36	121,812.50	0.082
1,300	SIMON PPTY GROUP INC	02-14-00	PAINE WEBBER INC		65.00	23.55	30,615.00	0.085
2,200	SIMON PPTY GROUP INC	02-17-00	LEHMAN BROTHERS INC		110.00	23.05	50,710.00	0.087

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,500	SIMON PPTY GROUP INC	02-18-00	GREEN STREET ADVISOR		125.00	23.21	58,019.75	0.087
400	SIMON PPTY GROUP INC	02-18-00	GREEN STREET ADVISOR		20.00	23.05	9,220.00	0.087
3,900	SIMON PPTY GROUP INC	02-22-00	GREEN STREET ADVISOR		195.00	23.20	90,480.00	0.087
4,000	SIMON PPTY GROUP INC	02-23-00	GREEN STREET ADVISOR		200.00	23.18	92,700.00	0.087
800	SMITH CHARLES E RESD	01-10-00	SUTRO & COMPANY		40.00	35.18	28,140.00	0.062
3,700	SMITH CHARLES E RESD	01-11-00	SMITH BARNEY INC		185.00	35.05	129,685.00	0.062
900	SMITH CHARLES E RESD	01-12-00	SMITH BARNEY INC		45.00	34.80	31,320.00	0.063
7,500	SMITH CHARLES E RESD	01-14-00	GREEN STREET ADVISOR		375.00	35.05	262,875.00	0.062
2,200	SMITH CHARLES E RESD	01-28-00	JEFFERIES & COMPANY		88.00	35.04	77,088.00	0.062
400	SMITH CHARLES E RESD	01-31-00	JEFFERIES & COMPANY		16.00	35.02	14,006.64	0.062
1,300	SMITH CHARLES E RESD	02-02-00	PAINE WEBBER INC		65.00	35.05	45,565.00	0.062
2,000	SUMMIT PPTY INC COM	01-04-00	FIRST UNION CAPITAL		100.00	17.86	35,723.80	0.097
2,000	SUMMIT PPTY INC COM	01-05-00	FIRST UNION CAPITAL		100.00	17.93	35,850.00	0.097
11,800	SUMMIT PPTY INC COM	01-06-00	FIRST UNION CAPITAL		590.00	18.05	212,990.00	0.096
4,600	SUMMIT PPTY INC COM	01-10-00	FIRST UNION CAPITAL		230.00	18.80	86,480.00	0.093
12,000	SUMMIT PPTY INC COM	01-18-00	FIRST UNION CAPITAL		600.00	19.05	228,600.00	0.091
2,700	SUMMIT PPTY INC COM	01-20-00	MERRILL LYNCH PIERCE		135.00	19.05	51,435.00	0.091
500	SUMMIT PPTY INC COM	01-24-00	PAINE WEBBER INC		25.00	19.05	9,525.00	0.091
6,500	SUMMIT PPTY INC COM	01-27-00	CORRESPONDENT SERVIC		325.00	18.93	123,012.50	0.092
5,300	SUMMIT PPTY INC COM	01-28-00	PAINE WEBBER INC		265.00	19.05	100,965.00	0.091
500	SUMMIT PPTY INC COM	01-31-00	MERRILL LYNCH PIERCE		25.00	19.05	9,525.00	0.091
1,000	SUMMIT PPTY INC COM	02-01-00	MERRILL LYNCH PIERCE		50.00	19.05	19,050.00	0.091

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
100	VORNADO RLTY TR COM	02-03-00	LEGG MASON WOOD WALK		5.00	31.30	3,130.00	0.061
11,900	VORNADO RLTY TR COM	02-04-00	LEHMAN BROTHERS INC		595.00	30.55	363,545.00	0.062
1,200	VORNADO RLTY TR COM	02-07-00	LEHMAN BROTHERS INC		60.00	30.55	36,660.00	0.062
3,000	VORNADO RLTY TR COM	02-23-00	GREEN STREET ADVISOR		150.00	30.29	90,881.70	0.063
1,600	VORNADO RLTY TR COM	02-24-00	EDWARDS. A.G.		80.00	30.30	48,480.00	0.063
500	VORNADO RLTY TR COM	02-28-00	EDWARDS. A.G.		25.00	30.05	15,025.00	0.063
767,000							16,191,894.05	

PUBLIC SCH TEACHERS/MSAM

62,830	FOSTERS BREWING GP N	02-18-00	JB WERE & SON LONDON	843.37	2.70	169,507.69	0.000
21,600	TELSTRA CORP NPV	02-10-00	UBS AG LONDON	645.43	4.63	99,941.24	0.000
27,000	HONG KONG ELECTRIC H	02-17-00	ROBERT FLEMING & CO	536.50	3.14	84,853.68	0.000
15,000	HONG KONG ELECTRIC H	02-18-00	ROBERT FLEMING & CO	299.41	3.16	47,347.76	0.000
17,000	HONG KONG ELECTRIC H	02-21-00	ROBERT FLEMING & CO	333.98	3.11	52,813.57	0.000
32,000	HONG KONG ELECTRIC H	02-22-00	ROBERT FLEMING & CO	621.01	3.07	98,258.93	0.000
12,500	HONG KONG ELECTRIC H	02-23-00	ROBERT FLEMING & CO	245.08	3.10	38,772.91	0.000
6,000	HONG KONG LAND HLD U	02-11-00	CREDIT LYONNAISE SEC	70.08	2.14	12,813.48	0.000
8,000	HONG KONG LAND HLD U	02-14-00	CREDIT LYONNAISE SEC	94.88	2.10	16,774.88	0.000
7,000	HONG KONG LAND HLD U	02-15-00	CREDIT LYONNAISE SEC	81.22	2.08	14,585.22	0.000
3,000	HONG KONG LAND HLD U	02-16-00	CREDIT LYONNAISE SEC	34.76	2.10	6,304.76	0.000
3,000	HONG KONG LAND HLD U	02-17-00	CREDIT LYONNAISE SEC	34.40	2.08	6,248.00	0.000

PUBLIC SCH TEACHERS/MSAM

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

April 25

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
9,000	HONG KONG LAND HLD U	02-18-00	CREDIT LYONNAISE SEC		101.37	2.06	18,563.97	0.000
3,000	HONG KONG LAND HLD U	02-21-00	CREDIT LYONNAISE SEC		33.78	2.05	6,164.58	0.000
7,000	HONG KONG LAND HLD U	02-22-00	CREDIT LYONNAISE SEC		80.43	2.09	14,632.73	0.000
9,000	HONG KONG LAND HLD U	02-23-00	CREDIT LYONNAISE SEC		104.73	2.12	19,054.23	0.000
18,000	SWIRE PACIFIC 'A'HKD	02-10-00	SALOMON BROTHERS HON		312.91	4.52	81,349.46	0.000
18,000	SWIRE PACIFIC 'A'HKD	02-11-00	SALOMON BROTHERS HON		296.18	4.28	76,991.24	0.000
18,500	SWIRE PACIFIC 'A'HKD	02-14-00	SALOMON BROTHERS HON		307.49	4.32	79,958.09	0.000
27,500	SWIRE PACIFIC 'A'HKD	02-15-00	SALOMON BROTHERS HON		471.21	4.45	122,507.47	0.000
18,000	SWIRE PACIFIC 'A'HKD	02-16-00	SALOMON BROTHERS HON		321.31	4.64	83,539.81	0.000
16,500	SWIRE PACIFIC 'A'HKD	02-17-00	SALOMON BROTHERS HON		301.97	4.76	78,475.99	0.000
13,500	SWIRE PACIFIC 'A'HKD	02-18-00	SALOMON BROTHERS HON		245.26	4.72	63,739.02	0.000
9,000	SWIRE PACIFIC 'A'HKD	02-21-00	SALOMON BROTHERS HON		160.51	4.64	41,715.53	0.000
8,000	SWIRE PACIFIC 'A'HKD	02-22-00	SALOMON BROTHERS HON		141.15	4.58	36,646.14	0.000
10,500	SWIRE PACIFIC 'A'HKD	02-23-00	SALOMON BROTHERS HON		185.54	4.59	48,232.21	0.000
10,000	SWIRE PACIFIC 'A'HKD	02-24-00	SALOMON BROTHERS HON		182.91	4.75	47,518.21	0.000
4,000	SWIRE PACIFIC 'A'HKD	02-25-00	SALOMON BROTHERS HON		73.39	4.77	19,085.53	0.000
197,100	ENI ITL1000(REGD)	01-07-00	COMMERZBANK LONDON		2,704.34	5.50	1,084,441.23	0.000
191,440	ENI ITL1000(REGD)	01-13-00	UBS AG LONDON		4,620.37	5.39	1,031,368.23	0.000
16,000	ASAHI CHEM INDUST Y5	01-07-00	HSBC INVESTMENT BANK		165.10	5.17	82,717.76	0.000
11,000	ASAHI CHEM INDUST Y5	01-11-00	HSBC INVESTMENT BANK		117.18	5.34	58,705.37	0.000
77,000	ASAHI CHEM INDUST Y5	01-14-00	HSBC INVESTMENT BANK		856.13	5.57	428,917.89	0.000
27,000	ASAHI CHEM INDUST Y5	01-19-00	HSBC INVESTMENT BANK		306.62	5.69	153,615.02	0.000

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PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
34,000	ASAHI CHEM INDUST Y5	01-21-00	HSBC INVESTMENT BANK		379.69	5.59	190,222.63	0.000
28,000	ASAHI CHEM INDUST Y5	01-25-00	HSBC INVESTMENT BANK		306.89	5.49	153,748.66	0.000
29,000	ASAHI CHEM INDUST Y5	01-27-00	HSBC INVESTMENT BANK		314.41	5.43	157,521.35	0.000
17,000	ASAHI CHEM INDUST Y5	01-28-00	HSBC INVESTMENT BANK		184.30	5.43	92,335.07	0.000
13,000	ASAHI CHEM INDUST Y5	01-31-00	HSBC INVESTMENT BANK		145.22	5.60	72,753.13	0.000
7,000	ASAHI CHEM INDUST Y5	02-01-00	HSBC INVESTMENT BANK		0.00	5.52	38,642.45	0.000
6,000	ASAHI CHEM INDUST Y5	02-02-00	HSBC INVESTMENT BANK		65.89	5.50	33,015.11	0.000
2,000	ASAHI CHEM INDUST Y5	02-04-00	HSBC INVESTMENT BANK		22.12	5.54	11,082.17	0.000
7,000	ASAHI CHEM INDUST Y5	02-08-00	HSBC INVESTMENT BANK		76.73	5.49	38,439.11	0.000
11,000	MATSUSHITA ELC IND Y	01-06-00	HSBC INVESTMENT BANK		576.50	26.26	288,823.80	0.000
16,000	MATSUSHITA ELC IND Y	01-07-00	HSBC INVESTMENT BANK		824.40	25.81	413,025.62	0.000
16,000	MATSUSHITA ELC IND Y	01-11-00	HSBC INVESTMENT BANK		848.03	26.55	424,860.79	0.000
23,000	MATSUSHITA ELC IND Y	01-12-00	HSBC INVESTMENT BANK		1,217.35	26.52	609,889.96	0.000
8,000	mitsubishi ELECT Y50	01-05-00	NOMURA BANK INTL PLC		103.61	6.49	51,906.41	0.000
8,000	mitsubishi ELECT Y50	01-06-00	NOMURA BANK INTL PLC		102.43	6.42	51,320.30	0.000
17,000	mitsubishi ELECT Y50	01-07-00	NOMURA BANK INTL PLC		220.91	6.51	110,675.36	0.000
8,000	mitsubishi ELECT Y50	01-11-00	NOMURA BANK INTL PLC		106.30	6.66	53,254.45	0.000
17,000	mitsubishi ELECT Y50	01-12-00	NOMURA BANK INTL PLC		224.88	6.63	112,667.73	0.000
33,000	mitsubishi ELECT Y50	01-13-00	NOMURA BANK INTL PLC		435.70	6.61	218,286.84	0.000
46,000	mitsubishi ELECT Y50	01-14-00	NOMURA BANK INTL PLC		602.23	6.56	301,718.34	0.000
7,000	mitsubishi ELECT Y50	01-17-00	NOMURA BANK INTL PLC		91.51	6.55	45,846.04	0.000
3,000	mitsui & CO Y50	01-05-00	NOMURA BANK INTL PLC		44.68	7.46	22,381.74	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
9,000	MITSUI & CO Y50	01-06-00	NOMURA BANK INTL PLC		129.98	7.24	65,118.18	0.000
18,000	MITSUI & CO Y50	01-07-00	NOMURA BANK INTL PLC		252.25	7.02	126,374.70	0.000
26,000	MITSUI & CO Y50	01-11-00	NOMURA BANK INTL PLC		378.24	7.29	189,502.67	0.000
22,000	MITSUI & CO Y50	01-12-00	NOMURA BANK INTL PLC		315.95	7.20	158,294.15	0.000
26,000	MITSUI & CO Y50	01-13-00	NOMURA BANK INTL PLC		371.63	7.16	186,183.68	0.000
30,000	MITSUI & CO Y50	01-14-00	NOMURA BANK INTL PLC		431.92	7.21	216,394.07	0.000
25,000	MITSUI & CO Y50	01-17-00	NOMURA BANK INTL PLC		369.35	7.40	185,042.76	0.000
4,000	MITSUI & CO Y50	01-18-00	NOMURA BANK INTL PLC		59.47	7.45	29,796.35	0.000
5,000	MITSUI & CO Y50	02-17-00	NOMURA BANK INTL PLC		65.32	6.55	32,725.90	0.000
5,000	MITSUI & CO Y50	02-18-00	NOMURA BANK INTL PLC		64.43	6.46	32,279.20	0.000
20,000	MITSUI & CO Y50	02-24-00	NOMURA BANK INTL PLC		258.12	6.47	129,317.10	0.000
5,000	SANKYO CO JPY50	01-06-00	HSBC INVESTMENT BANK		219.87	22.03	110,155.66	0.000
10,000	SANKYO CO JPY50	01-07-00	HSBC INVESTMENT BANK		455.24	22.81	228,073.83	0.000
6,000	SANKYO CO JPY50	01-11-00	HSBC INVESTMENT BANK		272.07	22.72	136,306.44	0.000
28,000	SANKYO CO JPY50	01-12-00	HSBC INVESTMENT BANK		1,241.41	22.21	621,945.72	0.000
32,000	SANKYO CO JPY50	01-13-00	HSBC INVESTMENT BANK		1,435.19	22.47	719,033.47	0.000
15,000	SANKYO CO JPY50	01-14-00	HSBC INVESTMENT BANK		666.74	22.27	334,036.35	0.000
8,000	SUMITOMO M'NE&FIRE Y	02-03-00	NOMURA BANK INTL PLC		88.48	5.54	44,331.81	0.000
8,000	SUMITOMO M'NE&FIRE Y	02-04-00	NOMURA BANK INTL PLC		89.13	5.56	44,472.92	0.000
31,000	SUMITOMO M'NE&FIRE Y	02-10-00	NOMURA BANK INTL PLC		342.66	5.54	171,673.35	0.000
20,000	SUMITOMO M'NE&FIRE Y	02-15-00	NOMURA BANK INTL PLC		202.82	5.08	101,615.13	0.000
11,000	SUMITOMO M'NE&FIRE Y	02-16-00	NOMURA BANK INTL PLC		106.68	4.86	53,444.03	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
6,000	SUMITOMO M'NE&FIRE Y	02-25-00	HSBC INVESTMENT BANK		55.90	4.67	28,006.02	0.000
6,000	SUMITOMO M'NE&FIRE Y	02-28-00	HSBC INVESTMENT BANK		55.43	4.63	27,771.92	0.000
6,000	SUMITOMO M'NE&FIRE Y	02-29-00	HSBC INVESTMENT BANK		53.89	4.50	26,994.89	0.000
9,000	TOKYO GAS CO JPY50	01-05-00	DAIWA EUROPE LTD		40.50	2.25	20,289.08	0.000
26,000	TOKYO GAS CO JPY50	01-06-00	DAIWA EUROPE LTD		115.57	2.23	57,903.09	0.000
35,000	TOKYO GAS CO JPY50	01-07-00	DAIWA EUROPE LTD		156.48	2.24	78,400.19	0.000
40,000	TOKYO GAS CO JPY50	01-11-00	DAIWA EUROPE LTD		182.47	2.29	91,416.87	0.000
53,000	TOKYO GAS CO JPY50	01-12-00	DAIWA EUROPE LTD		239.87	2.27	120,174.45	0.000
30,000	TOKYO GAS CO JPY50	01-13-00	DAIWA EUROPE LTD		134.50	2.25	67,385.07	0.000
49,000	TOKYO GAS CO JPY50	01-14-00	DAIWA EUROPE LTD		224.82	2.30	112,635.50	0.000
33,000	TOKYO GAS CO JPY50	01-18-00	DAIWA EUROPE LTD		153.55	2.33	76,929.97	0.000
21,000	TOKYO GAS CO JPY50	01-19-00	DAIWA EUROPE LTD		98.04	2.34	49,120.94	0.000
26,000	TOKYO GAS CO JPY50	01-20-00	DAIWA EUROPE LTD		120.61	2.32	60,426.25	0.000
25,000	TOKYO GAS CO JPY50	01-21-00	DAIWA EUROPE LTD		116.99	2.34	58,611.13	0.000
27,000	TOKYO GAS CO JPY50	01-24-00	DAIWA EUROPE LTD		128.76	2.39	64,511.70	0.000
23,000	TOKYO GAS CO JPY50	01-25-00	DAIWA EUROPE LTD		107.69	2.35	53,956.20	0.000
13,000	TOKYO GAS CO JPY50	01-26-00	DAIWA EUROPE LTD		60.84	2.34	30,482.82	0.000
24,000	TOKYO GAS CO JPY50	01-27-00	DAIWA EUROPE LTD		111.31	2.32	55,769.56	0.000
16,000	TOKYO GAS CO JPY50	01-28-00	DAIWA EUROPE LTD		75.04	2.35	37,597.59	0.000
24,000	TOKYO GAS CO JPY50	01-31-00	DAIWA EUROPE LTD		110.41	2.30	55,317.00	0.000
29,000	TOKYO GAS CO JPY50	02-01-00	DAIWA EUROPE LTD		128.98	2.23	64,620.27	0.000
21,000	TOKYO GAS CO JPY50	02-02-00	DAIWA EUROPE LTD		91.29	2.18	45,735.90	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
23,000	TOKYO GAS CO JPY50	02-03-00	DAIWA EUROPE LTD		98.59	2.15	49,393.25	0.000
22,000	TOKYO GAS CO JPY50	02-04-00	DAIWA EUROPE LTD		93.54	2.13	46,869.09	0.000
18,000	TOKYO GAS CO JPY50	02-07-00	DAIWA EUROPE LTD		75.87	2.11	38,011.21	0.000
32,000	TOKYO GAS CO JPY50	02-08-00	DAIWA EUROPE LTD		131.82	2.06	66,044.73	0.000
35,000	TOKYO GAS CO JPY50	02-09-00	DAIWA EUROPE LTD		140.22	2.01	70,252.14	0.000
26,000	TOKYO GAS CO JPY50	02-10-00	DAIWA EUROPE LTD		102.48	1.97	51,345.16	0.000
35,000	TOKYO GAS CO JPY50	02-14-00	DAIWA EUROPE LTD		142.62	2.04	71,450.52	0.000
37,000	TOKYO GAS CO JPY50	02-15-00	DAIWA EUROPE LTD		146.92	1.99	73,612.50	0.000
53,000	TOKYO GAS CO JPY50	02-17-00	SCHRODER SECS LTD LO		211.45	2.00	105,936.36	0.000
50,000	TOKYO GAS CO JPY50	02-18-00	SCHRODER SECS LTD LO		190.97	1.91	95,677.16	0.000
51,000	TOKYO GAS CO JPY50	02-21-00	SCHRODER SECS LTD LO		190.49	1.87	95,433.74	0.000
36,000	TOKYO GAS CO JPY50	02-22-00	SCHRODER SECS LTD LO		133.87	1.86	67,065.34	0.000
50,000	TOKYO GAS CO JPY50	02-23-00	SCHRODER SECS LTD LO		187.28	1.88	93,829.65	0.000
45,000	TOKYO GAS CO JPY50	02-24-00	SCHRODER SECS LTD LO		175.62	1.96	87,984.24	0.000
8,000	TOSHIBA CORP Y50	01-05-00	NOMURA BANK INTL PLC		125.76	7.88	63,002.25	0.000
9,000	TOSHIBA CORP Y50	01-06-00	NOMURA BANK INTL PLC		140.81	7.84	70,546.08	0.000
8,000	TOSHIBA CORP Y50	01-07-00	NOMURA BANK INTL PLC		119.57	7.49	59,905.15	0.000
9,000	TOSHIBA CORP Y50	01-11-00	NOMURA BANK INTL PLC		141.27	7.86	70,776.60	0.000
8,000	TOSHIBA CORP Y50	01-12-00	NOMURA BANK INTL PLC		125.37	7.85	62,808.69	0.000
5,200	CSM NV CVA(PART EXCH	01-07-00	BANK LA BOUCHERE AMS		288.36	22.24	115,635.72	0.000
4,800	CSM NV CVA(PART EXCH	01-13-00	BANK LA BOUCHERE AMS		276.11	23.07	110,717.97	0.000
9,800	CSM NV CVA(PART EXCH	01-19-00	BANK LA BOUCHERE AMS		548.90	22.46	220,109.04	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
940	CSM NV CVA(PART EXCH	01-20-00	BANK LA BOUCHERE AMS		52.21	22.27	20,936.88	0.000
28,900	ROYAL DUTCH PETROL N	01-06-00	DEUTSCHE BANK LONDON		4,340.68	60.23	1,740,611.09	0.000
28,800	ROYAL DUTCH PETROL N	01-07-00	DEUTSCHE BANK LONDON		4,536.32	63.16	1,819,066.27	0.000
11,750	ROYAL DUTCH PETROL N	01-10-00	DEUTSCHE BANK LONDON		1,850.01	63.14	741,854.23	0.000
1,600	ROYAL DUTCH PETROL N	01-12-00	COMMERZBANK LONDON		249.05	62.42	99,868.02	0.000
20,600	ROYAL DUTCH PETROL N	01-12-00	INSTINET SERVICES LO		3,874.64	62.88	1,295,423.32	0.000
8,200	ROYAL DUTCH PETROL N	01-13-00	DEUTSCHE BANK LONDON		1,269.42	62.08	509,036.48	0.000
18,500	ROYAL DUTCH PETROL N	02-17-00	CSFB EQUITIES LONDON		2,685.28	58.21	1,076,796.06	0.000
19,780	ROYAL DUTCH PETROL N	02-18-00	MERRILL LYNCH INTERN		3,384.76	57.21	1,131,636.58	0.000
9,000	UTD O/S BANK SGD1	02-10-00	CAZENOVE & CO		418.47	7.20	64,798.30	0.000
9,000	UTD O/S BANK SGD1	02-11-00	CAZENOVE & CO		419.27	7.21	64,922.47	0.000
7,000	UTD O/S BANK SGD1	02-14-00	CAZENOVE & CO		328.19	7.26	50,819.02	0.000
7,000	UTD O/S BANK SGD1	02-15-00	CAZENOVE & CO		324.65	7.18	50,269.54	0.000
9,000	UTD O/S BANK SGD1	02-16-00	CAZENOVE & CO		411.84	7.09	63,770.60	0.000
12,000	UTD O/S BANK SGD1	02-17-00	CAZENOVE & CO		547.60	7.07	84,793.38	0.000
13,000	UTD O/S BANK SGD1	02-18-00	CAZENOVE & CO		582.74	6.94	90,233.34	0.000
865	NOVARTIS AG CHF20(RE	02-17-00	GOLDMAN SACHS INTL L		3,446.10	1,331.96	1,152,145.73	0.000
140	NOVARTIS AG CHF20(RE	02-18-00	GOLDMAN SACHS INTL L		551.06	1,316.00	184,239.91	0.000
550	NOVARTIS AG CHF20(RE	02-21-00	GOLDMAN SACHS INTL L		2,166.61	1,317.04	724,370.92	0.000
1,370	NOVARTIS AG CHF20(RE	02-25-00	GOLDMAN SACHS INTL L		5,467.00	1,334.16	1,827,801.57	0.000
270	NOVARTIS AG CHF20(RE	02-28-00	GOLDMAN SACHS INTL L		1,043.45	1,292.07	348,858.43	0.000
5	SCHINDLER-HLDG AG PT	02-18-00	SCHRODER SECS LTD LO		26.04	1,537.13	7,685.66	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
15	SCHINDLER-HLDG AG PT	02-25-00	SCHRODER SECS LTD LO		79.74	1,568.90	23,533.53	0.000
5	SCHINDLER-HLDG AG PT	02-29-00	SCHRODER SECS LTD LO		25.49	1,504.77	7,523.87	0.000
850	UBS AG CHF20(REGD)	01-31-00	UBS AG LONDON		772.76	236.92	201,378.55	0.000
960	UBS AG CHF20(REGD)	02-04-00	UBS AG LONDON		931.47	252.74	242,630.43	0.000
11,800	ALLIED DOMEQ ORD GB	02-17-00	DEUTSCHE BANK LONDON		360.03	4.38	51,664.13	0.000
13,400	ALLIED DOMEQ ORD GB	02-18-00	DEUTSCHE BANK LONDON		426.86	4.57	61,264.32	0.000
21,000	ALLIED DOMEQ ORD GB	02-21-00	DEUTSCHE BANK LONDON		648.58	4.43	93,114.72	0.000
21,000	ALLIED DOMEQ ORD GB	02-22-00	DEUTSCHE BANK LONDON		646.95	4.42	92,879.72	0.000
21,000	ALLIED DOMEQ ORD GB	02-23-00	DEUTSCHE BANK LONDON		661.38	4.52	94,950.28	0.000
31,400	ALLIED DOMEQ ORD GB	02-24-00	DEUTSCHE BANK LONDON		996.10	4.56	143,036.16	0.000
15,200	ALLIED DOMEQ ORD GB	02-25-00	ABN AMRO EQUITIES LT		452.83	4.43	67,391.74	0.000
31,400	ALLIED DOMEQ ORD GB	02-25-00	DEUTSCHE BANK LONDON		967.50	4.42	138,927.38	0.000
5,900	ALLIED DOMEQ ORD GB	02-28-00	DEUTSCHE BANK LONDON		176.22	4.28	25,258.60	0.000
4,000	ALLIED ZURICH ORD GB	02-09-00	INSTINET SERVICES LO		252.15	9.37	37,498.35	0.000
21,600	ALLIED ZURICH ORD GB	02-10-00	INSTINET SERVICES LO	1,363.81		9.40	203,089.06	0.000
2,900	ASSOCD BRIT FOODS OR	02-17-00	HENDERSON CROSTHWAIT		97.91	5.04	14,603.25	0.000
6,000	ASSOCD BRIT FOODS OR	02-18-00	HENDERSON CROSTHWAIT		224.25	5.56	33,387.50	0.000
5,700	ASSOCD BRIT FOODS OR	02-21-00	HENDERSON CROSTHWAIT		205.68	5.37	30,619.27	0.000
5,800	ASSOCD BRIT FOODS OR	02-22-00	HENDERSON CROSTHWAIT		210.75	5.41	31,375.58	0.000
18,900	ASSOCD BRIT FOODS OR	02-23-00	HENDERSON CROSTHWAIT		714.98	5.64	106,579.39	0.000
2,300	ASSOCD BRIT FOODS OR	02-24-00	HENDERSON CROSTHWAIT		86.58	5.61	12,913.83	0.000
11,300	ASSOCD BRIT FOODS OR	02-25-00	HENDERSON CROSTHWAIT		428.84	5.66	63,902.11	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
10,300	ASSOCD BRIT FOODS OR	02-28-00	HENDERSON CROSTHWAIT		390.61	5.65	58,198.57	0.000
4,300	ASTRAZENECA ORD USD0	02-25-00	LEHMAN BROTHERS INTL		1,006.06	33.60	144,469.55	0.000
4,700	ASTRAZENECA ORD USD0	02-29-00	LEHMAN BROTHERS INTL		1,097.37	33.53	157,584.69	0.000
42,200	BAA ORD GBP1	01-14-00	SALOMON BROS INTL LT		1,990.80	6.78	285,926.88	0.000
12,200	BAA ORD GBP1	02-10-00	ROBERT FLEMING & CO		546.73	6.44	78,594.51	0.000
1,900	BAA ORD GBP1	02-11-00	ROBERT FLEMING & CO		84.96	6.43	12,221.27	0.000
8,800	BAA ORD GBP1	02-11-00	MERRILL LYNCH INTERN		390.99	6.38	56,108.12	0.000
6,100	BAA ORD GBP1	02-14-00	MERRILL LYNCH INTERN		268.48	6.31	38,510.46	0.000
8,000	BAA ORD GBP1	02-15-00	MERRILL LYNCH INTERN		338.61	6.07	48,587.54	0.000
5,300	BARCLAYS PLC ORD GBP	02-08-00	INSTINET SERVICES LO		826.26	23.21	123,018.90	0.000
44,300	BARCLAYS PLC ORD GBP	02-09-00	INSTINET SERVICES LO		6,903.05	23.21	1,028,193.39	0.000
27,000	BARCLAYS PLC ORD GBP	02-10-00	INSTINET SERVICES LO		4,369.04	24.10	650,738.21	0.000
60,200	BARCLAYS PLC ORD GBP	02-11-00	FOX PITT KELSTON LON		9,771.64	23.35	1,405,722.22	0.000
20,600	BARCLAYS PLC ORD GBP	02-14-00	FOX PITT KELSTON LON		3,300.54	23.05	474,805.37	0.000
13,400	BARCLAYS PLC ORD GBP	02-15-00	FOX PITT KELSTON LON		2,258.71	24.25	324,930.25	0.000
20,500	BASS ORD GBP0.28	02-09-00	KLEINWORT BENSON SEC		1,385.63	9.71	198,993.78	0.000
28,700	BASS ORD GBP0.28	02-10-00	KLEINWORT BENSON SEC		1,911.52	9.57	274,539.57	0.000
14,400	BASS ORD GBP0.28	02-11-00	KLEINWORT BENSON SEC		967.83	9.65	138,976.70	0.000
5,600	BASS ORD GBP0.28	02-14-00	KLEINWORT BENSON SEC		375.43	9.62	53,875.60	0.000
5,300	BASS ORD GBP0.28	02-16-00	KLEINWORT BENSON SEC		381.18	10.32	54,700.89	0.000
3,100	BASS ORD GBP0.28	02-17-00	KLEINWORT BENSON SEC		234.53	10.85	33,633.17	0.000
3,300	BASS ORD GBP0.28	02-24-00	KLEINWORT BENSON SEC		251.01	10.91	36,001.41	0.000

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PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
8,600	BASS ORD GBP0.28	02-29-00	KLEINWORT BENSON SEC		645.75	10.78	92,705.88	0.000
20,900	BG GROUP ORD GBP0.10	02-17-00	DEUTSCHE BANK LONDON		689.78	4.74	99,031.68	0.000
2,700	BRIT AMER TOBACCO OR	02-02-00	CSFB EQUITIES LONDON		77.85	4.30	11,599.33	0.000
45,300	BRIT AMER TOBACCO OR	02-03-00	CSFB EQUITIES LONDON		1,396.59	4.59	207,974.13	0.000
60,400	BRIT AMER TOBACCO OR	02-04-00	CSFB EQUITIES LONDON		1,812.21	4.47	269,879.13	0.000
38,200	BRIT AMER TOBACCO OR	02-04-00	ABN AMRO EQUITIES LT		1,138.29	4.44	169,495.75	0.000
6,000	BRIT AMER TOBACCO OR	02-07-00	ABN AMRO EQUITIES LT		182.07	4.51	27,060.54	0.000
39,000	BRIT AMER TOBACCO OR	02-07-00	CSFB EQUITIES LONDON		1,181.73	4.51	175,966.16	0.000
32,900	BRIT AMER TOBACCO OR	02-08-00	ABN AMRO EQUITIES LT		978.84	4.43	145,746.37	0.000
47,000	BRIT AMER TOBACCO OR	02-08-00	CSFB EQUITIES LONDON		1,328.63	4.06	190,803.65	0.000
9,000	BRIT AMER TOBACCO OR	02-09-00	ABN AMRO EQUITIES LT		273.19	4.51	40,632.32	0.000
55,200	BRIT AMER TOBACCO OR	02-09-00	CSFB EQUITIES LONDON		1,725.78	4.49	247,856.57	0.000
16,600	BRIT AMER TOBACCO OR	02-10-00	CSFB EQUITIES LONDON		533.61	4.61	76,596.55	0.000
50,700	BRIT AMER TOBACCO OR	02-11-00	CSFB EQUITIES LONDON		1,599.89	4.53	229,772.69	0.000
12,500	BRIT AMER TOBACCO OR	02-14-00	CSFB EQUITIES LONDON		382.84	4.40	54,938.52	0.000
6,200	BRIT AMER TOBACCO OR	02-15-00	CSFB EQUITIES LONDON		192.22	4.44	27,557.07	0.000
24,300	BRIT AMER TOBACCO OR	02-16-00	CSFB EQUITIES LONDON		746.18	4.41	107,132.90	0.000
4,400	BRITISH AEROSPACE OR	02-02-00	DONALDSON LUFKIN & J		163.44	5.52	24,284.88	0.000
106,900	BRITISH AEROSPACE OR	02-03-00	DONALDSON LUFKIN & J		3,973.48	5.54	591,813.74	0.000
30,800	BRITISH AEROSPACE OR	02-04-00	DONALDSON LUFKIN & J		1,118.00	5.40	166,473.58	0.000
53,500	BRITISH AEROSPACE OR	02-07-00	DONALDSON LUFKIN & J		1,807.78	5.03	269,222.80	0.000
72,000	BRITISH AEROSPACE OR	02-08-00	DONALDSON LUFKIN & J		2,382.82	4.93	354,879.36	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
76,600	BRITISH AEROSPACE OR	02-09-00	DONALDSON LUFKIN & J		2,524.15	4.91	375,928.63	0.000
17,800	BRITISH AEROSPACE OR	02-10-00	DONALDSON LUFKIN & J		607.73	5.08	90,466.41	0.000
14,300	BRITISH AEROSPACE OR	02-17-00	DONALDSON LUFKIN & J		491.38	5.11	73,136.13	0.000
11,800	BRITISH AEROSPACE OR	02-18-00	DONALDSON LUFKIN & J		419.29	5.29	62,396.64	0.000
41,300	BRITISH AEROSPACE OR	02-21-00	DONALDSON LUFKIN & J		1,424.07	5.13	212,066.47	0.000
19,800	BRITISH AEROSPACE OR	02-22-00	DONALDSON LUFKIN & J		671.44	5.05	99,956.17	0.000
7,400	BRITISH AEROSPACE OR	02-23-00	DONALDSON LUFKIN & J		254.55	5.12	37,857.42	0.000
52,400	BRITISH AEROSPACE OR	02-24-00	DONALDSON LUFKIN & J		1,752.24	4.98	260,947.52	0.000
44,600	BRITISH AEROSPACE OR	02-25-00	DONALDSON LUFKIN & J		1,433.44	4.79	213,459.32	0.000
28,900	BRITISH AEROSPACE OR	02-28-00	DONALDSON LUFKIN & J		949.11	4.89	141,315.80	0.000
2,000	BURMAH CASTROL ORD G	02-03-00	UBS AG LONDON		207.22	15.40	30,806.12	0.000
1,200	BURMAH CASTROL ORD G	02-04-00	UBS AG LONDON		123.88	15.33	18,393.99	0.000
1,000	BURMAH CASTROL ORD G	02-07-00	UBS AG LONDON		102.66	15.29	15,291.37	0.000
700	BURMAH CASTROL ORD G	02-08-00	UBS AG LONDON		72.68	15.47	10,827.26	0.000
300	BURMAH CASTROL ORD G	02-09-00	UBS AG LONDON		31.37	15.57	4,671.52	0.000
2,000	BURMAH CASTROL ORD G	02-10-00	UBS AG LONDON		207.04	15.39	30,778.03	0.000
1,200	BURMAH CASTROL ORD G	02-11-00	UBS AG LONDON		124.76	15.44	18,522.85	0.000
4,100	CADBURY SCHWEPPE OR	01-11-00	JP MORGAN SECURITIES		182.27	6.38	26,162.40	0.000
22,500	CADBURY SCHWEPPE OR	01-12-00	JP MORGAN SECURITIES		1,010.18	6.46	145,263.09	0.000
30,200	CADBURY SCHWEPPE OR	01-13-00	JP MORGAN SECURITIES		1,332.45	6.35	191,622.38	0.000
13,900	CADBURY SCHWEPPE OR	01-14-00	JP MORGAN SECURITIES		610.44	6.31	87,757.37	0.000
6,900	CADBURY SCHWEPPE OR	01-17-00	JP MORGAN SECURITIES		294.01	6.12	42,237.69	0.000

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
9,300	CADBURY SCHWEPPE OR	01-18-00	JP MORGAN SECURITIES		409.49	6.33	58,848.77	0.000
9,300	CADBURY SCHWEPPE OR	01-19-00	JP MORGAN SECURITIES		386.77	5.98	55,580.63	0.000
9,100	CADBURY SCHWEPPE OR	01-19-00	UBS AG LONDON		368.05	6.02	54,760.91	0.000
5,700	CADBURY SCHWEPPE OR	01-25-00	INSTINET SERVICES LO		226.23	5.90	33,635.93	0.000
5,200	CADBURY SCHWEPPE OR	01-26-00	INSTINET SERVICES LO		205.28	5.88	30,557.49	0.000
8,600	CADBURY SCHWEPPE OR	01-27-00	INSTINET SERVICES LO		336.65	5.82	50,083.94	0.000
16,100	CADBURY SCHWEPPE OR	01-28-00	INSTINET SERVICES LO		622.85	5.76	92,716.24	0.000
10,500	CADBURY SCHWEPPE OR	01-31-00	INSTINET SERVICES LO		399.95	5.67	59,515.70	0.000
8,400	CADBURY SCHWEPPE OR	02-01-00	INSTINET SERVICES LO		316.03	5.60	47,014.62	0.000
6,800	CADBURY SCHWEPPE OR	02-04-00	COMMERZBANK LONDON		249.18	5.45	37,057.04	0.000
14,000	CADBURY SCHWEPPE OR	02-07-00	COMMERZBANK LONDON		513.59	5.46	76,444.97	0.000
17,000	CADBURY SCHWEPPE OR	02-07-00	ABN AMRO EQUITIES LT		611.85	5.36	91,080.48	0.000
14,100	CADBURY SCHWEPPE OR	02-08-00	COMMERZBANK LONDON		501.74	5.30	74,676.99	0.000
7,200	CADBURY SCHWEPPE OR	02-09-00	ABN AMRO EQUITIES LT		262.67	5.43	39,065.90	0.000
10,800	CADBURY SCHWEPPE OR	02-09-00	COMMERZBANK LONDON		393.48	5.42	58,551.34	0.000
5,300	CADBURY SCHWEPPE OR	02-10-00	COMMERZBANK LONDON		193.91	5.44	28,823.39	0.000
3,300	CADBURY SCHWEPPE OR	02-10-00	ABN AMRO EQUITIES LT		120.58	5.42	17,900.23	0.000
2,600	CADBURY SCHWEPPE OR	02-11-00	COMMERZBANK LONDON		92.11	5.28	13,720.02	0.000
33,900	CARLTON COMUNCTNS OR	01-05-00	CAZENOVE SECS LTD LO		2,230.47	9.46	320,810.53	0.000
13,500	CARLTON COMUNCTNS OR	01-06-00	CAZENOVE SECS LTD LO		853.03	9.09	122,655.09	0.000
21,500	CARLTON COMUNCTNS OR	01-07-00	MERRILL LYNCH INTERN		1,428.41	9.54	205,137.61	0.000
36,500	CARLTON COMUNCTNS OR	01-07-00	CAZENOVE SECS LTD LO		2,426.50	9.56	349,010.20	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
6,600	CARLTON COMUNCTNS OR	01-10-00	CAZENOVE & CO		447.65	9.75	64,338.46	0.000
2,800	CARLTON COMUNCTNS OR	01-12-00	CAZENOVE & CO		193.67	9.93	27,803.95	0.000
17,500	CARLTON COMUNCTNS OR	01-12-00	MERRILL LYNCH INTERN		1,210.81	9.94	173,878.78	0.000
16,200	CARLTON COMUNCTNS OR	01-13-00	CITIBANK N.A. LONDON		1,062.49	9.78	158,406.18	0.000
11,400	CARLTON COMUNCTNS OR	01-13-00	CAZENOVE & CO		778.30	9.82	111,907.01	0.000
2,200	CARLTON COMUNCTNS OR	01-14-00	CAZENOVE & CO		149.51	9.75	21,447.85	0.000
1,800	CARLTON COMUNCTNS OR	01-26-00	CAZENOVE SECS LTD LO		123.94	9.87	17,771.51	0.000
19,600	CARLTON COMUNCTNS OR	01-27-00	CITIBANK N.A. LONDON		1,280.94	9.74	190,988.43	0.000
6,400	CARLTON COMUNCTNS OR	01-27-00	CAZENOVE & CO		434.44	9.76	62,439.59	0.000
2,900	CARLTON COMUNCTNS OR	01-28-00	CAZENOVE & CO		195.69	9.69	28,092.69	0.000
21,300	CARLTON COMUNCTNS OR	02-01-00	CITIBANK N.A. LONDON		1,382.31	9.68	206,110.33	0.000
5,400	DIAGEO ORD GBX28.935	02-09-00	DEUTSCHE BANK LONDON		282.50	7.50	40,524.76	0.000
33,600	DIAGEO ORD GBX28.935	02-10-00	DEUTSCHE BANK LONDON		1,759.26	7.52	252,667.41	0.000
44,900	DIAGEO ORD GBX28.935	02-11-00	DEUTSCHE BANK LONDON		2,241.94	7.17	322,005.56	0.000
29,200	DIAGEO ORD GBX28.935	02-14-00	DEUTSCHE BANK LONDON		1,516.41	7.46	217,780.45	0.000
39,100	DIAGEO ORD GBX28.935	02-15-00	DEUTSCHE BANK LONDON		2,027.04	7.46	291,547.35	0.000
46,000	DIAGEO ORD GBX28.935	02-16-00	DEUTSCHE BANK LONDON		2,557.67	7.99	367,361.70	0.000
5,500	DIAGEO ORD GBX28.935	02-21-00	DEUTSCHE BANK LONDON		305.73	7.98	43,863.35	0.000
63,400	DIAGEO ORD GBX28.935	02-24-00	DEUTSCHE BANK LONDON		3,522.44	7.98	505,954.24	0.000
7,500	IMPERIAL TOBACCO ORD	01-06-00	ABN AMRO EQUITIES LT		346.84	9.28	69,632.56	0.000
26,800	IMPERIAL TOBACCO ORD	01-07-00	ABN AMRO EQUITIES LT		1,262.36	9.46	253,651.44	0.000
11,800	IMPERIAL TOBACCO ORD	01-10-00	ABN AMRO EQUITIES LT		755.97	9.54	112,545.75	0.000

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
40,300	IMPERIAL TOBACCO ORD	01-11-00	ABN AMRO EQUITIES LT		2,469.71	9.13	367,817.13	0.000
6,500	IMPERIAL TOBACCO ORD	01-12-00	ABN AMRO EQUITIES LT		398.77	9.13	59,336.57	0.000
3,700	IMPERIAL TOBACCO ORD	01-13-00	ABN AMRO EQUITIES LT		233.86	9.40	34,772.51	0.000
15,500	IMPERIAL TOBACCO ORD	01-14-00	ABN AMRO EQUITIES LT		953.59	9.16	141,981.89	0.000
15,600	IMPERIAL TOBACCO ORD	01-17-00	ABN AMRO EQUITIES LT		983.53	9.39	146,441.85	0.000
1,600	IMPERIAL TOBACCO ORD	01-18-00	ABN AMRO EQUITIES LT		97.54	9.08	14,526.54	0.000
3,000	IMPERIAL TOBACCO ORD	01-19-00	ABN AMRO EQUITIES LT		177.75	8.81	26,416.51	0.000
6,100	IMPERIAL TOBACCO ORD	02-04-00	ABN AMRO EQUITIES LT		254.67	6.16	37,599.42	0.000
14,400	IMPERIAL TOBACCO ORD	02-07-00	ABN AMRO EQUITIES LT		617.69	6.39	91,949.60	0.000
21,500	IMPERIAL TOBACCO ORD	02-08-00	ABN AMRO EQUITIES LT		923.89	6.40	137,562.16	0.000
16,900	IMPERIAL TOBACCO ORD	02-09-00	ABN AMRO EQUITIES LT		736.53	6.49	109,651.09	0.000
61,800	LLOYDS TSB GROUP ORD	02-17-00	FOX PITT KELSTON LON		4,114.89	9.58	591,956.23	0.000
76,900	LLOYDS TSB GROUP ORD	02-18-00	COLLINS STEWART		5,035.54	9.77	750,981.48	0.000
16,700	LLOYDS TSB GROUP ORD	02-21-00	COLLINS STEWART		1,030.28	9.20	153,603.29	0.000
54,200	LLOYDS TSB GROUP ORD	02-22-00	COLLINS STEWART		3,244.21	8.93	483,809.57	0.000
7,700	LLOYDS TSB GROUP ORD	02-23-00	COLLINS STEWART		468.42	9.07	69,803.86	0.000
3,900	PRUDENTIAL PLC 5P	02-17-00	CAZENOVE & CO		428.27	15.78	61,553.09	0.000
14,800	PRUDENTIAL PLC 5P	02-18-00	CAZENOVE & CO		1,626.27	15.80	233,892.33	0.000
14,600	PRUDENTIAL PLC 5P	02-21-00	CAZENOVE & CO		1,601.03	15.77	230,261.77	0.000
26,200	PRUDENTIAL PLC 5P	02-21-00	CAZENOVE & CO		2,844.59	15.62	409,159.68	0.000
6,400	PRUDENTIAL PLC 5P	02-22-00	CAZENOVE & CO		668.74	15.02	96,146.20	0.000
10,100	PRUDENTIAL PLC 5P	02-23-00	CAZENOVE & CO		1,064.57	15.16	153,087.30	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
15,700	PRUDENTIAL PLC 5P	02-24-00	CAZENOVE & CO		1,573.24	14.41	226,264.64	0.000
10,100	PRUDENTIAL PLC 5P	02-25-00	CAZENOVE & CO		1,018.78	14.51	146,502.78	0.000
8,200	PRUDENTIAL PLC 5P	02-28-00	CAZENOVE & CO		829.06	14.54	119,211.18	0.000
6,700	PRUDENTIAL PLC 5P	02-29-00	CAZENOVE & CO		694.61	14.91	99,865.68	0.000
5,100	RMC GROUP ORD 25P	01-06-00	SCHRODER SECS LTD LO		480.03	13.53	68,995.84	0.000
56,500	RMC GROUP ORD 25P	01-12-00	SCHRODER SECS LTD LO		5,487.21	13.97	789,315.47	0.000
10,400	RMC GROUP ORD 25P	01-26-00	SCHRODER SECS LTD LO		901.04	12.46	129,562.96	0.000
1,500	RMC GROUP ORD 25P	02-17-00	SCHRODER SECS LTD LO		118.20	11.30	16,945.93	0.000
9,300	RMC GROUP ORD 25P	02-18-00	CSFB EQUITIES LONDON		712.35	11.40	106,049.50	0.000
2,500	RMC GROUP ORD 25P	02-18-00	SCHRODER SECS LTD LO		197.21	11.32	28,312.42	0.000
800	RMC GROUP ORD 25P	02-21-00	SCHRODER SECS LTD LO		62.43	11.23	8,982.38	0.000
4,400	RMC GROUP ORD 25P	02-22-00	SCHRODER SECS LTD LO		343.69	11.22	49,384.43	0.000
3,400	RMC GROUP ORD 25P	02-23-00	SCHRODER SECS LTD LO		267.52	11.30	38,426.03	0.000
2,300	RMC GROUP ORD 25P	02-24-00	SCHRODER SECS LTD LO		180.99	11.29	25,977.60	0.000
2,100	RMC GROUP ORD 25P	02-25-00	SCHRODER SECS LTD LO		169.16	11.56	24,276.20	0.000
3,000	RMC GROUP ORD 25P	02-28-00	SCHRODER SECS LTD LO		242.77	11.62	34,866.32	0.000
3,720	RMC GROUP ORD 25P	02-29-00	CSFB EQUITIES LONDON		294.22	11.77	43,766.68	0.000
14,300	ROYAL&SUN ALLIANCE O	02-17-00	FOX PITT KELSTON LON		560.33	5.64	80,607.51	0.000
25,500	ROYAL&SUN ALLIANCE O	02-18-00	FOX PITT KELSTON LON		1,030.03	5.81	148,176.45	0.000
9,800	ROYAL&SUN ALLIANCE O	02-22-00	FOX PITT KELSTON LON		363.61	5.34	52,307.40	0.000
9,700	ROYAL&SUN ALLIANCE O	02-24-00	FOX PITT KELSTON LON		364.63	5.41	52,455.41	0.000
9,800	ROYAL&SUN ALLIANCE O	02-25-00	INSTINET SERVICES LO		347.63	5.28	51,724.46	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
9,700	ROYAL&SUN ALLIANCE O	02-28-00	INSTINET SERVICES LO		353.63	5.42	52,616.52	0.000
3,300	ROYAL&SUN ALLIANCE O	02-29-00	INSTINET SERVICES LO		120.92	5.44	17,952.30	0.000
2,900	SAINSBURY J ORD GBPO	02-09-00	JP MORGAN SECURITIES		96.93	4.81	13,942.10	0.000
23,100	SAINSBURY J ORD GBPO	02-10-00	JP MORGAN SECURITIES		806.85	5.02	116,014.77	0.000
24,200	SAINSBURY J ORD GBPO	02-11-00	JP MORGAN SECURITIES		837.35	4.98	120,403.45	0.000
55,400	SAINSBURY J ORD GBPO	02-14-00	JP MORGAN SECURITIES		1,943.80	5.05	279,571.11	0.000
53,200	SAINSBURY J ORD GBPO	02-15-00	JP MORGAN SECURITIES		1,829.17	4.95	263,082.11	0.000
99,000	SAINSBURY J ORD GBPO	02-16-00	ABN AMRO EQUITIES LT		3,321.21	5.00	494,668.60	0.000
3,900	SCOT & SOUTHERN EN O	01-06-00	GOLDMAN SACHS INTL L		231.71	8.52	33,228.13	0.000
9,500	SCOT & SOUTHERN EN O	01-07-00	GOLDMAN SACHS INTL L		575.09	8.69	82,552.44	0.000
11,000	SCOT & SOUTHERN EN O	01-10-00	GOLDMAN SACHS INTL L		578.26	8.80	96,805.47	0.000
9,200	SCOT & SOUTHERN EN O	01-11-00	GOLDMAN SACHS INTL L		565.30	8.82	81,148.15	0.000
15,400	SCOT & SOUTHERN EN O	01-12-00	GOLDMAN SACHS INTL L		915.96	8.54	131,520.06	0.000
3,300	SCOT & SOUTHERN EN O	01-13-00	GOLDMAN SACHS INTL L		196.82	8.56	28,256.00	0.000
4,600	SCOT & SOUTHERN EN O	01-14-00	GOLDMAN SACHS INTL L		282.59	8.81	40,536.29	0.000
6,900	SCOT & SOUTHERN EN O	01-19-00	GOLDMAN SACHS INTL L		415.33	8.64	59,604.03	0.000
4,300	SCOT & SOUTHERN EN O	01-20-00	GOLDMAN SACHS INTL L		259.99	8.67	37,290.65	0.000
7,800	SCOT & SOUTHERN EN O	01-20-00	GOLDMAN SACHS INTL L		469.50	8.64	67,385.61	0.000
7,200	SCOT & SOUTHERN EN O	01-21-00	GOLDMAN SACHS INTL L		434.75	8.67	62,394.61	0.000
5,700	SCOT & SOUTHERN EN O	01-24-00	GOLDMAN SACHS INTL L		343.00	8.63	49,215.47	0.000
7,700	SCOT & SOUTHERN EN O	01-25-00	GOLDMAN SACHS INTL L		459.82	8.57	65,996.38	0.000
7,300	SCOT & SOUTHERN EN O	02-02-00	GOLDMAN SACHS INTL L		383.75	7.54	55,069.20	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
3,000	SCOT & SOUTHERN EN O	02-03-00	GOLDMAN SACHS INTL L		155.29	7.42	22,250.14	0.000
93,600	SCOT & SOUTHERN EN O	02-04-00	ABN AMRO EQUITIES LT		4,623.60	7.36	688,656.49	0.000
16,200	SCOT & SOUTHERN EN O	02-04-00	GOLDMAN SACHS INTL L		831.63	7.37	119,408.87	0.000
8,500	SCOT & SOUTHERN EN O	02-07-00	GOLDMAN SACHS INTL L		409.14	6.91	58,718.19	0.000
9,000	SCOT & SOUTHERN EN O	02-08-00	GOLDMAN SACHS INTL L		443.36	7.07	63,633.24	0.000
22,000	TATE & LYLE ORD GBP0	02-17-00	ABN AMRO EQUITIES LT		564.83	3.82	84,077.18	0.000
3,400	TATE & LYLE ORD GBP0	02-17-00	HENDERSON CROSTHWAIT		85.78	3.76	12,793.90	0.000
2,400	TATE & LYLE ORD GBP0	02-21-00	HENDERSON CROSTHWAIT		61.60	3.83	9,187.14	0.000
45,300	TATE & LYLE ORD GBP0	02-22-00	ABN AMRO EQUITIES LT		1,198.94	3.94	178,530.93	0.000
17,500	TATE & LYLE ORD GBP0	02-24-00	HENDERSON CROSTHWAIT		493.33	4.20	73,518.83	0.000
9,500	TATE & LYLE ORD GBP0	02-28-00	HENDERSON CROSTHWAIT		266.24	4.17	39,648.87	0.000
10,600	TATE & LYLE ORD GBP0	02-29-00	HENDERSON CROSTHWAIT		294.16	4.13	43,814.91	0.000
2,900	WOLSELEY ORD 25P	02-03-00	UBS AG LONDON		110.13	5.64	16,344.60	0.000
6,100	WOLSELEY ORD 25P	02-04-00	UBS AG LONDON		228.99	5.58	34,048.46	0.000
7,400	WOLSELEY ORD 25P	02-07-00	UBS AG LONDON		267.29	5.37	39,757.08	0.000
44,500	WOLSELEY ORD 25P	02-08-00	SCHRODER SECS LTD LO		1,634.69	5.28	235,104.22	0.000
9,300	WOLSELEY ORD 25P	02-08-00	UBS AG LONDON		329.68	5.27	49,051.23	0.000
18,600	WOLSELEY ORD 25P	02-08-00	CAZENOVE & CO		674.19	5.21	96,928.50	0.000
9,300	WOLSELEY ORD 25P	02-09-00	CAZENOVE & CO		344.44	5.32	49,491.32	0.000
5,200	WOLSELEY ORD 25P	02-09-00	UBS AG LONDON		183.30	5.24	27,244.38	0.000
4,100	WOLSELEY ORD 25P	02-10-00	UBS AG LONDON		141.98	5.14	21,088.73	0.000
13,700	WOLSELEY ORD 25P	02-11-00	ABN AMRO EQUITIES LT		468.76	5.09	69,765.11	0.000

PUBLIC SCH TEACHERS/MSAM

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
31,100	WOLSELEY ORD 25P	02-24-00	UBS AG LONDON		971.69	4.65	144,679.47	0.000
10,000	WOLSELEY ORD 25P	02-25-00	UBS AG LONDON		309.97	4.61	46,113.48	0.000
33,200	WOLSELEY ORD 25P	02-25-00	ABN AMRO EQUITIES LT		1,038.35	4.84	160,538.71	0.000
48,800	WOLSELEY ORD 25P	02-25-00	COMMERZBANK LONDON		1,516.31	4.63	225,803.28	0.000
1,800	WOLSELEY ORD 25P	02-28-00	UBS AG LONDON		58.09	4.81	8,654.28	0.000
2,400	WOLSELEY ORD 25P	02-29-00	UBS AG LONDON		76.38	4.74	11,377.88	0.000
6,933,490							58,264,375.74	

PUBLIC SCH TEACHERS/SCUDDER

7,200	TELE DANMARK A/S DKK	01-04-00	UBS AG LONDON		1,099.33	76.50	550,764.82	0.000
5,900	TELE DANMARK A/S DKK	01-05-00	UBS AG LONDON		890.96	75.66	446,369.66	0.000
5,800	TELE DANMARK A/S DKK	01-06-00	UBS AG LONDON		879.34	75.96	440,552.22	0.000
3,400	TELE DANMARK A/S DKK	01-07-00	UBS AG LONDON		514.34	75.79	257,684.03	0.000
1,700	TELE DANMARK A/S DKK	01-10-00	UBS AG LONDON		262.52	77.37	131,522.39	0.000
1,300	TELE DANMARK A/S DKK	01-11-00	UBS AG LONDON		201.07	77.49	100,734.52	0.000
3,000	TELE DANMARK A/S DKK	01-12-00	UBS AG LONDON		460.59	76.92	230,753.17	0.000
3,400	SONERA OYJ NPV	01-07-00	GOLDMAN SACHS & CO N		361.22	53.23	180,973.47	0.000
17,800	SONERA OYJ NPV	01-07-00	MORGAN STANLEY NEW Y		1,964.43	55.29	984,180.77	0.000
15,200	SONERA OYJ NPV	01-10-00	MORGAN STANLEY NEW Y		1,854.53	61.13	929,120.06	0.000
7,439	AXA EUR9.15	01-17-00	DONALDSON LUFKIN AND		2,563.04	138.16	1,027,779.69	0.000
6,145	AXA EUR9.15	01-18-00	DONALDSON LUFKIN AND		2,085.51	136.09	836,291.09	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
797	AXA EUR9.15	01-19-00	DONALDSON LUFKIN AND		265.66	133.66	106,530.58	0.000
444	LVMH MOET HENNESSY E	02-02-00	GOLDMAN SACHS & CO N		443.55	400.60	177,864.73	0.000
2,388	LVMH MOET HENNESSY E	02-02-00	EXANE INC USA		2,431.67	408.33	975,102.30	0.000
9,082	RHODIA EUR15	01-03-00	MORGAN STANLEY NEW Y		515.97	22.78	206,904.21	0.000
6,424	RHODIA EUR15	01-04-00	MORGAN STANLEY NEW Y		352.22	21.99	141,240.25	0.000
5,450	RHODIA EUR15	01-05-00	MORGAN STANLEY NEW Y		296.80	21.84	119,014.48	0.000
3,345	RHODIA EUR15	01-06-00	MORGAN STANLEY NEW Y		186.90	22.41	74,949.76	0.000
6,718	RHODIA EUR15	01-07-00	MORGAN STANLEY NEW Y		391.92	23.39	157,159.61	0.000
1,265	RHODIA EUR15	01-07-00	LEHMAN BROTHERS INTL		75.34	23.88	30,211.84	0.000
14,488	RHODIA EUR15	01-10-00	LEHMAN BROTHERS INTL		871.57	24.12	349,501.23	0.000
10,807	RHODIA EUR15	01-10-00	MORGAN STANLEY NEW Y		649.59	24.10	260,483.05	0.000
2,442	RHODIA EUR15	01-11-00	SOCIETE GENERALE SEC		144.13	23.67	57,795.82	0.000
6,671	RHODIA EUR15	01-11-00	MORGAN STANLEY NEW Y		395.35	23.76	158,532.63	0.000
7,833	RHODIA EUR15	01-12-00	MORGAN STANLEY NEW Y		462.34	23.67	185,396.83	0.000
1,565	RHODIA EUR15	01-13-00	LEHMAN BROTHERS INTL		88.14	22.58	35,343.92	0.000
991	RHODIA EUR15	01-13-00	MORGAN STANLEY NEW Y		55.95	22.64	22,438.28	0.000
3,440	RHODIA EUR15	01-17-00	BEAR STEARNS NEW YOR		200.04	23.32	80,217.13	0.000
22,999	RHODIA EUR15	01-18-00	MORGAN STANLEY NEW Y		1,309.50	22.83	525,110.29	0.000
11,648	RHODIA EUR15	01-18-00	BEAR STEARNS NEW YOR		664.75	22.88	266,563.82	0.000
1,150	RHODIA EUR15	01-19-00	BEAR STEARNS NEW YOR		63.94	22.29	25,638.35	0.000
4,083	RHODIA EUR15	01-20-00	BEAR STEARNS NEW YOR		226.79	22.27	90,941.80	0.000
18,003	RHODIA EUR15	01-21-00	BEAR STEARNS NEW YOR		997.12	22.21	399,846.07	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,791	RHODIA EUR15	01-21-00	MORGAN STANLEY NEW Y		99.22	22.22	39,787.12	0.000
832	RHODIA EUR15	01-24-00	EXANE INC USA		45.98	22.16	18,435.26	0.000
2,894	RHODIA EUR15	01-24-00	BEAR STEARNS NEW YOR		159.92	22.16	64,130.41	0.000
1,349	RHODIA EUR15	01-25-00	BEAR STEARNS NEW YOR		74.02	22.00	29,680.87	0.000
4,276	RHODIA EUR15	01-26-00	BEAR STEARNS NEW YOR		234.77	22.02	94,143.33	0.000
3,398	RHODIA EUR15	01-27-00	BEAR STEARNS NEW YOR		186.15	21.97	74,647.54	0.000
545	RHODIA EUR15	01-28-00	BEAR STEARNS NEW YOR		29.30	21.56	11,752.42	0.000
7,912	SUEZ LYONN EAUX EUR1	02-02-00	GOLDMAN SACHS & CO N		3,076.56	155.93	1,233,700.41	0.000
8,526	THOMSON MULTIMEDIA E	02-02-00	DONALDSON LUFKIN AND		1,879.00	88.37	753,476.86	0.000
8,023	THOMSON MULTIMEDIA E	02-03-00	DONALDSON LUFKIN AND		1,983.84	99.15	795,520.27	0.000
7,617	THOMSON MULTIMEDIA E	02-04-00	DONALDSON LUFKIN AND		2,011.23	105.88	806,504.24	0.000
5,139	ALLIANZ AG DEM5(REGD	01-17-00	DEUTSCHE BANK SECURI		4,838.17	377.53	1,940,105.03	0.000
5,416	ALLIANZ AG DEM5(REGD	02-02-00	DEUTSCHE BANK SECURI		4,434.76	328.35	1,778,335.33	0.000
1,086	ALLIANZ AG DEM5(REGD	02-03-00	DEUTSCHE BANK SECURI		887.41	327.67	355,850.46	0.000
23,015	DEUT TELEK REGD NPV(	02-09-00	DEUTSCHE BANK SECURI		5,288.59	92.15	2,120,723.49	0.000
3,184	EM TV MERCHANDISIN O	01-03-00	DEUTSCHE BANK SECURI		529.84	66.73	212,465.66	0.000
1,361	EM TV MERCHANDISIN O	01-04-00	DEUTSCHE BANK SECURI		219.54	64.68	88,035.52	0.000
2,558	EM TV MERCHANDISIN O	01-05-00	DEUTSCHE BANK SECURI		396.48	62.15	158,990.43	0.000
1,816	EM TV MERCHANDISIN O	01-06-00	DEUTSCHE BANK SECURI		283.41	62.58	113,647.31	0.000
1,850	EM TV MERCHANDISIN O	01-07-00	DEUTSCHE BANK SECURI		292.41	63.38	117,256.64	0.000
4,083	EM TV MERCHANDISIN O	01-11-00	DEUTSCHE BANK SECURI		752.36	73.89	301,695.65	0.000
3,568	EM TV MERCHANDISIN O	01-12-00	DEUTSCHE BANK SECURI		650.15	73.07	260,708.58	0.000
1,460	EM TV MERCHANDISIN O	01-13-00	DEUTSCHE BANK SECURI		268.02	73.61	107,475.97	0.000

PURCHASE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,669	EM TV MERCHANDISIN O	01-14-00	DEUTSCHE BANK SECURI		478.46	71.88	191,859.55	0.000
2,325	EM TV MERCHANDISIN O	01-17-00	DEUTSCHE BANK SECURI		407.57	70.30	163,437.67	0.000
3,072	EM TV MERCHANDISIN O	01-18-00	DEUTSCHE BANK SECURI		538.07	70.24	215,764.23	0.000
2,753	EM TV MERCHANDISIN O	01-19-00	DEUTSCHE BANK SECURI		497.95	72.53	199,681.17	0.000
5,414	EM TV MERCHANDISIN O	01-20-00	DEUTSCHE BANK SECURI		1,022.51	75.73	410,025.01	0.000
28	EM TV MERCHANDISIN O	01-24-00	DEUTSCHE BANK SECURI		5.15	73.69	2,063.35	0.000
586	EM TV MERCHANDISIN O	01-25-00	DEUTSCHE BANK SECURI		105.17	71.97	42,171.99	0.000
1,606	EM TV MERCHANDISIN O	01-26-00	DEUTSCHE BANK SECURI		306.18	76.45	122,777.85	0.000
587	EM TV MERCHANDISIN O	01-27-00	DEUTSCHE BANK SECURI		123.47	84.35	49,511.86	0.000
1,997	EPCOS AG ORD NPV	02-02-00	UBS AG LONDON		495.40	99.60	198,897.63	0.000
239	EPCOS AG ORD NPV	02-03-00	UBS AG LONDON		65.29	109.48	26,166.51	0.000
11,853	SIEMENS AG NPV(REGD)	02-09-00	MORGAN STANLEY NEW Y		5,202.65	176.01	2,086,261.80	0.000
700	ADR CHINA TELECOM HK	02-09-00	MORGAN STANLEY NEW Y		35.00	165.55	115,885.00	0.000
3,700	ADR CHINA TELECOM HK	02-10-00	MORGAN STANLEY NEW Y		185.00	169.11	625,719.95	0.000
68,000	HUTCHISON WHAMPOA HK	02-24-00	GOLDMAN SACHS & CO N		4,206.82	16.09	1,094,054.81	0.000
59,000	HUTCHISON WHAMPOA HK	02-25-00	GOLDMAN SACHS & CO N		3,650.31	16.09	949,361.36	0.000
113,400	MEDIASET ITL1000	02-03-00	CSFB (EUROPE) LIMITE		5,236.47	18.52	2,099,826.47	0.000
48	EAST JAPAN RAILWAY J	02-02-00	MORGAN STANLEY NEW Y		341.20	4,746.09	227,812.11	0.000
74	EAST JAPAN RAILWAY J	02-03-00	MORGAN STANLEY NEW Y		531.91	4,799.20	355,141.16	0.000
9	EAST JAPAN RAILWAY J	02-04-00	MORGAN STANLEY NEW Y		64.94	4,817.47	43,357.20	0.000
5,200	NINTENDO CO JPY50	02-02-00	DAIWA SECURITIES NEW		264.22	191.35	995,032.22	0.000
5,500	NINTENDO CO JPY50	02-03-00	DAIWA SECURITIES NEW		721.29	200.48	1,102,667.33	0.000
1,900	NINTENDO CO JPY50	02-04-00	DAIWA SECURITIES NEW		80.96	217.54	413,321.48	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
200	NINTENDO CO JPY50	02-04-00	MORGAN STANLEY NEW Y		65.37	218.24	43,648.19	0.000
100	NINTENDO CO JPY50	02-07-00	CAZENOVE & CO		33.10	221.01	22,100.89	0.000
1,000	NINTENDO CO JPY50	02-07-00	DEUTSCHE BANK SECURI		82.23	220.15	220,145.23	0.000
1,800	NINTENDO CO JPY50	02-08-00	MORGAN STANLEY NEW Y		557.89	206.93	372,480.06	0.000
400	NINTENDO CO JPY50	02-09-00	MORGAN STANLEY NEW Y		125.85	210.07	84,026.05	0.000
30,500	ADR SK TELECOM LTD S	01-04-00	MORGAN STANLEY NEW Y		1,525.00	35.97	1,097,014.85	0.000
7,800	GDR SAMSUNG ELEC CO	01-21-00	DONALDSON LUFKIN NEW		0.00	147.50	1,150,500.00	0.000
14,700	GDR SAMSUNG ELEC CO	01-24-00	DONALDSON LUFKIN NEW		0.00	147.63	2,170,087.50	0.000
11,100	GDR SAMSUNG ELEC CO	01-24-00	DONALDSON LUFKIN NEW		0.00	148.43	1,647,597.42	0.000
43,545	TELEFONICA SA EUR1	01-04-00	MORGAN STANLEY NEW Y		2,659.49	24.49	1,066,452.28	0.000
52,954	TELEFONICA SA EUR1	01-05-00	MORGAN STANLEY NEW Y		3,146.72	23.83	1,261,835.95	0.000
47,156	TELEFONICA SA EUR1	01-07-00	MORGAN STANLEY NEW Y		2,774.13	23.59	1,112,429.55	0.000
28,360	TELEFONICA SA EUR1	01-10-00	MORGAN STANLEY NEW Y		1,721.26	24.34	690,226.92	0.000
9,855	TERRA NETWORKS SA EU	02-10-00	GOLDMAN SACHS & CO N		2,660.69	108.26	1,066,932.40	0.000
9,340	TERRA NETWORKS SA EU	02-11-00	GOLDMAN SACHS & CO N		3,060.07	131.38	1,227,088.60	0.000
47,600	ERICSSON(LM)TEL SEK2	02-03-00	MORGAN STANLEY NEW Y		7,761.48	81.69	3,888,499.17	0.000
1,166	NESTLE SA CHF10(REGD)	01-13-00	CSFB (EUROPE) LIMITE		5,606.18	1,928.02	2,248,076.43	0.000
18,173	DIAGEO ORD GBX28.935	02-24-00	SBC WARBURG & CO LTD		861.52	7.94	144,263.41	0.000
43,345	DIAGEO ORD GBX28.935	02-25-00	CITIBANK N.A. LONDON		2,007.15	7.76	336,467.16	0.000
21,290	DIAGEO ORD GBX28.935	02-28-00	CITIBANK N.A. LONDON		964.78	7.59	161,693.79	0.000
30,457	DIAGEO ORD GBX28.935	02-29-00	CITIBANK N.A. LONDON		1,354.56	7.45	227,049.67	0.000

1,033,517

54,009,994.90

PURCHASE OF BONDS
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
2,000,000	US TREAS NTS 6.625 DUE 03	6.625	03-31-02	01-07-00	100.500	2,010,859.38	AAA	Aaa	03-31-97	0.000	LEHMAN BROTHERS
1,250,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	01-14-00	52.100	651,600.00	AAA	AAA	02-28-85	0.000	GOLDMAN SACHS &
6,036	FHA PROJ #113-35102 SOUTH	6.850	02-01-40	06-08-99	95.900	5,793.83	AAA	AAA	06-01-99	0.000	SALOMON BROS INC
1,446	FHA PROJ #113-35102 SOUTH	6.850	02-01-40	06-08-99	96.000	1,387.76	AAA	AAA	06-01-99	0.000	
1,400,000	AMERN GEN FIN CORP MEDI	0.000	01-15-05	01-13-00	100.000	1,400,252.00	NR	A2	01-19-00	0.000	LEHMAN BROTHERS
1,250,000	BEAR STEARNS COS INC 7.62	0.000	02-01-05	01-25-00	99.700	1,246,575.00	A	A2	02-01-00	0.000	BEAR, STEARNS, SE
1,000,000	LEHMAN BROS HLDGS INC N	6.625	04-01-04	02-08-00	95.400	954,340.00	A	A3	03-26-99	0.000	LEHMAN BROTHERS
1,000,000	SAFEWAY INC NT 7.25 DUE 0	7.250	09-15-04	02-28-00	98.300	983,670.00	BBB	NR	09-13-99	0.000	J.P. MORGAN SECUR
1,000,000	TIME WARNER DEB DTD 8-15-	8.110	08-15-06	02-23-00	101.700	1,017,990.00	BBB	BAA3	08-15-95	0.000	SALOMON BROS INC
1,000,000	USA NETWORKS INC / USANI	6.750	11-15-05	01-21-00	95.000	950,730.00	BBB-	BAA3	11-23-98	0.000	WARBURG DILLON R
9,907,482						9,223,197.97					

CASH EQUIVALENT

70	MFB NORTHN INSTL FDS SHO	1.768		01-19-00	1,819.800	1,268.81	NR	NR	06-25-98	0.000	
2,123	MFB NORTHN INSTL FDS SHO	1.768		01-26-00	1,812.000	38,465.50	NR	NR	06-25-98	0.000	
75	MFB NORTHN INSTL FDS SHO	1.768		02-14-00	1,806.100	1,355.12	NR	NR	06-25-98	0.000	
1,963	MFB NORTHN INSTL FDS SHO	1.768		02-24-00	1,801.000	35,361.24	NR	NR	06-25-98	0.000	
4,231						76,450.67					

LINCOLN CAPITAL

355,000	US TREAS 6.375 BD DUE 8-1	6.375	08-15-27	02-29-00	100.800	358,161.72	AAA	AAA	08-15-97	0.000	MERRILL LYNCH PIE
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LINCOLN CAPITAL

PURCHASE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
330,000	US TREAS BDS 10.75 DUE 02	10.750	02-15-03	02-29-00	110.900	366,003.52	AAA AAA	01-04-83	0.000	MERRILL LYNCH PIE
9,255,000	US TREAS NTS 6.25 DUE 02-	6.250	02-28-02	02-29-00	99.500	9,210,171.09	AAA AAA	02-28-97	0.000	MERRILL LYNCH PIE
5,915,000	US TREAS NTS 6.625 DUE 03	6.625	03-31-02	01-20-00	100.200	5,928,863.28	AAA AAA	03-31-97	0.000	BANC ONE CAPITAL
7,060,000	US TREAS NTS 7.5 DUE 11-1	7.500	11-15-01	01-31-00	101.400	7,160,935.94	AAA AAA	11-15-91	0.000	GOLDMAN SACHS &
2,830,000	US TREAS NTS 7.875 DUE 08	7.875	08-15-01	01-31-00	101.800	2,883,062.50	AAA AAA	08-15-91	0.000	GOLDMAN SACHS &
460,000	FHLMC DEB 5.5 05-15-2002	5.500	05-15-02	02-11-00	96.900	446,062.00	AAA AAA	05-14-99	0.000	LEHMAN BROTHERS
12,295,000	FHLMC DEB DTD 01/07/2000	0.000	01-15-05	01-06-00	99.700	12,260,696.95	AAA AAA	01-07-00	0.000	MERRILL LYNCH PIE
12,985,000	FHLMC DEB DTD 01/07/2000	0.000	01-15-05	01-06-00	99.700	12,948,771.85	AAA AAA	01-07-00	0.000	SMITH BARNEY INC
435,000	FHLMC DEB DTD 02/18/2000	0.000	02-15-03	02-16-00	99.700	433,908.15	AAA AAA	02-18-00	0.000	FIRST BOSTON CORP
1,885,000	FHLMC DEB DTD 11/22/1999	6.750	09-15-29	02-29-00	95.900	1,808,280.50	AAA AAA	11-22-99	0.000	MERRILL LYNCH PIE
245,000	FHLMC NT 6.25 10-15-2002	6.250	10-15-02	01-04-00	98.800	242,251.10	AAA AAA	10-15-99	0.000	LEHMAN BROTHERS
2,550,000	FHLMC NT 6.625 09-15-2009	6.625	09-15-09	01-13-00	95.600	2,438,292.15	AAA AAA	09-16-99	0.000	MERRILL LYNCH PIE
825,000	FHLMC NT 6.625 09-15-2009	6.625	09-15-09	01-13-00	95.600	788,939.25	AAA AAA	09-16-99	0.000	ABN AMRO SECURIT
730,000	FNMA 6.625 01-15-2002	6.000	01-15-02	01-12-00	99.800	728,678.70	AAA AAA	01-14-00	0.000	LEHMAN BROTHERS
95,000	FNMA 6.625 01-15-2002	6.000	01-15-02	01-12-00	99.800	94,828.05	AAA AAA	01-14-00	0.000	MERRILL LYNCH PIE
85,000	FNMA 6.625 01-15-2002	6.000	01-15-02	01-12-00	99.800	84,846.15	AAA AAA	01-14-00	0.000	DB CLEARING SERVI
790,000	FNMA 7.25 DUE 01-15-2010	7.250	01-15-10	01-12-00	99.600	787,282.40	AAA AAA	01-14-00	0.000	ABN AMRO SECURIT
2,440,000	FNMA 7.25 DUE 01-15-2010	7.250	01-15-10	01-12-00	99.600	2,431,606.40	AAA AAA	01-14-00	0.000	MERRILL LYNCH PIE
2,115,000	FNMA 7.25 DUE 01-15-2010	7.250	01-15-10	01-12-00	99.600	2,107,724.40	AAA AAA	01-14-00	0.000	MERRILL LYNCH PIE
1,725,000	FNMA 7.25 DUE 01-15-2010	7.250	01-15-10	01-12-00	99.600	1,719,066.00	AAA AAA	01-14-00	0.000	DB CLEARING SERVI
11,950,000	FNMA BD 7.125 02-15-2005	7.125	02-15-05	02-10-00	99.500	11,893,596.00	AAA AAA	02-14-00	0.000	DB CLEARING SERVI
4,080,000	FNMA NT 6.625 09-15-2009	6.625	09-15-09	02-15-00	95.100	3,881,630.40	AAA AAA	09-01-99	0.000	GOLDMAN SACHS &

PURCHASE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
445,000	GEN MTRS ACCEP CORP 7.75	0.000	01-19-10	01-11-00	99.800	444,448.20	A	A2	01-19-00	0.000	MERRILL LYNCH PIE
900,000	PVTPL VODAFONE AIRTOUCH	7.875	02-15-30	02-07-00	98.600	888,264.00	A	A2	02-10-00	0.000	SALOMON BROS INC
1,000,000	TARGET CORP 7.5 DUE 02-15	7.500	02-15-05	02-08-00	99.700	997,970.00	A-	A2	02-11-00	0.000	GOLDMAN SACHS &
325,032	FHLMC GOLD POOL C27380 6	6.000	06-01-29	02-10-00	90.000	292,833.80	AAA	AAA	06-01-99	0.000	GOLDMAN SACHS &
1,265,000	FHLMC TBA GOLD POOL #9999	6.500	03-01-29	02-15-00	92.800	1,174,868.75	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
353,521	FNMA POOL #0323821 6 DUE	6.000	07-01-29	01-14-00	91.100	322,311.28	AAA	AAA	06-01-99	0.000	MERRILL LYNCH PIE
23,406	FNMA POOL #251977 6 DUE 0	6.000	08-01-28	01-14-00	91.100	21,339.35	AAA	AAA	07-01-98	0.000	MERRILL LYNCH PIE
235,441	FNMA POOL #252211 6 DUE 0	6.000	01-01-29	01-14-00	91.100	214,655.84	AAA	AAA	12-01-98	0.000	MERRILL LYNCH PIE
69,590	FNMA POOL #415776 6.5 DUE	6.500	05-01-13	01-12-00	96.000	66,850.27	AAA	AAA	05-01-98	0.000	MERRILL LYNCH PIE
629,630	FNMA POOL #431496 6 DUE 0	6.000	07-01-28	02-03-00	90.500	570,110.00	AAA	AAA	07-01-98	0.000	MERRILL LYNCH PIE
583,699	FNMA POOL #444678 6 DUE 0	6.000	09-01-28	02-03-00	90.500	528,521.50	AAA	AAA	09-01-98	0.000	MERRILL LYNCH PIE
924,928	FNMA POOL #481473 6 DUE 0	6.000	02-01-29	01-14-00	91.100	843,274.40	AAA	AAA	02-01-99	0.000	MERRILL LYNCH PIE
34,865	FNMA POOL #487824 6 DUE 0	6.000	03-01-29	01-14-00	91.100	31,787.30	AAA	AAA	03-01-99	0.000	MERRILL LYNCH PIE
614,562	FNMA POOL #490826 6 DUE 0	6.000	04-01-29	01-14-00	91.100	560,308.12	AAA	AAA	04-01-99	0.000	MERRILL LYNCH PIE
139,999	FNMA POOL #493066 6 DUE 0	6.000	06-01-29	01-14-00	91.100	127,639.55	AAA	AAA	06-01-99	0.000	MERRILL LYNCH PIE
225,859	FNMA POOL #496443 6 DUE 0	6.000	05-01-29	01-14-00	91.100	205,920.00	AAA	AAA	05-01-99	0.000	MERRILL LYNCH PIE
120,213	FNMA POOL #498018 6 DUE 0	6.000	08-01-29	01-14-00	91.100	109,600.04	AAA	AAA	08-01-99	0.000	MERRILL LYNCH PIE
180,918	FNMA POOL #500992 6 DUE 0	6.000	07-01-29	01-14-00	91.100	164,945.93	AAA	AAA	07-01-99	0.000	MERRILL LYNCH PIE
514,748	FNMA POOL #501050 6 DUE 0	6.000	07-01-29	01-14-00	91.100	469,305.00	AAA	AAA	07-01-99	0.000	MERRILL LYNCH PIE
229,621	FNMA POOL #503029 6 DUE 0	6.000	06-01-29	01-14-00	91.100	209,349.88	AAA	AAA	06-01-99	0.000	MERRILL LYNCH PIE
758,091	FNMA POOL #503219 6 DUE 0	6.000	06-01-29	01-14-00	91.100	691,166.16	AAA	AAA	07-01-99	0.000	MERRILL LYNCH PIE
727,268	FNMA POOL #504050 6 DUE 0	6.000	06-01-29	01-14-00	91.100	663,063.70	AAA	AAA	06-01-99	0.000	MERRILL LYNCH PIE

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
526,823	FNMA POOL #504715 6 DUE 0	6.000	07-01-29	01-14-00	91.100	480,314.70	AAA	AAA	07-01-99	0.000	MERRILL LYNCH PIE
750,835	FNMA POOL #505434 6 DUE 0	6.000	07-01-29	01-14-00	91.100	684,550.06	AAA	AAA	07-01-99	0.000	MERRILL LYNCH PIE
249,976	FNMA POOL #505504 6 DUE 0	6.000	07-01-29	01-14-00	90.600	226,618.53	AAA	AAA	07-01-99	0.000	MERRILL LYNCH PIE
237,735	FNMA POOL #506273 6 DUE 0	6.000	07-01-29	01-14-00	91.100	216,747.84	AAA	AAA	07-01-99	0.000	MERRILL LYNCH PIE
105,434	FNMA POOL #506273 6 DUE 0	6.000	07-01-29	01-14-00	91.100	96,126.28	AAA	AAA	07-01-99	0.000	MERRILL LYNCH PIE
255,631	FNMA POOL #507213 6 DUE 0	6.000	07-01-29	01-14-00	91.100	233,063.47	AAA	AAA	07-01-99	0.000	MERRILL LYNCH PIE
646,479	FNMA POOL #510250 6 DUE 0	6.000	07-01-29	01-14-00	91.100	589,407.07	AAA	AAA	08-01-99	0.000	MERRILL LYNCH PIE
412,781	FNMA POOL #512372 6 DUE 0	6.000	07-01-29	01-14-00	91.100	376,340.41	AAA	AAA	09-01-99	0.000	MERRILL LYNCH PIE
406,301	FNMA POOL #514310 6 DUE 0	6.000	08-01-29	01-14-00	91.100	370,432.09	AAA	AAA	09-01-99	0.000	MERRILL LYNCH PIE
40,206	FNMA POOL #515746 6 DUE 1	6.000	11-01-29	01-14-00	91.100	36,656.75	AAA	AAA	11-01-99	0.000	MERRILL LYNCH PIE
121,696	FNMA POOL #520622 6 DUE 1	6.000	11-01-29	01-14-00	91.100	110,952.14	AAA	AAA	11-01-99	0.000	MERRILL LYNCH PIE
132,733	FNMA POOL #520811 6 DUE 0	6.000	08-01-29	01-14-00	91.100	121,015.08	AAA	AAA	11-01-99	0.000	MERRILL LYNCH PIE
958,659	FNMA POOL #534063 7.5 DUE	0.000	03-01-30	02-10-00	97.400	934,093.36	AAA	AAA	03-01-00	0.000	SALOMON BROS INC
7,000,000	FNMA TBA POOL #9999999 6	6.000	03-01-30	02-29-00	90.400	6,331,718.75	AAA	AAA	01-01-40	0.000	SALOMON BROS INC
550,000	FNMA TBA POOL #9999999 6	6.500	02-01-14	01-05-00	96.500	531,093.75	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
70,000	FNMA TBA POOL #9999999 6	6.500	02-01-14	01-05-00	96.500	67,593.75	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
550,000	FNMA TBA POOL #9999999 6	6.500	03-01-10	02-14-00	95.500	525,250.00	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
570,000	FNMA TBA POOL #9999999 7	7.500	02-14-30	01-06-00	98.300	560,559.38	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
17,910,000	FNMA TBA POOL #9999999 7	7.500	02-14-30	01-06-00	98.400	17,626,658.20	AAA	AAA	01-01-40	0.000	SALOMON BROS INC
255,000	FNMA TBA POOL #9999999 7	7.500	03-01-29	02-10-00	97.200	248,067.19	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
315,000	FNMA TBA POOL #9999999 7	7.500	03-01-29	02-10-00	97.200	306,435.94	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
8,130,000	FNMA TBA POOL #9999999 7	7.500	03-01-29	02-10-00	97.400	7,921,668.75	AAA	AAA	01-01-40	0.000	SALOMON BROS INC

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,245,000	FNMA TBA POOL #9999999 8	8.000	02-14-30	01-05-00	100.400	1,250,446.88	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
1,790,000	FNMA TBA POOL #9999999 8	8.000	02-14-30	01-31-00	99.700	1,785,804.69	AAA	AAA	01-01-40	0.000	GOLDMAN SACHS &
1,245,000	FNMA TBA POOL #9999999 8	8.000	03-01-30	02-09-00	99.600	1,240,720.31	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
1,790,000	FNMA TBA POOL #9999999 8	8.000	03-01-30	02-09-00	99.500	1,781,050.00	AAA	AAA	01-01-40	0.000	GOLDMAN SACHS &
350,000	FNMA TBA POOL #9999999 8	8.000	03-01-30	02-10-00	99.600	348,742.19	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
9,040,000	FNMA TBA POOL #9999999 8	8.000	03-01-30	02-22-00	100.000	9,044,237.50	AAA	AAA	01-01-40	0.000	SALOMON BROS INC
285,000	FNMA TBA POOL #9999999 8	8.000	03-01-30	02-22-00	100.000	285,222.66	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
2,400,000	FNMA TBA POOL #9999999 8	8.500	01-01-29	01-05-00	102.400	2,459,625.00	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
2,400,000	FNMA TBA POOL #9999999 8	8.500	02-01-30	01-06-00	102.200	2,453,250.00	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
699,446	GNMA POOL #478702 SER 202	7.000	09-15-29	01-21-00	97.000	678,899.92	AAA	AAA	09-01-99	0.000	GOLDMAN SACHS &
25,626	GNMA POOL #505015 SER 202	7.000	05-15-29	01-21-00	97.000	24,873.45	AAA	AAA	05-01-99	0.000	GOLDMAN SACHS &
2,610,000	GNMA POOL #9999999 SER 20	8.500	01-15-29	01-05-00	102.700	2,682,590.63	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
2,610,000	GNMA POOL #9999999 SER 20	8.500	02-22-29	01-06-00	102.500	2,676,881.25	AAA	AAA	02-01-99	0.000	MERRILL LYNCH PIE
2,230,000	GNMA POOL #9999999 SER 20	8.500	02-22-29	01-11-00	102.200	2,281,220.31	AAA	AAA	02-01-99	0.000	MERRILL LYNCH PIE
490,000	GNMA TBA 30YRS POOL #9999	8.000	02-15-29	01-05-00	100.400	492,143.75	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
1,155,000	GNMA TBA 30YRS POOL #9999	8.000	02-15-29	01-05-00	100.400	1,160,053.13	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
725,000	GNMA TBA POOL #9999999 SE	7.000	01-15-29	12-16-99	97.000	-703,703.13	AAA	AAA	01-01-40	0.000	GOLDMAN SACHS &
490,000	GNMA TBA POOL #9999999 SE	8.000	01-25-29	12-16-99	101.200	-496,125.00	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
490,000	GNMA TBA POOL #9999999 SE	8.000	01-25-29	12-16-99	101.200	496,125.00	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
1,645,000	GNMA TBA POOL #9999999 SE	8.000	03-15-29	02-09-00	99.600	1,639,345.31	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
2,670,000	GNMA TBA POOL #9999999 SE	6.500	03-15-30	02-15-00	92.500	2,470,584.38	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
1,365,000	GNMA TBA POOL #9999999 SE	6.500	03-15-30	02-17-00	93.100	1,271,582.81	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE

LINCOLN CAPITAL

PURCHASE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,170,000	GNMA TBA POOL #9999999 SE	8.000	12-15-30	11-17-99	102.000	1,193,400.00	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
-1,170,000	GNMA TBA POOL #9999999 SE	8.000	12-15-30	11-17-99	102.000	-1,193,400.00	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
2,540,000	GNMA TBA POOL #9999999 SE	8.500	03-15-30	02-09-00	101.300	2,574,131.25	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
2,300,000	GNMA TBA POOL #9999999 SE	8.500	03-15-30	02-09-00	101.300	2,330,906.25	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
2,540,000	GNMA TBA POOL #9999999 SE	8.500	04-15-30	02-23-00	102.000	2,590,800.00	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PIE
3,560,000	CASE EQUIP RECEIVABLES TR	6.900	06-15-06	01-21-00	99.200	3,532,604.69	NR	AAA	09-13-99	0.000	SALOMON BROS INC
500,000	CMO CS 1ST BSTN MTG SECS	7.599	03-15-27	02-01-00	99.500	497,734.38	AAA	AAA	09-27-96	0.000	LEHMAN BROTHERS
410,000	DAIMLERCHRYSLER AUTO TR	7.340	01-06-05	02-29-00	99.900	409,997.95	AAA	AAA	03-08-00	0.000	CHASE SECURITIES
275,000	DAIMLERCHRYSLER AUTO TR	7.340	01-06-05	02-29-00	99.900	274,998.63	AAA	AAA	03-08-00	0.000	MERRILL LYNCH PIE
455,000	DISCOVER CARD MASTER TR	0.000	07-17-07	01-06-00	98.400	447,943.95	NR	AAA	12-14-99	0.000	FIRST BOSTON CORP
1,270,000	GREEN TREE FINL CORP SER	7.600	11-15-27	01-21-00	100.200	1,273,175.00	AAA	AAA	09-30-96	0.000	LEHMAN BROTHERS
330,000	HSEHD AUTOMOTIVE TR IV S	7.300	07-19-04	02-16-00	99.900	329,965.03	AAA	AAA	02-24-00	0.000	FIRST BOSTON CORP
415,000	PECO ENERGY TRANSITION T	6.050	03-01-09	01-25-00	93.000	386,176.95	AAA	AAA	03-25-99	0.000	FIRST BOSTON CORP
890,000	RESDNTL FDG MTG SECS II I	7.660	09-25-12	02-01-00	99.900	889,935.56	NR	AAA	02-01-00	0.000	BEAR, STEARNS, SE
435,000	SEARS CR A/C MASTER TR II	6.050	01-15-08	01-06-00	97.100	422,765.63	AAA	AAA	12-12-95	0.000	SALOMON BROS INC
210,000	SEARS CR A/C MASTER TR II	6.050	01-15-08	02-14-00	96.600	202,986.33	AAA	AAA	12-12-95	0.000	CHASE SECURITIES
1,845,000	CMO CONSECO FIN SECURITI	0.000	08-01-22	01-19-00	99.900	1,844,423.44	NR	AAA	02-08-00	0.000	PRUDENTIAL SECUR
3,166,000	CMO HELLER FINL COML MT	7.750	11-15-09	02-02-00	99.500	3,150,244.08	NR	AAA	02-01-00	0.000	PRUDENTIAL SECUR
1,215,000	CMO MELLON RESDNTL FDG	0.000	03-25-30	02-02-00	97.800	1,188,622.11	AAA	NR	02-01-00	0.000	GREENWICH CAPITA
1,215,000	CMO MELLON RESDNTL FDG	0.000	03-25-30	02-02-00	97.800	1,188,622.11	AAA	NR	02-01-00	0.000	GREENWICH CAPITA
3,995,000	CMO ONYX ACCEP OWNER TR	7.420	12-15-04	02-23-00	99.900	3,994,443.90	AAA	AAA	02-28-00	0.000	SALOMON BROS INC
2,665,000	CMO ONYX ACCEP OWNER	7.420	12-15-04	02-23-00	99.900	2,664,629.03	AAA	AAA	02-28-00	0.000	MERRILL LYNCH PIE

LINCOLN CAPITAL

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,660,000	CMO PRUDENTIAL SECS SEC	6.500	07-15-08	01-07-00	93.800	1,557,806.25	AAA	AAA	08-01-98	0.000	PRUDENTIAL SECUR
1,260,000	CMO VORNADO FIN L L C SE	7.737	03-15-10	02-25-00	99.900	1,259,988.66	NR	NR	03-01-00	0.000	MORGAN STANLEY
5,365,000	PVTPL CMO EMAC OWNER T	7.920	08-15-09	02-03-00	100.000	5,366,137.38	NR	AAA	02-01-00	0.000	MERRILL LYNCH PIE
205,767,752						202,900,164.66					

MDL CAPITAL MGMT

6,300,000	US TREAS 6.25 NT DUE 01-3	6.250	01-31-02	02-02-00	99.300	6,258,164.06	AAA	AAA	01-31-97	0.000	GARDNER RECH & C
5,700,000	US TREAS BDS 6.125 DUE 08	6.125	08-15-29	01-05-00	93.400	5,328,609.38	NR	AAA	08-15-99	0.000	GARDNER RECH & C
650,000	US TREAS BDS 6.125 DUE 08	6.125	08-15-29	01-19-00	92.500	601,554.69	NR	AAA	08-15-99	0.000	MESIROW FINANCIA
12,650,000						12,188,328.13					

MILLER ANDERSON

9,500,000	US TREAS BD STRIPPED PRIN	0.000	11-15-15	01-05-00	33.700	3,204,920.00	AAA	AAA	11-15-85	0.000	GOLDMAN SACHS &
11,000,000	US TREAS BD STRIPPED PRIN	0.000	11-15-15	01-06-00	34,000	3,740,880.00	AAA	AAA	11-15-85	0.000	MERRILL LYNCH GO
2,000,000	US TREAS BD STRIPPED PRIN	0.000	11-15-15	01-07-00	33.800	676,120.00	AAA	AAA	11-15-85	0.000	MERRILL LYNCH GO
4,000,000	US TREAS BD STRIPPED PRIN	0.000	11-15-15	01-10-00	34,000	1,361,320.00	AAA	AAA	11-15-85	0.000	SALOMON BROS INC
5,000,000	US TREAS NTS 7.5 DUE 02-1	7.500	02-15-05	01-10-00	103.900	5,197,265.62	AAA	AAA	02-15-95	0.000	J.P. MORGAN SECUR
3,000,000	US TREAS NTS 7.5 DUE 02-1	7.500	02-15-05	01-14-00	103.500	3,107,812.50	AAA	AAA	02-15-95	0.000	GREENWICH CAPITA
8,750,000	FHLMC 6.625 09-15-2009	6.625	09-15-09	01-26-00	95.700	8,382,325.00	AAA	AAA	09-16-99	0.000	FIRST BOSTON CORP
16,750,000	FNMA 7.25 DUE 01-15-2010	7.250	01-15-10	01-21-00	99.300	16,635,798.50	AAA	AAA	01-14-00	0.000	SALOMON BROS INC

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
3,000,000	FNMA 7.25 DUE 01-15-2010	7.250	01-15-10	01-26-00	100.100	3,005,640.00	AAA	AAA	01-14-00	0.000	FIRST BOSTON CORP
3,625,000	FNMA BD 6.25 05-15-2029	6.250	05-15-29	02-01-00	87.600	3,177,312.50	AAA	AAA	05-15-99	0.000	GOLDMAN SACHS &
1,750,000	FNMA BD 6.25 05-15-2029	6.250	05-15-29	02-03-00	89.200	1,561,420.00	AAA	AAA	05-15-99	0.000	GOLDMAN SACHS &
2,100,000	FNMA BD 6.25 05-15-2029	6.250	05-15-29	02-08-00	90.400	1,899,786.00	AAA	AAA	05-15-99	0.000	FIRST BOSTON CORP
2,625,000	FNMA BD 6.25 05-15-2029	6.250	05-15-29	02-09-00	89.000	2,336,381.25	AAA	AAA	05-15-99	0.000	FIRST BOSTON CORP
2,375,000	FNMA BD 6.25 05-15-2029	6.250	05-15-29	02-10-00	87.700	2,085,012.50	AAA	AAA	05-15-99	0.000	GREENWICH CAPITA
87,946	MFO MAS FDS ADVISORY MT	0.000		02-03-00	967.900	851,314.85	AAA	AAA	07-08-98	0.000	
200,000	ADELPHIA COMMUNICATION	7.875	05-01-09	02-23-00	87.700	175,500.00	B+	B1	04-28-99	0.000	SALOMON BROS INC
165,000	ADELPHIA COMMUNICATION	9.375	11-15-09	02-16-00	96.100	158,606.25	B+	B1	11-16-99	0.000	SALOMON BROS INC
170,000	ADELPHIA COMMUNICATION	9.375	11-15-09	02-22-00	96.400	163,907.20	B+	B1	11-16-99	0.000	SALOMON BROS INC
165,000	ADELPHIA COMMUNICATION	9.375	11-15-09	02-25-00	96.300	158,915.63	B+	B1	11-16-99	0.000	SALOMON BROS INC
290,000	ADELPHIA COMMUNICATION	9.375	11-15-09	02-29-00	96.100	278,943.75	B+	B1	11-16-99	0.000	LEHMAN BROTHERS
615,000	AMERN GEN CORP 6.625 DUE	6.625	02-15-29	01-27-00	85.200	524,096.85	AA-	A2	02-17-99	0.000	SALOMON BROS INC
500,000	AMERN GEN CORP 6.625 DUE	6.625	02-15-29	02-01-00	85.600	428,045.00	AA-	A2	02-17-99	0.000	SALOMON BROS INC
160,000	AT&T CORP NTS 6.5 DUE 03-	6.500	03-15-29	02-03-00	86.000	137,601.60	AA-	A1	03-26-99	0.000	SALOMON BROS INC
350,000	BANC 1 CORP 8 DUE 04-29-2	8.000	04-29-27	01-11-00	98.400	344,631.00	A-	A1	04-29-97	0.000	GOLDMAN SACHS &
180,000	BANKAMERICA CORP 5.875 D	5.875	02-15-09	01-28-00	87.200	156,985.20	A+	Aa2	02-08-99	0.000	B.A. SECURITIES I
180,000	BANKAMERICA CORP 5.875 D	5.875	02-15-09	01-28-00	87.100	156,837.60	A+	Aa2	02-08-99	0.000	SALOMON BROS INC
630,000	BELLSOUTH TELECOMMUNIC	6.375	06-01-28	01-28-00	84.700	534,000.60	AAA	Aa2	06-04-98	0.000	LEHMAN BROTHERS
480,000	BELLSOUTH TELECOMMUNIC	6.375	06-01-28	02-03-00	85.300	409,483.20	AAA	Aa2	06-04-98	0.000	LEHMAN BROTHERS
345,000	BURL NORTHN SANTA FE COR	6.875	12-01-27	02-03-00	90.000	310,513.80	BBB+	BAA2	12-09-97	0.000	GOLDMAN SACHS &
175,000	CONOCO INC NT DTD 04/20/1	6.950	04-15-29	02-03-00	91.200	159,712.00	A-	A3	04-20-99	0.000	GOLDMAN SACHS &

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
155,000	EOP OPER LTD PARTNERSHIP	7.500	04-19-29	02-01-00	88,500	137,241.65	BBB+	BAA1	04-19-99	0.000	WARBURG DILLON R
155,000	FEDT DEPT STORES INC DEL	7.000	02-15-28	02-03-00	90,300	139,992.90	BBB+	BAA1	02-06-98	0.000	SALOMON BROS INC
175,000	FEDT DEPT STORES INC DEL	6.900	04-01-29	02-24-00	87,100	152,535.25	BBB+	BAA1	03-24-99	0.000	SALOMON BROS INC
375,000	FORD MTR CR CO NT 7.375 D	7.375	10-28-09	01-28-00	96,400	361,755.00	A+	A1	10-28-99	0.000	GOLDMAN SACHS &
445,000	GEN ELEC CAP CORP MEDIU	0.000	01-19-10	01-13-00	99,200	441,684.75	AAA	AAA	01-19-00	0.000	SALOMON BROS INC
1,440,000	GEN MTRS ACCEP CORP 7.75	0.000	01-19-10	01-11-00	99,800	1,438,214.40	A	A2	01-19-00	0.000	MERRILL LYNCH PIE
175,000	GTE CORP 6.94 DUE 04-15-2	6.940	04-15-28	02-03-00	89,500	156,766.75	A	BAA1	04-15-98	0.000	PRUDENTIAL SECUR
175,000	GTE CORP 6.94 DUE 04-15-2	6.940	04-15-28	02-09-00	89,500	156,716.00	A	BAA1	04-15-98	0.000	SALOMON BROS INC
780,000	HONEYWELL INTL INC 7.5 DU	0.000	03-01-10	02-24-00	99,600	777,293.40	A	A2	03-01-00	0.000	SALOMON BROS INC
350,000	HONEYWELL INTL INC 7.5 DU	0.000	03-01-10	02-25-00	99,700	349,076.00	A	A2	03-01-00	0.000	J.P. MORGAN SECUR
330,000	KROGER CO 8.05 DUE 02-01-	0.000	02-01-10	02-04-00	99,800	329,432.40	BBB-	BAA3	02-11-00	0.000	GOLDMAN SACHS &
595,000	LOCKHEED MARTIN CORP BD	8.500	12-01-29	01-20-00	97,700	581,451.85	BBB-	BAA3	11-23-99	0.000	J.P. MORGAN SECUR
245,000	LOCKHEED MARTIN CORP BD	8.500	12-01-29	01-28-00	100,500	246,347.50	BBB-	BAA3	11-23-99	0.000	J.P. MORGAN SECUR
230,000	LOCKHEED MARTIN CORP BD	8.500	12-01-29	02-24-00	100,100	230,361.10	BBB-	BAA3	11-23-99	0.000	J.P. MORGAN SECUR
560,000	NATIONSBANK CORP 6.8 SUB	6.800	03-15-28	01-13-00	86,000	481,840.80	A	Aa3	03-23-98	0.000	B.A. SECURITIES I
300,000	PRUDENTIAL INS CO AMER 8	8.300	07-01-25	02-03-00	103,600	310,908.00	A-	A3	07-01-95	0.000	PRUDENTIAL SECUR
540,000	PVTPL ANTHEM INS 9.0 SR N	9.000	04-01-27	02-16-00	89,600	484,066.80	BBB+	BAA3	04-03-97	0.000	PAIN WEBBER INC
1,005,000	PVTPL HANCOCK JOHN MUT	7.375	02-15-24	01-21-00	92,300	927,675.30	AA-	A1	02-25-94	0.000	GOLDMAN SACHS &
650,000	PVTPL HANCOCK JOHN MUT	7.375	02-15-24	01-24-00	92,700	602,654.00	AA-	A1	02-25-94	0.000	GOLDMAN SACHS &
950,000	PVTPL PSEG ENERGY HLDGS	0.000	02-10-04	02-03-00	99,800	948,442.00	BBB-	Ba1	02-10-00	0.000	LEHMAN BROTHERS
615,000	ROYAL BK SCOTLAND GROU	0.000	03-31-49	02-29-00	100,000	615,000.00	NR	NR	03-06-00	0.000	MERRILL LYNCH PIE
1,080,000	SEMPRA ENERGY 7.95 DUE 03	0.000	03-01-10	02-17-00	99,700	1,077,170.40	A	A2	02-23-00	0.000	GOLDMAN SACHS &

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,215,000	WAL MART STORES INC 7.55	7.550	02-15-30	02-09-00	99.800	1,212,995.25	AA	Aa2	02-15-00	0.000	LEHMAN BROTHERS
600,000	CMO US AWYS PASS THRU T	0.000	02-20-17	02-25-00	100.000	600,000.00	NR	AAA	03-03-00	0.000	SALOMON BROS INC
93,307,946						74,080,709.90					

NTQA FIXED INCOME

10,000,000	US TREAS 5.625 NT DUE 05-	5.625	05-15-08	02-29-00	93.700	9,376,562.50	AAA	AAA	05-15-98	6.630	MERRILL LYNCH PIE
3,000,000	US TREAS 6.125 NT DUE 12-	6.125	12-31-01	01-31-00	99.000	2,971,523.43	AAA	AAA	12-31-96	6.560	DEUTSCHE BANK GO
11,000,000	US TREAS NTS DTD 00858 5.	5.875	11-15-04	02-29-00	97.000	10,680,312.50	NR	AAA	11-15-99	6.600	DEUTSCHE BANK GO
5,000,000	FHLMC DEB DTD 01/07/2000	6.875	01-15-05	02-29-00	99.000	4,951,200.00	AAA	AAA	01-07-00	7.130	BALIS ZORN GERAR
4,000,000	FHLMC NT 6.625 09-15-2009	6.625	09-15-09	01-31-00	95.000	3,803,960.00	AAA	AAA	09-16-99	7.260	PRUDENTIAL SECUR
154,000	FNMA 7.125 01-15-2030	7.125	01-15-30	02-29-00	100.400	154,742.28	AAA	AAA	02-15-00	7.130	PRUDENTIAL SECUR
2,000,000	FNMA NT 5.25 01-15-2009	5.250	01-15-09	01-31-00	86.400	1,729,526.00	AAA	AAA	01-11-99	7.260	BALIS ZORN GERAR
700,000	INTL BK FOR RECON & DEV	7.000	01-27-05	01-20-00	99.500	696,521.00	AAA	AAA	01-27-00	6.966	GOLDMAN SACHS &
1,300,000	INTL BK FOR RECON & DEV	7.000	01-27-05	01-20-00	99.400	1,293,422.00	AAA	AAA	01-27-00	6.966	LEHMAN BROTHERS
775,000	TELECOMUNICACIONES DE	6.150	05-15-02	02-02-00	96.800	750,556.50	BBB	BAA2	11-15-99	7.650	B.A. SECURITIES I
1,000,000	ALLSTATE CORP SR NT 7.2 D	7.200	12-01-09	02-29-00	94.900	949,820.00	NR	A1	11-17-99	7.610	BEAR, STEARNS, SE
1,000,000	ATT CORP 6.5 DUE 09-15-20	6.500	09-15-02	02-01-00	98.500	985,230.00	NR	A1	09-14-99	7.210	GOLDMAN SACHS &
1,000,000	COMCAST CABLE COMMUNI	6.200	11-15-08	01-04-00	90.100	901,410.00	BBB	BAA2	11-16-98	7.980	DLJ FIXED INCOME
900,000	CONS EDISON CO N Y INC 6.	6.625	02-01-02	02-02-00	98.700	889,110.00	A+	A1	02-01-93	7.140	MORGAN STANLEY
500,000	DAIMLER CHRYSLER N AMER	7.400	01-20-05	01-12-00	99.900	499,590.00	A+	A1	01-20-00	7.440	GOLDMAN SACHS &
1,500,000	DAIMLER CHRYSLER N AMER	7.400	01-20-05	01-12-00	99.900	1,498,890.00	A+	A1	01-20-00	7.440	GOLDMAN SACHS &

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,000,000	FLEET FINL GROUP INC NEW	6.875	01-15-28	02-29-00	86.800	868,710.00	A-	A3	01-15-98	7.800	MORGAN STANLEY
4,000,000	FORD MTR CR CO NT 7.25 DU	0.000	01-15-03	01-12-00	99.700	3,990,520.00	A+	A1	01-18-00	7.430	LEHMAN BROTHERS
1,500,000	PAINE WEBBER GROUP INC 6	6.500	11-01-05	02-04-00	93.100	1,397,385.00	BBB+	BAA1	10-26-93	7.940	LEGG MASON WOOD
1,000,000	PEPSICO INC MEDIUM TERM	5.750	01-01-03	01-05-00	96.400	964,950.00	A	A1	01-08-98	7.340	CHASE SECURITIES
51,329,000						49,353,941.21					

SMITH GRAHAM

120,000	FANNIE MAE 7.125 BONDS 15	7.125	01-15-30	02-16-00	98.600	118,323.60	0	0		0.000	LEHMAN BROS INC
585,000	US T BOND 6.25% (W1) BDS	6.250	05-15-30	02-09-00	102.700	601,083.08	0	0		0.000	CSFB NEW YORK DT
190,000	US T BOND 6.25% (W1) BDS	6.250	05-15-30	02-17-00	100.100	190,356.25	0	0		0.000	GOLDMAN SACHS &
400,000	US T BOND 6.25% (W1) BDS	6.250	05-15-30	02-22-00	102.100	408,750.00	0	0		0.000	GOLDMAN SACHS &
547,000	US T BOND 6.25% (W1) BDS	6.250	05-15-30	02-23-00	101.500	555,717.81	0	0		0.000	WEISS PECK & GREE
1,777,000	US TREAS 6.125 BD DUE 11-	6.125	11-15-27	02-23-00	97.500	1,733,963.28	0	0	11-14-97	0.000	CSFB NEW YORK DT
1,050,000	US TREAS 6.50 NT DUE 11-1	6.500	11-15-06	01-18-00	95.400	1,002,011.72	0	0	11-14-96	0.000	MERRILL LYNCH INT
540,000	US TREAS 6.50 NT DUE 11-1	6.500	11-15-06	01-27-00	97.700	527,850.00	0	0	11-14-96	0.000	CSFB NEW YORK DT
1,820,000	US TREAS NTS DTD 00854 6	6.000	08-15-09	02-15-00	95.500	1,738,882.03	0	0		0.000	BEAR STEARNS NEW
570,000	US TREAS NTS DTD 00854 6	6.000	08-15-09	02-29-00	96.200	548,491.41	0	0		0.000	GOLDMAN SACHS &
1,220,000	USA TREASURY BDS 7.25% 15	7.250	05-15-16	01-18-00	103.300	1,261,175.00	0	0	05-15-88	0.000	GOLDMAN SACHS &
320,000	USA TREASURY BDS 7.25% 15	7.250	05-15-16	02-09-00	107.500	344,100.00	0	0	05-15-88	0.000	CSFB NEW YORK DT
300,000	USA TREASURY BDS 8.125% 1	8.125	08-15-21	02-29-00	119.300	357,937.50	0	0		0.000	DEUTSCHE BANK CA
600,000	PVTPL LIBERTY MEDIA NT 14	0.000	02-01-30	01-26-00	99.100	595,194.00	0	0		0.000	LEHMAN BROS INC

SMITH GRAHAM

PURCHASE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
265,000	PVTPL YOSEMITE SECS TR 1	8.250	11-15-04	02-10-00	98.600	261,311.20	0	0		0.000	SMITH BARNEY SHE
965,000	TIME WARNER INC 7.57 DEB	7.570	02-01-24	02-18-00	95.400	921,478.50	0	0	10-06-97	0.000	MERRILL LYNCH GV
965,000	TIME WARNER INC DEB DTD	6.625	05-15-29	02-10-00	84.100	812,501.05	0	0		0.000	MERRILL LYNCH GV
565,000	WAL-MART STORES 7.555 BO	7.550	02-15-30	02-10-00	98.100	554,553.15	0	0		0.000	MERRILL LYNCH GV
700,000	CA INFRASTRUCTURE & ECO	6.320	09-25-05	02-04-00	97.200	680,449.22	0	0	12-07-97	0.000	GOLDMAN SACHS &
1,500,000	COMED TRANSITIONAL FDG	5.340	03-25-04	01-27-00	97.000	1,455,234.38	0	0		0.000	CHASE SECS INC BR
790,000	Commercial Mortgage Asset	6.640	09-17-10	01-18-00	92.600	731,583.20	0	0		0.000	GOLDMAN SACHS &
-565,000	FHLMC 7.5% PL#99999 TBA O	0.000		09-28-99	100.600	-568,531.25	0	0		0.000	GOLDMAN SACHS &
-150,000	FNMA 8.5% PL#99999 TBA OC	0.000		09-28-99	103.700	-155,578.13	0	0		0.000	GOLDMAN SACHS &
15,074,000						14,676,837.00					

WELLINGTON

3,000,000	US TREAS BDS 12 DUE	12.000	08-15-13	02-04-00	133.100	3,995,156.25	AAA	AAA	08-15-83	0.000	MERRILL LYNCH PIE
290,000	PVTPL TELEWEST COMMUNI	0.000	02-01-10	01-19-00	98.400	285,490.50	AAA	B1	01-25-00	0.000	DONALDSON LUFKJ
5,000	PVTPL TELEWEST COMMUNI	9.875	02-01-10	02-16-00	100.500	5,025.00	AAA	B1	01-25-00	0.000	BEAR, STEARNS, SE
2,250,000	ACE INA HLDG INC GTD DEB	8.875	08-15-29	01-19-00	102.200	2,300,107.50	A-	A2	08-20-99	0.000	MERRILL LYNCH PIE
10,000	ALGOMA STL INC 1ST MTG 1	12.375	07-15-05	02-14-00	98.500	9,850.00	B	B2	07-12-95	0.000	GOLDMAN SACHS &
10,000	ALGOMA STL INC 1ST MTG 1	12.375	07-15-05	02-14-00	98.500	9,850.00	B	B2	07-12-95	0.000	DB CLEARING SERVI
10,000	ALGOMA STL INC 1ST MTG 1	12.375	07-15-05	02-15-00	98.600	9,862.50	B	B2	07-12-95	0.000	WARBURG DILLON R
70,000	ALGOMA STL INC 1ST MTG 1	12.375	07-15-05	02-17-00	99.000	69,300.00	B	B2	07-12-95	0.000	PAINE WEBBER INC
30,000	ALGOMA STL INC 1ST MTG 1	12.375	07-15-05	02-17-00	98.800	29,662.50	B	B2	07-12-95	0.000	PAINE WEBBER INC

PURCHASE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
20,000	ALGOMA STL INC 1ST MTG 1	12.375	07-15-05	02-23-00	98.800	19,775.00	B	B2	07-12-95	0.000	MONTGOMERY SEC
2,500,000	AT&T CORP NTS 6.5 DUE 03-	6.500	03-15-29	02-11-00	83.900	2,098,375.00	AA-	A1	03-26-99	0.000	WILLIAMS CAPITAL
100,000	ATLAS AIR INC 10.75 SR NT	10.750	08-01-05	02-02-00	101.100	101,125.00	B-	B2	08-13-97	0.000	OPPENHEIMER & CO.
12,536	CF WELLINGTON INTL BD FD	0.000		01-31-00	1,219.900	152,935.78	NR	NR		0.000	
12,419	CF WELLINGTON INTL BD FD	0.000		02-29-00	1,224.000	152,007.05	NR	NR		0.000	
250,000	CUMULUS MEDIA INC 10.375	10.375	07-01-08	02-15-00	102.000	255,000.00	B-	B3	07-01-98	0.000	BEAR, STEARNS, SE
20,000	GEO SPECIALTY CHEMICALS	10.125	08-01-08	02-15-00	85.500	17,100.00	B-	B3	02-01-99	0.000	DB CLEARING SERVI
25,000	HADCO CORP SR SUB NT 9.5	9.500	06-15-08	02-17-00	97.300	24,343.75	B	B2	05-18-98	0.000	BEAR, STEARNS, SE
100,000	INTERMEDIA COMMUNICATI	8.500	01-15-08	01-26-00	90.500	90,500.00	B	B2	12-23-97	0.000	BEAR, STEARNS, SE
150,000	LEAR CORP 8.11 DUE 05-15-	8.110	05-15-09	02-29-00	93.400	140,227.50	NR	Ba1	11-15-99	0.000	MORGAN STANLEY
75,000	LEVEL 3 COMMUNICATIONS	9.125	05-01-08	02-16-00	91.700	68,812.50	B	B3	04-28-98	0.000	SALOMON BROS INC
75,000	LEVEL 3 COMMUNICATIONS	9.125	05-01-08	02-16-00	91.600	68,718.75	B	B3	04-28-98	0.000	B.A. SECURITIES I
100,000	LIN TV CORP SR SUB NT 8.	8.375	03-01-08	02-25-00	89.000	89,000.00	B-	B2	09-01-98	0.000	FIRST CHICAGO CAP
150,000	MASTEC INC SR SUB NT 7.75	7.750	02-01-08	02-29-00	91.700	137,625.00	BBB-	Ba3	02-04-98	0.000	JEFFERIES & COMPA
250,000	NEXTLINK COMMUNICATIO	10.750	11-15-08	02-28-00	100.000	250,000.00	B	NR	11-12-98	0.000	GOLDMAN SACHS &
100,000	PVTPL AZURIX CORP SR NT 1	10.375	02-15-07	02-11-00	100.000	100,000.00	NR	Ba3	02-18-00	0.000	DONALDSON LUFKI
155,000	PVTPL BIO RAD LABS INC SR	11.625	02-15-07	02-14-00	98.800	153,189.60	NR	B2	02-17-00	0.000	WARBURG DILLON R
95,000	PVTPL BIO RAD LABS INC SR	11.625	02-15-07	02-22-00	101.200	96,187.50	NR	B2	02-17-00	0.000	WARBURG DILLON R
250,000	PVTPL CHARTER COMMUNIC	10.000	04-01-09	01-06-00	100.000	250,000.00	B+	B2	01-12-00	0.000	GOLDMAN SACHS &
190,000	PVTPL CLASSIC CABLE INC S	10.000	03-01-10	02-11-00	100.000	190,000.00	B-	B3	02-16-00	0.000	GOLDMAN SACHS &
60,000	PVTPL CLASSIC CABLE INC S	10.500	03-01-10	02-25-00	100.200	60,150.00	B-	B3	02-16-00	0.000	ABN AMRO SECURIT
250,000	PVTPL LEVEL 3 COMMUNICA	11.000	03-15-08	02-24-00	100.000	250,000.00	NR	B3	02-29-00	0.000	SALOMON BROS INC

WELLINGTON

PURCHASE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

April 25

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
15,000	SIMMON CO SER B 10.25 DUE	10.250	03-15-09	01-26-00	88.700	13,312.50	NR	B3	03-16-99	0.000	GOLDMAN SACHS &
100,000	STC BROADCASTING INC 11.	11.000	03-15-07	01-25-00	99.200	99,250.00	B-	B3	03-25-97	0.000	CHASE SECURITIES
100,000	SUN MEDIA CORP 9.5 SR SUB	9.500	02-15-07	02-16-00	97.100	97,125.00	BB-	B1	02-19-97	0.000	OPPENHEIMER & CO.
1,320,000	TOSCO CORP 8.125 DUE 02-1	8.125	02-15-30	02-08-00	98.900	1,306,100.40	NR	BAA2	02-15-00	0.000	MORGAN STANLEY
40,000	VIASYSTEMS INC 9.75 SR SU	9.750	06-01-07	02-17-00	80.000	32,000.00	B	B3	12-01-97	0.000	FIRST BOSTON CORP
250,000	VIATEL INC SR NT 11.25 DU	11.250	04-15-08	01-31-00	93.000	232,500.00	B-	B3	04-08-98	0.000	MORGAN STANLEY
1,540,000	WAL MART STORES INC 7.55	7.550	02-15-30	02-09-00	99.800	1,537,459.00	AA	Aa2	02-15-00	0.000	LEHMAN BROTHERS
100,000	WELLS ALUM CORP 10.125 S	10.125	06-01-05	01-06-00	96.000	96,000.00	A	A3	11-07-97	0.000	MERRILL LYNCH PIE
97,598	GNMA POOL #395489 SER 202	6.000	02-15-29	02-03-00	89.800	87,715.94	AAA	AAA	02-01-99	0.000	GREENWICH CAPITA
587,646	GNMA POOL #434143 SER 202	6.000	01-15-29	02-03-00	89.800	528,146.47	AAA	AAA	01-01-99	0.000	GREENWICH CAPITA
412,454	GNMA POOL #458977 SER 202	6.000	01-15-29	02-03-00	89.800	370,693.36	AAA	AAA	01-01-99	0.000	GREENWICH CAPITA
240,722	GNMA POOL #458977 SER 202	6.000	01-15-29	02-03-00	89.800	216,349.07	AAA	AAA	01-01-99	0.000	GREENWICH CAPITA
462,458	GNMA POOL #470292 SER 202	6.000	05-15-29	02-03-00	89.800	415,634.17	AAA	AAA	05-01-99	0.000	GREENWICH CAPITA
359,408	GNMA POOL #470606 SER 202	6.500	07-15-29	01-11-00	93.000	334,529.94	AAA	AAA	07-01-99	0.000	DONALDSON LUFKI
57,895	GNMA POOL #473968 SER 202	7.500	05-15-28	01-11-00	98.300	56,949.48	AAA	AAA	06-01-98	0.000	DONALDSON LUFKI
564,525	GNMA POOL #491217 SER 202	6.500	02-15-29	01-11-00	93.000	525,449.31	AAA	AAA	02-01-99	0.000	DONALDSON LUFKI
887,003	GNMA POOL #495175 SER 202	7.500	09-15-29	01-11-00	98.300	872,520.01	AAA	AAA	09-01-99	0.000	DONALDSON LUFKI
609,536	GNMA POOL #497247 SER 202	6.000	02-15-29	02-03-00	89.800	547,820.41	AAA	AAA	02-01-99	0.000	GREENWICH CAPITA
102,929	GNMA POOL #498500 SER 202	6.000	02-15-29	02-03-00	89.800	92,507.47	AAA	AAA	02-01-99	0.000	GREENWICH CAPITA
102,253	GNMA POOL #499542 SER 202	6.000	02-15-29	02-03-00	89.800	91,900.22	AAA	AAA	02-01-99	0.000	GREENWICH CAPITA
149,842	GNMA POOL #499645 SER 202	6.000	02-15-29	02-03-00	89.800	134,670.34	AAA	AAA	02-01-99	0.000	GREENWICH CAPITA
305,030	GNMA POOL #502033 SER 202	7.500	11-15-29	01-11-00	98.300	300,049.16	AAA	AAA	11-01-99	0.000	DONALDSON LUFKI

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PURCHASE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS		ISSUE DATE	YIELD TO MATURITY	BROKER
							MOODY	S & P			
794,917	GNMA POOL #503011 SER 202	6.000	03-15-29	02-03-00	89.800	714,432.08	AAA	AAA	03-01-99	0.000	GREENWICH CAPITA
59,955	GNMA POOL #505387 SER 204	7.500	01-15-30	02-15-00	97.700	58,587.57	AAA	AAA	01-01-00	0.000	FIRST BOSTON CORP
305,030	GNMA POOL #506289 SER 202	6.500	06-15-29	01-11-00	93.000	283,916.43	AAA	AAA	06-01-99	0.000	DONALDSON LUFKI
55,184	GNMA POOL #507381 SER 202	7.500	10-15-29	01-11-00	98.300	54,282.90	AAA	AAA	10-01-99	0.000	DONALDSON LUFKI
76,155	GNMA POOL #510965 SER 202	6.500	05-15-29	01-11-00	93.000	70,883.66	AAA	AAA	05-01-99	0.000	DONALDSON LUFKI
1,750,000	ANRC AUTO OWNER TR SER	6.940	04-17-06	01-19-00	99.200	1,736,738.28	AAA	AAA	10-22-99	0.000	FIRST UNION CAPIT
22,060,495						22,386,899.85					

BLACKSTONE GROUP

PURCHASE OF REAL ESTATE
January 1, 2000 THROUGH February 29, 2000

April 25

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
87,910	&&& BLACKSTONE REAL E	01-14-00		0.00	0.00	1.00	87,910.00	0.000
682,903	&&& BLACKSTONE REAL E	02-07-00		0.00	0.00	1.00	682,903.00	0.000
71,276	&&& BLACKSTONE REAL E	02-25-00		0.00	0.00	1.00	71,276.00	0.000
<u>842,089</u>							842,089.00	

OLYMPUS REAL ESTATE

295,657	&&& OLYMUS REAL ESTAT	01-10-00		0.00	0.00	1.00	295,657.00	0.000
393,593	&&& OLYMUS REAL ESTAT	01-27-00		0.00	0.00	1.00	393,593.00	0.000
1,402,520	&&& OLYMUS REAL ESTAT	02-16-00		0.00	0.00	1.00	1,402,520.00	0.000
5,788,420	&&& OLYMUS REAL ESTAT	02-25-00		0.00	0.00	1.00	5,788,420.00	0.000
<u>7,880,190</u>							7,880,190.00	

RREEF

6,823	CF RREEF AMERICA REIT	12-31-99		0.00	0.00	11,251.00	767,710.00	0.000
<u>6,823</u>							767,710.00	

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2000

PURCHASE OF VENTURE CAPITAL
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
838,705	&&& BRINSON PARTNERSH	02-25-00		0.00	0.00	1.00	838,705.00	
HARBOURVEST PRNRS								
600,000	&&& HARBOURVEST - PART	02-22-00		0.00	0.00	1.00	600,000.00	
MESIROW FINANCIAL								
4,000,000	&&& MESIROW PARTNERSH	02-17-00		0.00	0.00	1.00	4,000,000.00	
PANTHEON VENTURE								
1,750,000	&&& PANTHEON VENTURE	01-13-00		0.00	0.00	1.00	1,750,000.00	

SMITH GRAHAM

PURCHASE OF SHORT TERM
January 1, 2000 THROUGH February 29, 2000

April 25

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
3,534,000	INTER AMERN DEV BK DISC N	0.000	01-21-00	01-14-00	99.900	3,532,389.09	0 0		0.000	CSFB NEW YORK DT
3,534,000						3,532,389.0				

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Sale of Securities

The Committee on Investments reported that the sale of securities by the Fund's investment managers has been completed as listed. The Committee recommended that these be reported in the proceeding of this meeting.

ARIEL CAPITAL MGMT

SALE OF STOCKS January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
16,400	DAY RUNNER INC COM	02-14-00	WEEDEN AND & CO		0.98	29,212.34	197,891.34	-168,679.00
5,400	DAY RUNNER INC COM	02-15-00	WEEDEN AND & CO		0.33	9,787.17	65,159.35	-55,372.18
7,000	DAY RUNNER INC COM	02-17-00	WEEDEN AND & CO		0.37	10,981.23	84,465.82	-73,484.59
5,000	DAY RUNNER INC COM	02-18-00	WEEDEN AND & CO		0.26	7,551.74	60,332.73	-52,780.99
5,000	DAY RUNNER INC COM	02-22-00	WEEDEN AND & CO		0.25	7,499.75	60,332.73	-52,832.98
10,400	DAY RUNNER INC COM	02-23-00	WEEDEN AND & CO		0.53	15,707.63	125,492.07	-109,784.44
5,000	DAY RUNNER INC COM	02-25-00	WEEDEN AND & CO		0.26	7,656.24	60,332.73	-52,676.49
31,100	DAY RUNNER INC COM	02-29-00	WEEDEN AND & CO		1.77	52,827.80	375,269.56	-322,441.76
31,900	INTL GAME TECH COM	01-24-00	GARDNER RECH & CO.	1,618.35		698,809.95	596,332.46	102,477.49
6,000	ROUSE CO COM	01-31-00	CORRESPONDENT SERVI		364.51	134,685.29	143,724.03	-9,038.74
10,500	ROUSE CO COM	02-01-00	CORRESPONDENT SERVI		637.80	233,144.70	251,517.04	-18,372.34
9,600	ROUSE CO COM	02-02-00	BEREAN CAPITAL INC		583.12	212,735.60	229,958.44	-17,222.84
7,900	ROUSE CO COM	02-22-00	PRYOR, MCCLENDON, C		479.73	171,402.15	189,236.63	-17,834.48
30,200	SHOREWOOD PACKAGING	02-17-00	DONALDSON LUFKIN &	1,531.02		628,893.98	348,290.96	280,603.02
251,000	SHOREWOOD PACKAGING	02-25-00	GOLDMAN SACHS & COM		0.00	4,329,750.00	2,894,736.11	1,435,013.89
15,000	WHITMAN CORP NEW CO	02-01-00	PRYOR, MCCLENDON, C		756.19	184,939.31	240,338.83	-55,399.52
37,600	WHITMAN CORP NEW CO	02-02-00	CHAPMAN CO.	1,895.04		449,304.96	602,449.34	-153,144.38
20,300	WHITMAN CORP NEW CO	02-04-00	SPEAR LEEDS AND KEL	1,023.48		253,272.59	325,258.55	-71,985.96

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
24,700	WHITMAN CORP NEW CO	02-07-00	CORRESPONDENT SERVI		1,245.32	308,218.51	395,757.95	-87,539.44
17,300	WHITMAN CORP NEW CO	02-17-00	DONALDSON LUFKIN &		872.29	217,540.21	277,190.79	-59,650.58
17,200	WHITMAN CORP NEW CO	02-28-00	CORRESPONDENT SERVI		867.17	214,132.83	275,588.53	-61,455.70
564,500						8,178,053.98	7,799,655.99	378,397.99

BRINSON PRNTS EQUITY

7,900	#REORG FDX CORP COM	01-07-00	FIRST BOSTON CORPOR	0.05	407.14	363,624.07	406,681.74	-43,057.67
2,000	#REORG FDX CORP COM	01-10-00	FIDELITY CAPITAL MA	0.05	103.11	93,008.89	102,957.40	-9,948.51
2,900	#REORG FDX CORP COM	01-12-00	FIRST BOSTON CORPOR	0.05	149.38	131,081.13	149,288.23	-18,207.10
6,000	#REORG FDX CORP COM	01-13-00	FIRST BOSTON CORPOR	0.05	309.42	282,018.78	308,872.21	-26,853.43
2,000	#REORG FDX CORP COM	01-14-00	FIRST BOSTON CORPOR	0.05	103.17	94,721.83	102,957.40	-8,235.57
8,400	#REORG FDX CORP COM	01-18-00	MONTGOMERY SECURITI	0.06	516.34	369,512.90	432,421.09	-62,908.19
1,600	AON CORP COM	02-14-00	BRIDGE TRADING COMP	0.05	81.28	38,180.48	59,239.55	-21,059.07
900	BAXTER INTL INC COM	02-14-00	GOLDMAN SACHS & COM	0.05	46.81	54,128.42	58,436.43	-4,308.01
900	BAXTER INTL INC COM	02-15-00	GOLDMAN SACHS & COM	0.05	46.78	53,179.94	58,436.43	-5,256.49
4,100	BURL NORTHN SANTA FE	02-14-00	BERNSTEIN, SANFORD	0.05	208.05	91,016.95	127,403.62	-36,386.67
4,100	BURL NORTHN SANTA FE	02-15-00	BERNSTEIN, SANFORD	0.05	208.02	90,248.23	127,403.62	-37,155.39
7,800	CENT & S W CORP COM	02-11-00	MERRILL LYNCH PIERC	0.05	394.88	145,855.12	163,505.43	-17,650.31
8,900	CENT & S W CORP COM	02-15-00	MERRILL LYNCH PIERC	0.05	450.60	167,259.22	186,563.89	-19,304.67
11,000	CHASE MANHATTAN COR	01-07-00	MERRILL LYNCH PIERC	0.05	576.51	794,682.79	784,592.17	10,090.62
6,000	CHASE MANHATTAN COR	01-10-00	MERRILL LYNCH PIERC	0.05	314.49	434,319.51	427,959.37	6,360.14
7,300	CHASE MANHATTAN COR	01-11-00	MERRILL LYNCH PIERC	0.05	381.92	506,940.34	520,683.90	-13,743.56
16,900	CHASE MANHATTAN COR	01-13-00	CITATION GROUP	0.05	885.41	1,211,371.87	1,205,418.88	5,952.99
16,600	CHASE MANHATTAN COR	01-19-00	PAINE WEBBER INC	0.05	871.35	1,239,455.75	1,184,020.92	55,434.83

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
7,100	CHASE MANHATTAN COR	01-20-00	PAINE WEBBER INC	0.05	372.49	\$24,254.32	506,418.59	17,835.73
4,600	CHASE MANHATTAN COR	01-21-00	MERRILL LYNCH PIERC	0.05	241.26	337,502.70	328,102.18	9,400.52
16,250	CHASE MANHATTAN COR	01-25-00	CITATION GROUP	0.05	852.97	1,213,013.91	1,159,056.62	53,957.29
900	CIGNA CORP COM	02-11-00	MERRILL LYNCH PIERC	0.05	47.39	71,502.61	84,735.15	-13,232.54
1,200	CIGNA CORP COM	02-15-00	MERRILL LYNCH PIERC	0.05	63.16	94,736.84	112,980.20	-18,243.36
3,600	COMPAQ COMPUTER COR	02-14-00	GOLDMAN SACHS & COM	0.05	183.01	90,041.99	85,727.14	4,314.85
3,500	COMPAQ COMPUTER COR	02-15-00	GOLDMAN SACHS & COM	0.05	177.94	87,978.31	83,345.83	4,632.48
900	COMPUTER SCI CORP CO	02-14-00	GOLDMAN SACHS & COM	0.05	47.53	75,566.78	57,457.43	18,109.35
800	COMPUTER SCI CORP CO	02-15-00	GOLDMAN SACHS & COM	0.05	42.23	66,768.09	51,073.27	15,694.82
3,300	COMPUWARE CORP COM	02-14-00	MORGAN STANLEY & CO	0.00	2.27	67,841.11	94,201.21	-26,360.10
3,300	COMPUWARE CORP COM	02-15-00	MORGAN STANLEY & CO	0.00	2.57	76,834.30	94,201.21	-17,366.91
12,700	CORNING INC COM	01-07-00	MORGAN STANLEY & CO	0.05	681.98	1,408,672.58	716,928.00	691,744.58
4,200	CORNING INC COM	01-10-00	MORGAN STANLEY & CO	0.05	226.65	499,148.73	237,094.30	262,054.43
2,300	CORNING INC COM	01-11-00	MORGAN STANLEY & CO	0.05	123.69	260,565.67	129,837.36	130,728.31
4,800	CORNING INC COM	01-13-00	INVESTMENT TECHNOLO	0.04	209.90	536,495.38	270,964.91	265,530.47
3,000	CORNING INC COM	01-14-00	MORGAN STANLEY & CO	0.05	161.31	339,071.49	169,353.07	169,718.42
6,400	CORNING INC COM	01-18-00	J.P. MORGAN SECURIT	0.05	345.27	757,560.65	361,286.56	396,274.09
1,800	COVANCE INC COM	01-05-00	PIPER JAFFRAY INC	0.05	90.62	18,430.48	37,432.03	-19,001.55
200	COVANCE INC COM	01-06-00	PIPER JAFFRAY INC	0.05	10.07	2,014.93	4,159.11	-2,144.18
2,000	COVANCE INC COM	01-07-00	PIPER JAFFRAY INC	0.05	100.70	20,841.90	41,591.15	-20,749.25
1,000	COVANCE INC COM	01-10-00	PIPER JAFFRAY INC	0.05	50.37	10,765.93	20,795.58	-10,029.65
200	COVANCE INC COM	01-11-00	PIPER JAFFRAY INC	0.05	10.08	2,139.92	4,159.11	-2,019.19
3,900	COVANCE INC COM	01-14-00	PIPER JAFFRAY INC	0.05	196.48	44,176.55	81,102.73	-36,926.18
4,500	COVANCE INC COM	01-18-00	PIPER JAFFRAY INC	0.05	226.89	56,232.81	93,580.07	-37,347.26
1,300	COVANCE INC COM	01-19-00	PIPER JAFFRAY INC	0.05	65.60	17,653.40	27,034.24	-9,380.84

BRINSON PRINS EQUITY

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,000	COVANCE INC COM	01-24-00	INVESTMENT TECHNOLO	0.02	40.88	26,084.12	41,591.14	-15,507.02
300	COVANCE INC COM	01-24-00	PIPER JAFFRAY INC	0.05	15.13	3,884.87	6,238.67	-2,353.80
1,800	COVANCE INC COM	01-26-00	PIPER JAFFRAY INC	0.05	90.80	23,771.80	37,432.03	-13,660.23
1,900	COVANCE INC COM	01-27-00	PIPER JAFFRAY INC	0.05	95.87	25,716.77	39,511.58	-13,794.81
1,300	COVANCE INC COM	01-31-00	INVESTMENT TECHNOLO	0.02	26.58	17,320.36	27,034.24	-9,713.88
3,500	COVANCE INC COM	01-31-00	PIPER JAFFRAY INC	0.05	176.60	47,539.25	72,784.50	-25,245.25
100	COVANCE INC COM	02-01-00	INVESTMENT TECHNOLO	0.02	2.05	1,444.50	2,079.56	-635.06
4,600	COVANCE INC COM	02-02-00	GOLDMAN SACHS & COM	0.05	232.18	64,991.68	95,659.63	-30,667.95
4,800	COVANCE INC COM	02-04-00	GOLDMAN SACHS & COM	0.05	242.41	71,896.31	99,818.74	-27,922.43
2,000	COVANCE INC COM	02-07-00	GOLDMAN SACHS & COM	0.05	101.08	32,128.12	41,591.14	-9,463.02
1,100	COVANCE INC COM	02-08-00	GOLDMAN SACHS & COM	0.05	55.59	17,406.91	22,875.13	-5,468.22
1,200	COVANCE INC COM	02-11-00	GOLDMAN SACHS & COM	0.05	60.64	19,027.28	24,954.69	-5,927.41
2,500	COVANCE INC COM	02-15-00	OPPENHEIMER & CO. I	0.05	126.33	39,561.17	51,988.93	-12,427.76
300	COVANCE INC COM	02-17-00	INSTINET	0.01	3.16	4,628.09	6,238.67	-1,610.58
3,500	COVANCE INC COM	02-17-00	BEAR, STEARNS, SECU	0.05	176.78	53,198.22	72,784.50	-19,586.28
100	COVANCE INC COM	02-17-00	INVESTMENT TECHNOLO	0.02	2.06	1,544.82	2,079.56	-534.74
200	COVANCE INC COM	02-18-00	INVESTMENT TECHNOLO	0.02	4.11	3,064.65	4,159.11	-1,094.46
800	COVANCE INC COM	02-18-00	BEAR, STEARNS, SECU	0.05	40.41	12,185.27	16,636.46	-4,451.19
8,100	DOMINION RES INC VA	02-17-00	WEEDEN AND & CO	0.05	416.01	329,661.42	363,396.70	-33,735.28
900	DU PONT E I DE NEMOU	02-14-00	GOLDMAN SACHS & COM	0.05	46.54	45,909.71	59,690.93	-13,781.22
800	DU PONT E I DE NEMOU	02-15-00	GOLDMAN SACHS & COM	0.05	41.40	41,733.64	53,058.60	-11,324.96
4,200	ELECTR DATA SYS CORP	01-07-00	PAIN WEBBER INC	0.05	218.32	249,288.14	235,590.32	13,697.82
14,100	ELECTR DATA SYS CORP	01-10-00	PAIN WEBBER INC	0.05	735.46	912,965.69	790,910.37	122,055.32
6,800	ELECTR DATA SYS CORP	01-11-00	PAIN WEBBER INC	0.05	355.19	455,127.17	381,431.95	73,695.22
18,900	ELECTR DATA SYS CORP	01-12-00	PAIN WEBBER INC	0.05	986.50	1,243,792.07	1,060,156.45	183,635.62

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SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
4,400	ELECTR DATA SYS CORP	01-13-00	MERRILL LYNCH PIERC	0.05	229.86	295,543.86	246,808.91	48,734.95
9,600	ELECTR DATA SYS CORP	01-14-00	WEEDEN AND & CO	0.05	501.21	635,664.87	538,492.16	97,172.71
3,000	ELECTR DATA SYS CORP	01-18-00	WEEDEN AND & CO	0.05	156.53	195,519.67	168,278.80	27,240.87
17,400	ELECTR DATA SYS CORP	01-20-00	CITATION GROUP	0.05	909.52	1,184,663.84	976,017.05	208,646.79
1,700	ELECTR DATA SYS CORP	02-14-00	GOLDMAN SACHS & COM	0.05	89.06	121,688.40	95,357.99	26,330.41
1,600	ELECTR DATA SYS CORP	02-15-00	GOLDMAN SACHS & COM	0.05	83.93	117,594.79	89,748.69	27,846.10
19,800	ELECTR DATA SYS CORP	02-29-00	SMITH BARNEY INC	0.07	1,429.56	1,305,370.44	1,110,640.09	194,730.35
12,800	ELI LILLY & CO COM	01-07-00	BEAR, STEARNS, SECU	0.05	669.62	887,788.62	756,059.70	131,728.92
6,000	ELI LILLY & CO COM	01-10-00	BEAR, STEARNS, SECU	0.05	313.84	414,754.76	354,402.98	60,351.78
6,600	ELI LILLY & CO COM	01-11-00	BEAR, STEARNS, SECU	0.05	345.08	451,796.50	389,843.28	61,953.22
6,300	ELI LILLY & CO COM	01-12-00	LEHMAN BROTHERS INC	0.05	329.18	424,815.61	372,123.13	52,692.48
15,400	ELI LILLY & CO COM	01-14-00	CITATION GROUP	0.05	805.21	1,055,286.75	909,634.33	145,652.42
5,200	ENERGY CORP NEW CO	01-05-00	MORGAN STANLEY & CO	0.05	264.58	137,037.26	169,453.81	-32,416.55
4,600	ENERGY CORP NEW CO	01-06-00	CITATION GROUP	0.05	234.00	119,509.98	149,901.45	-30,391.47
4,900	ENERGY CORP NEW CO	01-10-00	CITATION GROUP	0.05	249.27	127,585.85	159,677.63	-32,091.78
1,600	ENERGY CORP NEW CO	02-11-00	MERRILL LYNCH PIERC	0.05	81.23	36,755.41	52,139.63	-15,384.22
1,600	ENERGY CORP NEW CO	02-15-00	MERRILL LYNCH PIERC	0.05	81.22	36,518.78	52,139.63	-15,620.85
700	EXXON MOBIL CORP CO	02-14-00	SCHWAB, CHARLES	0.05	36.79	53,381.96	59,236.63	-5,854.67
600	EXXON MOBIL CORP CO	02-15-00	INVESTMENT TECHNOLO	0.02	13.60	47,723.90	50,774.25	-3,050.35
8,000	FIRST DATA CORP COM	01-07-00	BERNSTEIN, SANFORD	0.05	413.15	394,009.25	375,003.23	19,006.02
7,100	FIRST DATA CORP COM	01-10-00	BERNSTEIN, SANFORD	0.05	366.77	352,534.47	332,815.36	19,719.11
3,800	FIRST DATA CORP COM	01-11-00	BERNSTEIN, SANFORD	0.05	196.36	190,509.30	178,126.53	12,382.77
9,700	FIRST DATA CORP COM	01-13-00	CITATION GROUP	0.05	501.86	505,066.99	454,691.41	50,375.58
1,500	FIRST DATA CORP COM	02-14-00	GOLDMAN SACHS & COM	0.05	77.35	70,312.25	70,313.11	-0.86
1,500	FIRST DATA CORP COM	02-15-00	GOLDMAN SACHS & COM	0.05	77.40	71,649.30	70,313.11	1,336.19

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,752	FLEETBOSTON FINL COR	02-11-00	MERRILL LYNCH PIERC	0.05	89.21	48,168.23	70,902.52	-22,734.29
1,448	FLEETBOSTON FINL COR	02-15-00	MERRILL LYNCH PIERC	0.05	73.80	41,918.20	58,599.80	-16,681.60
700	GATEWAY INC COM	02-14-00	GOLDMAN SACHS & COM	0.05	36.24	37,151.26	48,226.62	-11,075.36
700	GATEWAY INC COM	02-15-00	GOLDMAN SACHS & COM	0.05	36.30	38,909.81	48,226.62	-9,316.81
2,700	HSEHD INTL INC COM	02-15-00	MERRILL LYNCH PIERC	0.05	137.86	85,418.39	121,086.66	-35,668.27
1,400	ILL TOOL WKS INC COM	02-14-00	SCHWAB, CHARLES	0.05	72.57	76,824.67	98,275.69	-21,451.02
1,400	ILL TOOL WKS INC COM	02-15-00	SCHWAB, CHARLES	0.05	72.70	80,628.90	98,275.69	-17,646.79
6,600	KIMBERLY-CLARK CORP	02-03-00	BERNSTEIN, SANFORD	0.05	343.46	403,228.72	387,005.40	16,223.32
9,500	KIMBERLY-CLARK CORP	02-04-00	INVESTMENT TECHNOLO	0.02	209.74	591,861.61	557,053.23	34,808.38
2,500	KROGER CO COM	02-11-00	MERRILL LYNCH PIERC	0.05	126.41	41,904.84	43,736.98	-1,832.14
3,100	KROGER CO COM	02-15-00	MERRILL LYNCH PIERC	0.05	156.68	50,024.57	54,233.85	-4,209.28
800	LEXMARK INTL GROUP I	02-14-00	SCHWAB, CHARLES	0.05	42.93	87,707.07	65,482.29	22,224.78
800	LEXMARK INTL GROUP I	02-15-00	SCHWAB, CHARLES	0.05	42.87	85,857.13	65,482.29	20,374.84
16,900	LOCKHEED MARTIN COR	01-04-00	BRIDGE TRADING COMP	0.05	856.76	351,690.76	678,535.62	-326,844.86
7,200	LOCKHEED MARTIN COR	01-05-00	BRIDGE TRADING COMP	0.05	365.05	151,070.39	289,080.26	-138,009.87
7,500	LOCKHEED MARTIN COR	01-06-00	INVESTMENT TECHNOLO	0.04	305.34	159,673.41	301,125.28	-141,451.87
6,500	LOCKHEED MARTIN COR	01-07-00	BRIDGE TRADING COMP	0.05	329.67	139,601.03	260,975.24	-121,374.21
4,000	LOCKHEED MARTIN COR	01-10-00	J.P. MORGAN SECURIT	0.06	242.80	83,757.20	160,600.15	-76,842.95
6,600	LOCKHEED MARTIN COR	01-11-00	J.P. MORGAN SECURIT	0.05	334.39	131,329.67	264,990.24	-133,660.57
18,200	LOCKHEED MARTIN COR	01-12-00	J.P. MORGAN SECURIT	0.05	922.70	379,812.20	730,730.67	-350,918.47
46,700	LOCKHEED MARTIN COR	01-26-00	CITATION GROUP	0.05	2,365.95	926,109.44	1,875,006.71	-948,897.27
19,700	LOCKHEED MARTIN COR	02-01-00	CITATION GROUP	0.05	997.22	365,491.73	790,955.72	-425,463.99
45,300	LOCKHEED MARTIN COR	02-03-00	CITATION GROUP	0.05	2,293.28	845,940.16	1,818,796.67	-972,856.51
17,000	MATTEL INC COM	01-14-00	FIRST BOSTON CORPOR	0.05	857.46	222,731.64	380,633.35	-157,901.71
14,700	MATTEL INC COM	01-18-00	FIRST BOSTON CORPOR	0.05	741.23	185,956.12	329,135.89	-143,179.77

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
10,900	MATTEL INC COM	01-19-00	FIRST BOSTON CORP	0.05	549.56	136,069.95	244,053.15	-107,983.20
3,700	MATTEL INC COM	01-20-00	MORGAN STANLEY & CO	0.05	186.52	45,248.00	82,843.73	-37,595.73
5,700	MATTEL INC COM	01-21-00	MORGAN STANLEY & CO	0.05	287.31	68,739.69	127,624.12	-58,884.43
1,800	MATTEL INC COM	01-24-00	INVESTMENT TECHNOLO	0.03	54.68	20,118.46	40,302.35	-20,183.89
1,700	MONSANTO CO COM	02-14-00	SCHWAB, CHARLES	0.05	87.24	67,062.76	63,649.62	3,413.14
1,800	MONSANTO CO COM	02-15-00	SCHWAB, CHARLES	0.05	92.39	71,345.11	67,393.71	3,951.40
2,600	NEWELL RUBBERMAID I	02-11-00	MERRILL LYNCH PIERC	0.05	132.31	68,930.19	98,070.60	-29,140.41
2,800	NEWELL RUBBERMAID I	02-15-00	MERRILL LYNCH PIERC	0.05	142.61	77,907.39	105,614.49	-27,707.10
900	NORFOLK SOUTHN CORP	02-14-00	SCHWAB, CHARLES	0.05	45.46	13,515.92	28,512.32	-14,996.40
900	NORFOLK SOUTHN CORP	02-15-00	INVESTMENT TECHNOLO	0.02	18.46	13,725.62	28,512.32	-14,786.70
1,400	PEPSICO INC COM	02-14-00	SCHWAB, CHARLES	0.05	71.60	47,703.40	51,808.25	-4,104.85
1,400	PEPSICO INC COM	02-15-00	INVESTMENT TECHNOLO	0.02	29.60	47,964.22	51,808.25	-3,844.03
19,300	PHILIP MORRIS COS IN	01-25-00	ALPHA MANAGEMENT IN	0.05	978.95	417,228.89	738,374.19	-321,145.30
21,200	PHILIP MORRIS COS IN	01-26-00	ALPHA MANAGEMENT IN	0.05	1,074.96	447,493.72	811,063.87	-363,570.15
20,500	PHILIP MORRIS COS IN	01-27-00	BERNSTEIN, SANFORD	0.05	1,039.59	436,377.11	784,283.47	-347,906.36
19,400	PHILIP MORRIS COS IN	01-28-00	BRIDGE TRADING COMP	0.05	983.58	406,284.50	742,199.96	-335,915.46
12,100	PHILIP MORRIS COS IN	01-31-00	BRIDGE TRADING COMP	0.05	613.45	252,730.30	462,918.53	-210,188.23
64,600	PHILIP MORRIS COS IN	02-04-00	CITATION GROUP	0.05	3,275.26	1,354,371.26	2,471,449.36	-1,117,078.10
700	PNC BNK CORP COM	02-14-00	SCHWAB, CHARLES	0.05	35.97	29,014.03	39,948.35	-10,934.32
600	PNC BNK CORP COM	02-15-00	SCHWAB, CHARLES	0.05	30.86	25,506.64	34,241.45	-8,734.81
2,300	SBC COMMUNICATIONS I	02-14-00	SCHWAB, CHARLES	0.05	118.11	92,888.14	120,086.07	-27,197.93
2,300	SBC COMMUNICATIONS I	02-15-00	SCHWAB, CHARLES	0.05	118.11	93,175.64	120,086.06	-26,910.42
1,100	TX UTILS CO COM	02-14-00	SCHWAB, CHARLES	0.05	56.29	38,443.71	39,551.70	-1,107.99
1,000	TX UTILS CO COM	02-15-00	SCHWAB, CHARLES	0.05	51.15	34,386.35	35,956.09	-1,569.74
1,600	UNITED HEALTHCARE CO	02-11-00	MERRILL LYNCH PIERC	0.05	83.04	91,016.96	98,310.60	-7,293.64

BRINSON PRNTS EQUITY

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,100	US BANCORP DEL INC C	02-14-00	SCHWAB, CHARLES	0.05	55.71	20,981.79	35,982.95	-15,001.16
1,000	US BANCORP DEL INC C	02-15-00	SCHWAB, CHARLES	0.05	50.64	19,136.86	32,711.77	-13,574.91
1,500	WELLS FARGO & CO	02-11-00	MERRILL LYNCH PIERC	0.05	76.87	55,891.88	56,401.48	-509.60
1,400	WELLS FARGO & CO	02-15-00	MERRILL LYNCH PIERC	0.05	71.76	52,547.80	52,641.38	-93.58
9,500	XEROX CORP COM	02-15-00	FIRST BOSTON CORPOR	0.05	481.86	205,056.34	523,526.26	-318,469.92
						36,181,002.22	40,838,225.71	-4,657,223.49
910,750								

FIDELITY MGMT

0	TRANSOCEAN SEDCO FO	01-07-00			0.00	11.81	10.53	1.28
8,300	MILLENNIUM PHARMAC	01-11-00	GOLDMAN SACHS & COM		44.61	1,338,041.55	514,429.11	823,612.44
373	MILLENNIUM PHARMAC	01-11-00	GOLDMAN SACHS & COM		1.93	57,789.76	23,118.32	34,671.44
2,300	ABBOTT LAB COM	01-03-00	MORGAN STANLEY & CO		117.72	81,265.71	95,050.05	-13,784.34
2,700	ABBOTT LAB COM	01-04-00	MORGAN STANLEY & CO		138.09	92,464.35	111,580.49	-19,116.14
2,300	ABBOTT LAB COM	01-05-00	MORGAN STANLEY & CO		117.61	77,986.71	95,050.05	-17,063.34
5,000	ABBOTT LAB COM	01-06-00	MORGAN STANLEY & CO		255.77	172,548.23	206,630.54	-34,082.31
11,400	ABBOTT LAB COM	01-07-00	MORGAN STANLEY & CO		583.57	406,297.25	471,117.63	-64,820.38
3,100	ABBOTT LAB COM	01-10-00	MONTGOMERY SECURITI		158.63	108,642.69	128,110.94	-19,468.25
5,900	ABBOTT LAB COM	01-10-00	MONTGOMERY SECURITI		301.98	208,963.94	243,824.04	-34,860.10
2,100	ABBOTT LAB COM	01-11-00	MONTGOMERY SECURITI		107.44	72,969.83	86,784.83	-13,815.00
100	ABBOTT LAB COM	01-21-00	MONTGOMERY SECURITI		5.11	3,119.89	4,132.61	-1,012.72
2,600	ABBOTT LAB COM	01-21-00	MONTGOMERY SECURITI		132.71	81,100.65	107,447.88	-26,347.23
4,700	ABBOTT LAB COM	01-24-00	MONTGOMERY SECURITI		333.75	142,065.44	194,232.71	-52,167.27
9,900	ABBOTT LAB COM	01-25-00	MONTGOMERY SECURITI		504.86	295,277.44	409,128.47	-113,851.03
10,900	ABBOTT LAB COM	01-26-00	MONTGOMERY SECURITI		555.82	324,010.21	450,454.58	-126,444.37

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
400	ABBOTT LAB COM	01-27-00	MONTGOMERY SECURITI	20.40	11,928.28	16,530.44	-4,602.16
2,200	ABBOTT LAB COM	01-27-00	CITATION GROUP	112.24	67,050.90	90,917.44	-23,866.54
12,500	AFFYMETRIX INC OC-CA	01-11-00	INSTINET	320.60	2,117,638.15	474,100.87	1,643,537.28
2,700	AFFYMETRIX INC OC-CA	01-24-00	FIRST BOSTON CORPOR	21.38	641,279.38	102,405.78	538,873.60
5,100	AFFYMETRIX INC OC-CA	01-25-00	FIRST BOSTON CORPOR	37.69	1,130,431.88	193,433.15	936,998.73
8,100	AFFYMETRIX INC OC-CA	01-27-00	INVESTMENT TECHNOLO	158.80	1,847,741.99	307,217.36	1,540,524.63
189	AFFYMETRIX INC OC-CA	01-27-00	KNIGHT SECURITIES L	1.45	43,468.55	7,168.41	36,300.14
78	AFFYMETRIX INC OC-CA	02-07-00	KNIGHT SECURITIES L	0.76	22,775.24	2,958.39	19,816.85
4,600	AFFYMETRIX INC OC-CA	02-07-00	INVESTMENT TECHNOLO	99.94	1,341,815.28	174,469.11	1,167,346.17
62	AFFYMETRIX INC OC-CA	02-29-00	KNIGHT SECURITIES L	0.60	17,886.40	2,351.54	15,534.86
5,100	AFFYMETRIX INC OC-CA	02-29-00	INVESTMENT TECHNOLO	110.63	1,482,525.67	193,433.15	1,289,092.52
35,760	AT HOME CORP COM SER	02-09-00	ROBERTSON STEPHENS	42.92	1,287,317.08	1,700,550.66	-413,233.58
100	BURL NORTHN SANTA FE	01-03-00	INVESTMENT TECHNOLO	2.08	2,351.87	3,340.12	-988.25
1,200	BURL NORTHN SANTA FE	01-03-00	PAIN WEBBER INC	60.94	28,083.02	40,081.48	-11,998.46
800	BURL NORTHN SANTA FE	01-04-00	PAIN WEBBER INC	40.59	17,657.65	26,720.99	-9,063.34
700	BURL NORTHN SANTA FE	01-04-00	PAIN WEBBER INC	35.54	15,983.05	23,380.86	-7,397.81
1,400	BURL NORTHN SANTA FE	01-05-00	PAIN WEBBER INC	71.02	30,249.48	46,761.73	-16,512.25
100	BURL NORTHN SANTA FE	01-05-00	INVESTMENT TECHNOLO	2.08	2,188.55	3,340.12	-1,151.57
100	BURL NORTHN SANTA FE	01-06-00	INVESTMENT TECHNOLO	2.08	2,263.55	3,340.12	-1,076.57
21,500	BURL NORTHN SANTA FE	01-06-00	PAIN WEBBER INC	1,091.76	501,674.99	718,126.57	-216,451.58
1,500	BURL NORTHN SANTA FE	01-07-00	PAIN WEBBER INC	76.23	36,801.42	50,101.85	-13,300.43
10,600	CONEXANT SYS INC COM	02-29-00	GOLDMAN SACHS & COM	33.55	1,006,303.95	544,913.34	461,390.61
54,433	CVS CORP COM STK	02-28-00	DONALDSON LUFKIN &	2,787.04	1,958,727.89	2,068,725.89	-109,998.00
5,900	DELL COMPUTER CORP C	01-24-00	ROBERTSON STEPHENS	8.33	249,635.42	167,372.99	82,262.43
4,500	DELL COMPUTER CORP C	01-24-00	ROBERTSON STEPHENS	6.23	186,884.62	127,657.36	59,227.26

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
3,708	DELL COMPUTER CORP C	01-24-00	GOLDMAN SACHS & COM	5.17	154,803.83	105,189.67	49,614.16
12,900	EDWARDS J D & CO COM	02-28-00	INSTINET	275.43	522,522.87	369,387.63	153,135.24
510	EDWARDS J D & CO COM	02-28-00	KNIGHT SECURITIES L	0.69	20,526.81	14,603.70	5,923.11
6,090	EDWARDS J D & CO COM	02-29-00	INSTINET	130.06	247,389.46	174,385.32	73,004.14
12,100	ELECTR DATA SYS CORP	02-28-00	BEAR, STEARNS, SECU	172.86	829,612.47	583,165.75	246,446.72
26,100	GILLETTE CO COM	01-31-00	SMITH BARNEY INC	1,337.79	982,248.54	1,262,595.63	-280,347.09
6,300	INKTOMI CORP COM	02-29-00	MERRILL LYNCH PIERC	29.24	877,143.07	467,193.67	409,949.40
900	MASCO CORP COM	01-03-00	DB CLEARING SERVICE	45.76	22,545.05	26,781.85	-4,236.80
14,871	MC DONALDS CORP COM	01-27-00	PAINE WEBBER INC	761.85	548,061.33	530,051.41	18,009.92
5,200	MC DONALDS CORP COM	01-27-00	PAINE WEBBER INC	266.29	188,283.63	185,345.12	2,938.51
25,456	MC DONALDS CORP COM	01-28-00	PAINE WEBBER INC	1,304.07	936,792.81	907,335.67	29,457.14
592	MCI WORLDCOM INC CO	01-13-00	INVESTMENT TECHNOLO	12.75	27,163.78	11,830.98	15,332.80
15,800	MCI WORLDCOM INC CO	01-13-00	INSTINET	340.35	729,978.31	315,759.28	414,219.03
1,200	MERCK & CO INC COM	02-09-00	CITATION GROUP	62.86	85,478.78	61,442.10	24,036.68
8,200	MERCK & CO INC COM	02-10-00	CITATION GROUP	428.93	567,401.39	419,854.33	147,547.06
6,100	MERCK & CO INC COM	02-11-00	CITATION GROUP	318.32	399,032.82	312,330.66	86,702.16
6,900	MERCK & CO INC COM	02-11-00	CITATION GROUP	360.38	460,939.81	353,292.06	107,647.75
6,800	PE CORP PE BIOSYSTEM	01-11-00	LEHMAN BROTHERS INC	371.77	952,534.67	271,562.99	680,971.68
15,949	PE CORP PE BIOSYSTEM	01-11-00	LEHMAN BROTHERS INC	872.19	2,241,252.58	636,935.02	1,604,317.56
20,600	PE CORP PE BIOSYSTEM	01-21-00	DONALDSON LUFKIN &	1,144.30	3,427,560.90	822,676.12	2,604,884.78
1,700	PE CORP PE BIOSYSTEM	01-24-00	LEWCO SECURITIES	94.50	284,836.21	67,890.75	216,945.46
1,500	PE CORP PE BIOSYSTEM	01-25-00	LEWCO SECURITIES	83.20	245,890.55	59,903.60	185,986.95
100	PE CORP PE BIOSYSTEM	01-25-00	LEWCO SECURITIES	5.55	16,269.45	3,993.57	12,275.88
3,300	PE CORP PE BIOSYSTEM	01-26-00	LEWCO SECURITIES	182.93	537,548.11	131,787.92	405,760.19
5,291	PE CORP PE BIOSYSTEM	02-07-00	BEAR, STEARNS, SECU	89.30	773,961.25	211,299.97	562,661.28

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,120	PE CORP PE BIOSYSTEM	02-29-00	DONALDSON LUFKIN &		59.92	117,400.08	22,364.01	95,036.07
10,640	PE CORP PE BIOSYSTEM	02-29-00	FIRST BOSTON CORPOR		568.30	1,088,373.99	212,458.10	875,915.89
8,800	PROCTER & GAMBLE CO	01-21-00	DONALDSON LUFKIN &		470.33	909,133.75	612,311.87	296,821.88
4,400	PROCTER & GAMBLE CO	01-21-00	DONALDSON LUFKIN &		236.04	480,929.04	306,155.93	174,773.11
1,732	PROCTER & GAMBLE CO	01-21-00	DONALDSON LUFKIN &		92.46	175,587.42	120,514.11	55,073.31
4,952	PROTEIN DESIGN LABS	02-10-00	TROSTER SINGER CORP		23.09	692,385.85	241,061.19	451,324.66
10,200	SBC COMMUNICATIONS I	02-28-00	INVESTMENT TECHNOLO		216.49	374,292.83	313,279.69	61,013.14
40,600	SBC COMMUNICATIONS I	02-28-00	PAIN WEBBER INC		2,079.59	1,485,370.43	1,246,976.02	238,394.41
36,164	TEXACO INC COM	02-28-00	BEAR, STEARNS, SECU		1,864.26	1,679,761.74	2,035,904.39	-356,142.65
300	TRICON GLOBAL RESTAU	01-14-00	COWEN AND COMPANY		15.37	10,908.95	18,149.98	-7,241.03
1,400	TRICON GLOBAL RESTAU	01-18-00	GOLDMAN SACHS & COM		71.63	48,740.77	84,699.92	-35,959.15
300	TRICON GLOBAL RESTAU	01-19-00	GOLDMAN SACHS & COM		15.35	10,210.99	18,149.98	-7,938.99
1,600	TRICON GLOBAL RESTAU	01-19-00	SMITH BARNEY INC		81.79	53,562.85	96,799.91	-43,237.06
900	TRICON GLOBAL RESTAU	01-20-00	SMITH BARNEY INC		46.00	29,678.39	54,449.95	-24,771.56
1,100	TRICON GLOBAL RESTAU	01-21-00	BERNSTEIN, SANFORD		56.18	35,065.39	66,549.94	-31,484.55
600	TRICON GLOBAL RESTAU	01-24-00	BERNSTEIN, SANFORD		30.64	19,109.84	36,299.97	-17,190.13
1,100	TRICON GLOBAL RESTAU	01-25-00	BERNSTEIN, SANFORD		56.12	33,430.19	66,549.94	-33,119.75
500	TRICON GLOBAL RESTAU	01-26-00	BERNSTEIN, SANFORD		25.51	15,129.89	30,249.97	-15,120.08
700	TRICON GLOBAL RESTAU	01-27-00	BERNSTEIN, SANFORD		35.71	21,120.74	42,349.96	-21,229.22
100	TRICON GLOBAL RESTAU	01-28-00	BERNSTEIN, SANFORD		5.10	2,972.74	6,049.99	-3,077.25
100	TRICON GLOBAL RESTAU	02-01-00	INVESTMENT TECHNOLO		2.11	3,144.77	6,049.99	-2,905.22
1,900	TRICON GLOBAL RESTAU	02-01-00	CITATION GROUP		96.99	59,384.60	114,949.89	-55,565.29
400	TRICON GLOBAL RESTAU	02-02-00	CITATION GROUP		20.40	11,801.32	24,199.98	-12,398.66

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,300	TRICON GLOBAL RESTAU	02-04-00	BERNSTEIN, SANFORD		66.28	38,328.83	78,649.93	-40,321.10
1,800	TRICON GLOBAL RESTAU	02-07-00	BERNSTEIN, SANFORD		91.77	52,744.17	108,899.90	-56,155.73
1,100	TRICON GLOBAL RESTAU	02-08-00	BERNSTEIN, SANFORD		56.10	32,653.72	66,549.94	-33,896.22
1,000	TRICON GLOBAL RESTAU	02-09-00	BERNSTEIN, SANFORD		50.99	29,580.71	60,499.94	-30,919.23
9,000	TRICON GLOBAL RESTAU	02-10-00	BERNSTEIN, SANFORD		458.77	262,496.03	544,499.49	-282,003.46
5,800	TRICON GLOBAL RESTAU	02-11-00	BERNSTEIN, SANFORD		295.36	160,435.98	350,899.67	-190,463.69
3,500	TRICON GLOBAL RESTAU	02-14-00	BERNSTEIN, SANFORD		178.27	97,661.08	211,749.80	-114,088.72
400	TRICON GLOBAL RESTAU	02-15-00	BERNSTEIN, SANFORD		20.37	10,959.31	24,199.98	-13,240.67
200	TRICON GLOBAL RESTAU	02-15-00	BERNSTEIN, SANFORD		10.19	5,624.27	12,099.99	-6,475.72
100	TRICON GLOBAL RESTAU	02-17-00	BERNSTEIN, SANFORD		5.10	2,886.44	6,049.99	-3,163.55
100	TRICON GLOBAL RESTAU	02-18-00	BERNSTEIN, SANFORD		5.10	2,838.09	6,049.99	-3,211.90
300	TRICON GLOBAL RESTAU	02-22-00	BERNSTEIN, SANFORD		15.28	8,089.88	18,149.98	-10,060.10
200	TRICON GLOBAL RESTAU	02-23-00	BERNSTEIN, SANFORD		10.19	5,435.23	12,099.99	-6,664.76
200	TRICON GLOBAL RESTAU	02-24-00	BERNSTEIN, SANFORD		10.18	5,207.86	12,099.99	-6,892.13
200	TRICON GLOBAL RESTAU	02-25-00	BERNSTEIN, SANFORD		10.18	5,185.08	12,099.99	-6,914.91
1,700	TRICON GLOBAL RESTAU	02-28-00	BERNSTEIN, SANFORD		86.46	43,416.88	102,849.91	-59,433.03
920	TRICON GLOBAL RESTAU	02-29-00	BERNSTEIN, SANFORD		46.82	24,281.48	55,659.95	-31,378.47
8,492	VERISIGN INC COM	01-12-00	THOMAS WEISEL PARTN		47.56	1,426,608.44	142,326.97	1,284,281.47
1,750	VERISIGN INC COM	01-13-00	TROSTER SINGER CORP		9.55	286,224.83	29,330.22	256,894.61
1,200	VERISIGN INC COM	01-13-00	INVESTMENT TECHNOLO		20.98	197,177.06	20,112.15	177,064.91
3,017	VERISIGN INC COM	01-18-00	THOMAS WEISEL PARTN		19.73	591,757.28	50,565.30	541,191.98
6,258	VERISIGN INC COM	01-21-00	THOMAS WEISEL PARTN		41.17	1,234,818.68	104,884.86	1,129,933.82
4,500	VERISIGN INC COM	02-07-00	INVESTMENT TECHNOLO		81.30	818,918.70	75,420.56	743,498.14

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
40	VERISIGN INC COM	02-07-00	KNIGHT SECURITIES L		0.25	7,249.75	670.41	6,579.34
443	YAHOO INC COM	01-26-00	KNIGHT SECURITIES L		4.93	147,810.57	79,522.09	68,288.48
2,350	YAHOO INC COM	01-26-00	INVESTMENT TECHNOLO		54.52	789,369.23	421,844.02	367,525.21
644,940						47,238,254.34	26,921,406.96	20,316,847.38

HARRIS INVT MGT

22,000	AMGEN INC COM	01-14-00	INSTINET	0.05	1,150.00	1,498,713.20	754,851.06	743,862.14
28,000	AMGEN INC COM	02-15-00	INSTINET	0.05	1,460.57	1,815,344.63	960,719.54	854,625.09
58,000	AT & T CORP COM STK	02-15-00	MESIROW FINANCIAL I	0.06	3,573.33	2,796,173.67	3,060,732.66	-264,558.99
37,000	CHASE MANHATTAN COR	01-13-00	CORRESPONDENT SERVI	0.06	2,307.18	2,612,937.92	2,716,851.30	-103,913.38
41,600	CK WITCO CORP COM	01-19-00	CITATION GROUP	0.06	2,514.92	564,909.08	829,412.48	-264,503.40
67,400	CK WITCO CORP COM	01-20-00	CITATION GROUP		4,073.68	886,132.04	1,343,807.72	-457,675.68
68,000	GENZYME CORP COM	02-15-00	MORGAN STANLEY & CO		116.50	3,494,757.10	2,781,926.40	712,830.70
20,000	GTE CORP COM	02-15-00	CITATION GROUP		1,243.55	1,305,006.45	1,317,068.12	-12,061.67
45,000	IBP INC COM	01-24-00	INVESTMENT TECHNOLO		921.44	642,218.56	991,050.00	-348,831.44
3,000	INTEL CORP CAP	01-19-00	INSTINET		160.13	303,616.57	87,533.51	216,083.06
10,000	MICRON TECH INC COM	02-11-00	GARDNER RECH & CO.		624.30	728,125.70	728,694.00	-568.30
25,000	MORGAN STANLEY DEAN	02-11-00	MESIROW FINANCIAL I		1,556.64	1,697,505.86	1,116,150.48	581,355.38
5,000	ORACLE CORP COM	02-15-00	INSTINET		260.30	308,633.70	68,778.72	239,854.98
50,000	PAINE WEBBER GROUP I	01-14-00	BEREAN CAPITAL INC		3,063.15	1,891,156.85	2,033,729.89	-142,573.04
70,000	PHILLIPS PETRO CO CO	01-19-00	LEHMAN BROTHERS INC		4,302.19	3,061,396.81	3,292,331.00	-230,934.19
22,000	SPRINT CORP COM	01-13-00	CORRESPONDENT SERVI		1,367.16	1,413,382.44	810,376.23	603,006.21
28,000	THREE COM CORP	01-13-00	INSTINET		1,441.31	1,237,852.69	804,602.40	433,250.29

HARRIS INVT MGT

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

April 25

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
23,200	WEYERHAEUSER CO COM	01-21-00	MESIROW FINANCIAL I		1,441.62	1,486,982.22	1,578,649.70	-91,667.48
11,800	WEYERHAEUSER CO COM	01-24-00	MESIROW FINANCIAL I		733.23	756,037.35	802,933.89	-46,896.54
12,000	WEYERHAEUSER CO COM	01-26-00	MESIROW FINANCIAL I		743.81	713,556.19	816,542.95	-102,986.76
647,000						29,214,439.03	26,896,742.05	2,317,696.98

HOLLAND CAP MGMT

9,250	TYCO INTL LTD NEW CO	01-27-00	SESLIA SECURITIES		429.33	391,709.62	289,754.07	101,955.55
6,575	ABBOTT LAB COM	01-14-00	COWEN AND COMPANY		303.40	225,489.99	166,239.39	59,250.60
6,650	AMER HOME PROD CORP	01-13-00	SESLIA SECURITIES		308.79	285,641.21	362,916.44	-77,275.23
5,100	CISCO SYS INC COM	02-28-00	GOLDMAN SACHS & COM		22.15	664,252.85	45,676.81	618,576.04
3,025	ELI LILLY & CO COM	01-14-00	CORRESPONDENT SERVI		143.06	207,549.81	97,108.85	110,440.96
4,675	EMC CORP MASS COM	02-28-00	CORRESPONDENT SERVI		298.82	549,013.68	47,683.27	501,330.41
5,775	JOHNSON & JOHNSON CO	01-13-00	DONALDSON LUFKIN &		278.00	543,252.87	174,199.56	369,053.31
8,075	MEDTRONIC INC COM	01-13-00	LEHMAN BROTHERS INC		375.25	355,429.44	159,986.41	195,443.03
1,975	MERCK & CO INC COM	01-14-00	LEHMAN BROTHERS INC		93.81	147,537.44	58,248.10	89,289.34
12,550	PFIZER INC COM	01-14-00	CORRESPONDENT SERVI		580.33	466,686.29	118,569.65	348,116.64
9,350	SCHERING-PLOUGH COR	01-14-00	CORRESPONDENT SERVI		434.34	406,987.24	153,492.41	253,494.83
6,100	WARNER LAMBERT CO C	01-13-00	GOLDMAN SACHS & COM		293.11	557,856.89	167,677.00	390,179.89
79,100						4,801,407.33	1,841,551.96	2,959,855.37

IRIDIAN ASSET MGT

5,000	GLOBAL CROSSING LTD	01-06-00	MERRILL LYNCH PIERC		7.43	222,689.57	162,204.16	60,485.41
6,000	GLOBAL CROSSING LTD	01-07-00	MERRILL LYNCH PIERC		8.77	262,859.63	194,644.99	68,214.64

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SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
9,100	GLOBAL CROSSING LTD	01-12-00	MERRILL LYNCH PIERC	14.03		420,667.14	295,211.58	125,455.56
9,100	AT&T CORP COM LIBERT	01-12-00	CITATION GROUP	471.11		482,674.28	192,147.85	290,526.43
3,600	AT&T CORP COM LIBERT	02-28-00	ALLEN & COMPANY, IN	186.34		189,732.02	76,014.54	113,717.48
2,500	AXA FINL INC COM	02-07-00	MORGAN STANLEY & CO	127.77		82,803.48	83,425.37	-621.89
1,600	AXA FINL INC COM	02-08-00	SMITH BARNEY INC	81.74		51,960.34	53,392.24	-1,431.90
1,300	AXA FINL INC COM	02-09-00	PRUDENTIAL SECURITI	66.42		42,506.63	43,381.19	-874.56
3,200	AXA FINL INC COM	02-10-00	BEAR, STEARNS, SECU	163.48		104,097.32	106,784.48	-2,687.16
3,400	AXA FINL INC COM	02-11-00	PRUDENTIAL SECURITI	173.68		110,213.78	113,458.51	-3,244.73
3,900	AXA FINL INC COM	02-14-00	HAMBRECHT & QUEST	199.03		120,613.61	130,143.59	-9,529.98
200	AXA FINL INC COM	02-15-00	INVESTMENT TECHNOLO	10.21		6,092.67	6,674.03	-581.36
3,900	AXA FINL INC COM	02-15-00	CITATION GROUP	198.97		118,733.48	130,143.58	-11,410.10
2,000	AXA FINL INC COM	02-16-00	CITATION GROUP	102.02		60,209.78	66,740.30	-6,530.52
1,600	AXA FINL INC COM	02-17-00	DONALDSON LUFKIN &	81.64		48,897.24	53,392.24	-4,495.00
3,300	AXA FINL INC COM	02-24-00	DONALDSON LUFKIN &	168.07		91,813.49	110,121.50	-18,308.01
1,200	BALL CORP COM	01-10-00	CITATION GROUP	61.63		48,605.69	51,239.98	-2,634.29
1,300	BALL CORP COM	01-11-00	LEWCO SECURITIES	66.76		52,613.40	55,509.98	-2,896.58
1,000	BALL CORP COM	01-13-00	LEWCO SECURITIES	51.36		40,694.94	42,699.99	-2,005.05
7,400	CABLETRON SYS INC CO	02-25-00	CITATION GROUP	381.06		331,159.66	141,054.58	190,105.08
5,700	CABLETRON SYS INC CO	02-28-00	MORGAN STANLEY & CO	293.24		246,688.33	108,650.15	138,038.18
1,200	CABLEVISION SYS CORP	01-04-00	LEWCO SECURITIES	63.12		93,536.88	84,572.93	8,963.95
1,300	CABLEVISION SYS CORP	01-06-00	DONALDSON LUFKIN &	68.23		96,655.54	91,620.68	5,034.86
600	CABLEVISION SYS CORP	01-10-00	BEAR, STEARNS, SECU	31.59		47,668.41	42,286.47	5,381.94
2,400	CABLEVISION SYS CORP	01-19-00	PAINE WEBBER INC	126.65		199,243.03	169,145.86	30,097.17
700	CABLEVISION SYS CORP	01-21-00	HAMBRECHT & QUEST	37.01		60,075.49	49,334.21	10,741.28
1,300	CABLEVISION SYS CORP	02-17-00	GOLDMAN SACHS & COM	67.99		89,426.09	92,306.06	-2,879.97

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,300	CABLEVISION SYS CORP	02-18-00	CITATION GROUP		67.97	88,883.88	92,306.06	-3,422.18
2,200	CADENCE DESIGN SYS I	01-21-00	CITATION GROUP		111.50	44,727.36	40,292.28	4,435.08
4,400	CADENCE DESIGN SYS I	01-25-00	WESTMINSTER RESEARC		223.54	105,798.86	80,584.55	25,214.31
4,800	CADENCE DESIGN SYS I	01-25-00	BEAR, STEARNS, SECUR		243.80	113,735.08	87,910.42	25,824.66
15,700	CADENCE DESIGN SYS I	02-04-00	WARBURG DILLON READ		796.80	353,125.16	287,540.35	65,584.81
1,200	CIT GROUP INC CL A C	01-05-00	CITATION GROUP		60.83	24,764.17	33,686.56	-8,922.39
6,800	CIT GROUP INC CL A C	01-14-00	MONTGOMERY SECURITI		344.86	145,430.14	190,890.52	-45,460.38
1,300	CIT GROUP INC CL A C	01-18-00	MORGAN STANLEY & CO		65.94	27,924.75	36,493.78	-8,569.03
3,000	CIT GROUP INC CL A C	01-19-00	CITATION GROUP		152.10	62,847.90	84,216.40	-21,368.50
800	CIT GROUP INC CL A C	01-19-00	JEFFERIES & COMPANY		40.56	16,702.72	22,457.71	-5,754.99
700	CIT GROUP INC CL A C	02-10-00	MERRILL LYNCH PIERC		35.38	11,286.63	19,650.49	-8,363.86
6,800	CIT GROUP INC CL A C	02-10-00	DB CLEARING SERVICE		343.73	111,404.75	190,890.52	-79,485.77
19,900	CIT GROUP INC CL A C	02-11-00	FIRST BOSTON CORPOR		1,005.03	299,793.42	558,635.49	-258,842.07
8,400	CIT GROUP INC CL A C	02-14-00	CITATION GROUP		424.33	129,327.11	235,805.93	-106,478.82
18,200	CIT GROUP INC CL A C	02-14-00	CANTOR FITZGERALD &		919.40	280,840.26	510,912.86	-230,072.60
5,000	DUN & BRADSTREET CO	02-09-00	PRUDENTIAL SECURITI		254.41	131,933.09	150,738.10	-18,805.01
1,300	DUN & BRADSTREET CO	02-10-00	MONTGOMERY SECURITI		66.11	33,146.81	39,191.91	-6,045.10
10,800	DUN & BRADSTREET CO	02-11-00	OPPENHEIMER & CO. I		548.96	267,987.64	325,594.30	-57,606.66
2,200	FIRST DATA CORP COM	01-28-00	BERNSTEIN, SANFORD		113.59	107,516.79	55,425.70	52,091.09
3,500	FIRST DATA CORP COM	02-15-00	OPPENHEIMER & CO. I		180.60	167,715.10	88,177.25	79,537.85
6,700	FLEETBOSTON FINL COR	01-20-00	WEXFORD CLEARING SE		341.75	201,952.02	217,514.82	-15,562.80
2,500	FLEETBOSTON FINL COR	02-09-00	MORGAN STANLEY & CO		127.48	74,075.27	81,162.25	-7,086.98
1,700	FLEETBOSTON FINL COR	02-10-00	CITATION GROUP		86.62	48,391.09	55,190.33	-6,799.24
17,700	FLEETBOSTON FINL COR	02-11-00	HAMBRECHT & QUEST		901.43	491,770.99	574,628.69	-82,857.70
2,700	FORTUNE BRANDS INC C	01-24-00	CITATION GROUP		137.69	80,537.77	86,232.03	-5,694.26

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
900	FORTUNE BRANDS INC C	02-07-00	MONTGOMERY SECURITI	45.82		24,473.96	28,744.01	-4,270.05
1,000	FORTUNE BRANDS INC C	02-15-00	INVESTMENT TECHNOLO	50.82		24,261.68	31,937.79	-7,676.11
1,000	FORTUNE BRANDS INC C	02-15-00	INVESTMENT TECHNOLO	50.83		24,605.47	31,937.79	-7,332.32
2,400	FORTUNE BRANDS INC C	02-15-00	GOLDMAN SACHS & COM	121.99		59,443.37	76,650.70	-17,207.33
3,500	FORTUNE BRANDS INC C	02-16-00	CITATION GROUP	177.86		85,576.69	111,782.27	-26,205.58
2,600	FORTUNE BRANDS INC C	02-17-00	CITATION GROUP	132.10		62,629.56	83,038.25	-20,408.69
1,000	GALILEO INTL INC COM	02-15-00	ING BARINGS INT'L	50.64		19,136.16	41,169.46	-22,033.30
7,600	GEN DYNAMICS CORP CO	01-10-00	CITATION GROUP	394.22		425,936.14	388,166.92	37,769.22
4,800	GEN DYNAMICS CORP CO	01-12-00	CITATION GROUP	248.57		256,825.99	245,158.05	11,667.94
1,000	GEN MTRS CORP CL H N	01-10-00	DONALDSON LUFKIN &	53.50		104,819.80	36,959.45	67,860.35
1,200	GENZYME CORP COM	02-07-00	FIRST BOSTON CORPOR	2.22		66,500.34	55,244.92	11,255.42
600	GENZYME CORP COM	02-10-00	BEAR, STEARNS, SECU	1.09		32,616.41	27,622.46	4,993.95
1,200	GENZYME CORP SURGIC	02-16-00	FIRST BOSTON CORPOR	0.53		15,626.23	6,742.82	8,883.41
100	GENZYME CORP SURGIC	02-17-00	FIRST BOSTON CORPOR	0.05		1,299.95	561.90	738.05
600	HARRIS CORP COM	01-13-00	FIRST BOSTON CORPOR	30.55		16,469.45	18,152.02	-1,682.57
1,300	HARRIS CORP COM	01-24-00	MORGAN STANLEY & CO	66.24		36,959.06	39,329.38	-2,370.32
1,600	HARRIS CORP COM	02-08-00	THOMAS WEISEL PARTN	81.71		50,932.69	48,405.39	2,527.30
100	HARRIS CORP COM	02-09-00	HAMBRECHT & QUEST	5.12		3,296.79	3,025.34	271.45
3,300	HARRIS CORP COM	02-09-00	THOMAS WEISEL PARTN	168.52		105,431.48	99,836.13	5,595.35
1,300	HARRIS CORP COM	02-10-00	CITATION GROUP	66.43		42,537.17	39,329.38	3,207.79
2,400	LORAL SPACE & COMMU	02-07-00	FURMAN SELZ MAGER D	121.65		49,172.67	41,109.13	8,063.54
1,300	MAYTAG CORP COM	02-09-00	ALLEN & COMPANY, IN	66.66		49,676.02	58,834.70	-9,158.68
600	MAYTAG CORP COM	02-10-00	HAMBRECHT & QUEST	30.75		22,373.25	27,154.48	-4,781.23
6,100	MAYTAG CORP COM	02-15-00	BEAR, STEARNS, SECU	310.88		176,059.64	276,070.50	-100,010.86
21,500	MAYTAG CORP COM	02-16-00	CITATION GROUP		1,094.64	587,998.91	973,035.38	-385,036.47

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
7,300	MAYTAG CORP COM	02-17-00	CITATION GROUP		371.68	199,927.91	330,379.46	-130,451.55
8,000	MCKESSON HBOC INC CO	02-09-00	THOMAS WEISEL PARTN		405.45	162,869.75	418,108.58	-255,238.83
1,300	MCKESSON HBOC INC CO	02-10-00	MONTGOMERY SECURITI		65.87	25,963.38	67,942.64	-41,979.26
2,400	MCKESSON HBOC INC CO	02-11-00	WESTMINSTER RESEARC		121.53	45,508.23	125,432.58	-79,924.35
2,900	MCKESSON HBOC INC CO	02-11-00	THOMAS WEISEL PARTN		146.85	55,234.45	151,564.36	-96,329.91
2,700	MCKESSON HBOC INC CO	02-11-00	MONNESS CRESPI AND		136.71	50,999.67	141,111.65	-90,111.98
1,437	MOTOROLA INC COM	01-05-00	CITATION GROUP		131.42	192,274.08	82,996.40	109,277.68
9,400	MOTOROLA INC COM	01-06-00	MERRILL LYNCH PIERC		509.79	1,193,166.13	542,913.14	650,252.99
2,700	MOTOROLA INC COM	01-07-00	CITATION GROUP		146.30	338,709.10	155,943.14	182,765.96
500	MOTOROLA INC COM	01-10-00	FIRST BOSTON CORPOR		27.27	67,876.83	28,878.36	38,998.47
1,500	MOTOROLA INC COM	01-27-00	DONALDSON LUFKIN &		81.91	207,054.29	86,635.08	120,419.21
400	MOTOROLA INC COM	01-28-00	SMITH BARNEY INC		21.74	52,178.26	23,102.69	29,075.57
1,500	MOTOROLA INC COM	01-28-00	FIRST BOSTON CORPOR		81.56	196,638.79	86,635.08	110,003.71
700	MOTOROLA INC COM	01-31-00	MERRILL LYNCH PIERC		38.02	90,554.58	40,429.70	50,124.88
1	MOTOROLA INC COM	02-04-00			0.00	69.31	28.88	40.43
1,600	MOTOROLA INC COM	02-11-00	MONTGOMERY SECURITI		88.09	242,549.03	92,410.74	150,138.29
2,900	MOTOROLA INC COM	02-14-00	MERRILL LYNCH PIERC		159.44	432,803.60	167,494.48	265,309.12
2,500	MOTOROLA INC COM	02-15-00	ALLEN & COMPANY, IN		137.00	359,803.50	144,391.79	215,411.71
2,500	MOTOROLA INC COM	02-15-00	MONTGOMERY SECURITI		137.12	363,219.88	144,391.79	218,828.09
1,500	MOTOROLA INC COM	02-15-00	MAXUS CORP		82.19	215,372.71	86,635.07	128,737.64
15	MOTOROLA INC COM	02-24-00	INVESTMENT TECHNOLO		0.84	2,414.16	866.35	1,547.81
9,000	NATL CY CORP COM	01-20-00	GOLDMAN SACHS & COM		456.42	192,126.48	266,942.60	-74,816.12
20,100	NATL CY CORP COM	01-21-00	CANTOR FITZGERALD &	1,019.06		420,610.60	596,171.80	-175,561.20
14,600	NATL CY CORP COM	01-25-00	ROBERTSON STEPHENS		739.85	294,755.39	433,040.22	-138,284.83
2,100	NEXTEL COMMUNICATIO	02-25-00	DONALDSON LUFKIN &		9.59	287,664.58	62,939.19	224,725.39

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,400	NEXTEL COMMUNICATIO	02-28-00	BEAR. STEARNS, SECU		6.06	181,594.66	41,959.46	139,635.20
3,500	NEXTLINK COMMUNICAT	01-31-00	MERRILL LYNCH PIERC		9.83	294,625.42	253,555.96	41,069.46
2,600	NEXTLINK COMMUNICAT	02-01-00	MERRILL LYNCH PIERC		7.56	226,771.98	188,355.86	38,416.12
500	QUANTUM EFFECT DEVIC	02-01-00	MORGAN STANLEY & CO		0.78	23,217.97	8,000.00	15,217.97
3,100	SNYDER COMMUNICATIO	02-22-00	CITATION GROUP		157.41	71,988.27	53,769.31	18,218.96
8,100	SNYDER COMMUNICATIO	02-23-00	CITATION GROUP		411.47	193,457.98	140,494.00	52,963.98
2,500	SNYDER COMMUNICATIO	02-24-00	GOLDMAN SACHS & COM		127.01	60,146.49	43,362.34	16,784.15
4,800	SNYDER COMMUNICATIO	02-25-00	CITATION GROUP		243.84	114,798.24	83,255.70	31,542.54
4,400	SNYDER COMMUNICATIO	02-28-00	CITATION GROUP		223.55	106,187.37	76,317.73	29,869.64
4,100	SNYDER COMMUNICATIO	02-29-00	MORGAN STANLEY & CO		208.36	100,547.91	71,114.24	29,433.67
1,900	TENET HEALTHCARE CO	01-21-00	CITATION GROUP		96.55	46,189.35	42,126.31	4,063.04
1,100	TENET HEALTHCARE CO	01-31-00	DONALDSON LUFKIN &		55.86	25,656.64	24,388.92	1,267.72
1,600	TENET HEALTHCARE CO	02-02-00	DONALDSON LUFKIN &		81.23	36,617.33	35,474.79	1,142.54
6,000	TENET HEALTHCARE CO	02-03-00	DONALDSON LUFKIN &		304.64	138,865.36	133,030.45	5,834.91
14,400	TENET HEALTHCARE CO	02-04-00	DONALDSON LUFKIN &		731.20	334,971.68	319,273.08	15,698.60
2,800	TENET HEALTHCARE CO	02-08-00	DONALDSON LUFKIN &		142.15	64,257.85	62,080.88	2,176.97
5,800	TENET HEALTHCARE CO	02-09-00	DONALDSON LUFKIN &		294.43	132,337.07	128,596.10	3,740.97
1,800	TRAVELERS PPTY CAS C	01-05-00	CITATION GROUP		92.05	61,136.03	59,257.66	1,878.37
600	TRAVELERS PPTY CAS C	01-18-00	FIRST BOSTON CORPOR		30.77	22,778.23	19,752.55	3,025.68
100	TRAVELERS PPTY CAS C	01-19-00	FIRST BOSTON CORPOR		5.13	3,781.25	3,292.09	489.16
1,200	TRAVELERS PPTY CAS C	01-20-00	FIRST BOSTON CORPOR		61.48	44,160.08	39,505.11	4,654.97
1,200	TRAVELERS PPTY CAS C	01-21-00	CITATION GROUP		61.48	44,143.52	39,505.11	4,638.41
5,100	UNUMPROVIDENT CORP	01-10-00	CITATION GROUP		259.99	149,204.69	220,644.68	-71,439.99
1,800	UNUMPROVIDENT CORP	01-11-00	FIRST BOSTON CORPOR		91.76	52,681.90	77,874.59	-25,192.69
1,800	UNUMPROVIDENT CORP	01-13-00	FIRST BOSTON CORPOR		91.75	52,333.25	77,874.59	-25,541.34

IRIDIAN ASSET MGT

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
12,100	UNUMPROVIDENT CORP	02-10-00	MORGAN STANLEY & CO	611.40	191,228.05	523,490.32	-332,262.27
21,900	UNUMPROVIDENT CORP	02-11-00	J.P. MORGAN SECURIT	1,105.58	316,102.78	947,474.23	-631,371.45
17,023	UNUMPROVIDENT CORP	02-14-00	PAINE WEBBER INC	859.08	236,940.31	736,477.34	-499,537.03
1,200	WHIRLPOOL CORP COM	02-14-00	DB CLEARING SERVICE	62.13	63,566.19	70,045.32	-6,479.13
536,376					18,569,842.10	18,480,163.45	89,678.65

J & W SELIGMAN

3,200	AFFYMETRIX INC OC-CA	01-21-00	INSTINET	154.90	806,812.46	290,693.78	516,118.68
1,500	ALAMOSA PCS HLDGS IN	02-03-00	SCHWAB. CHARLES	1.51	45,045.89	25,500.00	19,545.89
5,600	ANADIGICS INC COM	02-02-00	GOLDMAN SACHS & COM	18.01	540,045.43	92,718.58	447,326.85
1,100	ANADIGICS INC COM	02-03-00	GOLDMAN SACHS & COM	3.56	106,740.55	18,212.58	88,527.97
3,100	ANADIGICS INC COM	02-14-00	INSTINET	138.24	426,964.26	51,326.36	375,637.90
11,700	ANADIGICS INC COM	02-15-00	INSTINET	522.91	1,646,769.23	193,715.61	1,453,053.62
9,100	ANADIGICS INC COM	02-16-00	INSTINET	407.10	1,292,403.51	150,667.70	1,141,735.81
14,400	ANADIGICS INC COM	02-17-00	INSTINET	644.73	2,060,958.63	238,419.21	1,822,539.42
2,300	APEX INC COM ISIN US	02-10-00	BLACK AND COMPANY	3.53	105,879.73	59,144.09	46,735.64
600	APEX INC COM ISIN US	02-11-00	BLACK AND COMPANY	0.95	28,274.05	15,428.89	12,845.16
5,100	APEX INC COM ISIN US	02-14-00	BLACK AND COMPANY	8.06	241,731.94	131,145.59	110,586.35
2,300	APEX INC COM ISIN US	02-15-00	BLACK AND COMPANY	3.55	106,487.14	59,144.09	47,343.05
2,600	APEX INC COM ISIN US	02-16-00	BLACK AND COMPANY	3.99	119,596.01	66,858.54	52,737.47
3,100	APEX INC COM ISIN US	02-17-00	BLACK AND COMPANY	4.76	142,595.24	79,715.95	62,879.29
10,400	APPLIED GRAPHICS TEC	02-11-00	COWEN AND COMPANY	2.30	68,897.70	148,033.59	-79,135.89
2,100	APPLIED GRAPHICS TEC	02-14-00	COWEN AND COMPANY	0.47	13,912.03	29,891.40	-15,979.37
8,300	APPLIED GRAPHICS TEC	02-15-00	COWEN AND COMPANY	1.73	51,873.27	118,142.19	-66,268.92

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
700	APPLIED GRAPHICS TEC	02-16-00	COWEN AND COMPANY		0.16	4,549.84	9,963.80	-5,413.96
16,600	APPLIED GRAPHICS TEC	02-17-00	COWEN AND COMPANY		2.56	76,511.82	236,284.37	-159,772.55
20,700	APPLIED GRAPHICS TEC	02-18-00	COWEN AND COMPANY		2.40	71,930.10	294,643.77	-222,713.67
700	APPLIED GRAPHICS TEC	02-25-00	INSTINET		28.10	2,859.40	9,963.80	-7,104.40
285	APPLIED GRAPHICS TEC	02-28-00	INSTINET		11.45	1,217.61	4,056.69	-2,839.08
500	APPLIED GRAPHICS TEC	02-29-00	KNIGHT SECURITIES L		0.08	2,124.92	7,117.00	-4,992.08
100	APROPOS TECH INC COM	02-17-00	SCHWAB, CHARLES		0.16	4,799.84	2,200.00	2,599.84
210	AVANEX CORP COM STK	02-04-00	SCHWAB, CHARLES		1.26	37,702.83	7,560.00	30,142.83
8,200	AVANT CORP COM	02-18-00	BEAR, STEARNS, SECU		4.04	121,073.88	178,627.05	-57,553.17
18,400	AVANT CORP COM	02-18-00	MORGAN STANLEY & CO		8.94	268,068.02	400,821.68	-132,753.66
1,800	AVANT CORP COM	02-22-00	INSTINET		72.86	25,451.68	39,210.82	-13,759.14
2,800	AVANT CORP COM	02-23-00	INSTINET		113.37	40,787.35	60,994.60	-20,207.25
3,300	AVANT CORP COM	02-25-00	MORGAN STANLEY & CO		1.61	48,106.12	71,886.50	-23,780.38
9,800	AVANT CORP COM	02-28-00	MORGAN STANLEY & CO		4.87	145,973.97	213,481.11	-67,507.14
4,100	AVANT CORP COM	02-29-00	MORGAN STANLEY & CO		2.05	61,446.70	89,313.52	-27,866.82
300	AVX CORP COM	02-25-00	ABN AMRO SECURITIES		15.64	19,184.36	5,252.50	13,931.86
3,800	AVX CORP COM	02-29-00	ABN AMRO SECURITIES		198.17	244,712.59	66,531.63	178,180.96
13,800	BURR-BROWN CORP	01-21-00	MONTGOMERY SECURITI		19.76	592,690.24	148,088.67	444,601.57
2,100	BURR-BROWN CORP	01-24-00	INSTINET		87.10	92,630.63	22,535.23	70,095.40
4,200	CAREINSITE INC COM I	02-14-00	INSTINET		178.14	303,804.42	141,255.89	162,548.53
19,600	CAREINSITE INC COM I	02-15-00	INSTINET		833.60	1,487,014.16	659,194.15	827,820.01
4,000	CAREINSITE INC COM I	02-16-00	INSTINET		170.80	323,684.40	134,529.42	189,154.98
300	CAREINSITE INC COM I	02-17-00	INSTINET		12.79	23,476.10	10,089.71	13,386.39
680	CENTRA SOFTWARE INC	02-07-00	SCHWAB, CHARLES		0.67	19,814.05	9,520.00	10,294.05
200	CHOICE 1 COMMUNICATI	02-17-00	KNIGHT SECURITIES L		0.18	5,174.82	4,000.00	1,174.82

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
400	CHORDIANT SOFTWARE I	02-15-00	SCHWAB, CHARLES		0.60	17,933.96	7,200.00	10,733.96
2,900	COMM BANCORP INC N J	01-03-00	JEFFERIES & COMPANY	148.82		114,240.23	64,684.70	49,555.53
0	COMM BANCORP INC N J	02-01-00		0.00		9.53	5.31	4.22
9,400	CONCORD COMMUNICATI	01-21-00	GOLDMAN SACHS & COM	14.14		423,893.90	516,167.17	-92,273.27
1,300	CONCORD COMMUNICATI	01-24-00	GOLDMAN SACHS & COM	1.96		58,552.25	71,384.82	-12,832.57
3,200	CONCORD COMMUNICATI	02-09-00	GOLDMAN SACHS & COM	4.35		130,238.53	175,716.48	-45,477.95
3,800	CONCORD COMMUNICATI	02-23-00	GOLDMAN SACHS & COM	4.54		135,987.96	208,663.33	-72,675.37
1,000	CONCORD COMMUNICAT	02-24-00	GOLDMAN SACHS & COM	1.17		34,873.83	54,911.40	-20,037.57
3,500	CONCORD COMMUNICAT	02-25-00	GOLDMAN SACHS & COM	4.30		128,957.40	192,189.91	-63,232.51
2,700	CREDENCE SYS CORP DE	01-21-00	INSTINET	116.77		262,779.53	71,883.16	190,896.37
8,800	CREDENCE SYS CORP DE	01-24-00	SMITH BARNEY INC	28.48		854,253.52	234,285.84	619,967.68
12,700	CREDENCE SYS CORP DE	02-25-00	SMITH BARNEY INC	52.07		1,562,047.93	338,117.06	1,223,930.87
400	CYPRESS COMMUNICATI	02-10-00	SCHWAB, CHARLES	0.29		8,699.71	6,800.00	1,899.71
100	DIVERSA CORP COM STK	02-14-00	KNIGHT SECURITIES L	0.20		5,906.05	2,400.00	3,506.05
23,900	DOUBLECLICK INC COM	01-19-00	INSTINET	1,049.50		2,803,883.18	118,928.51	2,684,954.67
5,600	DOUBLECLICK INC COM	01-19-00	MONTGOMERY SECURITI	21.42		642,578.58	27,866.09	614,712.49
9,300	DOUBLECLICK INC COM	02-16-00	INSTINET	401.54		885,521.11	459,695.25	425,825.86
10,600	EGREETINGS NETWORK I	02-02-00	ROBERTSON STEPHENS	2.27		67,970.23	118,565.57	-50,595.34
6,400	EGREETINGS NETWORK I	02-07-00	ROBERTSON STEPHENS	1.35		40,258.49	71,586.76	-31,328.27
10,600	EGREETINGS NETWORK I	02-10-00	ROBERTSON STEPHENS	2.23		66,676.01	118,565.56	-51,889.55
400	ELOQUENT INC COM STK	02-17-00	SCHWAB, CHARLES	0.56		16,692.16	6,400.00	10,292.16
2,300	EMERGE INTERACTIVE I	02-07-00	TROSTER SINGER CORP	3.29		98,502.49	34,500.00	64,002.49
6,800	ENGAGE TECHNOLOGIES	01-05-00	INSTINET	285.88		415,959.80	224,766.12	191,193.68
3,200	ENGAGE TECHNOLOGIES	01-28-00	KNIGHT SECURITIES L	15.59		467,650.97	105,772.29	361,878.68
320	FASTNET CORP COM STK	02-08-00	KNIGHT SECURITIES L	0.19		5,499.81	3,840.00	1,659.81

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
8,100	HANGER ORTHOPEDIC GR	01-03-00	FIRST BOSTON CORPOR		407.72	80,984.32	112,974.39	-31,990.07
43,700	HANGER ORTHOPEDIC GR	01-07-00	GARDNER RECH & CO.		2,190.92	175,121.83	609,503.78	-434,381.95
1,600	HOTEL RESERVATIONS N	02-25-00	SCHWAB, CHARLES		1.33	39,816.91	25,600.00	14,216.91
290	IMPSAT CORP COM STK	02-01-00	TROSTER SINGER CORP		0.34	9,959.36	4,930.00	5,029.36
200	INFORTE CORP COM ISI	02-18-00	KNIGHT SECURITIES L		0.56	16,774.44	6,400.00	10,374.44
24,700	ISS GROUP INC OC-COM	01-11-00	GOLDMAN SACHS & COM		41.80	1,253,866.05	674,967.25	578,898.80
900	LANTE CORP COM	02-11-00	SCHWAB, CHARLES		1.43	42,838.93	18,000.00	24,838.93
1,600	MEDIACOM COMMUNICA	02-04-00	KNIGHT SECURITIES L		1.02	30,398.98	30,400.00	-1.02
32,670	MICROSOFT CORP COM	01-12-00	MONTGOMERY SECURITI		115.46	3,463,479.53	2,416,359.68	1,047,119.85
900	MP3 COM INC COM ISIN	01-18-00	INSTINET		36.88	26,310.35	30,763.10	-4,452.75
16,200	MP3 COM INC COM ISIN	01-18-00	MONTGOMERY SECURITI		14.70	440,703.06	553,735.72	-113,032.66
3,800	NEXTEL PARTNERS INC	02-23-00	SCHWAB, CHARLES		3.78	113,169.72	76,000.00	37,169.72
300	NIKU CORP COM ISIN U	02-29-00	SCHWAB, CHARLES		0.70	20,999.30	7,200.00	13,799.30
300	ORGANIC INC OC-COM	02-10-00	SCHWAB, CHARLES		0.54	16,100.34	6,000.00	10,100.34
400	PFT RECOVERY GROUP I	01-03-00	MONTGOMERY SECURITI		0.35	10,399.65	12,942.22	-2,542.57
2,800	PFT RECOVERY GROUP I	01-04-00	MONTGOMERY SECURITI		2.46	73,529.46	90,595.55	-17,066.09
33,100	PFT RECOVERY GROUP I	01-04-00	INSTINET		1,352.69	859,247.31	1,070,968.82	-211,721.51
2,750	PFT RECOVERY GROUP I	01-07-00	INSTINET		112.68	80,215.10	88,977.78	-8,762.68
5,300	PMC SIERRA INC COM	01-11-00	MORGAN STANLEY & CO		27.52	825,349.43	73,064.82	752,284.61
4,500	PMC SIERRA INC COM	02-10-00	INSTINET		222.59	1,277,414.26	62,036.17	1,215,378.09
7,900	PMC SIERRA INC COM	02-11-00	INSTINET		387.05	2,131,014.78	108,907.94	2,022,106.84
52,400	PREMIER PKS INC COM	02-01-00	LEHMAN BROTHERS INC		3,188.22	1,323,223.46	756,290.11	566,933.35
12,700	PREMIER PKS INC COM	02-02-00	LEHMAN BROTHERS INC		645.84	324,436.06	183,299.32	141,136.74
7,300	PREMIER PKS INC COM	02-03-00	GOLDMAN SACHS & COM		371.48	193,904.88	105,361.03	88,543.85
13,100	PREMIER PKS INC COM	02-07-00	LEHMAN BROTHERS INC		666.16	333,930.11	189,072.53	144,857.58

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
29,900	PRIMARK CORP COM	01-11-00	ABN AMRO SECURITIES		1,821.41	820,428.59	792,775.12	27,653.47
4,500	PRIMARK CORP COM	01-14-00	ABN AMRO SECURITIES		229.13	123,520.87	119,313.98	4,206.89
44,600	PRIMARK CORP COM	01-18-00	ABN AMRO SECURITIES		2,715.03	1,168,034.97	1,182,534.15	-14,499.18
39,400	PSS WORLD MED INC CO	01-25-00	FIRST UNION CAPITAL		8.79	263,478.71	636,939.99	-373,461.28
39,300	PSS WORLD MED INC CO	01-25-00	INSTINET		1,580.67	258,322.02	635,323.39	-377,001.37
4,300	PSS WORLD MED INC CO	01-26-00	INSTINET		173.06	31,367.44	69,513.76	-38,146.32
106,300	PSS WORLD MED INC CO	01-26-00	FIRST UNION CAPITAL		25.40	761,794.81	1,718,444.69	-956,649.88
8,400	PSS WORLD MED INC CO	02-04-00	FIRST UNION CAPITAL		1.96	58,798.04	135,794.31	-76,996.27
3,200	PSS WORLD MED INC CO	02-09-00	TROSTER SINGER CORP		0.78	23,299.38	51,731.17	-28,431.79
300	PSS WORLD MED INC CO	02-10-00	INSTINET		12.08	2,275.42	4,849.80	-2,574.38
12,600	PSS WORLD MED INC CO	02-14-00	FIRST UNION CAPITAL		3.05	91,346.95	203,691.47	-112,344.52
10,500	PSS WORLD MED INC CO	02-17-00	WEEDEN AND & CO		2.46	73,628.79	169,742.89	-96,114.10
2,100	PSS WORLD MED INC CO	02-18-00	WEEDEN AND & CO		0.49	14,699.51	33,948.58	-19,249.07
240	QUANTUM EFFECT DEVIC	02-01-00	SCHWAB, CHARLES		0.35	10,298.29	3,840.00	6,458.29
7,300	STRUCTURAL DYNAMICS	01-06-00	INSTINET		294.79	83,322.33	147,877.51	-64,555.18
2,800	STRUCTURAL DYNAMICS	01-07-00	INSTINET		113.09	32,558.43	56,720.14	-24,161.71
8,100	STRUCTURAL DYNAMICS	01-10-00	INSTINET		327.14	93,767.32	164,083.26	-70,315.94
10,300	STRUCTURAL DYNAMICS	01-11-00	GOLDMAN SACHS & COM		4.08	122,308.42	208,649.09	-86,340.67
900	STRUCTURAL DYNAMICS	01-13-00	GOLDMAN SACHS & COM		0.35	10,237.15	18,231.47	-7,994.32
2,100	STRUCTURAL DYNAMICS	01-14-00	GOLDMAN SACHS & COM		0.80	23,755.45	42,540.11	-18,784.66
2,600	STRUCTURAL DYNAMICS	01-18-00	GOLDMAN SACHS & COM		0.96	28,631.54	52,668.70	-24,037.16
15,400	STRUCTURAL DYNAMICS	01-19-00	GOLDMAN SACHS & COM		5.66	169,571.44	311,960.77	-142,389.33
20,600	STRUCTURAL DYNAMICS	01-20-00	GOLDMAN SACHS & COM		7.63	228,716.23	417,298.17	-188,581.94

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
20,600	STRUCTURAL DYNAMICS	01-21-00	GOLDMAN SACHS & COM		7.83	234,735.35	417,298.17	-182,562.82
5,100	STRUCTURAL DYNAMICS	01-24-00	GOLDMAN SACHS & COM		1.91	57,022.72	103,311.68	-46,288.96
5,900	STRUCTURAL DYNAMICS	01-31-00	GOLDMAN SACHS & COM		2.18	65,108.45	119,517.44	-54,408.99
22,300	STRUCTURAL DYNAMICS	02-01-00	GOLDMAN SACHS & COM		8.09	242,504.41	451,735.40	-209,230.99
31,200	STRUCTURAL DYNAMICS	02-02-00	GOLDMAN SACHS & COM		11.82	354,367.14	632,024.43	-277,657.29
4,600	TELESPECTRUM WORLD	02-18-00	WEEDEN AND & CO		1.23	36,798.77	21,304.94	15,493.83
2,800	TELESPECTRUM WORLD	02-22-00	WEEDEN AND & CO		0.58	17,382.66	12,968.22	4,414.44
4,600	TELESPECTRUM WORLD	02-23-00	WEEDEN AND & CO		0.97	28,944.07	21,304.94	7,639.13
29,800	TELESPECTRUM WORLD	02-25-00	WEEDEN AND & CO		7.02	210,455.48	138,018.95	72,436.53
16,500	UCAR INTL INC COM	02-23-00	FIRST BOSTON CORPOR		835.04	300,283.36	505,296.31	-205,012.95
6,900	UCAR INTL INC COM	02-24-00	FIRST BOSTON CORPOR		348.64	108,652.73	211,305.73	-102,653.00
15,400	UCAR INTL INC COM	02-25-00	FIRST BOSTON CORPOR		777.08	211,601.24	471,609.89	-260,008.65
3,500	UCAR INTL INC COM	02-28-00	FIRST BOSTON CORPOR		176.76	52,503.14	107,184.07	-54,680.93
13,500	VANTAGEMED CORP CO	02-15-00	KNIGHT SECURITIES L		5.24	157,150.96	162,000.00	-4,849.04
4,500	VERTICALNET INC OC-C	01-05-00	INSTINET		203.43	702,599.37	182,563.72	520,035.65
1,400	VERTICALNET INC OC-C	01-21-00	INSTINET		67.07	331,896.17	56,797.60	275,098.57
200	WITNESS SYS INC COM	02-10-00	KNIGHT SECURITIES L		0.24	7,024.76	4,000.00	3,024.76
1,195,345						41,855,724.58	25,941,839.61	15,913,884.97

LA SALLE INV.

4,800	1ST INDL RLTY TR INC	01-06-00			0.00	130,555.64	163,090.06	-32,534.42
5,000	1ST INDL RLTY TR INC	02-02-00	SMITH BARNEY INC		254.51	134,747.99	169,885.48	-35,137.49

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,100	1ST INDL RLTY TR INC	02-10-00	ROBERTSON STEPHENS		259.59	137,440.41	173,283.19	-35,842.78
300	1ST INDL RLTY TR INC	02-11-00	FIRST BOSTON CORPOR		15.27	8,084.73	10,193.13	-2,108.40
4,000	COML NET LEASE RLTY	01-26-00	DONALDSON LUFKIN &		201.41	42,052.19	65,346.48	-23,294.29
8,000	COML NET LEASE RLTY	01-28-00	DONALDSON LUFKIN &		402.74	81,602.86	130,692.95	-49,090.09
3,000	COML NET LEASE RLTY	02-03-00	DONALDSON LUFKIN &		151.03	30,598.97	49,009.86	-18,410.89
11,000	COML NET LEASE RLTY	02-29-00	DONALDSON LUFKIN &		553.76	112,196.24	179,702.81	-67,506.57
6,500	HOST MARRIOTT CORP C	01-13-00	MERRILL LYNCH PIERC		326.93	57,390.47	105,786.61	-48,396.14
6,500	HOST MARRIOTT CORP C	01-13-00	CANTOR FITZGERALD &		326.90	56,548.10	105,786.61	-49,238.51
15,800	HOST MARRIOTT CORP C	01-14-00	MERRILL LYNCH PIERC		794.70	140,171.32	257,142.85	-116,971.53
7,800	HOST MARRIOTT CORP C	01-18-00	MERRILL LYNCH PIERC		392.36	70,295.14	126,943.94	-56,648.80
7,200	HOST MARRIOTT CORP C	02-14-00	GOLDMAN SACHS & COM		362.21	65,787.79	117,179.02	-51,391.23
3,700	HOST MARRIOTT CORP C	02-15-00	SMITH BARNEY INC		186.14	33,807.61	60,217.00	-26,409.39
8,300	HOST MARRIOTT CORP C	02-16-00	LEHMAN BROTHERS INC		417.55	75,838.70	135,081.37	-59,242.67
8,300	HOST MARRIOTT CORP C	02-17-00	PRUDENTIAL SECURITI		417.61	77,654.68	135,081.37	-57,426.69
7,998	HOST MARRIOTT CORP C	02-18-00	CANTOR FITZGERALD &		402.40	74,578.85	130,166.36	-55,587.51
700	JDN RLTY CORP COM	02-25-00	ROBERTSON STEPHENS		35.25	7,315.38	14,446.17	-7,130.79
14,200	JDN RLTY CORP COM	02-29-00	GREEN STREET ADVISO		714.97	148,385.03	293,050.85	-144,665.82
6,600	WYNDHAM INTL INC CL	02-01-00	GREEN STREET ADVISO		330.52	15,091.70	169,136.63	-154,044.93
10,000	WYNDHAM INTL INC CL	02-02-00	LEGG MASON WOOD WAL		500.82	23,874.18	256,267.62	-232,393.44
6,200	WYNDHAM INTL INC CL	02-03-00	LEGG MASON WOOD WAL		310.53	15,589.37	158,885.92	-143,296.55
2,100	WYNDHAM INTL INC CL	02-04-00	LEGG MASON WOOD WAL		105.19	5,407.31	53,816.20	-48,408.89
5,800	WYNDHAM INTL INC CL	02-09-00	LEGG MASON WOOD WAL		290.48	13,956.06	148,635.22	-134,679.16
8,100	WYNDHAM INTL INC CL	02-10-00	LEGG MASON WOOD WAL		405.66	19,351.05	207,576.77	-188,225.72

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
4,100	WYNDHAM INTL INC CL	02-11-00	LEGG MASON WOOD WAL		205.34	9,788.41	105,069.72	-95,281.31
171,098						1,588,110.18	3,521,474.19	-1,933,364.01

MORGAN STANLEY R/E

1,000	AVALONBAY CMNTYS INC	02-25-00	EDWARDS. A.G.		51.14	33,948.86	35,227.85	-1,278.99
2,700	BRANDYWINE RLTY TR S	02-08-00	ROBERTSON STEPHENS		136.51	45,088.49	58,808.45	-13,719.96
1,000	BRANDYWINE RLTY TR S	02-22-00	BEAR, STEARNS, SECU		50.54	15,949.46	21,780.91	-5,831.45
100	BRANDYWINE RLTY TR S	02-23-00	BEAR, STEARNS, SECU		5.06	1,594.94	2,178.09	-583.15
1,500	BRANDYWINE RLTY TR S	02-29-00	BEAR, STEARNS, SECU		75.80	23,924.20	32,671.36	-8,747.16
700	DUKE-WEEKS RLTY CORP	01-07-00	LEHMAN BROTHERS INC		35.47	13,789.53	13,686.38	103.15
1,700	DUKE-WEEKS RLTY CORP	01-11-00	LEHMAN BROTHERS INC		86.14	33,956.36	33,238.35	718.01
1,000	DUKE-WEEKS RLTY CORP	01-19-00	GOLDMAN SACHS & COM		50.66	19,699.34	19,551.97	147.37
3,000	DUKE-WEEKS RLTY CORP	01-21-00	OPPENHEIMER & CO. I		152.01	59,904.69	58,655.90	1,248.79
800	EASTGROUP PPTYS INC	02-28-00	MERRILL LYNCH PIERC		40.52	15,559.48	14,918.94	640.54
4,700	EASTGROUP PPTYS INC	02-29-00	MERRILL LYNCH PIERC		238.07	91,737.17	87,648.77	4,088.40
3,500	EQTY OFFICE PPTYS TR	02-02-00	MERRILL LYNCH PIERC		178.00	89,584.75	90,975.90	-1,391.15
2,500	EQTY OFFICE PPTYS TR	02-03-00	MERRILL LYNCH PIERC		127.15	64,247.85	64,982.79	-734.94
1,400	EQTY OFFICE PPTYS TR	02-04-00	RAYMOND JAMES		71.20	35,716.30	36,390.36	-674.06
3,700	EQTY OFFICE PPTYS TR	02-08-00	RAYMOND JAMES		188.20	95,703.59	96,174.53	-470.94
3,200	EQTY OFFICE PPTYS TR	02-11-00	LEHMAN BROTHERS INC		162.62	78,237.38	83,177.97	-4,940.59
500	EQTY OFFICE PPTYS TR	02-17-00	LEHMAN BROTHERS INC		25.40	11,974.60	12,996.56	-1,021.96
1,200	EQTY OFFICE PPTYS TR	02-18-00	J.P. MORGAN SECURIT		60.96	28,739.04	31,191.74	-2,452.70
1,500	EQTY OFFICE PPTYS TR	02-22-00	J.P. MORGAN SECURIT		76.20	35,743.80	38,989.67	-3,245.87
2,700	EQTY OFFICE PPTYS TR	02-23-00	J.P. MORGAN SECURIT		137.15	64,249.48	70,181.41	-5,931.93

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,000	EQTY OFFICE PPTYS TR	02-24-00	J.P. MORGAN SECURIT		152.39	71,318.11	77,979.35	-6,661.24
3,900	EQTY OFFICE PPTYS TR	02-25-00	J.P. MORGAN SECURIT		198.09	92,431.98	101,373.15	-8,941.17
2,000	EQTY OFFICE PPTYS TR	02-28-00	SMITH BARNEY INC		101.59	47,398.41	51,986.23	-4,587.82
3,500	EQTY OFFICE PPTYS TR	02-29-00	J.P. MORGAN SECURIT		177.79	83,275.51	90,975.91	-7,700.40
6,900	HOST MARRIOTT CORP C	02-08-00	MONTGOMERY SECURITI		347.17	64,539.74	95,523.64	-30,983.90
2,800	HOST MARRIOTT CORP C	02-09-00	MONTGOMERY SECURITI		140.89	26,284.11	38,763.22	-12,479.11
2,800	HOST MARRIOTT CORP C	02-10-00	MONTGOMERY SECURITI		140.89	26,459.11	38,763.22	-12,304.11
700	HOST MARRIOTT CORP C	02-18-00	PRUDENTIAL SECURITI		35.23	6,571.02	9,690.80	-3,119.78
10,300	HOST MARRIOTT CORP C	02-25-00	PRUDENTIAL SECURITI		518.06	91,155.03	142,593.26	-51,438.23
3,000	HOST MARRIOTT CORP C	02-29-00	SMITH BARNEY INC		150.89	26,530.81	41,532.02	-15,001.21
200	MERRY LD PPTYS INC C	01-18-00	HERZOG, HEINE, GEDW		0.04	999.96	16,513.05	-15,513.09
2,810	MERRY LD PPTYS INC C	01-19-00	INTERSTATE/JOHNSON		0.46	13,698.29	232,008.28	-218,309.99
200	PHILIPS INTL RLTY CO	02-29-00	DONALDSON LUFKIN &		10.11	3,252.39	3,015.24	237.15
800	SHURGUARD STORAGE C	02-08-00	ROBERTSON STEPHENS		40.63	18,759.37	22,548.11	-3,788.74
1,600	SHURGUARD STORAGE C	02-22-00	GREEN STREET ADVISO		81.23	36,737.01	45,096.22	-8,359.21
2,400	SHURGUARD STORAGE C	02-25-00	ROBERTSON STEPHENS		121.84	55,078.16	67,644.33	-12,566.17
2,500	SHURGUARD STORAGE C	02-28-00	ROBERTSON STEPHENS		126.92	57,373.08	70,462.85	-13,089.77
4,000	SHURGUARD STORAGE C	02-29-00	ROBERTSON STEPHENS		203.11	93,046.89	112,740.55	-19,693.66
7,400	SPIEKER PPTYS INC	01-25-00	PAINE WEBBER INC		379.62	288,220.38	258,304.75	29,915.63
5,300	SPIEKER PPTYS INC	02-02-00	DONALDSON LUFKIN &		272.07	211,633.06	185,002.05	26,631.01
2,900	SPIEKER PPTYS INC	02-03-00	SUTRO & COMPANY		148.91	117,097.22	101,227.54	15,869.68
800	SPIEKER PPTYS INC	02-03-00	SUTRO & COMPANY		41.09	32,558.91	27,924.84	4,634.07
4,600	SPIEKER PPTYS INC	02-04-00	SUTRO & COMPANY		236.26	187,501.24	160,567.82	26,933.42
3,500	SPIEKER PPTYS INC	02-07-00	SUTRO & COMPANY		179.76	142,445.24	122,171.17	20,274.07
15,300	SPIEKER PPTYS INC	02-10-00	BROADCORT CAPITAL C		786.16	633,951.17	534,062.52	99,888.65

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
500	STARWOOD HOTELS & RE	02-08-00	MONTGOMERY SECURITI		25.43	12,599.57	14,946.72	-2,347.15
500	URBAN SHOPPING CTRS	01-03-00	LEHMAN BROTHERS INC		25.45	13,349.55	16,197.66	-2,848.11
700	URBAN SHOPPING CTRS	02-04-00	LEHMAN BROTHERS INC		35.66	19,564.34	22,676.73	-3,112.39
						3,333,178.97	3,605,719.13	-272,540.16
133,310								

MORGAN STANLEY-REIT LIQ

75,000	EQTY OFFICE PPTYS TR	01-03-00	GOLDMAN SACHS & COM		3,811.25	1,833,688.75	1,492,483.85	341,204.90
125,000	EQTY OFFICE PPTYS TR	01-04-00	SMITH BARNEY INC		6,351.31	3,032,711.19	2,487,473.08	545,238.11
50,000	EQTY OFFICE PPTYS TR	01-05-00	CORRESPONDENT SERVI		2,540.63	1,216,209.37	994,989.24	221,220.13
125,000	EQTY OFFICE PPTYS TR	01-05-00	PAIN WEBBER INC		6,352.09	3,056,147.91	2,487,473.08	568,674.83
25,000	EQTY OFFICE PPTYS TR	01-07-00	CORRESPONDENT SERVI		1,270.84	623,729.16	497,494.62	126,234.54
52,518	EQTY OFFICE PPTYS TR	01-14-00	LEHMAN BROTHERS INC		2,669.54	1,333,256.19	1,045,096.89	288,159.30
16,400	EQTY OFFICE PPTYS TR	01-25-00	PAIN WEBBER INC		834.08	421,465.92	326,356.47	95,109.45
33,600	EQTY OFFICE PPTYS TR	01-28-00	CORRESPONDENT SERVI		1,708.67	858,347.17	668,632.77	189,714.40
502,518						12,375,555.66	10,000,000.00	2,375,555.66

NEW AMSTERDAM

6,900	ALTERA CORP COM	02-15-00	BEAR, STEARNS, SECU		16.79	503,491.39	270,417.41	233,073.98
8,400	EMC CORP MASS COM	02-09-00	MAGNA SECURITIES CO		453.17	994,611.67	185,768.29	808,843.38
19,200	KNIGHT-RIDDER INC CO	02-23-00	CORRESPONDENT SERVI		990.53	914,715.07	980,145.22	-65,430.15
11,800	MAXIM INTEGRATED PR	02-15-00	BEAR, STEARNS, SECU		22.71	681,247.93	226,098.98	455,148.95
46,300						3,094,066.06	1,662,429.90	1,431,636.16

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
500	GLOBAL CROSSING LTD	01-28-00	GARDNER RECH & CO.		15.78	23,171.72	9,709.41	13,462.31
300	GLOBAL CROSSING LTD	02-23-00	GARDNER RECH & CO.		9.49	14,465.51	5,825.65	8,639.86
200	TYCO INTL LTD NEW CO	02-23-00	GARDNER RECH & CO.		6.25	7,481.25	4,345.95	3,135.30
200	ALCAN ALUM LTD (NEW)	02-23-00	GARDNER RECH & CO.		6.24	7,131.26	4,333.90	2,797.36
700	INCO LTD COM	01-19-00	SMITH BARNEY INC		21.50	14,722.25	19,354.01	-4,631.76
200	NORTEL NETWORKS COR	01-28-00	GARDNER RECH & CO.		6.62	18,368.38	2,367.04	16,001.34
100	NORTEL NETWORKS COR	02-02-00	SPEAR LEEDS AND KEL		1.83	9,823.17	1,183.52	8,639.65
400	NORTEL NETWORKS COR	02-23-00	GARDNER RECH & CO.		13.60	47,761.40	4,734.07	43,027.33
100	NORTEL NETWORKS COR	02-24-00	GUZMAN & COMPANY		3.39	11,677.86	1,183.52	10,494.34
300	SEAGRAM LTD COM	01-28-00	GARDNER RECH & CO.		9.58	17,390.42	7,547.74	9,842.68
200	SEAGRAM LTD COM	02-23-00	GARDNER RECH & CO.		6.39	11,668.61	5,031.83	6,636.78
0	TRANSOCEAN SEDCO FO	01-07-00			0.00	9.45	5.12	4.33
400	ADR UNILEVER N V NY	01-28-00	GARDNER RECH & CO.		12.62	18,387.38	21,909.84	-3,522.46
200	ADR UNILEVER N V NY	02-23-00	GARDNER RECH & CO.		6.32	9,518.68	10,954.92	-1,436.24
1,200	ROYAL DUTCH PETRO N.	01-28-00	GARDNER RECH & CO.		38.17	64,911.83	32,715.98	32,195.85
200	ROYAL DUTCH PETRO N.	02-02-00	SPEAR LEEDS AND KEL		3.38	11,184.12	5,452.66	5,731.46
700	ROYAL DUTCH PETRO N.	02-23-00	GARDNER RECH & CO.		22.24	37,077.76	19,084.32	17,993.44
300	SCHLUMBERGER LTD CO	01-28-00	GARDNER RECH & CO.		9.60	17,990.40	8,069.64	9,920.76
200	SCHLUMBERGER LTD CO	02-23-00	GARDNER RECH & CO.		6.43	12,893.57	5,379.76	7,513.81
400	CARNIVAL CORP COM	02-23-00	GARDNER RECH & CO.		12.40	11,862.60	17,196.58	-5,333.98
600	MC DERMOTT INTL INC	02-23-00	GARDNER RECH & CO.		18.21	6,131.79	18,449.39	-12,317.60
200	#REORG CONS NAT GAS	01-19-00	SMITH BARNEY INC		6.46	13,518.54	9,215.80	4,302.74
14,600	#REORG CONS NAT GAS	01-28-00	GUZMAN & COMPANY		616.37	970,283.63	672,753.13	297,530.50
200	#REORG DAYTON-HUDSO	01-28-00	GARDNER RECH & CO.		6.43	12,668.57	2,192.70	10,475.87
4,376	#REORG DOMINION RES	02-02-00			0.00	188,168.00	131,944.50	56,223.50

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	ADAPTEC INC COM	01-19-00	SMITH BARNEY INC		0.60	17,755.65	11,906.25	5,849.40
300	ADC TELECOMMUNICATI	02-23-00	GARDNER RECH & CO.		9.44	13,190.56	6,916.64	6,273.92
100	ADOBE SYS INC COM	02-23-00	GARDNER RECH & CO.		3.34	9,959.16	2,320.25	7,638.91
200	ADVANCED MICRO DEVIC	02-23-00	GARDNER RECH & CO.		6.28	8,206.22	2,905.50	5,300.72
200	AES CORP COM	02-23-00	GARDNER RECH & CO.		6.57	16,830.93	8,519.41	8,311.52
200	AFLAC INC COM	01-28-00	GARDNER RECH & CO.		6.28	8,393.72	10,408.00	-2,014.28
500	AIR PROD & CHEM INC	01-28-00	GARDNER RECH & CO.		15.50	14,890.75	9,349.20	5,541.55
200	ALCOA INC COM STK	01-05-00	GARDNER RECH & CO.		6.58	17,193.42	3,752.69	13,440.73
200	ALCOA INC COM STK	01-28-00	GARDNER RECH & CO.		6.47	13,893.53	3,752.69	10,140.84
100	ALCOA INC COM STK	02-23-00	GARDNER RECH & CO.		3.24	7,109.26	1,876.35	5,232.91
600	ALLEGHENY TECHNOLO	01-28-00	GARDNER RECH & CO.		18.43	12,656.57	21,098.62	-8,442.05
100	ALLERGAN INC COM	02-23-00	GARDNER RECH & CO.		3.19	5,484.31	1,234.33	4,249.98
200	ALLTEL CORP COM ISIN	01-28-00	GARDNER RECH & CO.		6.43	12,793.57	7,915.26	4,878.31
200	AMER ELEC PWR CO INC	01-28-00	GARDNER RECH & CO.		6.22	6,593.78	5,861.45	732.33
300	AMER EXPRESS CO COM	01-28-00	GARDNER RECH & CO.		10.59	47,464.41	7,500.88	39,963.53
100	AMER EXPRESS CO COM	02-23-00	GARDNER RECH & CO.		3.46	13,759.04	2,500.29	11,258.75
100	AMER EXPRESS CO COM	02-24-00	GUZMAN & COMPANY		3.45	13,396.55	2,500.29	10,896.26
200	AMER GEN CORP COM	01-28-00	GARDNER RECH & CO.		6.40	11,856.10	4,144.43	7,711.67
600	AMER GREETINGS CORP	01-19-00	SMITH BARNEY INC		18.47	14,081.53	10,429.60	3,651.93
800	AMER HOME PROD CORP	01-28-00	GARDNER RECH & CO.		25.18	35,374.82	11,981.91	23,392.91
500	AMER HOME PROD CORP	02-23-00	GARDNER RECH & CO.		15.77	22,984.23	7,488.69	15,495.54
800	AMER INTL GROUP INC	01-28-00	GARDNER RECH & CO.		26.72	81,573.28	13,778.35	67,794.93
600	AMER INTL GROUP INC	02-23-00	GARDNER RECH & CO.		19.71	51,280.29	10,333.76	40,946.53
1,300	AMER ON-LINE COM	01-28-00	GARDNER RECH & CO.		41.55	76,414.70	56,029.90	20,384.80
900	AMER ON-LINE COM	02-23-00	GARDNER RECH & CO.		28.71	51,046.29	38,789.93	12,256.36

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	AMERADA HESS CORP CO	01-28-00	GARDNER RECH & CO.		6.36	10,543.64	9,155.17	1,388.47
400	AMEREN CORP COM	01-28-00	GARDNER RECH & CO.		12.44	12,912.56	13,922.05	-1,009.49
600	AMGEN INC COM	01-28-00	GARDNER RECH & CO.		19.20	35,793.30	4,057.26	31,736.04
400	AMGEN INC COM	02-23-00	GARDNER RECH & CO.		12.95	28,462.05	2,704.84	25,757.21
200	AMR CORP COM	02-23-00	GARDNER RECH & CO.		6.34	9,956.16	5,945.15	4,011.01
800	AMSOUTH BANCORPORA	01-28-00	GARDNER RECH & CO.		24.45	13,375.55	22,671.43	-9,295.88
300	ANHEUSER BUSCH COS I	01-28-00	GARDNER RECH & CO.		9.67	19,940.33	5,771.13	14,169.20
200	ANHEUSER BUSCH COS I	02-23-00	GARDNER RECH & CO.		6.42	12,443.58	3,847.42	8,596.16
300	AON CORP COM	02-23-00	GARDNER RECH & CO.		9.23	6,703.27	7,323.31	-620.04
200	APPLE COMPUTER INC C	01-28-00	GARDNER RECH & CO.		6.68	20,318.32	7,291.97	13,026.35
100	APPLE COMPUTER INC C	02-23-00	GARDNER RECH & CO.		3.39	11,627.86	3,645.98	7,981.88
100	APPLIED MATERIALS IN	02-23-00	GARDNER RECH & CO.		3.61	18,090.14	1,488.93	16,601.21
600	ARCHER-DANIELS-MIDLA	02-23-00	GARDNER RECH & CO.		18.23	6,619.27	6,102.10	517.17
300	ARMSTRONG WORLD IND	02-23-00	GARDNER RECH & CO.		9.20	5,990.80	11,135.84	-5,145.04
200	ASHLAND INC COM	02-23-00	GARDNER RECH & CO.		6.21	6,093.79	7,544.31	-1,450.52
700	ASSOC 1ST CAP CORP C	01-28-00	GARDNER RECH & CO.		21.46	13,628.54	12,649.99	978.55
300	ASSOC 1ST CAP CORP C	02-23-00	GARDNER RECH & CO.		9.18	5,259.57	5,421.43	-161.86
1,700	AT & T CORP COM STK	01-28-00	GARDNER RECH & CO.		53.76	82,608.74	32,585.07	50,023.67
300	AT & T CORP COM STK	02-02-00	SPEAR LEEDS AND KEL		5.01	15,219.99	5,750.31	9,469.68
900	AT & T CORP COM STK	02-23-00	GARDNER RECH & CO.		28.41	42,159.09	17,250.92	24,908.17
200	AT & T CORP COM STK	02-24-00	GUZMAN & COMPANY		6.31	9,168.69	3,833.54	5,335.15
200	ATLC RICHFIELD CO CO	01-19-00	SMITH BARNEY INC		6.51	15,005.99	11,531.20	3,474.79
100	ATLC RICHFIELD CO CO	01-28-00	GARDNER RECH & CO.		3.27	7,840.48	5,765.60	2,074.88
200	ATLC RICHFIELD CO CO	02-23-00	GARDNER RECH & CO.		6.44	13,093.56	11,531.20	1,562.36
100	AVERY DENNISON CORP	02-23-00	GARDNER RECH & CO.		3.22	6,446.78	1,935.17	4,511.61

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	AVON PROD INC COM	02-23-00	GARDNER RECH & CO.		6.19	5,656.31	2,851.75	2,804.56
600	BAKER HUGHES INC COM	01-28-00	GARDNER RECH & CO.		18.42	12,469.08	9,448.10	3,020.98
700	BANK N.Y. CO INC COM	01-28-00	GARDNER RECH & CO.		21.88	26,315.62	5,929.69	20,385.93
200	BANK N.Y. CO INC COM	02-23-00	GARDNER RECH & CO.		6.23	6,643.77	1,694.20	4,949.57
700	BANK ONE CORP COM	01-28-00	GARDNER RECH & CO.		21.69	20,584.56	21,228.60	-644.04
400	BANK ONE CORP COM	02-23-00	GARDNER RECH & CO.		12.33	9,837.67	12,130.63	-2,292.96
200	BARD C R INC CAP	02-23-00	GARDNER RECH & CO.		6.26	7,618.74	4,202.17	3,416.57
100	BAUSCH & LOMB INC CO	01-28-00	GARDNER RECH & CO.		3.21	6,246.79	4,114.10	2,132.69
200	BAXTER INTL INC COM	01-19-00	SMITH BARNEY INC		6.42	12,556.08	3,960.10	8,595.98
200	BAXTER INTL INC COM	01-28-00	GARDNER RECH & CO.		6.42	12,531.08	3,960.10	8,570.98
200	BEAR STEARNS COS INC	01-28-00	GARDNER RECH & CO.		6.28	8,106.22	10,672.77	-2,566.55
500	BECTON DICKINSON & C	01-28-00	GARDNER RECH & CO.		15.45	13,234.55	4,980.37	8,254.18
900	BELL ATLC CORP COM	01-28-00	GARDNER RECH & CO.		28.73	51,833.77	23,159.46	28,674.31
600	BELL ATLC CORP COM	02-23-00	GARDNER RECH & CO.		19.01	30,018.49	15,439.64	14,578.85
1,100	BELLSOUTH CORP COM S	01-28-00	GARDNER RECH & CO.		34.60	47,746.65	11,072.43	36,674.22
700	BELLSOUTH CORP COM S	02-23-00	GARDNER RECH & CO.		21.90	26,753.10	7,046.09	19,707.01
300	BESTFOODS COM	01-28-00	GARDNER RECH & CO.		9.45	13,340.55	5,838.05	7,502.50
1,300	BETHLEHEM STEEL CORP	01-28-00	GARDNER RECH & CO.		39.31	9,141.94	22,606.57	-13,464.63
100	BIOGEN INC COM	02-23-00	GARDNER RECH & CO.		3.40	11,896.60	9,215.63	2,680.97
200	BIOMET INC COM	02-23-00	GARDNER RECH & CO.		6.22	6,393.78	1,429.77	4,964.01
1,000	BK AMER CORP COM	01-28-00	GARDNER RECH & CO.		31.53	45,718.47	24,235.01	21,483.46
700	BK AMER CORP COM	02-23-00	GARDNER RECH & CO.		22.07	32,002.93	16,964.50	15,038.43
300	BLACK & DECKER CORP	01-19-00	SMITH BARNEY INC		9.46	13,771.79	5,711.06	8,060.73
500	BOEING CO CAP	01-28-00	GARDNER RECH & CO.		15.75	22,296.75	12,831.36	9,465.39
400	BOEING CO CAP	02-23-00	GARDNER RECH & CO.		12.50	14,887.50	10,265.09	4,622.41

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	BRISTOL MYERS SQUIBB	01-19-00	SMITH BARNEY INC		6.43	12,806.07	2,720.29	10,085.78
1,000	BRISTOL MYERS SQUIBB	01-28-00	GARDNER RECH & CO.		32.15	64,217.85	13,601.44	50,616.41
200	BRISTOL MYERS SQUIBB	02-02-00	SPEAR LEEDS AND KEL		3.44	12,934.06	2,720.29	10,213.77
600	BRISTOL MYERS SQUIBB	02-23-00	GARDNER RECH & CO.		19.20	35,943.30	8,160.87	27,782.43
200	BROWN-FORMAN INC CL	01-28-00	GARDNER RECH & CO.		6.37	10,981.13	4,478.84	6,502.29
500	BRUNSWICK CORP COM	01-28-00	GARDNER RECH & CO.		15.32	9,390.93	8,170.74	1,220.19
400	BURL NORTHN SANTA FE	02-23-00	GARDNER RECH & CO.		12.29	8,537.71	4,852.16	3,685.55
400	BURL RES INC COM	01-19-00	SMITH BARNEY INC		12.47	14,012.53	15,381.52	-1,368.99
200	BURL RES INC COM	02-23-00	GARDNER RECH & CO.		6.19	5,456.31	7,690.76	-2,234.45
300	CAMPBELL SOUP CO COM	01-28-00	GARDNER RECH & CO.		9.30	8,859.45	3,862.47	4,996.98
300	CAP I FNCL COM	01-28-00	GARDNER RECH & CO.		9.41	12,009.34	12,303.00	-293.66
400	CATERPILLAR INC COM	01-28-00	GARDNER RECH & CO.		12.58	17,387.42	10,646.78	6,740.64
400	CBS CORP COM STK	01-28-00	GARDNER RECH & CO.		12.82	24,387.18	10,824.26	13,562.92
300	CBS CORP COM STK	02-23-00	GARDNER RECH & CO.		9.59	17,652.91	8,118.20	9,534.71
400	CENDANT CORP COM STK	01-28-00	GARDNER RECH & CO.		12.27	7,912.73	10,037.92	-2,125.19
600	CENT & S W CORP COM	01-28-00	GARDNER RECH & CO.		18.40	11,906.60	12,123.42	-216.82
200	CENTURYTEL INC COM I	02-23-00	GARDNER RECH & CO.		6.24	6,956.26	9,111.00	-2,154.74
500	CERIDIAN CORP COM	02-23-00	GARDNER RECH & CO.		15.34	9,984.66	6,432.89	3,551.77
200	CHAMPION INTL CORP C	01-28-00	GARDNER RECH & CO.		6.39	11,481.11	6,224.82	5,256.29
400	CHASE MANHATTAN COR	01-28-00	GARDNER RECH & CO.		13.03	30,661.97	5,527.16	25,134.81
400	CHASE MANHATTAN COR	02-23-00	GARDNER RECH & CO.		13.03	30,861.97	5,527.16	25,334.81
400	CHEVRON CORP COM	01-28-00	GARDNER RECH & CO.		13.11	33,011.89	17,682.04	15,329.85
300	CHEVRON CORP COM	02-23-00	GARDNER RECH & CO.		9.74	21,965.26	13,261.53	8,703.73
300	CHUBB CORP COM	01-19-00	SMITH BARNEY INC		9.57	17,034.18	7,693.72	9,340.46
200	CHUBB CORP COM	02-23-00	GARDNER RECH & CO.		6.34	10,081.16	5,129.15	4,952.01

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	CIGNA CORP COM	01-28-00	GARDNER RECH & CO.		6.49	14,506.01	3,291.85	11,214.16
300	CIN FNCL CORP COM	01-28-00	GARDNER RECH & CO.		9.28	8,278.22	13,837.50	-5,559.28
400	CINERGY CORP COM	02-23-00	GARDNER RECH & CO.		12.30	8,937.70	8,424.83	512.87
200	CISCO SYS INC COM	01-05-00	GARDNER RECH & CO.		6.68	20,330.82	1,591.88	18,738.94
1,700	CISCO SYS INC COM	01-28-00	GARDNER RECH & CO.		56.89	176,530.61	13,531.01	162,999.60
300	CISCO SYS INC COM	02-02-00	SPEAR LEEDS AND KEL		1.17	35,042.58	2,387.82	32,654.76
300	CITIGROUP INC COM	01-19-00	SMITH BARNEY INC		9.60	17,896.65	2,970.56	14,926.09
1,700	CITIGROUP INC COM	01-28-00	GARDNER RECH & CO.		54.19	95,358.31	16,833.19	78,525.12
200	CITIGROUP INC COM	02-02-00	SPEAR LEEDS AND KEL		3.39	11,521.61	1,980.38	9,541.23
1,100	CITIGROUP INC COM	02-23-00	GARDNER RECH & CO.		34.86	55,721.39	10,892.06	44,829.33
200	CLEAR CHANNEL COMM	01-28-00	GARDNER RECH & CO.		6.57	17,043.43	8,773.06	8,270.37
200	CLEAR CHANNEL COMM	02-23-00	GARDNER RECH & CO.		6.55	16,230.95	8,773.06	7,457.89
200	CLOROX CO COM	01-28-00	GARDNER RECH & CO.		6.32	9,368.68	3,022.95	6,345.73
300	COASTAL CORP COM	02-23-00	GARDNER RECH & CO.		9.39	11,634.36	4,873.88	6,760.48
1,100	COCA COLA CO COM	01-28-00	GARDNER RECH & CO.		35.10	62,733.65	12,901.06	49,832.59
200	COCA COLA CO COM	02-02-00	SPEAR LEEDS AND KEL		3.38	11,321.62	2,345.65	8,975.97
800	COCA COLA CO COM	02-23-00	GARDNER RECH & CO.		25.36	40,674.64	9,382.59	31,292.05
600	COCA COLA ENTERPRISE	01-19-00	SMITH BARNEY INC		18.45	13,219.05	21,243.42	-8,024.37
400	COCA COLA ENTERPRISE	02-23-00	GARDNER RECH & CO.		12.34	10,087.66	14,162.28	-4,074.62
300	COLGATE-PALMOLIVE CO	01-28-00	GARDNER RECH & CO.		9.60	17,840.40	4,318.03	13,522.37
200	COLGATE-PALMOLIVE CO	02-23-00	GARDNER RECH & CO.		6.35	10,268.65	2,878.69	7,389.96
500	COLUMBIA /HCA HEALTH	01-19-00	SMITH BARNEY INC		15.54	15,953.21	10,964.93	4,988.28
400	COLUMBIA /HCA HEALTH	02-23-00	GARDNER RECH & CO.		12.29	8,612.71	8,771.94	-159.23
400	COLUMBIA ENERGY GRO	02-23-00	GARDNER RECH & CO.		12.81	24,287.19	9,334.81	14,952.38
400	COMCAST CORP CL A SP	01-28-00	GARDNER RECH & CO.		12.61	18,187.39	6,674.87	11,512.52

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
400	COMCAST CORP CL A SP	02-23-00	GARDNER RECH & CO.		12.60	17,987.40	6,674.87	11,312.53
200	COMERICA INC COM	02-23-00	GARDNER RECH & CO.		6.25	7,406.25	4,901.13	2,505.12
1,000	COMPAQ COMPUTER COR	01-28-00	GARDNER RECH & CO.		30.91	27,156.59	8,980.41	18,176.18
700	COMPAQ COMPUTER COR	02-23-00	GARDNER RECH & CO.		21.59	17,609.66	6,286.29	11,323.37
400	COMPUTER ASSOC INTL	01-28-00	GARDNER RECH & CO.		12.92	27,587.08	2,019.99	25,567.09
200	COMPUTER ASSOC INTL	02-23-00	GARDNER RECH & CO.		6.46	13,593.54	1,009.99	12,583.55
400	COMPUWARE CORP COM	02-23-00	GARDNER RECH & CO.		12.29	8,512.71	15,625.00	-7,112.29
100	CONEXANT SYS INC COM	02-23-00	GARDNER RECH & CO.		3.42	12,396.58	8,635.00	3,761.58
500	CONOCO INC CL B COM	01-19-00	SMITH BARNEY INC		15.43	12,765.82	13,375.68	-609.86
500	CONOCO INC CL B COM	02-23-00	GARDNER RECH & CO.		15.35	10,265.90	13,375.68	-3,109.78
300	CONS EDISON INC COM	01-28-00	GARDNER RECH & CO.		9.33	9,759.42	7,672.38	2,087.04
300	CONSTELLATION ENERGY	02-23-00	GARDNER RECH & CO.		9.31	9,178.19	6,006.92	3,171.27
100	CORNING INC COM	01-19-00	SMITH BARNEY INC		3.45	13,346.55	2,142.25	11,204.30
100	CORNING INC COM	02-23-00	GARDNER RECH & CO.		3.63	18,821.37	3,366.03	15,455.34
300	COSTCO WHSL CORP NE	02-23-00	GARDNER RECH & CO.		9.45	13,340.55	2,915.87	10,424.68
400	CRANE CO COM	01-28-00	GARDNER RECH & CO.		12.26	7,637.74	4,029.87	3,607.87
400	CSX CORP COM	01-28-00	GARDNER RECH & CO.		12.39	11,637.61	6,586.26	5,051.35
400	CVS CORP COM STK	01-28-00	GARDNER RECH & CO.		12.47	13,912.53	9,619.38	4,293.15
200	CVS CORP COM STK	02-23-00	GARDNER RECH & CO.		6.26	7,768.74	4,809.69	2,959.05
500	DANA CORP COM	01-19-00	SMITH BARNEY INC		15.50	14,859.50	11,254.90	3,604.60
600	DARDEN RESTAURANTS I	01-28-00	GARDNER RECH & CO.		18.32	9,431.68	4,019.12	5,412.56
200	DEERE & CO COM	01-28-00	GARDNER RECH & CO.		6.30	8,943.70	4,730.53	4,213.17
1,500	DELL COMPUTER CORP C	01-28-00	GARDNER RECH & CO.		46.87	55,828.13	3,175.78	52,652.35
900	DELL COMPUTER CORP C	02-23-00	GARDNER RECH & CO.		28.24	37,153.01	1,905.47	35,247.54
800	DELPHI AUTOMOTIVE SY	01-19-00	SMITH BARNEY INC		24.48	14,175.52	9,816.08	4,359.44

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
500	DELPHI AUTOMOTIVE SY	02-23-00	GARDNER RECH & CO.		15.30	8,859.70	6,135.05	2,724.65
600	DELUXE CORP COM	01-19-00	SMITH BARNEY INC		18.54	15,993.96	20,076.75	-4,082.79
500	DILLARDS INC CL A CO	01-28-00	GARDNER RECH & CO.		15.33	9,609.67	15,742.36	-6,132.69
1,200	DISNEY WALT CO DISNE	01-28-00	GARDNER RECH & CO.		37.47	44,062.53	15,517.68	28,544.85
800	DISNEY WALT CO DISNE	02-23-00	GARDNER RECH & CO.		24.91	27,175.09	10,345.12	16,829.97
300	DOLLAR GEN CORP COM	02-23-00	GARDNER RECH & CO.		9.20	5,822.05	8,014.34	-2,192.29
400	DONNELLEY R R & SONS	01-28-00	GARDNER RECH & CO.		12.29	8,637.71	9,310.52	-672.81
200	DOVER CORP COM	02-23-00	GARDNER RECH & CO.		6.26	7,681.24	1,888.34	5,792.90
100	DOW CHEM CO COM	01-28-00	GARDNER RECH & CO.		3.39	11,471.61	6,529.40	4,942.21
100	DOW CHEM CO COM	02-23-00	GARDNER RECH & CO.		3.37	11,071.63	6,529.40	4,542.23
400	DTE ENERGY CO COM	01-28-00	GARDNER RECH & CO.		12.45	13,287.55	10,300.10	2,987.45
600	DU PONT E I DE NEMOU	01-28-00	GARDNER RECH & CO.		19.19	35,643.31	17,812.15	17,831.16
400	DU PONT E I DE NEMOU	02-23-00	GARDNER RECH & CO.		12.71	21,287.29	11,874.77	9,412.52
300	DUKE ENERGY CORP CO	01-28-00	GARDNER RECH & CO.		9.57	17,090.43	7,666.02	9,424.41
500	DUN & BRADSTREET COR	01-19-00	SMITH BARNEY INC		15.48	14,140.77	9,840.10	4,300.67
200	EASTMAN CHEM CO COM	01-28-00	GARDNER RECH & CO.		6.27	7,981.23	6,361.33	1,619.90
200	EASTMAN KODAK CO CO	01-28-00	GARDNER RECH & CO.		6.42	12,343.58	6,578.38	5,765.20
100	EASTMAN KODAK CO CO	02-23-00	GARDNER RECH & CO.		3.21	6,084.29	3,289.19	2,795.10
300	ECOLAB INC COM	01-28-00	GARDNER RECH & CO.		9.35	10,378.15	2,021.21	8,356.94
500	EDISON INTL COM	01-19-00	SMITH BARNEY INC		15.46	13,609.54	9,312.70	4,296.84
400	EDISON INTL COM	02-23-00	GARDNER RECH & CO.		12.36	10,662.64	7,450.16	3,212.48
200	EL PASO ENERGY CORP	02-23-00	GARDNER RECH & CO.		6.24	6,943.76	6,987.28	-43.52
300	ELECTR DATA SYS CORP	01-28-00	GARDNER RECH & CO.		9.66	19,677.84	12,413.88	7,263.96
100	ELECTR DATA SYS CORP	02-23-00	GARDNER RECH & CO.		3.23	6,696.77	4,137.96	2,558.81
600	ELI LILLY & CO COM	01-28-00	GARDNER RECH & CO.		19.31	39,168.19	8,488.91	30,679.28

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
400	ELI LILLY & CO COM	02-23-00	GARDNER RECH & CO.		12.81	24,112.19	5,659.27	18,452.92
500	EMC CORP MASS COM	01-28-00	GARDNER RECH & CO.		16.70	50,983.30	3,338.16	47,645.14
100	EMC CORP MASS COM	02-02-00	SPEAR LEEDS AND KEL		1.86	10,591.89	667.63	9,924.26
300	EMC CORP MASS COM	02-23-00	GARDNER RECH & CO.		10.20	35,746.05	2,002.90	33,743.15
100	EMC CORP MASS COM	02-24-00	GUZMAN & COMPANY		3.41	12,084.09	667.63	11,416.46
300	EMERSON ELEC CO COM	01-19-00	SMITH BARNEY INC		9.62	18,496.63	8,262.13	10,234.50
200	EMERSON ELEC CO COM	01-28-00	GARDNER RECH & CO.		6.38	11,193.62	5,508.09	5,685.53
100	EMERSON ELEC CO COM	02-23-00	GARDNER RECH & CO.		3.17	4,853.08	2,754.04	2,099.04
500	ENGELHARD CORP COM	02-23-00	GARDNER RECH & CO.		15.26	7,547.24	2,814.91	4,732.33
500	ENRON CORP COM	01-28-00	GARDNER RECH & CO.		16.01	30,077.74	5,501.47	24,576.27
300	ENRON CORP COM	02-23-00	GARDNER RECH & CO.		9.66	19,621.59	3,300.88	16,320.71
300	ENTERGY CORP NEW CO	02-23-00	GARDNER RECH & CO.		9.22	6,384.53	6,512.53	-128.00
300	EXXON MOBIL CORP COM	01-19-00	SMITH BARNEY INC		9.86	25,715.14	7,784.65	17,930.49
1,700	EXXON MOBIL CORP COM	01-28-00	GARDNER RECH & CO.		55.47	134,032.03	44,113.04	89,918.99
300	EXXON MOBIL CORP COM	02-02-00	SPEAR LEEDS AND KEL		5.35	25,288.40	7,784.65	17,503.75
1,100	EXXON MOBIL CORP COM	02-23-00	GARDNER RECH & CO.		35.74	82,051.76	28,543.73	53,508.03
100	EXXON MOBIL CORP COM	02-24-00	GUZMAN & COMPANY		3.25	7,321.75	2,594.88	4,726.87
200	F P L GROUP INC COM	01-28-00	GARDNER RECH & CO.		6.28	8,256.22	6,171.50	2,084.72
300	FEDEX CORP COM	02-23-00	GARDNER RECH & CO.		9.36	10,528.14	5,043.56	5,484.58
400	FHLMC VTG COM	01-19-00	SMITH BARNEY INC		12.63	18,787.37	4,864.07	13,923.30
300	FHLMC VTG COM	01-28-00	GARDNER RECH & CO.		9.50	14,990.50	3,648.05	11,342.45
300	FHLMC VTG COM	02-23-00	GARDNER RECH & CO.		9.43	12,665.57	3,648.05	9,017.52
200	FIRST DATA CORP COM	01-28-00	GARDNER RECH & CO.		6.33	9,643.67	5,728.62	3,915.05
200	FIRST DATA CORP COM	02-23-00	GARDNER RECH & CO.		6.30	8,831.20	5,728.62	3,102.58
600	FIRST UN CORP COM IS	01-28-00	GARDNER RECH & CO.		18.64	19,181.36	10,454.07	8,727.29

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
400	FIRST UN CORP COM IS	02-23-00	GARDNER RECH & CO.	12.40		11,812.60	6,969.38	4,843.22
600	FIRSTAR CORP NEW WIS	01-28-00	GARDNER RECH & CO.	18.45		13,331.55	17,732.21	-4,400.66
400	FIRSTAR CORP NEW WIS	02-23-00	GARDNER RECH & CO.	12.26		7,587.74	11,821.47	-4,233.73
600	FIRSTENERGY CORP COM	01-28-00	GARDNER RECH & CO.	18.46		13,594.04	13,446.63	147.41
100	FLA PROGRESS CORP CO	02-23-00	GARDNER RECH & CO.	3.15		4,203.10	4,235.25	-32.15
500	FLEETBOSTON FINL COR	01-28-00	GARDNER RECH & CO.	15.51		15,109.49	7,522.50	7,586.99
400	FLEETBOSTON FINL COR	02-23-00	GARDNER RECH & CO.	12.36		10,762.64	6,018.00	4,744.64
600	FLEETWOOD ENTERPRIS	01-19-00	SMITH BARNEY INC	18.40		11,906.60	8,987.68	2,918.92
5,000	FLEETWOOD ENTERPRIS	01-28-00	FIRST BOSTON CORPOR	152.69		80,472.31	74,897.38	5,574.93
200	FMC CORP COM (NEW)	01-19-00	SMITH BARNEY INC	6.38		11,393.62	6,819.45	4,574.17
600	FNMA COM STK	01-28-00	GARDNER RECH & CO.	19.17		34,930.83	5,870.80	29,060.03
400	FNMA COM STK	02-23-00	GARDNER RECH & CO.	12.70		20,812.30	3,913.87	16,898.43
700	FORD MTR CO DEL COM	01-28-00	GARDNER RECH & CO.	22.14		34,146.61	11,173.75	22,972.86
500	FORD MTR CO DEL COM	02-23-00	GARDNER RECH & CO.	15.72		21,484.28	7,981.25	13,503.03
400	FORTUNE BRANDS INC C	01-19-00	SMITH BARNEY INC	12.44		13,187.56	8,464.32	4,723.24
6,200	FOSTER WHEELER CORP	01-28-00	FIRST BOSTON CORPOR	187.48		43,987.52	230,489.27	-186,501.75
1	FR CUSIP FOR DU PONT	01-12-00		0.00		35.64	15.73	19.91
400	FREPORT MCMORAN C	02-23-00	GARDNER RECH & CO.	12.23		6,662.77	10,971.76	-4,308.99
400	FRKLN RES INC COM	01-19-00	SMITH BARNEY INC	12.45		13,312.55	19,360.00	-6,047.45
200	FRKLN RES INC COM	02-23-00	GARDNER RECH & CO.	6.20		5,881.30	9,680.00	-3,798.70
300	FT JAMES CORP COM	02-23-00	GARDNER RECH & CO.	9.20		5,990.80	10,061.15	-4,070.35
300	GA PAC CORP COM-GEOR	01-28-00	GARDNER RECH & CO.	9.41		12,196.84	6,015.71	6,181.13
200	GANNETT INC COM	01-28-00	GARDNER RECH & CO.	6.46		13,731.04	4,486.59	9,244.45
100	GANNETT INC COM	02-23-00	GARDNER RECH & CO.	3.21		6,284.29	2,243.29	4,041.00
500	GAP INC COM	01-28-00	GARDNER RECH & CO.	15.73		21,734.27	1,557.07	20,177.20

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
400	GAP INC COM	02-23-00	GARDNER RECH & CO.	12.58	17,162.42	1,245.65	15,916.77
1,600	GEN ELEC CO COM	01-28-00	GARDNER RECH & CO.	55.15	214,344.85	28,672.24	185,672.61
200	GEN ELEC CO COM	02-02-00	SPEAR LEEDS AND KEL	3.90	26,983.60	3,584.03	23,399.57
1,000	GEN ELEC CO COM	02-23-00	GARDNER RECH & CO.	34.35	130,278.15	17,920.15	112,358.00
200	GEN ELEC CO COM	02-24-00	GUZMAN & COMPANY	6.85	25,468.15	3,584.03	21,884.12
300	GEN MILLS INC COM	02-23-00	GARDNER RECH & CO.	9.34	10,021.91	4,786.46	5,235.45
400	GENERAL MOTORS CORP	01-28-00	GARDNER RECH & CO.	13.06	31,561.94	14,650.63	16,911.31
200	GENERAL MOTORS CORP	02-23-00	GARDNER RECH & CO.	6.49	14,593.51	7,325.31	7,268.20
600	GENUINE PARTS CO COM	01-19-00	SMITH BARNEY INC	18.51	15,018.99	11,117.70	3,901.29
600	GILLETTE CO COM	01-28-00	GARDNER RECH & CO.	18.76	22,781.24	12,726.62	10,054.62
500	GILLETTE CO COM	02-23-00	GARDNER RECH & CO.	15.62	18,421.88	10,605.51	7,816.37
400	GOODRICH B F CO COM	01-28-00	GARDNER RECH & CO.	12.33	9,862.67	12,457.16	-2,594.49
200	GOODYEAR TIRE & RUBB	02-23-00	GARDNER RECH & CO.	6.17	4,818.83	4,268.16	550.67
200	GRAINGER W W INC COM	01-28-00	GARDNER RECH & CO.	6.33	9,618.67	3,591.38	6,027.29
400	GREAT ATLC & PAC TEA	01-28-00	GARDNER RECH & CO.	12.37	10,887.63	22,149.63	-11,262.00
300	GREAT LAKES CHEM COR	01-28-00	GARDNER RECH & CO.	9.34	9,984.41	13,197.34	-3,212.93
600	GTE CORP COM	01-28-00	GARDNER RECH & CO.	19.36	40,780.64	19,857.73	20,922.91
300	GTE CORP COM	02-23-00	GARDNER RECH & CO.	9.60	17,821.65	9,928.87	7,892.78
400	HALLIBURTON CO COM	01-28-00	GARDNER RECH & CO.	12.48	14,312.52	7,583.49	6,729.03
100	HARLEY DAVIDSON INC	02-23-00	GARDNER RECH & CO.	3.23	6,634.27	7,104.00	-469.73
400	HARRAH S ENTMT INC C	01-28-00	GARDNER RECH & CO.	12.28	8,387.72	3,805.65	4,582.07
300	HARTFORD FINL SVCS G	02-23-00	GARDNER RECH & CO.	9.33	9,796.92	3,453.12	6,343.80
600	HASBRO INC COM	01-28-00	GARDNER RECH & CO.	18.31	9,281.69	3,848.02	5,433.67
400	HEINZ H J CO COM	01-28-00	GARDNER RECH & CO.	12.48	14,387.52	8,955.82	5,431.70
200	HEINZ H J CO COM	02-23-00	GARDNER RECH & CO.	6.23	6,756.27	4,477.91	2,278.36

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	HERSHEY FOODS CORP C	02-23-00	GARDNER RECH & CO.	6.31		9,218.69	3,393.04	5,825.65
200	HEWLETT-PACKARD CO C	01-28-00	GARDNER RECH & CO.	6.73		21,780.77	2,926.81	18,853.96
400	HEWLETT-PACKARD CO C	02-23-00	GARDNER RECH & CO.	13.74		52,061.26	3,853.61	46,207.65
900	HILTON HOTELS CORP C	02-23-00	GARDNER RECH & CO.	27.23		6,610.27	8,041.08	-1,430.81
200	HOME DEPOT INC COM	01-19-00	SMITH BARNEY INC	6.42		12,331.08	1,523.08	10,808.00
1,200	HOME DEPOT INC COM	01-28-00	GARDNER RECH & CO.	38.23		66,711.77	9,138.48	57,573.29
800	HOME DEPOT INC COM	02-23-00	GARDNER RECH & CO.	25.47		43,824.53	6,092.32	37,732.21
100	HOME DEPOT INC COM	02-24-00	GUZMAN & COMPANY	3.18		5,353.07	761.54	4,591.53
500	HONEYWELL INTL INC C	01-28-00	GARDNER RECH & CO.	15.76		22,577.99	5,771.51	16,806.48
300	HONEYWELL INTL INC C	02-23-00	GARDNER RECH & CO.	9.46		13,546.79	3,462.91	10,083.88
300	HSEHD INTL INC COM	01-28-00	GARDNER RECH & CO.	9.34		10,190.66	2,976.33	7,214.33
1,300	HUMANA INC COM	01-28-00	GARDNER RECH & CO.	39.34		9,873.16	35,389.46	-25,516.30
600	HUNTINGTON BANCSHA	01-19-00	SMITH BARNEY INC	0.43		12,712.07	16,875.82	-4,163.75
1	HUTTIG BLDG PRODS IN	01-03-00		0.00		2.64	1.58	1.06
300	ILL TOOL WKS INC COM	01-28-00	GARDNER RECH & CO.	9.58		17,240.42	6,567.41	10,673.01
100	ILL TOOL WKS INC COM	02-23-00	GARDNER RECH & CO.	3.20		5,921.80	2,189.14	3,732.66
300	IMS HLTH INC COM STK	02-23-00	GARDNER RECH & CO.	9.22		6,365.78	3,941.05	2,424.73
200	INGERSOLL-RAND CO CO	02-23-00	GARDNER RECH & CO.	6.25		7,456.25	4,663.70	2,792.55
300	INTEL CORP CAP	01-19-00	SMITH BARNEY INC	1.01		30,017.74	1,410.05	28,607.69
1,700	INTEL CORP CAP	01-28-00	GARDNER RECH & CO.	56.33		159,743.67	7,990.28	151,753.39
200	INTEL CORP CAP	02-02-00	SPEAR LEEDS AND KEL	0.68		20,336.82	940.03	19,396.79
1,000	INTEL CORP CAP	02-23-00	GARDNER RECH & CO.	33.64		108,966.36	4,700.16	104,266.20
200	INTEL CORP CAP	02-24-00	GUZMAN & COMPANY	0.75		22,499.25	940.03	21,559.22
200	INTERPUBLIC GROUP CO	02-23-00	GARDNER RECH & CO.	6.29		8,593.71	2,318.51	6,275.20
200	INTL BUSINESS MACH C	01-19-00	SMITH BARNEY INC	6.77		23,093.23	3,172.25	19,920.98

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
900	INTL BUSINESS MACH C	01-28-00	GARDNER RECH & CO.		30.35	100,375.90	14,275.10	86,100.80
100	INTL BUSINESS MACH C	02-02-00	SPEAR LEEDS AND KEL		1.88	11,248.12	1,586.12	9,662.00
600	INTL BUSINESS MACH C	02-23-00	GARDNER RECH & CO.		20.18	65,229.82	9,516.74	55,713.08
400	INTL FLAVORS & FRAGR	01-19-00	SMITH BARNEY INC		12.49	14,662.51	14,462.00	200.51
400	INTL PAPER CO COM	01-28-00	GARDNER RECH & CO.		12.64	19,137.36	12,430.39	6,706.97
300	ITT INDS INC COM	01-28-00	GARDNER RECH & CO.		9.32	9,403.18	3,209.70	6,193.48
200	JEFFERSON-PILOT CORP	01-28-00	GARDNER RECH & CO.		6.39	11,518.61	2,470.02	9,048.59
800	JOHNSON & JOHNSON CO	01-28-00	GARDNER RECH & CO.		26.26	67,573.74	19,388.64	48,185.10
500	JOHNSON & JOHNSON CO	02-23-00	GARDNER RECH & CO.		16.27	38,046.23	12,117.90	25,928.33
100	JOHNSON & JOHNSON CO	02-24-00	GUZMAN & COMPANY		3.25	7,346.75	2,423.58	4,923.17
200	JOHNSON CTL INC COM	01-28-00	GARDNER RECH & CO.		6.38	11,206.12	3,035.36	8,170.76
1,000	K MART CORP COM	01-28-00	GARDNER RECH & CO.		30.29	8,469.71	17,803.86	-9,334.15
400	KELLOGG CO COM	01-28-00	GARDNER RECH & CO.		12.32	9,562.68	10,297.77	-735.09
400	KEYCORP NEW COM	02-23-00	GARDNER RECH & CO.		12.23	6,862.77	6,278.77	584.00
300	KIMBERLY-CLARK CORP	01-28-00	GARDNER RECH & CO.		9.64	18,927.86	6,805.18	12,122.68
200	KIMBERLY-CLARK CORP	02-23-00	GARDNER RECH & CO.		6.37	10,993.63	4,536.79	6,456.84
100	KOHL'S CORP COM	02-23-00	GARDNER RECH & CO.		3.25	7,234.25	5,763.00	1,471.25
600	KROGER CO COM	01-28-00	GARDNER RECH & CO.		18.34	10,144.16	6,913.38	3,230.78
100	KS CY SOUTHN INDS IN	01-28-00	GARDNER RECH & CO.		3.24	6,928.01	5,645.75	1,282.26
600	LEGGETT & PLATT INC	01-28-00	GARDNER RECH & CO.		18.36	10,744.14	13,420.56	-2,676.42
100	LEXMARK INTL GROUP I	01-28-00	GARDNER RECH & CO.		3.32	9,440.43	6,697.75	2,742.68
100	LEXMARK INTL GROUP I	02-23-00	GARDNER RECH & CO.		3.38	11,134.12	6,697.75	4,436.37
200	LINCOLN NATL CORP CO	02-23-00	GARDNER RECH & CO.		6.20	5,893.80	2,904.83	2,988.97
400	LIZ CLAIBORNE INC CO	01-19-00	SMITH BARNEY INC		12.50	14,737.50	11,364.40	3,373.10
500	LOCKHEED MARTIN CORP	02-23-00	GARDNER RECH & CO.		15.30	8,890.95	5,773.03	3,117.92

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
100	LOEWS CORP COM	02-23-00	GARDNER RECH & CO.		3.16	4,621.84	5,531.75	-909.91
400	LONGS DRUG STORES CO	02-23-00	GARDNER RECH & CO.		12.26	7,562.74	7,884.35	-321.61
200	LOWES COS INC COM	02-23-00	GARDNER RECH & CO.		6.29	8,506.21	1,459.26	7,046.95
200	LSI LOGIC CORP COM	02-23-00	GARDNER RECH & CO.		6.39	11,606.11	3,487.44	8,118.67
200	LTD INC COM	02-23-00	GARDNER RECH & CO.		6.21	6,131.29	3,981.61	2,149.68
300	LUCENT TECHNOLOGIES	01-19-00	SMITH BARNEY INC		9.52	15,327.98	4,276.57	11,051.41
1,500	LUCENT TECHNOLOGIES	01-28-00	GARDNER RECH & CO.		47.76	82,733.49	21,382.85	61,350.64
300	LUCENT TECHNOLOGIES	02-02-00	SPEAR LEEDS AND KEL		5.06	16,532.44	4,276.57	12,255.87
900	LUCENT TECHNOLOGIES	02-23-00	GARDNER RECH & CO.		28.59	47,446.41	12,829.71	34,616.70
200	LUCENT TECHNOLOGIES	02-24-00	GUZMAN & COMPANY		6.37	10,868.63	2,851.05	8,017.58
400	MALLINCKRODT INC NE	01-19-00	SMITH BARNEY INC		12.41	12,287.59	13,256.11	-968.52
800	MANOR CARE INC NEW	01-28-00	GARDNER RECH & CO.		24.35	10,425.65	13,832.52	-3,406.87
300	MARRIOTT INTL INC NE	02-23-00	GARDNER RECH & CO.		9.30	8,896.95	2,934.93	5,962.02
400	MASCO CORP COM	02-23-00	GARDNER RECH & CO.		12.25	7,487.75	6,802.52	685.23
1,100	MATTEL INC COM	01-28-00	GARDNER RECH & CO.		33.41	11,997.84	17,024.96	-5,027.12
500	MAY DEPT STORES CO C	01-19-00	SMITH BARNEY INC		15.56	16,703.19	8,595.80	8,107.39
300	MAY DEPT STORES CO C	02-23-00	GARDNER RECH & CO.		9.26	7,734.49	5,157.48	2,577.01
200	MBIA INC COM	01-19-00	SMITH BARNEY INC		6.35	10,243.65	10,530.89	-287.24
500	MBNA CORP COM	01-19-00	SMITH BARNEY INC		15.46	13,765.79	1,864.91	11,900.88
400	MBNA CORP COM	01-28-00	GARDNER RECH & CO.		12.33	9,787.67	1,491.93	8,295.74
300	MBNA CORP COM	02-23-00	GARDNER RECH & CO.		9.21	6,178.29	1,118.95	5,059.34
800	MC DONALDS CORP COM	01-28-00	GARDNER RECH & CO.		24.98	29,375.02	2,857.91	26,517.11
500	MC DONALDS CORP COM	02-23-00	GARDNER RECH & CO.		15.55	16,296.95	1,786.19	14,510.76
200	MCGRAW HILL COMPANI	01-19-00	SMITH BARNEY INC		6.39	11,531.11	2,782.92	8,748.19
100	MCGRAW HILL COMPANI	01-28-00	GARDNER RECH & CO.		3.20	5,821.80	1,391.46	4,430.34

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
100	MCGRAW HILL COMPANI	02-23-00	GARDNER RECH & CO.		3.17	4,903.08	1,391.46	3,511.62
1	MCI WORLDCOM INC CO	01-07-00			0.00	25.02	8.22	16.80
1,700	MCI WORLDCOM INC CO	01-28-00	GARDNER RECH & CO.		53.36	70,602.89	27,934.60	42,668.29
1,000	MCI WORLDCOM INC CO	02-23-00	GARDNER RECH & CO.		31.55	46,280.95	16,432.12	29,848.83
200	MCI WORLDCOM INC CO	02-24-00	GUZMAN & COMPANY		0.31	9,262.19	3,286.42	5,975.77
500	MCKESSON HBOC INC CO	01-19-00	SMITH BARNEY INC		15.44	13,078.31	34,222.75	-21,144.44
300	MCKESSON HBOC INC CO	02-23-00	GARDNER RECH & CO.		9.20	5,728.30	20,533.65	-14,805.35
300	MEAD CORP COM	01-28-00	GARDNER RECH & CO.		9.38	11,203.12	4,896.86	6,306.26
100	MEDIAONE GROUP INC C	02-23-00	GARDNER RECH & CO.		3.25	7,496.75	998.47	6,498.28
700	MEDTRONIC INC COM	01-28-00	GARDNER RECH & CO.		22.05	31,346.70	8,772.85	22,573.85
500	MEDTRONIC INC COM	02-23-00	GARDNER RECH & CO.		15.81	24,234.19	6,266.32	17,967.87
300	MELLON FINL CORP COM	01-28-00	GARDNER RECH & CO.		9.33	9,721.92	2,085.35	7,636.57
200	MELLON FINL CORP COM	02-23-00	GARDNER RECH & CO.		6.20	5,981.30	1,390.24	4,591.06
1,300	MERCK & CO INC COM	01-28-00	GARDNER RECH & CO.		42.31	99,245.19	18,560.41	80,684.78
200	MERCK & CO INC COM	02-02-00	SPEAR LEEDS AND KEL		3.52	15,558.98	2,855.45	12,703.53
700	MERCK & CO INC COM	02-23-00	GARDNER RECH & CO.		22.48	44,296.27	9,994.07	34,302.20
100	MERCK & CO INC COM	02-24-00	GUZMAN & COMPANY		3.21	6,140.54	1,427.72	4,712.82
300	MERRILL LYNCH & CO I	01-28-00	GARDNER RECH & CO.		9.84	25,190.16	3,525.66	21,664.50
100	MERRILL LYNCH & CO I	02-23-00	GARDNER RECH & CO.		3.32	9,346.68	1,175.22	8,171.46
200	MICRON TECH INC COM	01-28-00	GARDNER RECH & CO.		6.41	12,106.09	5,207.55	6,898.54
300	MICROSOFT CORP COM	01-05-00	GARDNER RECH & CO.		10.14	34,114.86	3,172.17	30,942.69
200	MICROSOFT CORP COM	01-19-00	SMITH BARNEY INC		0.72	21,399.28	2,114.78	19,284.50
2,600	MICROSOFT CORP COM	01-28-00	GARDNER RECH & CO.		86.52	255,363.48	27,492.13	227,871.35
400	MICROSOFT CORP COM	02-02-00	SPEAR LEEDS AND KEL		1.38	41,348.62	4,229.56	37,119.06
1,500	MICROSOFT CORP COM	02-23-00	GARDNER RECH & CO.		49.71	141,231.54	15,860.84	125,370.70

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	MICROSOFT CORP COM	02-24-00	GUZMAN & COMPANY		0.94	28,011.56	3,172.17	24,839.39
200	MILLIPORE CORP COM	01-28-00	GARDNER RECH & CO.		6.29	8,493.71	4,556.00	3,937.71
200	MINN MNG & MFG CO CO	01-28-00	GARDNER RECH & CO.		6.62	18,443.38	9,872.59	8,570.79
200	MINN MNG & MFG CO CO	02-23-00	GARDNER RECH & CO.		6.62	18,455.88	9,872.59	8,583.29
600	MONSANTO CO COM	01-28-00	GARDNER RECH & CO.		18.72	21,581.28	9,600.64	11,980.64
300	MONSANTO CO COM	02-23-00	GARDNER RECH & CO.		9.40	11,859.35	4,800.32	7,059.03
100	MORGAN J P & CO INC	01-28-00	GARDNER RECH & CO.		3.40	11,746.60	3,789.99	7,956.61
100	MORGAN J P & CO INC	02-23-00	GARDNER RECH & CO.		3.37	10,959.13	3,789.99	7,169.14
600	MORGAN STANLEY DEAN	01-28-00	GARDNER RECH & CO.		19.27	37,968.23	6,249.95	31,718.28
400	MORGAN STANLEY DEAN	02-23-00	GARDNER RECH & CO.		12.88	26,187.12	4,166.63	22,020.49
100	MOTOROLA INC COM	01-19-00	SMITH BARNEY INC		3.47	14,096.53	2,250.53	11,846.00
400	MOTOROLA INC COM	01-28-00	GARDNER RECH & CO.		13.70	50,986.30	9,002.12	41,984.18
300	MOTOROLA INC COM	02-23-00	GARDNER RECH & CO.		10.61	48,120.64	6,751.59	41,369.05
800	NABISCO GROUP HLDG C	02-23-00	GARDNER RECH & CO.		24.25	7,375.75	13,637.97	-6,262.22
200	NACCO IND INC CL A C	01-28-00	GARDNER RECH & CO.		6.34	10,018.66	11,643.15	-1,624.49
600	NATL CY CORP COM	01-19-00	SMITH BARNEY INC		18.44	13,181.56	13,993.59	-812.03
600	NATL CY CORP COM	02-23-00	GARDNER RECH & CO.		18.38	11,119.12	13,993.59	-2,874.47
200	NEW CENTURY ENERGIES	02-23-00	GARDNER RECH & CO.		6.19	5,481.31	9,671.87	-4,190.56
200	NEW YORK TIMES CO CL	02-23-00	GARDNER RECH & CO.		6.29	8,456.21	2,307.59	6,148.62
500	NEWELL RUBBERMAID I	01-28-00	GARDNER RECH & CO.		15.50	14,859.50	10,153.27	4,706.23
400	NEWMONT MNG CORP C	01-28-00	GARDNER RECH & CO.		12.27	8,012.73	11,997.67	-3,984.94
200	NEXTEL COMMUNICATIO	01-28-00	GARDNER RECH & CO.		6.72	21,330.78	8,494.48	12,836.30
100	NEXTEL COMMUNICATIO	02-23-00	GARDNER RECH & CO.		3.45	13,340.30	4,247.24	9,093.06
500	NIAGARA MOHAWK HLD	02-23-00	GARDNER RECH & CO.		15.21	6,266.04	7,135.53	-869.49
200	NICOR INC COM	02-23-00	GARDNER RECH & CO.		6.22	6,318.78	3,879.01	2,439.77

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	NIKE INC CL B COM	01-28-00	GARDNER RECH & CO.		6.32	9,381.18	1,826.65	7,554.53
600	NORDSTROM INC COM	01-28-00	GARDNER RECH & CO.		18.44	13,069.06	10,203.56	2,865.50
700	NORFOLK SOUTHN CORP	01-28-00	GARDNER RECH & CO.		21.41	12,053.59	9,713.35	2,340.24
600	NORTHN STS PWR CO MI	01-28-00	GARDNER RECH & CO.		18.39	11,531.61	11,032.54	499.07
200	NORTHROP GRUMMAN C	02-23-00	GARDNER RECH & CO.		6.31	9,131.19	6,973.05	2,158.14
500	NOVELL INC COM	01-19-00	SMITH BARNEY INC		0.57	16,936.93	8,798.67	8,138.26
300	NOVELL INC COM	02-23-00	GARDNER RECH & CO.		9.35	10,209.40	5,279.20	4,930.20
200	NUCOR CORP COM	01-28-00	GARDNER RECH & CO.		6.34	10,131.16	3,228.50	6,902.66
300	OLD KENT FNCL CORP C	01-28-00	GARDNER RECH & CO.		9.31	9,159.44	12,159.00	-2,999.56
200	OMNICOM GROUP INC CO	01-28-00	GARDNER RECH & CO.		6.64	18,905.86	8,515.22	10,390.64
400	ONEOK INC COM STK	01-28-00	GARDNER RECH & CO.		12.35	10,412.65	6,529.20	3,883.45
100	ORACLE CORP COM	01-19-00	SMITH BARNEY INC		0.20	5,712.30	121.40	5,590.90
1,600	ORACLE CORP COM	01-28-00	GARDNER RECH & CO.		50.53	75,749.47	1,942.34	73,807.13
200	ORACLE CORP COM	02-02-00	SPEAR LEEDS AND KEL		0.37	10,962.13	242.79	10,719.34
900	ORACLE CORP COM	02-23-00	GARDNER RECH & CO.		28.90	56,727.35	1,092.57	55,634.78
100	ORACLE CORP COM	02-24-00	GUZMAN & COMPANY		0.21	6,149.79	121.40	6,028.39
400	OWENS CORNING COM	02-23-00	GARDNER RECH & CO.		12.19	5,562.81	10,056.72	-4,493.91
200	PACCAR INC COM	02-23-00	GARDNER RECH & CO.		6.30	8,906.20	3,539.91	5,366.29
1,000	PACTIV CORP COM	01-28-00	GARDNER RECH & CO.		30.31	9,032.19	45,471.93	-36,439.74
300	PALL CORP COM	02-23-00	GARDNER RECH & CO.		9.19	5,634.56	3,458.66	2,175.90
400	PARAMETRIC TECH CORP	02-23-00	GARDNER RECH & CO.		12.36	10,787.64	8,170.91	2,616.73
200	PAYCHEX INC COM	02-23-00	GARDNER RECH & CO.		6.33	9,868.67	6,750.99	3,117.68
300	PECO ENERGY CO COM	01-28-00	GARDNER RECH & CO.		9.42	12,346.83	5,083.65	7,263.18
600	PENNEY J.C CO INC CO	01-28-00	GARDNER RECH & CO.		18.37	10,969.13	20,390.43	-9,421.30
800	PEPSICO INC COM	01-28-00	GARDNER RECH & CO.		24.89	26,575.11	8,442.78	18,132.33

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
600	PEPSICO INC COM	02-23-00	GARDNER RECH & CO.		18.69	20,493.81	6,332.08	14,161.73
100	PERKINELMER INC COM	02-23-00	GARDNER RECH & CO.		3.23	6,890.52	1,900.35	4,990.17
400	PFIZER INC COM	01-19-00	SMITH BARNEY INC		12.50	14,787.50	2,170.57	12,616.93
1,900	PFIZER INC COM	01-28-00	GARDNER RECH & CO.		59.22	66,440.78	10,310.20	56,130.58
300	PFIZER INC COM	02-02-00	SPEAR LEEDS AND KEL		4.87	10,851.38	1,627.93	9,223.45
1,200	PFIZER INC COM	02-23-00	GARDNER RECH & CO.		37.33	39,712.67	6,511.70	33,200.97
700	PG & E CORP COM	01-28-00	GARDNER RECH & CO.		21.51	14,984.74	15,580.91	-596.17
1,400	PHILIP MORRIS COS IN	01-28-00	GARDNER RECH & CO.		42.97	29,007.03	20,792.83	8,214.20
900	PHILIP MORRIS COS IN	02-23-00	GARDNER RECH & CO.		27.61	18,253.64	13,366.82	4,886.82
300	PHILLIPS PETRO CO CO	01-28-00	GARDNER RECH & CO.		9.40	11,953.10	7,807.44	4,145.66
300	PINNACLE W. CAP CORP	02-23-00	GARDNER RECH & CO.		9.29	8,465.71	11,005.20	-2,539.49
300	PITNEY BOWES INC COM	02-23-00	GARDNER RECH & CO.		9.51	15,027.99	3,615.43	11,412.56
200	PNC BNK CORP COM	01-28-00	GARDNER RECH & CO.		6.31	9,168.69	4,173.89	4,994.80
500	POLAROID CORP COM	01-28-00	GARDNER RECH & CO.		15.40	11,859.60	21,015.53	-9,155.93
200	PPG IND INC COM	01-19-00	SMITH BARNEY INC		6.41	12,056.09	4,455.69	7,600.40
200	PPG IND INC COM	02-23-00	GARDNER RECH & CO.		6.36	10,668.64	4,455.69	6,212.95
300	PRAXAIR INC COM	01-28-00	GARDNER RECH & CO.		9.41	12,234.34	5,708.53	6,525.81
100	PROCTER & GAMBLE CO	01-19-00	SMITH BARNEY INC		3.39	11,534.11	2,796.90	8,737.21
700	PROCTER & GAMBLE CO	01-28-00	GARDNER RECH & CO.		23.35	70,195.40	19,578.27	50,617.13
500	PROCTER & GAMBLE CO	02-23-00	GARDNER RECH & CO.		16.51	45,077.24	13,984.48	31,092.76
100	PROVIDIAN FINL CORP	01-28-00	GARDNER RECH & CO.		3.28	8,202.97	2,190.27	6,012.70
400	PUB SERVICE ENTERPRI	01-19-00	SMITH BARNEY INC		12.47	13,912.53	10,609.63	3,302.90
200	PUB SERVICE ENTERPRI	02-23-00	GARDNER RECH & CO.		6.20	5,981.30	5,304.82	676.48
500	PULTE CORP COM	02-23-00	GARDNER RECH & CO.		15.29	8,515.96	2,799.10	5,716.86
200	QUAKER OATS CO COM	02-23-00	GARDNER RECH & CO.		6.37	11,018.63	4,814.25	6,204.38

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	QUALCOMM INC COM	01-28-00	GARDNER RECH & CO.	10.11		33,158.64	12,655.68	20,502.96
300	QUINTILES TRANSNATIO	02-23-00	GARDNER RECH & CO.	9.29		8,634.46	6,600.00	2,034.46
400	RALSTON-RALSTON PURI	01-28-00	GARDNER RECH & CO.	12.37		11,037.63	4,861.91	6,175.72
2,900	RALSTON-RALSTON PURI	02-23-00	GARDNER RECH & CO.	89.74		82,016.51	35,248.88	46,767.63
600	RAYTHEON CO CL B COM	01-28-00	GARDNER RECH & CO.	18.49		14,419.01	21,995.85	-7,576.84
800	REEBOK INTL COM	02-23-00	GARDNER RECH & CO.	24.22		6,425.78	15,805.44	-9,379.66
100	REYNOLDS METALS CO C	02-23-00	GARDNER RECH & CO.	3.23		6,628.02	5,624.52	1,003.50
200	ROCKWELL INTL CORP N	02-23-00	GARDNER RECH & CO.	6.33		9,818.67	4,817.89	5,000.78
900	S.W. AIRL CO COM	01-28-00	GARDNER RECH & CO.	27.48		14,091.27	7,840.70	6,250.57
600	SAFECO CORP COM	01-19-00	SMITH BARNEY INC	0.50		14,924.50	12,617.57	2,306.93
400	SAFEGWAY INC COM NEW	01-28-00	GARDNER RECH & CO.	12.50		14,912.50	21,944.06	-7,031.56
200	SAFEGWAY INC COM NEW	02-23-00	GARDNER RECH & CO.	6.26		7,543.74	10,972.03	-3,428.29
600	SARA LEE CORP COM	02-23-00	GARDNER RECH & CO.	18.33		9,769.17	6,478.08	3,291.09
400	SBC COMMUNICATIONS I	01-19-00	SMITH BARNEY INC	12.55		16,312.45	6,128.84	10,183.61
1,700	SBC COMMUNICATIONS I	01-28-00	GARDNER RECH & CO.	53.23		66,671.77	26,047.59	40,624.18
300	SBC COMMUNICATIONS I	02-02-00	SPEAR LEEDS AND KEL	4.93		12,876.32	4,596.63	8,279.69
1,000	SBC COMMUNICATIONS I	02-23-00	GARDNER RECH & CO.	31.17		34,968.83	15,322.11	19,646.72
900	SCHERING-PLOUGH CORP	01-28-00	GARDNER RECH & CO.	28.28		38,277.97	7,378.75	30,899.22
600	SCHERING-PLOUGH CORP	02-23-00	GARDNER RECH & CO.	18.76		22,518.74	4,919.17	17,599.57
600	SCHWAB CHARLES CORP	01-28-00	GARDNER RECH & CO.	18.71		21,093.79	5,618.07	15,475.72
300	SCHWAB CHARLES CORP	02-23-00	GARDNER RECH & CO.	9.40		11,859.35	2,809.03	9,050.32
300	SEAGATE TECH COM	01-19-00	SMITH BARNEY INC	9.42		12,346.83	10,317.01	2,029.82
200	SEAGATE TECH COM	02-23-00	GARDNER RECH & CO.	6.32		9,306.18	6,878.01	2,428.17
200	SEALED AIR CORP NEW	01-19-00	SMITH BARNEY INC	6.39		11,518.61	10,151.26	1,367.35
600	SEARS ROEBUCK & CO C	01-05-00	GARDNER RECH & CO.	18.62		18,318.88	9,687.80	8,631.08

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	SEARS ROEBUCK & CO C	02-23-00	GARDNER RECH & CO.		9.28	8,203.22	4,843.90	3,359.32
700	SEMPRA ENERGY INC CO	01-28-00	GARDNER RECH & CO.		21.43	12,666.07	19,252.33	-6,586.26
200	SHARED MED SYS CORP	01-28-00	GARDNER RECH & CO.		6.30	8,756.20	3,076.62	5,679.58
200	SIGMA-ALDRICH CORP C	02-23-00	GARDNER RECH & CO.		6.18	5,206.32	3,662.50	1,543.82
1,000	SILICON GRAPHICS INC	01-28-00	GARDNER RECH & CO.		30.33	9,844.67	32,369.77	-22,525.10
400	SLM HLDG CORP COM ST	01-19-00	SMITH BARNEY INC		12.55	16,437.45	20,110.88	-3,673.43
200	SOLETRON CORP COM	01-28-00	GARDNER RECH & CO.		6.47	14,006.03	10,354.65	3,651.38
400	SOUTHERN CO COM STK	01-28-00	GARDNER RECH & CO.		12.34	10,112.66	3,951.16	6,161.50
400	SPRINT CORP COM	01-28-00	GARDNER RECH & CO.		12.81	24,087.19	6,330.79	17,756.40
300	SPRINT CORP COM	02-23-00	GARDNER RECH & CO.		9.62	18,327.88	4,748.09	13,579.79
300	SPRINT CORP PCS COM	01-28-00	GARDNER RECH & CO.		10.03	30,627.47	3,852.49	26,774.98
300	SPRINT CORP PCS COM	02-23-00	GARDNER RECH & CO.		9.47	13,865.53	1,926.24	11,939.29
200	ST PAUL COS INC COM	02-23-00	GARDNER RECH & CO.		6.16	4,743.84	4,896.37	-152.53
200	ST STR CORP COM	01-19-00	SMITH BARNEY INC		6.51	15,268.49	9,956.00	5,312.49
100	ST STR CORP COM	01-28-00	GARDNER RECH & CO.		3.27	7,871.73	4,978.00	2,893.73
100	ST STR CORP COM	02-23-00	GARDNER RECH & CO.		3.25	7,409.25	4,978.00	2,431.25
800	STAPLES INC (RETAIL	01-19-00	SMITH BARNEY INC		0.69	20,449.31	16,766.45	3,682.86
400	STAPLES INC (RETAIL	02-23-00	GARDNER RECH & CO.		12.30	8,962.70	8,383.23	579.47
200	SUMMIT BANCORP COM	02-23-00	GARDNER RECH & CO.		6.17	4,981.33	10,004.00	-5,022.67
900	SUN MICROSYSTEMS INC	01-28-00	GARDNER RECH & CO.		29.25	67,470.75	2,396.95	65,073.80
600	SUN MICROSYSTEMS INC	02-23-00	GARDNER RECH & CO.		19.89	56,680.11	1,597.97	55,082.14
200	SUN TR BANKS INC COM	01-28-00	GARDNER RECH & CO.		6.39	11,431.11	6,891.10	4,540.01
400	SUNOCO INC COM	02-23-00	GARDNER RECH & CO.		12.33	9,837.67	15,584.64	-5,746.97
400	SYSCO CORP COM	01-05-00	GARDNER RECH & CO.		12.50	14,887.50	3,260.48	11,627.02
300	SYSCO CORP COM	02-23-00	GARDNER RECH & CO.		9.34	9,965.66	2,445.36	7,520.30

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	TANDY CORP COM	01-28-00	GARDNER RECH & CO.		6.33	9,656.17	1,850.76	7,805.41
200	TARGET CORP COM	02-23-00	GARDNER RECH & CO.		6.38	11,356.12	2,192.70	9,163.42
300	TELLABS INC COM	01-28-00	GARDNER RECH & CO.		9.55	16,490.45	4,338.71	12,151.74
100	TELLABS INC COM	02-23-00	GARDNER RECH & CO.		3.18	5,384.32	1,446.24	3,938.08
100	TEMPLE INLAND INC CO	02-23-00	GARDNER RECH & CO.		3.17	5,028.08	3,542.82	1,485.26
400	TENET HEALTHCARE COR	02-23-00	GARDNER RECH & CO.		12.25	7,487.75	8,321.00	-833.25
300	TERADYNE INC COM	01-28-00	GARDNER RECH & CO.		9.63	18,852.87	14,556.83	4,296.04
200	TEXTRON INC COM	02-23-00	GARDNER RECH & CO.		6.40	11,956.10	2,575.43	9,380.67
200	THREE COM CORP COMM	01-28-00	GARDNER RECH & CO.		6.32	9,306.18	8,903.86	402.32
200	THREE COM CORP COMM	02-23-00	GARDNER RECH & CO.		6.53	15,668.47	8,903.86	6,764.61
800	TIME WARNER INC COM	01-28-00	GARDNER RECH & CO.		26.18	65,323.82	15,545.56	49,778.26
400	TIME WARNER INC COM	02-23-00	GARDNER RECH & CO.		13.09	32,411.91	7,772.78	24,639.13
100	TIME WARNER INC COM	02-24-00	GUZMAN & COMPANY		3.29	8,465.46	1,943.19	6,522.27
300	TORCHMARK CORP COM	01-28-00	GARDNER RECH & CO.		9.23	6,890.77	3,911.96	2,978.81
1,000	TOYS R US INC (HOLDI	01-28-00	GARDNER RECH & CO.		30.34	10,032.16	29,222.38	-19,190.22
200	TRIBUNE CO COM	02-23-00	GARDNER RECH & CO.		6.25	7,443.75	2,136.14	5,307.61
300	TRICON GLOBAL RESTAU	02-23-00	GARDNER RECH & CO.		9.27	8,034.48	2,601.58	5,432.90
100	TX INSTRS INC COM	01-19-00	SMITH BARNEY INC		3.37	10,946.63	690.23	10,256.40
400	TX INSTRS INC COM	01-28-00	GARDNER RECH & CO.		13.43	42,761.57	2,760.92	40,000.65
300	TX INSTRS INC COM	02-23-00	GARDNER RECH & CO.		10.48	44,127.02	2,070.69	42,056.33
100	TX INSTRS INC COM	02-24-00	GUZMAN & COMPANY		3.51	15,033.99	690.23	14,343.76
400	TX UTILS CO COM	01-19-00	SMITH BARNEY INC		12.48	14,387.52	12,485.39	1,902.13
300	TX UTILS CO COM	02-23-00	GARDNER RECH & CO.		9.34	10,021.91	9,364.04	657.87
400	U S WEST INC NEW COM	01-28-00	GARDNER RECH & CO.		12.87	26,087.13	11,492.42	14,594.71
200	U S WEST INC NEW COM	02-23-00	GARDNER RECH & CO.		6.51	15,080.99	5,746.21	9,334.78

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
100	UN CARBIDE CORP COM	02-23-00	GARDNER RECH & CO.		3.19	5,434.31	2,951.21	2,483.10
300	UN PAC CORP COM	02-23-00	GARDNER RECH & CO.		9.40	11,784.35	8,553.29	3,231.06
700	UN PAC RES GROUP INC	02-23-00	GARDNER RECH & CO.		21.22	6,541.28	12,187.22	-5,645.94
400	UN PLANTERS CORP COM	01-19-00	SMITH BARNEY INC		12.46	13,687.54	18,183.37	-4,495.83
300	UNICOM CORP COM	02-23-00	GARDNER RECH & CO.		9.38	11,146.87	9,886.19	1,260.68
300	UNISYS CORP COM	02-23-00	GARDNER RECH & CO.		9.33	9,740.67	5,704.93	4,035.74
200	UNITED HEALTHCARE CO	02-23-00	GARDNER RECH & CO.		6.39	11,493.61	9,239.20	2,254.41
400	UNOCAL CORP COM	01-19-00	SMITH BARNEY INC		12.44	13,187.56	9,563.97	3,623.59
200	UNOCAL CORP COM	02-23-00	GARDNER RECH & CO.		6.18	5,268.82	4,781.98	486.84
500	US BANCORP DEL INC C	01-28-00	GARDNER RECH & CO.		15.35	10,484.65	6,231.05	4,253.60
200	USX-US STEEL GROUP C	02-23-00	GARDNER RECH & CO.		6.16	4,606.34	5,291.69	-685.35
300	UTD TECHNOLOGIES COR	01-28-00	GARDNER RECH & CO.		9.53	15,665.47	5,725.63	9,939.84
100	UTD TECHNOLOGIES COR	02-23-00	GARDNER RECH & CO.		3.18	5,271.82	1,908.54	3,363.28
400	V F CORP COM	01-28-00	GARDNER RECH & CO.		12.36	10,662.64	6,479.42	4,183.22
400	VIACOM COM CL B	01-28-00	GARDNER RECH & CO.		12.77	22,887.23	6,573.19	16,314.04
300	VIACOM COM CL B	02-23-00	GARDNER RECH & CO.		9.56	16,677.94	4,929.89	11,748.05
200	VULCAN MATERIALS CO	01-28-00	GARDNER RECH & CO.		6.28	8,381.22	9,658.00	-1,276.78
600	WA MUT INC COM	01-19-00	SMITH BARNEY INC		18.47	14,081.53	14,616.21	-534.68
500	WA MUT INC COM	02-23-00	GARDNER RECH & CO.		15.37	11,015.88	12,180.18	-1,164.30
100	WACHOVIA CORP COM N	01-28-00	GARDNER RECH & CO.		3.21	6,259.29	4,662.49	1,596.80
100	WACHOVIA CORP COM N	02-23-00	GARDNER RECH & CO.		3.19	5,696.81	4,662.49	1,034.32
2,300	WAL-MART STORES INC	01-28-00	GARDNER RECH & CO.		73.19	125,420.56	18,972.42	106,448.14
300	WAL-MART STORES INC	02-02-00	SPEAR LEEDS AND KEL		5.09	17,601.16	2,474.66	15,126.50
1,400	WAL-MART STORES INC	02-23-00	GARDNER RECH & CO.		44.20	65,930.80	11,548.43	54,382.37
200	WAL-MART STORES INC	02-24-00	GUZMAN & COMPANY		6.30	8,993.70	1,649.78	7,343.92

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
600	WALGREEN CO COM	01-05-00	GARDNER RECH & CO.		18.56	16,668.94	1,102.55	15,566.39
500	WALGREEN CO COM	01-28-00	GARDNER RECH & CO.		15.49	14,390.76	918.79	13,471.97
400	WALGREEN CO COM	02-23-00	GARDNER RECH & CO.		12.36	10,687.64	735.04	9,952.60
300	WARNER LAMBERT CO C	01-28-00	GARDNER RECH & CO.		9.92	27,327.58	4,045.89	23,281.69
300	WARNER LAMBERT CO C	02-23-00	GARDNER RECH & CO.		9.88	26,240.12	4,045.89	22,194.23
100	WARNER LAMBERT CO C	02-24-00	GUZMAN & COMPANY		3.29	8,652.96	1,348.63	7,304.33
900	WASTE MGMT INC DEL C	01-19-00	SMITH BARNEY INC		27.51	15,272.49	34,292.40	-19,019.91
600	WASTE MGMT INC DEL C	02-23-00	GARDNER RECH & CO.		18.32	9,506.68	22,861.60	-13,354.92
300	WATSON PHARMACEUTIC	01-19-00	SMITH BARNEY INC		9.44	13,059.31	13,412.25	-352.94
900	WELLS FARGO & CO NEW	01-28-00	GARDNER RECH & CO.		28.17	34,846.83	6,772.02	28,074.81
700	WELLS FARGO & CO NEW	02-23-00	GARDNER RECH & CO.		21.78	23,121.97	5,267.12	17,854.85
600	WENDY S INTL INC COM	01-19-00	SMITH BARNEY INC		18.41	12,281.59	4,258.68	8,022.91
300	WESTVACO CORP COM	02-23-00	GARDNER RECH & CO.		9.29	8,634.46	5,303.82	3,330.64
200	WEYERHAEUSER CO COM	01-19-00	SMITH BARNEY INC		6.43	12,693.57	9,493.83	3,199.74
200	WEYERHAEUSER CO COM	01-28-00	GARDNER RECH & CO.		6.40	11,806.10	6,154.10	5,652.00
300	WILLAMETTE IND INC C	01-28-00	GARDNER RECH & CO.		9.42	12,534.33	10,276.50	2,257.83
400	WILLIAMS CO INC COM	01-28-00	GARDNER RECH & CO.		12.51	15,112.49	5,043.23	10,069.26
200	WILLIAMS CO INC COM	02-23-00	GARDNER RECH & CO.		6.28	8,143.72	2,521.61	5,622.11
400	WINN-DIXIE STORES IN	02-23-00	GARDNER RECH & CO.		12.21	6,287.79	6,523.60	-235.81
700	WORTHINGTON INDS INC	01-28-00	GARDNER RECH & CO.		21.34	9,953.66	7,149.81	2,803.85
200	WRIGLEY WM JR CO CAP	01-19-00	SMITH BARNEY INC		6.53	15,893.47	5,517.83	10,375.64
100	WRIGLEY WM JR CO CAP	02-23-00	GARDNER RECH & CO.		3.25	7,253.00	2,758.91	4,494.09
500	XEROX CORP COM	01-28-00	GARDNER RECH & CO.		15.35	10,297.15	4,333.33	5,963.82
300	XEROX CORP COM	02-23-00	GARDNER RECH & CO.		9.21	6,178.29	2,600.00	3,578.29
100	XILINX INC COM	02-23-00	GARDNER RECH & CO.		3.23	6,784.27	4,409.38	2,374.89

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	YAHOO INC COM	01-28-00	GARDNER RECH & CO.		8.09	62,691.91	66,908.09	-4,216.18
100	YAHOO INC COM	02-23-00	GARDNER RECH & CO.		3.56	16,608.94	16,727.02	-118.08
273,578						12,791,666.77	5,898,381.05	6,893,285.72
NTQA MIDCAP INDEX S&P 400								
187	NTQA EB S&P 400 EQ I	02-01-00			0.00	4,951.94	4,509.21	442.73
187						4,951.94	4,509.21	442.73
NTQA MINICAP FUND								
1,413	NTQA EB MINICAP EQTY	02-01-00			0.00	69,603.58	36,668.17	32,935.41
1,413						69,603.58	36,668.17	32,935.41
OPPENHEIMER								
20,000	AETNA INC COM STK	02-09-00	GOLDMAN SACHS & COM	0.06	1,229.50	883,648.50	1,049,186.00	-165,537.50
6,800	AMFM INC COM	01-07-00	CITATION GROUP	0.06	425.35	520,024.89	372,049.08	147,975.81
3,000	AMFM INC COM	01-13-00	BROADCORT CAPITAL C	0.06	188.10	242,678.10	164,139.30	78,538.80
45,100	BECTON DICKINSON & C	01-27-00	B TRADE SERVICES	0.02	942.36	1,209,789.69	1,066,803.61	142,986.08
12,100	CITIGROUP INC COM	01-06-00	LEWCO SECURITIES	0.06	747.33	639,040.17	120,576.50	518,463.67
24,900	COMPAQ COMPUTER COR	01-06-00	LEWCO SECURITIES	0.06	1,517.76	711,244.74	786,284.49	-75,039.75
27,400	COMPAQ COMPUTER COR	02-29-00	WILLIAMS CAPITAL GR	0.06	1,667.01	688,470.49	865,228.72	-176,758.23
20,000	COMPUTER ASSOC INTL	01-05-00	WESTMINSTER RESEARC	0.06	1,241.99	1,258,378.01	666,915.15	591,462.86
7,800	COMPUTER ASSOC INTL	02-29-00	PRUDENTIAL SECURITI	0.06	485.08	511,877.42	260,096.91	251,780.51

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
35,000	CONSECO INC COM	01-27-00	SPEAR LEEDS AND KEL	0.06	2,117.94	536,007.06	1,322,094.32	-786,087.26
38,000	DONNELLEY R R & SONS	01-10-00	PAINE WEBBER INC	0.06	2,309.93	895,531.27	1,302,078.51	-406,547.24
43,250	MAY DEPT STORES CO C	02-08-00	J.P. MORGAN SECURIT	0.06	2,635.17	1,202,370.38	1,236,647.34	-34,276.96
15,000	MCI WORLDCOM INC CO	01-04-00	MERRILL LYNCH PIERC	0.00	25.37	760,914.13	784,467.04	-23,552.91
12,000	MOTOROLA INC COM	01-05-00	SK INTERNATIONAL SE	0.06	772.61	1,577,480.59	582,495.60	994,984.99
12,300	SPRINT CORP COM	01-04-00	CITATION GROUP	0.06	764.32	788,575.88	172,855.92	615,719.96
25,200	TENET HEALTHCARE COR	01-07-00	GOLDIS - PITTSBURG	0.06	1,535.31	697,764.69	469,184.70	228,579.99
18,600	TIME WARNER INC COM	01-11-00	CITATION GROUP	0.06	1,169.94	1,617,030.06	640,817.70	976,212.36
366,450						14,740,826.07	11,861,920.89	2,878,905.18

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32,150	WESTPAC BKG CORP NPV	02-10-00	ORD MINNETT TJ THOM		1,130.60	224,987.12	215,601.19	9,385.93
6,350	WESTPAC BKG CORP NPV	02-11-00	ORD MINNETT TJ THOM		218.89	43,556.47	42,583.75	972.72
5,000	ALCATEL EUR10	02-18-00	JP MORGAN SECURITIE		3,866.56	1,284,989.68	505,269.23	779,720.45
40,600	AVENTIS SA EUR3.82	02-18-00	LEHMAN BROTHERS INT		5,163.06	2,060,064.70	2,020,391.21	39,673.49
8,000	AVENTIS SA EUR3.82	02-21-00	LEHMAN BROTHERS INT		981.24	391,519.42	398,106.64	-6,587.22
5,200	AVENTIS SA EUR3.82	02-22-00	DEUTSCHE BANK LONDO		656.34	261,879.19	258,769.32	3,109.87
20,500	AVENTIS SA EUR3.82	02-25-00	DEUTSCHE BANK LONDO		2,721.28	1,085,789.78	1,020,148.27	65,641.51
6,790	AVENTIS SA EUR3.82	02-28-00	DEUTSCHE BANK LONDO		877.90	350,282.02	337,893.01	12,389.01
19,100	TOTAL FINA ELF EUR10	01-07-00	SBC WARBURG & CO LT		7,240.42	2,406,232.80	1,419,366.81	986,865.99
4,300	TOTAL FINA ELF EUR10	01-14-00	UBS AG LONDON		1,634.35	543,147.74	319,543.31	223,604.43
4,880	TOTAL FINA ELF EUR10	01-17-00	UBS AG LONDON		1,863.78	619,395.10	362,644.50	256,750.60
12,534	RWE AG NPV	02-04-00	CSFB EQUITIES LONDO		977.52	390,029.84	661,419.65	-271,389.81
34,916	RWE AG NPV	02-11-00	CSFB EQUITIES LONDO		2,682.14	1,070,172.36	1,842,518.63	-772,346.27

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
5,645	RWE AG NPV	02-21-00	INSTINET SERVICES L	584.57	194,270.33	297,886.86	-103,616.53
3,136	RWE AG NPV	02-22-00	INSTINET SERVICES L	326.94	108,652.71	165,486.84	-56,834.13
3,136	RWE AG NPV	02-23-00	INSTINET SERVICES L	344.42	114,463.08	165,486.84	-51,023.76
3,763	RWE AG NPV	02-24-00	INSTINET SERVICES L	390.72	129,850.26	198,573.65	-68,723.39
5,227	RWE AG NPV	02-25-00	INSTINET SERVICES L	519.90	172,779.60	275,828.99	-103,049.39
4,182	RWE AG NPV	02-28-00	INSTINET SERVICES L	406.85	135,210.27	220,684.30	-85,474.03
2,601	RWE AG NPV	02-29-00	INSTINET SERVICES L	258.55	85,924.55	137,254.87	-51,330.32
44,500	MEDIASET ITL1000	01-05-00	CSFB EQUITIES LONDO	1,609.23	642,081.86	240,935.54	401,146.32
43,000	MEDIASET ITL1000	01-07-00	CSFB EQUITIES LONDO	1,478.92	590,089.26	232,814.12	357,275.14
42,700	MEDIASET ITL1000	02-11-00	CSFB EQUITIES LONDO	2,408.29	800,355.25	231,189.83	569,165.42
8,100	MEDIASET ITL1000	02-16-00	CSFB EQUITIES LONDO	514.60	171,016.32	43,855.68	127,160.64
180,100	TELECOM ITALIA SPA D	02-03-00	INSTINET SERVICES L	3,839.64	1,276,040.79	516,975.30	759,065.49
172,700	TELECOM ITALIA SPA D	02-04-00	INSTINET SERVICES L	3,871.00	1,286,462.85	495,733.68	790,729.17
136,700	TELECOM ITALIA SPA D	02-07-00	INSTINET SERVICES L	3,176.43	1,055,633.49	392,396.03	663,237.46
116,700	TELECOM ITALIA SPA D	02-08-00	INSTINET SERVICES L	2,688.40	893,443.49	334,986.22	558,457.27
28,950	TELECOM ITALIA SPA D	02-10-00	INSTINET SERVICES L	653.46	217,168.60	83,100.69	134,067.91
1,000	AISIN SEIKI CO Y50	01-05-00	HSBC INVESTMENT BAN	26.43	13,186.66	11,284.21	1,902.45
1,000	AISIN SEIKI CO Y50	01-06-00	HSBC INVESTMENT BAN	26.74	13,341.26	11,284.21	2,057.05
1,000	AISIN SEIKI CO Y50	01-07-00	HSBC INVESTMENT BAN	27.19	13,569.63	11,284.21	2,285.42
1,000	AISIN SEIKI CO Y50	01-11-00	HSBC INVESTMENT BAN	26.97	13,454.71	11,284.21	2,170.50
1,000	AISIN SEIKI CO Y50	01-12-00	HSBC INVESTMENT BAN	26.59	13,270.91	11,284.21	1,986.70
2,000	AISIN SEIKI CO Y50	01-13-00	HSBC INVESTMENT BAN	54.37	27,133.25	22,568.43	4,564.82
2,000	AISIN SEIKI CO Y50	01-14-00	HSBC INVESTMENT BAN	55.98	27,932.47	22,568.43	5,364.04
2,000	AISIN SEIKI CO Y50	01-17-00	HSBC INVT PLC LTD L	57.63	28,756.68	22,568.43	6,188.25
1,000	AISIN SEIKI CO Y50	01-18-00	HSBC INVESTMENT BAN	31.03	15,486.60	11,284.21	4,202.39

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SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,000	AISIN SEIKI CO Y50	01-19-00	HSBC INVESTMENT BAN		30.13	15,036.84	11,284.21	3,752.63
2,000	AISIN SEIKI CO Y50	01-19-00	HSBC INVESTMENT BAN		0.00	30,029.86	22,568.43	7,461.43
1,000	AISIN SEIKI CO Y50	01-20-00	HSBC INVESTMENT BAN		29.86	14,902.28	11,284.21	3,618.07
1,000	AISIN SEIKI CO Y50	01-21-00	HSBC INVESTMENT BAN		29.60	14,768.66	11,284.21	3,484.45
2,000	AISIN SEIKI CO Y50	01-24-00	HSBC INVESTMENT BAN		59.41	29,649.66	22,568.43	7,081.23
1,000	AISIN SEIKI CO Y50	01-25-00	HSBC INVESTMENT BAN		29.49	14,718.86	11,284.21	3,434.65
1,000	AISIN SEIKI CO Y50	01-26-00	HSBC INVESTMENT BAN		28.95	14,445.51	11,284.21	3,161.30
1,000	AISIN SEIKI CO Y50	01-27-00	HSBC INVESTMENT BAN		28.53	14,234.87	11,284.21	2,950.66
1,000	AISIN SEIKI CO Y50	01-28-00	HSBC INVESTMENT BAN		28.58	14,264.02	11,284.21	2,979.81
2,000	AISIN SEIKI CO Y50	01-31-00	HSBC INVESTMENT BAN		57.92	28,902.34	22,568.43	6,333.91
2,000	AISIN SEIKI CO Y50	02-01-00	HSBC INVESTMENT BAN		57.82	28,851.44	22,568.43	6,283.01
3,000	AISIN SEIKI CO Y50	02-02-00	HSBC INVESTMENT BAN		86.28	43,056.58	33,852.64	9,203.94
3,000	AISIN SEIKI CO Y50	02-03-00	HSBC INVESTMENT BAN		84.56	42,198.13	33,852.64	8,345.49
3,000	AISIN SEIKI CO Y50	02-04-00	HSBC INVESTMENT BAN		85.85	42,836.38	33,852.64	8,983.74
2,000	AISIN SEIKI CO Y50	02-07-00	HSBC INVESTMENT BAN		57.97	28,925.85	22,568.43	6,357.42
3,000	AISIN SEIKI CO Y50	02-08-00	HSBC INVESTMENT BAN		86.20	43,013.26	33,852.64	9,160.62
3,000	AISIN SEIKI CO Y50	02-09-00	HSBC INVESTMENT BAN		85.71	42,769.03	33,852.64	8,916.39
2,000	AISIN SEIKI CO Y50	02-10-00	HSBC INVESTMENT BAN		56.89	28,387.93	22,568.43	5,819.50
3,000	AISIN SEIKI CO Y50	02-14-00	HSBC INVESTMENT BAN		87.21	43,516.96	33,852.64	9,664.32
2,000	AISIN SEIKI CO Y50	02-15-00	HSBC INVESTMENT BAN		58.17	29,029.57	22,568.43	6,461.14
1,000	AISIN SEIKI CO Y50	02-16-00	HSBC INVESTMENT BAN		28.64	14,291.58	11,284.21	3,007.37
3,000	AISIN SEIKI CO Y50	02-17-00	HSBC INVESTMENT BAN		82.44	41,139.51	33,852.64	7,286.87
3,000	AISIN SEIKI CO Y50	02-18-00	HSBC INVESTMENT BAN		83.21	41,519.76	33,852.64	7,667.12
1,000	AISIN SEIKI CO Y50	02-21-00	HSBC INVESTMENT BAN		27.48	13,714.41	11,284.21	2,430.20
4,000	AISIN SEIKI CO Y50	02-22-00	HSBC INVESTMENT BAN		107.90	53,844.82	45,136.85	8,707.97

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,000	AISIN SEIKI CO Y50	02-23-00	HSBC INVESTMENT BAN		137.23	68,480.48	56,421.06	12,059.42
4,000	AISIN SEIKI CO Y50	02-24-00	HSBC INVESTMENT BAN		110.20	54,991.75	45,136.85	9,854.90
3,000	AISIN SEIKI CO Y50	02-25-00	HSBC INVESTMENT BAN		82.13	40,980.78	33,852.64	7,128.14
4,000	AISIN SEIKI CO Y50	02-28-00	HSBC INVESTMENT BAN		111.19	55,481.21	45,136.85	10,344.36
2,000	AISIN SEIKI CO Y50	02-29-00	HSBC INVESTMENT BAN		55.27	27,580.29	22,568.43	5,011.86
2,000	EISAI CO JPY50	02-29-00	HSBC INVESTMENT BAN		92.45	46,130.14	28,672.59	17,457.55
4,000	FUJI PHOTO FILM CO Y	01-31-00	GOLDMAN SACHS INTL		188.52	155,543.10	105,061.96	50,481.14
5,000	FUJI PHOTO FILM CO Y	02-01-00	GOLDMAN SACHS INTL		235.77	197,167.19	131,327.46	65,839.73
5,000	FUJI PHOTO FILM CO Y	02-02-00	GOLDMAN SACHS INTL		234.63	196,820.05	131,327.46	65,492.59
6,000	FUJI PHOTO FILM CO Y	02-03-00	GOLDMAN SACHS INTL		263.21	245,348.56	157,592.95	87,755.61
7,000	FUJI PHOTO FILM CO Y	02-04-00	GOLDMAN SACHS INTL		311.85	293,727.61	183,858.44	109,869.17
6,000	FUJI PHOTO FILM CO Y	02-07-00	GOLDMAN SACHS INTL		271.73	259,510.03	157,592.95	101,917.08
7,000	FUJI PHOTO FILM CO Y	02-08-00	GOLDMAN SACHS INTL		317.77	304,003.57	183,858.44	120,145.13
6,000	FUJI PHOTO FILM CO Y	02-09-00	GOLDMAN SACHS INTL		273.29	263,964.98	157,592.95	106,372.03
7,000	FUJI PHOTO FILM CO Y	02-10-00	GOLDMAN SACHS INTL		319.63	308,714.79	183,858.44	124,856.35
6,000	FUJI PHOTO FILM CO Y	02-14-00	GOLDMAN SACHS INTL		271.51	261,949.51	157,592.94	104,356.57
5,000	FUJI PHOTO FILM CO Y	02-25-00	HSBC INVESTMENT BAN		463.96	231,514.69	131,327.45	100,187.24
5,000	FUJI PHOTO FILM CO Y	02-28-00	HSBC INVESTMENT BAN		467.41	233,236.54	131,327.45	101,909.09
5,000	FUJI PHOTO FILM CO Y	02-29-00	HSBC INVESTMENT BAN		450.30	224,698.01	131,327.45	93,370.56
41,000	HITACHI JPY50	02-17-00	KLEINWORT BENSON SE		582.44	581,856.42	335,054.58	246,801.84
58,000	HITACHI JPY50	02-18-00	KLEINWORT BENSON SE		823.94	823,117.70	473,979.65	349,138.05
42,000	HITACHI JPY50	02-22-00	KLEINWORT BENSON SE		568.92	568,352.86	343,226.65	225,126.21
4,000	HITACHI JPY50	02-25-00	KLEINWORT BENSON SE		54.04	53,982.98	32,688.25	21,294.73
12,000	HITACHI JPY50	02-28-00	KLEINWORT BENSON SE		163.16	163,003.31	98,064.76	64,938.55
6,000	KAO CORP JPY50	01-31-00	GOLDMAN SACHS INTL		214.69	166,889.51	71,213.53	95,675.98

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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
6,000	KAO CORP JPY50	02-01-00	GOLDMAN SACHS INTL		211.37	164,044.79	71,213.53	92,831.26
6,000	KAO CORP JPY50	02-02-00	GOLDMAN SACHS INTL		209.00	161,880.90	71,213.53	90,667.37
6,000	KAO CORP JPY50	02-03-00	GOLDMAN SACHS INTL		206.36	159,050.20	71,213.53	87,836.67
6,000	KAO CORP JPY50	02-04-00	GOLDMAN SACHS INTL		207.60	160,397.79	71,213.53	89,184.26
6,000	KAO CORP JPY50	02-07-00	GOLDMAN SACHS INTL		210.33	163,018.96	71,213.53	91,805.43
6,000	KAO CORP JPY50	02-08-00	GOLDMAN SACHS INTL		207.20	160,090.77	71,213.53	88,877.24
7,000	KAO CORP JPY50	02-09-00	GOLDMAN SACHS INTL		236.04	180,769.70	83,082.45	97,687.25
5,000	KAO CORP JPY50	02-10-00	GOLDMAN SACHS INTL		179.17	128,079.47	59,344.61	68,734.86
1,000	KAO CORP JPY50	02-14-00	GOLDMAN SACHS INTL		61.44	25,669.29	11,868.92	13,800.37
6,000	KAO CORP JPY50	02-17-00	GOLDMAN SACHS INTL		216.55	153,224.24	71,213.53	82,010.71
4,000	KAO CORP JPY50	02-18-00	GOLDMAN SACHS INTL		169.12	101,399.24	47,475.69	53,923.55
10,000	PIONEER ELEC JPY50	02-17-00	SCHRODER SECS LTD L		661.26	329,971.56	175,015.59	154,955.97
3,000	PIONEER ELEC JPY50	02-29-00	SCHRODER SECS LTD L		198.29	98,948.42	52,504.68	46,443.74
9,000	SHIONOGI & CO JPY50	01-06-00	UBS AG LONDON		228.93	114,239.21	64,578.68	49,660.53
12,000	SHIONOGI & CO JPY50	01-07-00	SBC WARBURG & CO LT		307.91	153,650.87	86,104.91	67,545.96
11,000	SHIONOGI & CO JPY50	01-11-00	UBS AG LONDON		280.09	139,770.00	78,929.50	60,840.50
16,000	SHIONOGI & CO JPY50	01-12-00	UBS AG LONDON		401.74	200,468.41	114,806.55	85,661.86
24,000	SHIONOGI & CO JPY50	01-13-00	UBS AG LONDON		602.18	300,492.44	172,209.82	128,282.62
27,000	SHIONOGI & CO JPY50	01-14-00	UBS AG LONDON		668.24	333,453.35	193,736.05	139,717.30
17,000	AKZO NOBEL NV NLG5 (	01-07-00	JP MORGAN SECURITIE		2,518.98	837,139.71	585,760.37	251,379.34
2,280	AKZO NOBEL NV NLG5 (	01-10-00	JP MORGAN SECURITIE		339.42	112,803.15	78,560.80	34,242.35
7,100	BUHRMANN NV NLG2.50	01-07-00	INSTINET SERVICES L		378.71	125,858.13	149,494.48	-23,636.35
8,254	BUHRMANN NV NLG2.50	01-13-00	INSTINET SERVICES L		432.52	143,740.94	173,792.60	-30,051.66
19,900	KON KPN NV NLG1	02-11-00	CSFB EQUITIES LONDO		6,138.59	2,449,296.14	912,366.99	1,536,929.15
4,200	KON KPN NV NLG1	02-16-00	CSFB EQUITIES LONDO		1,269.53	506,541.86	192,559.87	313,981.99

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,610	KON KPN NV NLG1	02-24-00	CSFB EQUITIES LONDO		1,096.76	437,606.69	165,509.79	272,096.90
3,300	PHILIPS ELEC(KON) EU	01-20-00	INSTINET SERVICES L		1,560.44	518,587.48	111,128.59	407,458.89
2,200	PHILIPS ELEC(KON) EU	01-21-00	INSTINET SERVICES L		1,016.22	337,723.45	74,085.72	263,637.73
2,410	PHILIPS ELEC(KON) EU	01-24-00	INSTINET SERVICES L		1,140.88	379,154.25	81,157.54	297,996.71
21,500	TELEFONICA SA EUR1	01-07-00	GOLDMAN SACHS INTL		1,516.99	504,142.87	203,278.86	300,864.01
21,500	TELEFONICA SA EUR1	01-10-00	GOLDMAN SACHS INTL		1,562.40	519,241.47	203,278.86	315,962.61
21,500	TELEFONICA SA EUR1	01-11-00	GOLDMAN SACHS INTL		1,553.46	516,266.76	203,278.85	312,987.91
26,970	TELEFONICA SA EUR1	01-12-00	GOLDMAN SACHS INTL		1,954.80	649,645.69	254,996.78	394,648.91
2,900	SVENSKA CELLULOSA SE	01-14-00	SALOMON BROS INTL L		264.01	87,737.64	60,792.59	26,945.05
2,200	SVENSKA CELLULOSA SE	01-21-00	SALOMON BROS INTL L		198.41	65,938.60	46,118.52	19,820.08
200	FORBO HLDGS AG CHF50	01-21-00	DEUTSCHE BANK LONDO		243.82	97,283.74	87,111.74	10,172.00
1,475	FORBO HLDGS AG CHF50	02-08-00	DEUTSCHE BANK LONDO		1,684.61	672,159.57	642,449.07	29,710.50
2,325	FORBO HLDGS AG CHF50	02-08-00	JULIUS BAER SECURIT		2,655.41	1,059,505.77	1,012,673.97	46,831.80
265	HOLDERBK FN GLARUS C	01-07-00	INSTINET SERVICES L		1,261.82	359,246.13	237,363.55	121,882.58
110	HOLDERBK FN GLARUS C	01-21-00	UBS AG LONDON		590.08	152,846.60	98,528.26	54,318.34
45	RICHEMONT(CIE FIN) *	02-11-00	ROBERT FLEMING & CO		405.38	115,501.31	59,146.83	56,354.48
10	RICHEMONT(CIE FIN) *	02-16-00	ROBERT FLEMING & CO		50.92	25,411.81	13,143.74	12,268.07
75	RICHEMONT(CIE FIN) *	02-17-00	ROBERT FLEMING & CO		656.62	187,162.65	98,578.05	88,584.60
35	RICHEMONT(CIE FIN) *	02-18-00	ROBERT FLEMING & CO		309.08	88,097.20	46,003.09	42,094.11
5	RICHEMONT(CIE FIN) *	02-21-00	ROBERT FLEMING & CO		43.08	12,275.60	6,571.87	5,703.73
500	SULZER AG CHF80(REGD)	01-14-00	CSFB EQUITIES LONDO		1,038.75	363,434.07	288,460.35	74,973.72
260	SULZER AG CHF80(REGD)	01-21-00	CSFB EQUITIES LONDO		526.47	184,199.32	149,999.38	34,199.94
35	SULZER AG CHF80(REGD)	02-04-00	CSFB EQUITIES LONDO		68.92	24,114.58	20,192.22	3,922.36
16,700	BASS ORD GBP0.28	01-06-00	DEUTSCHE BANK LONDO		391.74	195,272.42	174,173.80	21,098.62
9,500	BASS ORD GBP0.28	01-07-00	DEUTSCHE BANK LONDO		231.86	115,494.16	99,080.90	16,413.26

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,775	BASS ORD GBP0.28	01-10-00	DEUTSCHE MORGAN GRE		91.25	45,333.65	39,371.62	5,962.03
27,600	INVENSYS ORD GBP0.25	01-04-00	INSTINET SERVICES L		261.86	149,138.81	150,716.86	-1,578.05
16,500	INVENSYS ORD GBP0.25	01-05-00	INSTINET SERVICES L		152.58	86,804.15	90,102.47	-3,298.32
55,600	INVENSYS ORD GBP0.25	01-06-00	INSTINET SERVICES L		516.84	294,585.59	303,618.02	-9,032.43
37,200	INVENSYS ORD GBP0.25	01-07-00	INSTINET SERVICES L		355.56	202,590.31	203,140.12	-549.81
29,500	INVENSYS ORD GBP0.25	01-10-00	INSTINET SERVICES L		282.11	160,689.80	161,092.30	-402.50
22,200	INVENSYS ORD GBP0.25	01-11-00	INSTINET SERVICES L		211.37	120,337.91	121,228.78	-890.87
22,300	INVENSYS ORD GBP0.25	01-12-00	INSTINET SERVICES L		215.85	122,889.82	121,774.85	1,114.97
7,300	INVENSYS ORD GBP0.25	01-13-00	INSTINET SERVICES L		68.83	39,030.50	39,863.52	-833.02
23,899	INVENSYS ORD GBP0.25	01-14-00	INSTINET SERVICES L		222.13	126,479.33	130,506.60	-4,027.27
6,400	NAT WEST ORD GBP1	02-08-00	INSTINET SERVICES L		207.48	118,126.23	114,703.22	3,423.01
44,100	NAT WEST ORD GBP1	02-09-00	INSTINET SERVICES L		1,444.92	823,997.49	790,376.86	33,620.63
35,100	NAT WEST ORD GBP1	02-10-00	INSTINET SERVICES L		1,132.83	645,971.30	629,075.46	16,895.84
60,200	NAT WEST ORD GBP1	02-11-00	FOX PITT KELSTON LO		2,263.20	1,129,333.63	1,078,927.14	50,406.49
30,200	NAT WEST ORD GBP1	02-17-00	FOX PITT KELSTON LO		1,063.99	530,936.52	541,255.81	-10,319.29
37,500	NAT WEST ORD GBP1	02-18-00	COLLINS STEWART		1,191.25	679,294.91	672,089.16	7,205.75
38,000	NAT WEST ORD GBP1	02-21-00	COLLINS STEWART		1,156.79	659,637.31	681,050.35	-21,413.04
5,700	PREMIER FARNELL ORD	02-03-00	CSFB (EUROPE) LIMIT		77.19	43,805.53	33,290.54	10,514.99
22,800	PREMIER FARNELL ORD	02-04-00	COMMERZBANK LONDON		305.09	173,809.05	133,162.15	40,646.90
7,100	PREMIER FARNELL ORD	02-09-00	COMMERZBANK LONDON		92.08	52,296.26	41,467.16	10,829.10
4,600	PREMIER FARNELL ORD	02-10-00	COMMERZBANK LONDON		58.82	33,319.61	26,866.05	6,453.56
11,400	PREMIER FARNELL ORD	02-14-00	CSFB (EUROPE) LIMIT		156.76	78,022.57	66,581.07	11,441.50
34,100	PREMIER FARNELL ORD	02-15-00	CSFB (EUROPE) LIMIT		466.43	232,549.61	199,159.18	33,390.43
22,800	PREMIER FARNELL ORD	02-15-00	CSFB (EUROPE) LIMIT		312.00	155,487.58	133,162.15	22,325.43
3,000	PREMIER FARNELL ORD	02-16-00	COMMERZBANK LONDON		36.45	20,567.29	17,521.34	3,045.95

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
10,900	TATE & LYLE ORD GBP0	01-12-00	HENDERSON CROSTHWAI	126.09	71,691.92	73,388.08	-1,696.16
21,900	TATE & LYLE ORD GBP0	01-13-00	HENDERSON CROSTHWAI	254.35	144,853.97	147,449.45	-2,595.48
33,500	WPP GROUP ORD 10P	01-04-00	SCHRODER SECS LTD L	1,082.84	540,134.60	126,372.77	413,761.83
16,600	WPP GROUP ORD 10P	01-07-00	SCHRODER SECS LTD L	495.85	247,225.37	62,620.54	184,604.83
9,900	WPP GROUP ORD 10P	01-10-00	ABN AMRO EQUITIES L	265.55	151,242.56	37,345.98	113,896.58
40,300	WPP GROUP ORD 10P	01-10-00	SCHRODER SECS LTD L	1,228.12	612,625.70	152,024.56	460,601.14
4,000	WPP GROUP ORD 10P	01-11-00	ABN AMRO EQUITIES L	109.53	62,243.11	15,089.29	47,153.82
10,100	WPP GROUP ORD 10P	01-11-00	SCHRODER SECS LTD L	315.24	157,097.05	38,100.45	118,996.60
4,100	WPP GROUP ORD 10P	01-12-00	ABN AMRO EQUITIES L	107.96	61,349.16	15,466.52	45,882.64
8,900	WPP GROUP ORD 10P	01-12-00	SCHRODER SECS LTD L	273.93	136,482.81	33,573.66	102,909.15
4,500	WPP GROUP ORD 10P	01-17-00	SCHRODER SECS LTD L	171.80	85,522.27	16,975.45	68,546.82
1,700	WPP GROUP ORD 10P	01-18-00	SCHRODER SECS LTD L	62.30	30,879.20	6,412.95	24,466.25
4,900	WPP GROUP ORD 10P	01-25-00	SCHRODER SECS LTD L	178.35	88,791.86	18,484.38	70,307.48
9,000	WPP GROUP ORD 10P	02-02-00	SCHRODER SECS LTD L	322.20	160,579.27	33,950.89	126,628.38
14,500	WPP GROUP ORD 10P	02-04-00	SCHRODER SECS LTD L	513.31	255,937.56	54,698.66	201,238.90
29,300	WPP GROUP ORD 10P	02-08-00	SCHRODER SECS LTD L	1,060.05	528,765.97	110,529.02	418,236.95
16,700	WPP GROUP ORD 10P	02-09-00	SCHRODER SECS LTD L	676.78	337,517.92	62,997.77	274,520.15
2,540,498					50,796,739.70	33,371,385.95	17,425,353.75

PUBLIC SCH TEACHERS/SCUDDER

25,000	NOKIA (AB) OY EURO.2	02-03-00	CSFB (EUROPE) LIMIT	9,220.97	4,601,263.65	1,451,035.84	3,150,227.81
52	ADIDAS-SALOMON AG NP	02-10-00	INSTINET - NEW YORK	5.79	2,890.05	6,208.13	-3,318.08
1,838	ADIDAS-SALOMON AG NP	02-10-00	UBS AG LONDON	254.71	101,543.47	219,433.56	-117,890.09
2,720	ADIDAS-SALOMON AG NP	02-11-00	UBS AG LONDON	361.84	144,445.56	324,733.02	-180,287.46

PUBLIC SCH TEACHERS/SCUDDER

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,135	ADIDAS-SALOMON AG NP	02-14-00	UBS AG LONDON		275.60	109,621.73	254,891.54	-145,269.81
2,746	ADIDAS-SALOMON AG NP	02-15-00	UBS AG LONDON		341.78	136,452.27	327,837.08	-191,384.81
2,392	ADIDAS-SALOMON AG NP	02-16-00	COMMERZBANK CAPITAL		288.36	115,055.92	285,574.03	-170,518.11
470	ADIDAS-SALOMON AG NP	02-18-00	INSTINET - NEW YORK		50.83	25,363.33	56,111.96	-30,748.63
2,715	ADIDAS-SALOMON AG NP	02-21-00	BEAR STEARNS NEW YO		349.03	139,261.66	324,136.08	-184,874.42
950	ADIDAS-SALOMON AG NP	02-22-00	BEAR STEARNS NEW YO		121.48	48,470.00	113,417.78	-64,947.78
2,365	ADIDAS-SALOMON AG NP	02-28-00	BEAR STEARNS NEW YO		302.19	120,573.89	282,350.58	-161,776.69
3,768	ADIDAS-SALOMON AG NP	02-29-00	BEAR STEARNS NEW YO		500.85	199,838.94	449,850.74	-250,011.80
27,669	DEUTSCHE LUFTHANSA	02-03-00	BHF SECS CORP NEW Y	1,349.62		538,500.50	650,596.22	-112,095.72
6,917	DEUTSCHE LUFTHANSA	02-04-00	CSFB (EUROPE) LIMIT		340.37	135,806.31	162,643.18	-26,836.87
12,017	DEUTSCHE LUFTHANSA	02-04-00	BHF SECS CORP NEW Y		588.08	234,640.52	282,562.24	-47,921.72
80	DEUTSCHE LUFTHANSA	02-07-00	BHF SECS CORP NEW Y		3.92	1,563.68	1,881.08	-317.40
415	DEUTSCHE LUFTHANSA	02-08-00	INSTINET - NEW YORK		16.61	8,289.15	9,758.12	-1,468.97
11,171	DEUTSCHE LUFTHANSA	02-08-00	BHF SECS CORP NEW Y		552.38	220,400.21	262,669.79	-42,269.58
4,840	DEUTSCHE LUFTHANSA	02-09-00	BHF SECS CORP NEW Y		233.34	93,101.57	113,805.55	-20,703.98
2,569	DEUTSCHE LUFTHANSA	02-10-00	INSTINET - NEW YORK		101.71	50,750.38	60,406.29	-9,655.91
6,761	DEUTSCHE LUFTHANSA	02-10-00	BHF SECS CORP NEW Y		330.94	132,044.79	158,975.06	-26,930.27
1,623	DEUTSCHE LUFTHANSA	02-11-00	INSTINET - NEW YORK		64.36	32,116.25	38,162.48	-6,046.23
6,761	DEUTSCHE LUFTHANSA	02-14-00	LEHMAN BROTHERS INT		330.61	131,915.35	158,975.06	-27,059.71
396	DEUTSCHE LUFTHANSA	02-14-00	INSTINET - NEW YORK		15.56	7,763.10	9,311.36	-1,548.26
1,560	DEUTSCHE LUFTHANSA	02-15-00	INSTINET - NEW YORK		61.14	30,507.13	36,681.13	-6,174.00
1,082	DEUTSCHE LUFTHANSA	02-16-00	INSTINET - NEW YORK		43.79	21,850.97	25,441.65	-3,590.68
746	DEUTSCHE LUFTHANSA	02-17-00	INSTINET - NEW YORK		32.23	16,082.47	17,541.10	-1,458.63
3,638	DEUTSCHE LUFTHANSA	02-17-00	COMMERZBANK CAPITAL		191.54	76,424.68	85,542.27	-9,117.59
3,339	DEUTSCHE LUFTHANSA	02-18-00	COMMERZBANK CAPITAL		176.30	70,343.70	78,511.72	-8,168.02

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SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,903	DEUTSCHE LUFTHANSA	02-21-00	COMMERZBANK CAPITAL		100.77	40,203.92	44,746.27	-4,542.35
54,000	NEW WORLD DEVEL CO	02-24-00	GOLDMAN SACHS & CO		327.99	84,643.34	217,607.72	-132,964.38
103,000	NEW WORLD DEVEL CO	02-25-00	BARING SECURITIES I		592.11	152,773.01	415,066.59	-262,293.58
4,000	NEW WORLD DEVEL CO	02-25-00	GOLDMAN SACHS & CO		22.88	5,905.29	16,119.09	-10,213.80
77,000	NEW WORLD DEVEL CO	02-28-00	ING BANK, NEW YORK		426.12	109,938.96	310,292.50	-200,353.54
26,000	NEW WORLD DEVEL CO	02-29-00	ING BANK, NEW YORK		144.42	37,217.89	104,774.09	-67,556.20
65,000	SMARTONE TELECOMMU	01-03-00	GOLDMAN SACHS & CO	1,568.08		321,076.42	162,166.53	158,909.89
7,000	SMARTONE TELECOMMU	01-04-00	GOLDMAN SACHS & CO		168.42	34,486.04	17,464.09	17,021.95
18,000	SMARTONE TELECOMMU	01-05-00	GOLDMAN SACHS & CO		394.33	80,742.05	44,907.66	35,834.39
13,000	SMARTONE TELECOMMU	01-06-00	MERRILL LYNCH(MLPFS)		282.98	57,927.87	32,433.31	25,494.56
14,000	SMARTONE TELECOMMU	01-07-00	MERRILL LYNCH(MLPFS)		300.46	61,268.12	34,928.18	26,339.94
14,000	SMARTONE TELECOMMU	01-10-00	MERRILL LYNCH(MLPFS)		301.64	61,764.06	34,928.18	26,835.88
20,000	SMARTONE TELECOMMU	01-11-00	MERRILL LYNCH(MLPFS)		435.54	89,180.13	49,897.39	39,282.74
21,000	SMARTONE TELECOMMU	01-12-00	MERRILL LYNCH(MLPFS)		458.17	93,801.14	52,392.26	41,408.88
5,000	SMARTONE TELECOMMU	01-13-00	MERRILL LYNCH(MLPFS)		112.05	22,934.57	12,474.35	10,460.22
11,000	SMARTONE TELECOMMU	01-17-00	MERRILL LYNCH INTER		245.25	49,994.16	27,443.57	22,550.59
5,000	SMARTONE TELECOMMU	01-18-00	MERRILL LYNCH(MLPFS)		148.55	22,388.16	12,474.35	9,913.81
12,000	SMARTONE TELECOMMU	01-19-00	MERRILL LYNCH(MLPFS)		257.71	52,537.01	29,938.44	22,598.57
10,000	SMARTONE TELECOMMU	01-21-00	WARBURG DILLON READ		187.95	38,449.10	24,948.70	13,500.40
1,000	SMARTONE TELECOMMU	01-24-00	WARBURG DILLON READ		19.01	3,876.09	2,494.87	1,381.22
14,000	SMARTONE TELECOMMU	01-25-00	WARBURG DILLON READ		263.37	53,893.63	34,928.18	18,965.45
8,000	SMARTONE TELECOMMU	01-26-00	WARBURG DILLON READ		151.00	30,885.97	19,958.96	10,927.01
20,000	SMARTONE TELECOMMU	01-27-00	WARBURG DILLON READ		346.39	70,900.40	49,897.39	21,003.01
3,000	SMARTONE TELECOMMU	01-28-00	WARBURG DILLON READ		51.81	10,591.48	7,484.61	3,106.87
14,000	SMARTONE TELECOMMU	02-02-00	WARBURG DILLON READ		264.52	54,138.68	34,928.18	19,210.50

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
14,000	SMARTONE TELECOMMU	02-03-00	WARBURG DILLON READ		268.71	54,995.32	34,928.17	20,067.15
27,000	SMARTONE TELECOMMU	02-08-00	WARBURG DILLON READ		523.67	107,193.87	67,361.48	39,832.39
32,000	SMARTONE TELECOMMU	02-09-00	WARBURG DILLON READ		527.35	136,054.65	79,835.83	56,218.82
27,000	SMARTONE TELECOMMU	02-10-00	WARBURG DILLON READ		458.57	118,305.89	67,361.48	50,944.41
34,000	SMARTONE TELECOMMU	02-11-00	WARBURG DILLON READ		582.82	150,372.44	84,825.57	65,546.87
60,000	TELECOM ITALIA SPA I	01-06-00	MERRILL LYNCH(MLPFS		1,895.51	756,316.19	362,065.55	394,250.64
135,000	TELECOM ITALIA SPA I	01-07-00	MERRILL LYNCH INTER		4,359.54	1,739,471.95	814,647.47	924,824.48
44,166	TELECOM ITALIA SPA I	01-10-00	MERRILL LYNCH INTER		1,476.89	589,275.34	266,516.45	322,758.89
2,000	MURATA MFG CO JPY50	01-14-00	SMITH BARNEY NEW YO		563.68	375,227.36	64,830.77	310,396.59
2,000	MURATA MFG CO JPY50	01-17-00	SMITH BARNEY NEW YO		552.86	368,024.81	64,830.77	303,194.04
4,000	MURATA MFG CO JPY50	01-18-00	SMITH BARNEY NEW YO		1,145.73	762,676.03	129,661.54	633,014.49
1,000	MURATA MFG CO JPY50	01-21-00	SMITH BARNEY NEW YO		283.83	188,939.85	32,415.38	156,524.47
1,000	MURATA MFG CO JPY50	01-24-00	SMITH BARNEY NEW YO		282.23	187,872.04	32,415.38	155,456.66
2,000	MURATA MFG CO JPY50	01-25-00	SMITH BARNEY NEW YO		562.97	374,753.19	64,830.77	309,922.42
3,000	MURATA MFG CO JPY50	01-26-00	SMITH BARNEY NEW YO		855.06	569,183.21	97,246.15	471,937.06
85	NIPPON TEL&TEL CP JP	01-06-00	SBC WARBURG ASIA LT		258.98	1,378,151.35	790,392.88	587,758.47
86	NIPPON TEL&TEL CP JP	01-07-00	SBC WARBURG ASIA LT		258.57	1,340,096.64	799,691.62	540,405.02
82	NIPPON TEL&TEL CP JP	02-09-00	GOLDMAN SACHS & CO		187.29	1,231,996.53	762,496.66	469,499.87
48	NIPPON TEL&TEL CP JP	02-10-00	GOLDMAN SACHS & CO		179.89	704,139.55	446,339.51	257,800.04
92	NIPPON TEL&TEL CP JP	02-14-00	GOLDMAN SACHS & CO		181.26	1,352,626.12	855,484.06	497,142.06
15	NIPPON TEL&TEL CP JP	02-15-00	GOLDMAN SACHS & CO		179.46	220,514.20	139,481.10	81,033.10
300	SOFTBANK CORP JPY50	02-03-00	DEUTSCHE BANK SECUR		209.63	335,369.56	170,407.09	164,962.47
1,100	SOFTBANK CORP JPY50	02-04-00	DEUTSCHE BANK SECUR		242.06	1,336,574.84	624,825.99	711,748.85
500	SOFTBANK CORP JPY50	02-07-00	DEUTSCHE BANK SECUR		251.81	631,923.26	284,011.82	347,911.44
100	SOFTBANK CORP JPY50	02-09-00	DEUTSCHE BANK SECUR		185.01	123,153.35	56,802.36	66,350.99

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
700	SOFTBANK CORP JPY50	02-10-00	DEUTSCHE BANK SECUR		243.79	922,215.62	397,616.54	524,599.08
4,600	SONY CORP Y50	01-14-00	SBC WARBURG ASIA LT		219.89	1,044,887.13	339,196.50	705,690.63
2,600	SONY CORP Y50	01-17-00	SBC WARBURG ASIA LT		223.55	596,617.41	191,719.76	404,897.65
3,000	YAMANOUCHI PHARM JP	01-04-00	SBC WARBURG ASIA LT		156.26	104,019.70	102,506.60	1,513.10
6,000	YAMANOUCHI PHARM JP	01-05-00	SBC WARBURG ASIA LT		213.41	207,206.11	205,013.19	2,192.92
2,500	UTD PAN-EUROPE COM E	01-03-00	MORGAN STANLEY NEW		635.97	317,346.86	219,099.31	98,247.55
7,230	UTD PAN-EUROPE COM E	01-12-00	MORGAN STANLEY NEW		1,865.20	930,732.28	633,635.20	297,097.08
4,880	UTD PAN-EUROPE COM E	01-13-00	MORGAN STANLEY NEW		1,299.77	648,584.87	427,681.85	220,903.02
540	UTD PAN-EUROPE COM E	01-14-00	MORGAN STANLEY NEW		140.82	70,269.45	47,325.45	22,944.00
556	NOVARTIS AG CHF20(RE	02-14-00	VONTOBELL SECS LTD		2,346.68	698,151.89	475,087.28	223,064.61
781	NOVARTIS AG CHF20(RE	02-15-00	VONTOBELL SECS LTD		3,244.83	965,359.07	667,343.82	298,015.25
42,020	BILLITON ORD USD0.50	01-13-00	CAZENOVE & CO		246.09	245,429.72	153,147.90	92,281.82
81,100	BILLITON ORD USD0.50	01-14-00	CAZENOVE & CO		468.74	467,856.71	295,580.54	172,276.17
49,248	BILLITON ORD USD0.50	01-14-00	DONALDSON LUFKIN &		286.40	285,704.32	179,491.37	106,212.95
26,788	BILLITON ORD USD0.50	01-17-00	DONALDSON LUFKIN &		156.38	155,813.07	97,632.70	58,180.37
139,358	BILLITON ORD USD0.50	01-19-00	DONALDSON LUFKIN &		776.08	774,895.60	507,910.15	266,985.45
53,014	BILLITON ORD USD0.50	01-20-00	DONALDSON LUFKIN &		299.67	298,967.72	193,217.10	105,750.62
20,739	BILLITON ORD USD0.50	01-21-00	DONALDSON LUFKIN &		111.09	110,567.55	75,586.25	34,981.30
48,681	BILLITON ORD USD0.50	01-24-00	DONALDSON LUFKIN &		252.99	252,328.92	177,424.86	74,904.06
29,452	BOC GROUP ORD 25P	01-05-00	GOLDMAN SACHS INTL		650.41	649,756.96	429,995.86	219,761.10
36,586	BOC GROUP ORD 25P	01-06-00	GOLDMAN SACHS INTL		815.00	814,184.71	534,151.46	280,033.25
4,517	BOC GROUP ORD 25P	01-07-00	GOLDMAN SACHS INTL		102.53	102,429.14	65,947.69	36,481.45
35,148	CARLTON COMUNCTNS	01-13-00	CITIBANK N.A. LONDO		341.78	341,035.76	286,014.78	55,020.98
18,320	CARLTON COMUNCTNS	01-13-00	CITIBANK N.A. LONDO		179.37	178,777.35	149,077.92	29,699.43
5,149	CARLTON COMUNCTNS	01-14-00	CITIBANK N.A. LONDO		51.57	51,108.13	41,899.68	9,208.45

PUBLIC SCH TEACHERS/SCUDDER

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
35,028	CARLTON COMUNCTNS	01-17-00	CITIBANK N.A. LONDO		357.37	356,602.06	285,038.29	71,563.77
25,030	CARLTON COMUNCTNS	01-18-00	CITIBANK N.A. LONDO		253.53	252,864.29	203,680.15	49,184.14
24,782	CARLTON COMUNCTNS	01-19-00	CITIBANK N.A. LONDO		243.90	243,254.01	201,662.07	41,591.94
16,198	CARLTON COMUNCTNS	01-24-00	CITIBANK N.A. LONDO		160.84	160,268.34	131,810.27	28,458.07
55,083	CARLTON COMUNCTNS	01-25-00	CITIBANK N.A. LONDO		551.19	550,224.20	448,234.67	101,989.53
35,028	CARLTON COMUNCTNS	01-27-00	CITIBANK N.A. LONDO		339.45	338,694.95	285,038.29	53,656.66
29,725	CARLTON COMUNCTNS	02-01-00	CITIBANK N.A. LONDO		286.13	285,429.64	241,885.44	43,544.20
35,961	CARLTON COMUNCTNS	02-02-00	CITIBANK N.A. LONDO		350.23	349,485.63	292,630.52	56,855.11
96,156	CARLTON COMUNCTNS	02-03-00	CITIBANK N.A. LONDO		1,028.24	1,026,817.52	782,463.79	244,353.73
23,634	CARLTON COMUNCTNS	02-04-00	CITIBANK N.A. LONDO		261.74	261,088.32	192,320.28	68,768.04
50,880	EMI GROUP ORD GBP0.1	01-24-00	CITIBANK N.A. LONDO		618.27	617,248.70	403,839.38	213,409.32
247,198	EMI GROUP ORD GBP0.1	01-25-00	CITIBANK N.A. LONDO		2,996.10	2,992,687.36	1,962,033.97	1,030,653.39
75,501	EMI GROUP ORD GBP0.1	01-26-00	CITIBANK N.A. LONDO		946.82	945,455.93	599,258.59	346,197.34
4,652	EMI GROUP ORD GBP0.1	01-27-00	CITIBANK N.A. LONDO		59.19	58,721.75	36,923.37	21,798.38
42,837	EMI GROUP ORD GBP0.1	01-27-00	CITIBANK N.A. LONDO		562.61	561,630.41	340,001.33	221,629.08
40,000	HSBC HLDGS USD0.50(H	02-29-00	ABN AMRO SECS USA I		1,768.11	456,244.84	495,355.88	-39,111.04
4,233	MARCONI ORD GBP0.05	01-04-00	GOLDMAN SACHS INTL		73.00	72,931.40	22,736.91	50,194.49
12,924	MARCONI ORD GBP0.05	01-04-00	GOLDMAN SACHS INTL		217.49	217,280.53	69,419.28	147,861.25
22,775	MARCONI ORD GBP0.05	01-05-00	GOLDMAN SACHS INTL		363.77	363,401.52	122,332.41	241,069.11
2,997	MARCONI ORD GBP0.05	01-06-00	GOLDMAN SACHS INTL		46.36	46,310.68	16,097.93	30,212.75
10,345	MARCONI ORD GBP0.05	01-07-00	CITIBANK N.A. LONDO		154.12	153,552.33	55,566.58	97,985.75
3,003	MARCONI ORD GBP0.05	01-07-00	GOLDMAN SACHS INTL		43.91	43,876.78	16,130.15	27,746.63
505	MARCONI ORD GBP0.05	01-10-00	CITIBANK N.A. LONDO		7.91	7,901.69	2,712.53	5,189.16
186	MARCONI ORD GBP0.05	01-11-00	CITIBANK N.A. LONDO		2.87	2,854.65	999.07	1,855.58
102,508	REED INTERNATIONAL	01-13-00	DONALDSON LUFKIN &		815.48	814,256.94	905,625.14	-91,368.20

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
74,458	REED INTERNATIONAL	01-14-00	DONALDSON LUFKIN &		604.51	603,492.64	657,812.43	-54,319.79
46,536	REED INTERNATIONAL	01-17-00	DONALDSON LUFKIN &		375.91	375,134.38	411,130.56	-35,996.18
37,229	REED INTERNATIONAL	01-18-00	DONALDSON LUFKIN &		299.56	298,851.76	328,906.22	-30,054.46
19,680	REED INTERNATIONAL	01-19-00	SBC WARBURG & CO LT		158.16	157,584.20	173,866.46	-16,282.26
22,550	REED INTERNATIONAL	01-20-00	SALOMON BROS INTL L		180.91	180,328.58	199,221.98	-18,893.40
534	REED INTERNATIONAL	01-20-00	SBC WARBURG & CO LT		4.30	4,286.98	4,717.72	-430.74
45,866	REED INTERNATIONAL	01-21-00	SALOMON BROS INTL L		365.65	364,884.04	405,211.33	-40,327.29
37,340	REED INTERNATIONAL	01-24-00	CITIBANK N.A. LONDO		307.24	306,534.73	329,886.87	-23,352.14
14,436	REED INTERNATIONAL	01-24-00	SALOMON BROS INTL L		117.15	116,629.65	127,537.41	-10,907.76
22,247	REED INTERNATIONAL	01-25-00	CITIBANK N.A. LONDO		181.04	180,447.97	196,545.07	-16,097.10
18,614	REED INTERNATIONAL	01-26-00	DONALDSON LUFKIN &		150.55	149,992.07	164,448.69	-14,456.62
15,462	REED INTERNATIONAL	01-26-00	CITIBANK N.A. LONDO		125.25	124,717.95	136,601.79	-11,883.84
3,045,840						49,597,821.73	33,380,432.53	16,217,389.20

SCHRODER

55	CF SCHRODER EMERGING	01-18-00		0.00	0.00	161,181.23	115,204.16	45,977.07
55						161,181.23	115,204.16	45,977.07

WADDELL & REED

1	TRANSOCEAN SEDCO FO	01-07-00		0.00	0.00	25.99	28.70	-2.71
48,000	AMR CORP COM	01-20-00	BEREAN CAPITAL INC	0.06	2,978.19	2,942,580.21	1,646,567.19	1,296,013.02
12,500	AMR CORP COM	02-02-00	SMITH BARNEY INC	0.05	648.68	709,507.57	428,793.54	280,714.03

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,800	ANALOG DEVICES INC C	01-20-00	BEREAN CAPITAL INC	0.06	177.34	279,916.46	77,482.72	202,433.74
1,000	ANALOG DEVICES INC C	01-21-00	COWEN AND COMPANY	0.06	63.27	97,966.33	27,672.40	70,293.93
17,400	ANALOG DEVICES INC C	01-24-00	ABN AMRO SECURITIES	0.05	928.19	1,744,761.61	481,499.79	1,263,261.82
19,700	ANALOG DEVICES INC C	02-25-00	BEREAN CAPITAL INC	0.06	1,090.59	3,166,584.70	545,146.31	2,621,438.39
10,100	BIOGEN INC COM	02-17-00	INSTINET	0.04	444.97	1,228,490.71	703,622.73	524,867.98
2,400	BIOGEN INC COM	02-17-00	INSTINET	0.04	105.93	297,590.31	167,197.48	130,392.83
50,400	CISCO SYS INC COM	01-21-00	SMITH BARNEY INC	0.00	192.87	5,785,873.29	864,610.95	4,921,262.34
18,500	CISCO SYS INC COM	02-02-00	ERNST AND COMPANY	0.00	70.99	2,129,365.96	317,367.11	1,811,998.85
11,400	CISCO SYS INC COM	02-03-00	ERNST AND COMPANY	0.00	43.95	1,318,399.11	195,566.76	1,122,832.35
15,500	DEERE & CO COM	01-03-00	BRIDGE TRADING COMP	0.05	797.41	671,262.44	440,300.86	230,961.58
26,600	DEERE & CO COM	01-04-00	BRIDGE TRADING COMP	0.05	1,367.97	1,137,678.61	755,613.09	382,065.52
29,600	DEERE & CO COM	01-05-00	BRIDGE TRADING COMP	0.05	1,522.57	1,275,554.63	840,832.61	434,722.02
25,000	GEN ELEC CO COM	02-18-00	SUTRO & COMPANY	0.05	1,358.35	3,248,984.15	1,019,742.10	2,229,242.05
63,800	GEN ELEC CO COM	02-23-00	SUTRO & COMPANY	0.05	3,469.02	8,367,008.04	2,602,381.84	5,764,626.20
77,400	INTEL CORP CAP	02-10-00	B TRADE SERVICES	0.03	2,596.67	8,237,368.63	1,728,503.07	6,508,865.56
23,300	INTEL CORP CAP	02-10-00	ERNST AND COMPANY	0.00	82.57	2,476,989.36	520,337.49	1,956,651.87
40,000	MICROSOFT CORP COM	01-13-00	PAINE WEBBER INC	0.00	136.34	4,089,863.66	1,805,488.32	2,284,375.34
38,600	PROCTER & GAMBLE CO	01-20-00	CORRESPONDENT SERVI	0.05	2,073.95	4,316,424.57	2,086,933.70	2,229,490.87
12,300	PROCTER & GAMBLE CO	01-21-00	CORRESPONDENT SERVI	0.05	657.55	1,275,642.11	665,007.38	610,634.73
26,500	SUN MICROSYSTEMS INC	02-04-00	SMITH BARNEY INC	0.00	73.96	2,218,442.44	1,217,167.52	1,001,274.92
4,300	UNITED PARCEL SVC IN	01-13-00	INSTINET	0.03	117.29	293,520.68	266,858.00	26,662.68
10,200	WAL-MART STORES INC	01-04-00	LEHMAN BROTHERS INC	0.06	634.10	662,365.90	186,921.09	475,444.81
1,000	WAL-MART STORES INC	01-06-00	LEHMAN BROTHERS INC	0.06	62.15	64,437.85	18,325.60	46,112.25

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
23,000	WAL-MART STORES INC	01-07-00	LEWCO SECURITIES	0.05	1,199.81	1,493,036.59	421,488.72	1,071,547.87
9,600	WARNER LAMBERT CO C	01-28-00	ROBINSON HUMPHREY/A	0.05	509.51	884,679.61	365,023.77	519,655.84
620,901						60,414,321.52	20,396,480.84	40,017,840.68
WELLINGTON								
200	INTERSIL HLDG CORP W	02-29-00	FIRST BOSTON CORPOR		0.00	165,000.00	0.00	165,000.00
200						165,000.00	0.00	165,000.00
WILLIAM BLAIR								
14,800	ACXIOM CORP COM	01-04-00	JEFFERIES & COMPANY		12.09	362,587.91	378,182.18	-15,594.27
2,000	APPLIED PWR INC CL A	01-04-00	PIPER JAFFRAY INC		122.33	69,627.67	65,821.88	3,805.79
4,900	APPLIED PWR INC CL A	01-05-00	PIPER JAFFRAY INC		299.66	169,310.41	161,263.61	8,046.80
4,300	HARLEY DAVIDSON INC	02-16-00	CLEARY GULL AND REI		267.97	298,612.99	183,650.00	114,962.99
3,700	MOLEX INC CL A	01-27-00	MERRILL LYNCH PIERC		4.94	148,110.87	109,165.15	38,945.72
4,500	MOLEX INC CL A	01-28-00	MERRILL LYNCH PIERC		5.78	173,314.42	132,768.43	40,545.99
16,500	MOLEX INC CL A	01-31-00	MERRILL LYNCH PIERC		20.59	617,668.46	486,817.57	130,850.89
1,500	NEXTEL PARTNERS INC	02-23-00	GOLDMAN SACHS & COM		1.52	45,560.98	30,000.00	15,560.98
15,200	PAYCHEX INC COM	01-27-00	GOLDMAN SACHS & COM		21.42	642,386.82	459,267.96	183,118.86
7,500	STEINER LEISURE LTD	02-28-00	ING BARINGS INT'L		4.50	134,995.50	129,552.75	5,442.75
10,500	STERLING COMM INC CO	02-04-00	WEEDEN AND & CO		640.37	310,347.58	365,816.39	-55,468.81
11,000	STERLING COMM INC CO	02-07-00	WEEDEN AND & CO		670.68	319,547.02	383,236.22	-63,689.20

WILLIAM BLAIR

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
15,600	STERLING COMM INC CO	02-08-00	WEEDEN AND & CO		950.85	444,262.23	543,498.63	-99,236.40
13,000	TRANSACTION SYS ARCH	01-19-00	GOLDMAN SACHS & COM		12.58	377,328.02	434,909.49	-57,581.47
500	TRANSACTION SYS ARCH	01-20-00	GOLDMAN SACHS & COM		0.47	14,046.43	16,727.29	-2,680.86
8,000	TRANSACTION SYS ARCH	01-21-00	GOLDMAN SACHS & COM		6.64	198,993.36	267,636.61	-68,643.25
20,100	TRANSACTION SYS ARCH	01-21-00	GOLDMAN SACHS & COM		16.08	482,106.54	672,436.98	-190,330.44
5,600	TRANSACTION SYS ARCH	01-21-00	GOLDMAN SACHS & COM		4.43	132,769.89	187,345.63	-54,575.74
12,000	TRANSACTION SYS ARCH	02-04-00	SMITH BARNEY INC		8.94	268,103.46	401,454.92	-133,351.46
8,400	TRANSACTION SYS ARCH	02-07-00	SMITH BARNEY INC		6.25	187,418.75	281,018.44	-93,599.69
9,000	US FOODSERVICE COM S	01-07-00	BERNSTEIN, SANFORD		545.50	164,343.50	162,651.84	1,691.66
1,500	US FOODSERVICE COM S	01-12-00	INVESTMENT TECHNOLO		45.98	29,157.22	27,108.64	2,048.58
10,000	US FOODSERVICE COM S	01-12-00	BERNSTEIN, SANFORD		606.38	190,648.62	180,724.27	9,924.35
2,000	US FOODSERVICE COM S	01-14-00	LEWCO SECURITIES		121.20	35,878.60	36,144.85	-266.25
5,000	US FOODSERVICE COM S	01-19-00	DONALDSON LUFKIN &		303.05	91,169.45	90,362.13	807.32
3,000	US FOODSERVICE COM S	01-20-00	DONALDSON LUFKIN &		181.79	53,443.21	54,217.28	-774.07
26,600	WILLIAMS SONOMA INC	01-06-00	ROBERTSON STEPHENS		1,626.30	907,351.56	880,641.62	26,709.94
236,700						6,869,091.47	7,122,420.76	-253,329.29

WOODFORD CAPITAL

5,500	ABBOTT LAB COM	02-14-00	AUTRANET INC		281.38	190,843.62	206,530.50	-15,686.88
21,000	ALLSTATE CORP COM	01-04-00	BHF SECURITIES CORP		856.10	481,898.20	608,070.39	-126,172.19
5,500	AT & T CORP COM STK	02-04-00	GARDNER RECH & CO.		229.33	279,442.92	257,977.37	21,465.55
7,600	BANK N.Y. CO INC COM	01-04-00	BHF SECURITIES CORP		312.98	269,021.14	255,730.50	13,290.64
14,300	BANK ONE CORP COM	01-04-00	BHF SECURITIES CORP		586.40	431,312.21	557,557.00	-126,244.79
8,000	CATERPILLAR INC COM	01-21-00	BROADCORT CAPITAL C		492.54	375,507.46	409,549.15	-34,041.69

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,900	CITIGROUP INC COM	01-04-00	BHF SECURITIES CORP		120.87	145,886.30	77,915.91	67,970.39
22,600	CONAGRA INC COM	01-21-00	BROADCORT CAPITAL C		1,373.61	526,901.39	557,918.78	-31,017.39
8,700	DELL COMPUTER CORP C	01-10-00	SESLIA SECURITIES		360.77	382,707.19	448,363.20	-65,656.01
2,800	DELTA AIR LINES INC	01-13-00	CHAPMAN CO.		144.75	142,210.05	142,107.96	102.09
2,000	DELTA AIR LINES INC	02-09-00	MAGNA SECURITIES CO		83.19	95,499.21	101,505.69	-6,006.48
7,400	DELTA AIR LINES INC	02-10-00	MAGNA SECURITIES CO		307.34	339,795.92	375,571.03	-35,775.11
10,500	DONALDSON LUFKIN & J	01-20-00	MALACHI GROUP		541.44	492,606.81	541,083.82	-48,477.01
3,600	EQUIFAX INC COM	01-05-00	CHAPMAN CO.		182.59	77,361.41	133,387.55	-56,026.14
3,600	EQUIFAX INC COM	01-06-00	SESLIA SECURITIES		146.54	75,774.22	133,387.56	-57,613.34
13,800	FIRST UN CORP COM IS	01-04-00	BHF SECURITIES CORP		566.15	423,763.15	579,302.65	-155,539.50
7,600	GATEWAY INC COM	01-10-00	SESLIA SECURITIES		319.53	465,489.03	208,136.15	257,352.88
7,500	GENERAL MOTORS CORP	01-07-00	MAGNA SECURITIES CO		318.57	556,695.93	491,643.75	65,052.18
10,000	HEALTHSOUTH CORP CO	01-07-00	MAGNA SECURITIES CO		401.98	58,710.02	69,152.79	-10,442.77
31,600	HEALTHSOUTH CORP CO	01-19-00	BROADCORT CAPITAL C		1,586.80	202,147.88	218,522.81	-16,374.93
6,900	HEWLETT-PACKARD CO C	01-05-00	CHAPMAN CO.		370.03	750,387.23	446,881.79	303,505.44
6,800	HEWLETT-PACKARD CO C	01-06-00	SESLIA SECURITIES		295.92	717,104.08	440,405.24	276,698.84
2,300	INTL BUSINESS MACH C	01-18-00	SESLIA SECURITIES		101.04	271,019.97	260,361.53	10,658.44
5,100	KELLOGG CO COM	01-25-00	CHAPMAN CO.		259.08	122,140.92	195,432.28	-73,291.36
9,400	KELLOGG CO COM	02-07-00	BROADCORT CAPITAL C		571.18	214,642.76	360,208.52	-145,565.76
3,000	LOUISIANA-PACIFIC CO	02-03-00	GARDNER RECH & CO.		121.27	37,695.53	57,995.05	-20,299.52
18,000	LOUISIANA-PACIFIC CO	02-04-00	GARDNER RECH & CO.		727.49	223,835.11	347,970.28	-124,135.17
6,400	LOUISIANA-PACIFIC CO	02-07-00	GARDNER RECH & CO.		258.62	78,178.50	123,722.77	-45,544.27
4,300	LUCENT TECHNOLOGIES	01-14-00	CHAPMAN CO.		222.53	225,656.90	335,950.83	-110,293.93
3,900	MARSH & MC LENNAN C	01-20-00	MALACHI GROUP		207.99	389,253.81	215,863.50	173,390.31
14,000	MCKESSON HBOC INC C	01-21-00	BROADCORT CAPITAL C		851.69	349,720.91	441,800.00	-92,079.09

WOODFORD CAPITAL

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

April 25

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,600	MERCK & CO INC COM	02-14-00	AUTRANET INC		135.64	168,864.36	187,996.90	-19,132.54
3,700	MERRILL LYNCH & CO I	01-25-00	BROADCORT CAPITAL C		231.66	289,393.24	230,612.76	58,780.48
1,700	MINN MNG & MFG CO CO	01-25-00	CHAPMAN CO.		90.17	154,908.35	148,387.27	6,521.08
2,400	MINN MNG & MFG CO CO	02-04-00	SESLIA SECURITIES		103.28	218,091.04	209,487.92	8,603.12
9,100	MONSANTO CO COM	02-03-00	GARDNER RECH & CO.		376.71	380,805.00	315,542.50	65,262.50
4,600	NAVISTAR INTL CORP N	01-24-00	MAGNA SECURITIES CO		236.74	201,905.20	128,043.79	73,861.41
1,800	NAVISTAR INTL CORP N	01-25-00	MAGNA SECURITIES CO		92.60	77,691.88	50,104.09	27,587.79
6,900	NAVISTAR INTL CORP N	02-04-00	SESLIA SECURITIES		284.90	266,649.19	192,065.69	74,583.50
5,700	PFIZER INC COM	02-14-00	AUTRANET INC		291.52	195,289.73	198,038.26	-2,748.53
2,100	QUALCOMM INC COM	01-07-00	MAGNA SECURITIES CO		94.02	300,434.04	349,328.28	-48,894.24
16,100	SAKS INC COM	01-25-00	CHAPMAN CO.		812.55	225,535.74	320,104.37	-94,568.63
15,200	SAKS INC COM	02-01-00	SESLIA SECURITIES		615.12	212,754.88	302,210.33	-89,455.45
9,400	SAKS INC COM	02-02-00	SESLIA SECURITIES		380.33	129,417.69	186,893.23	-57,475.54
3,900	SAKS INC COM	02-04-00	SESLIA SECURITIES		157.60	47,741.42	77,540.81	-29,799.39
1,000	SAKS INC COM	02-07-00	SESLIA SECURITIES		40.42	12,470.98	19,882.26	-7,411.28
10,000	SBC COMMUNICATIONS I	01-20-00	MALACHI GROUP		513.40	401,325.60	466,136.34	-64,810.74
19,900	SCHWAB CHARLES CORP	01-04-00	BHF SECURITIES CORP		819.74	711,090.82	574,416.14	136,674.68
8,300	SERVICE CORP INTL CO	01-07-00	MAGNA SECURITIES CO		333.83	54,558.22	115,014.82	-60,456.60
29,600	SERVICE CORP INTL CO	01-25-00	CHAPMAN CO.		1,485.37	159,372.87	410,173.33	-250,800.46
2,100	SUN MICROSYSTEMS INC	01-07-00	MAGNA SECURITIES CO		88.88	146,165.20	100,747.52	45,417.68
11,900	US BANCORP DEL INC C	01-04-00	BHF SECURITIES CORP		484.51	254,663.39	395,815.47	-141,152.08
5,700	WALGREEN CO COM	01-25-00	CHAPMAN CO.		290.37	160,752.30	109,290.25	51,462.05
5,900	WALGREEN CO COM	02-07-00	BROADCORT CAPITAL C		359.63	168,527.87	113,125.00	55,402.87
456,200						14,331,618.79	14,800,963.68	-469,344.89

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SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
7,000	ADELPHIA COMMUNICAT	02-04-00	BEAR, STEARNS, SECU		15.10	452,972.40	503,755.59	-50,783.19
2,600	ADELPHIA COMMUNICAT	02-07-00	J.P. MORGAN SECURIT		5.55	166,454.77	187,109.22	-20,654.45
3,300	ADELPHIA COMMUNICAT	02-08-00	J.P. MORGAN SECURIT		7.04	211,055.35	237,484.77	-26,429.42
1,100	ADELPHIA COMMUNICAT	02-09-00	J.P. MORGAN SECURIT		2.36	70,535.14	79,161.59	-8,626.45
1,100	ADELPHIA COMMUNICAT	02-10-00	COWEN AND COMPANY		2.34	70,191.41	79,161.59	-8,970.18
4,700	ADELPHIA COMMUNICAT	02-14-00	BEAR, STEARNS, SECU		9.35	280,296.30	338,235.90	-57,939.60
12,300	AMAZON COM INC COM	01-10-00	PRUDENTIAL SECURITI		27.35	820,401.10	720,221.19	100,179.91
8,200	AMAZON COM INC COM	01-11-00	FURMAN SELZ MAGER D		18.32	549,509.60	480,147.46	69,362.14
7,300	AMAZON COM INC COM	01-12-00	PIPER JAFFRAY INC		15.93	477,674.90	427,448.34	50,226.56
14,200	AMER ON-LINE COM	01-05-00	LYNCH JONES & RYAN		887.47	1,063,017.71	157,149.88	905,867.83
9,000	AMER ON-LINE COM	01-06-00	CORRESPONDENT SERVI		472.05	660,737.25	99,602.03	561,135.22
13,100	AT & T CORP COM STK	01-31-00	LYNCH JONES & RYAN		807.34	639,203.64	469,106.34	170,097.30
600	BSQUARE CORP COM	02-01-00	LEHMAN BROTHERS INC		0.77	22,889.23	22,064.10	825.13
700	BSQUARE CORP COM	02-07-00	LEHMAN BROTHERS INC		0.86	25,717.14	25,741.45	-24.31
2,700	BSQUARE CORP COM	02-08-00	LEHMAN BROTHERS INC		3.33	99,643.68	99,288.45	355.23
900	BSQUARE CORP COM	02-09-00	SMITH BARNEY INC		1.09	32,695.82	33,096.15	-400.33
300	BSQUARE CORP COM	02-10-00	SMITH BARNEY INC		0.38	11,254.72	11,032.05	222.67
200	BSQUARE CORP COM	02-11-00	SMITH BARNEY INC		0.25	7,307.91	7,354.70	-46.79
2,100	CALICO COMM INC COM	01-26-00	HAMBRECHT & QUEST		2.55	76,401.33	116,194.79	-39,793.46
600	CALICO COMM INC COM	01-27-00	HAMBRECHT & QUEST		0.73	21,749.27	33,198.52	-11,449.25
2,100	CALICO COMM INC COM	02-01-00	HAMBRECHT & QUEST		2.41	72,018.14	116,194.79	-44,176.65
1,600	CALICO COMM INC COM	02-02-00	HAMBRECHT & QUEST		1.99	59,448.09	88,529.37	-29,081.28
2,300	CALICO COMM INC COM	02-03-00			0.00	81,791.02	127,260.97	-45,469.95
1,900	CALICO COMM INC COM	02-04-00	HAMBRECHT & QUEST		2.22	66,307.78	105,128.63	-38,820.85
3,700	CALICO COMM INC COM	02-07-00	HAMBRECHT & QUEST		4.34	130,162.40	204,724.16	-74,561.76

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,400	CISCO SYS INC COM	02-02-00	COWEN AND COMPANY		20.72	621,398.86	128,996.30	492,402.56
11,700	COLGATE-PALMOLIVE CO	02-09-00	LYNCH JONES & RYAN	2,362.64		676,681.96	271,238.50	405,443.46
3,000	COLGATE-PALMOLIVE CO	02-10-00	LYNCH JONES & RYAN		185.80	173,520.80	69,548.33	103,972.47
11,200	COSTCO WHSL CORP NEW	02-25-00	DB CLEARING SERVICE		17.71	531,253.17	395,447.45	135,805.72
3,700	IMMUNEX CORP NEW CO	01-03-00	ROBERTSON STEPHENS		12.31	369,267.30	205,771.72	163,495.58
2,100	IMMUNEX CORP NEW CO	01-27-00	PAINE WEBBER INC		8.69	260,553.01	116,789.35	143,763.66
2,800	IMMUNEX CORP NEW CO	02-04-00	PAINE WEBBER INC		14.35	430,363.85	155,719.14	274,644.71
4,500	INTERNET CAP GROUP I	02-17-00	DB CLEARING SERVICE		17.46	523,689.39	804,302.11	-280,612.72
2,000	INTERNET CAP GROUP I	02-18-00	INSTINET		87.74	231,999.26	357,467.60	-125,468.34
1,100	INTERNET CAP GROUP I	02-22-00	DB CLEARING SERVICE		4.14	123,978.29	196,607.18	-72,628.89
6,200	LORAL SPACE & COMMU	02-25-00	LYNCH JONES & RYAN	375.10		92,593.28	130,841.68	-38,248.40
13,200	LUCENT TECHNOLOGIES	01-07-00	CORRESPONDENT SERVI	683.16		693,966.84	329,710.82	364,256.02
7,000	MCI WORLDCOM INC CO	02-15-00	FIRST BOSTON CORPOR		11.27	337,865.43	168,654.13	169,211.30
9,000	MCI WORLDCOM INC CO	02-17-00	J.P. MORGAN SECURIT		14.41	432,222.29	216,841.03	215,381.26
7,000	MCI WORLDCOM INC CO	02-28-00	J.P. MORGAN SECURIT		10.45	313,465.65	168,654.13	144,811.52
9,600	MCI WORLDCOM INC CO	02-29-00	DB CLEARING SERVICE		14.28	428,155.32	231,297.10	196,858.22
3,700	METROMEDIA FIBER NET	02-04-00	SMITH BARNEY INC		9.53	285,792.53	23,272.90	262,519.63
8,800	METROMEDIA FIBER NET	02-14-00	MORGAN STANLEY & CO		22.94	688,031.46	55,351.76	632,679.70
2,300	METROMEDIA FIBER NET	02-17-00	DONALDSON LUFKIN &		6.14	184,137.61	14,466.94	169,670.67
2,000	MICROSOFT CORP COM	02-14-00	FIRST BOSTON CORPOR		6.73	201,667.07	26,410.19	175,256.88
5,100	MICROSOFT CORP COM	02-15-00	LEHMAN BROTHERS INC		16.75	502,333.25	67,345.98	434,987.27
9,000	MICROSOFT CORP COM	02-17-00	PRUDENTIAL SECURITI		29.37	881,031.03	118,845.85	762,185.18
3,600	MICROSOFT CORP COM	02-28-00	DB CLEARING SERVICE		10.67	320,056.69	47,538.34	272,518.35
9,700	MICROSOFT CORP COM	02-29-00	THOMAS WEISEL PARTN		28.94	867,999.81	128,089.42	739,910.39
5,800	QUALCOMM INC COM	01-03-00	LEHMAN BROTHERS INC		34.67	1,039,926.21	46,188.03	993,738.18

SALE OF STOCKS (continued)
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
4,600	QUALCOMM INC COM	01-12-00	BEAR, STEARNS, SECU	21.47	643,860.31	36,631.88	607,228.43
15,800	SCHERING-PLOUGH CORP	02-16-00	CORRESPONDENT SERVI	811.43	641,929.41	893,809.16	-251,879.75
5,600	TELIGENT INC CL A CO	02-03-00	FURMAN SELZ MAGER D	13.99	419,538.01	369,066.73	50,471.28
5,700	TELIGENT INC CL A CO	02-04-00	FIRST BOSTON CORPOR	15.23	456,871.69	375,657.20	81,214.49
7,500	UNITED PARCEL SVC IN	01-21-00	LYNCH JONES & RYAN	466.81	503,688.44	511,785.64	-8,097.20
1,300	UNITED PARCEL SVC IN	02-07-00	LYNCH JONES & RYAN	80.43	72,719.57	90,606.27	-17,886.70
4,500	UNITED PARCEL SVC IN	02-08-00	LYNCH JONES & RYAN	278.46	253,280.79	313,637.09	-60,356.30
11,700	UNITED PARCEL SVC IN	02-08-00	CORRESPONDENT SERVI	607.65	678,681.48	815,456.45	-136,774.97
7,000	WARNER LAMBERT CO C	02-07-00	LYNCH JONES & RYAN	442.54	675,645.46	409,503.22	266,142.24
11,000	WARNER LAMBERT CO C	02-17-00	CORRESPONDENT SERVI	583.24	996,507.36	643,505.07	353,002.29
327,800					22,724,108.98	13,703,446.72	9,020,662.26

BANK OF AMERICA

SALE OF BONDS
January 1, 2000 THROUGH February 29, 2000

April 25

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
650,000	US TREAS BD STRIPPED PRIN	0.000	02-15-21	01-26-00	26,000	24,708	160,602.00	AAA	AAA	GOLDMAN SACHS & C
300,000	US TREAS BD STRIPPED PRIN	0.000	02-15-21	02-23-00	26,000	27,468	82,404.00	AAA	AAA	GOLDMAN SACHS & C
400,000	US TREAS BD STRIPPED PRIN	0.000	02-15-21	02-28-00	26,000	26,927	107,708.00	AAA	AAA	MERRILL LYNCH PIE
2,000,000	US TREAS NTS 6.625 DUE 03	6.630	03-31-02	02-23-00	100,500	100,000	2,000,000.00	AAA	AAA	FIRST BOSTON CORP
430,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	01-24-00	53,100	52,208	224,494.40	AAA	AAA	FIRST BOSTON CORP
450,000	US TREAS STRIPPED PRINC B	0.000	02-15-27	02-28-00	19,000	19,332	86,994.00	AAA	AAA	GOLDMAN SACHS & C
500,000	FHLMC DEB 6.25 07-15-2004	6.250	07-15-04	01-21-00	98,500	96,917	484,585.00	AAA	AAA	LEHMAN BROTHERS I
4,000,000	AMERN GEN FIN CORP 7.45 D	7.450	07-01-02	01-13-00	101,900	100,584	4,023,360.00	A2	A+	LEHMAN BROTHERS I
1,250,000	BEAR STEARNS COS INC BEA	6.150	03-02-04	01-25-00	96,700	94,805	1,185,062.50	A2	A	BEAR, STEARNS, SE
2,000,000	HONEYWELL INC 6.750 NT DU	6.750	03-15-02	01-07-00	99,400	99,431	1,988,620.00	A2	A	BEAR, STEARNS, SE
24,940	FHLMC GROUP #G00663 8.0 M	8.000	01-01-27	01-18-00	101,800	100,000	24,939.75	AAA	AAA	
7,589	FHLMC GROUP #G00663 8.0 M	8.000	01-01-27	02-15-00	101,800	100,000	7,588.50	AAA	AAA	
25,662	FHLMC GROUP E00637 5 02-0	5.000	02-01-14	01-18-00	94,300	100,000	25,662.09	AAA	AAA	
24,545	FHLMC GROUP E00637 5 02-0	5.000	02-01-14	02-15-00	94,300	100,000	24,544.57	AAA	AAA	
19,021	FNMA POOL #251412 8.5 DUE	8.500	10-01-27	01-25-00	104,400	100,000	19,020.50	AAA	AAA	
16,192	FNMA POOL #251412 8.5 DUE	8.500	10-01-27	02-25-00	104,500	100,000	16,192.16	AAA	AAA	
7,484	FNMA REMIC TR SER 97-M9 C	6.520	07-25-08	01-25-00	102,200	100,000	7,483.86	AAA	AAA	
7,533	FNMA REMIC TR SER 97-M9 C	6.520	07-25-08	02-25-00	102,200	100,000	7,532.84	AAA	AAA	
2,257	GNMA POOL #400143 SER 202	6.000	05-15-28	01-18-00	97,500	100,000	2,256.54	AAA	AAA	
2,301	GNMA POOL #400143 SER 202	6.000	05-15-28	02-15-00	97,500	100,000	2,301.20	AAA	AAA	
3,581	GNMA POOL #412361 7.5 DUE	7.500	11-15-27	01-18-00	102,200	100,000	3,580.68	AAA	AAA	
3,693	GNMA POOL #412361 7.5 DUE	7.500	11-15-27	02-15-00	102,200	100,000	3,692.70	AAA	AAA	
3,882	GNMA POOL #465384 7 DUE 0	7.000	02-15-28	01-18-00	101,500	100,000	3,881.74	AAA	AAA	

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SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
4,074	GNMA POOL #465384 7 DUE 0	7.000	02-15-28	02-15-00	101.500	100.000	4,074.10	AAA	AAA	
732	GNMA POOL #476829 SER 203	6.650	01-15-34	01-18-00	93.700	100.000	732.38	AAA	AAA	
737	GNMA POOL #476829 SER 203	6.650	01-15-34	02-15-00	93.700	100.000	736.59	AAA	AAA	
677	GNMA POOL #477287 SER 203	7.380	10-15-34	01-18-00	98.200	100.000	677.36	AAA	AAA	
682	GNMA POOL #477287 SER 203	7.380	10-15-34	02-15-00	98.200	100.000	681.66	AAA	AAA	
6,484	GNMA, POOL # 430423	8.000	09-15-26	01-18-00	103.600	100.000	6,483.76	AAA	AAA	
4,456	GNMA, POOL # 430423	8.000	09-15-26	02-15-00	103.600	100.000	4,456.36	AAA	AAA	
21,222	GNMA, POOL # 439558	7.500	05-15-27	01-18-00	101.200	100.000	21,222.37	AAA	AAA	
24,860	GNMA, POOL # 439558	7.500	05-15-27	02-15-00	101.200	100.000	24,859.67	AAA	AAA	
5,456	GNMA, POOL # 469118	6.500	02-15-28	01-18-00	99.600	100.000	5,456.19	AAA	AAA	
39,419	GNMA, POOL # 469118	6.500	02-15-28	02-15-00	99.600	100.000	39,419.23	AAA	AAA	
50,260	ACCESS FINL MTG LN TR SER	6.570	02-18-17	02-22-00	100.700	100.000	50,260.35	AAA	AAA	
79,433	ACCESS FINL MTG LN TR SER	6.570	02-18-17	02-28-00	100.700	100.000	79,432.53	AAA	AAA	
6,535	COMMERICAL MTG ACCEP C	6.500	11-15-04	01-18-00	101.400	100.000	6,534.70	AAA	AAA	
5,823	COMMERICAL MTG ACCEP C	6.500	11-15-04	02-15-00	101.400	100.000	5,822.95	AAA	AAA	
17,964	CONTIMORTGAGE HOME EQT	6.880	01-15-28	01-31-00	101.800	100.000	17,963.87	AAA	AAA	
20,003	CONTIMORTGAGE HOME EQT	6.880	01-15-28	02-15-00	101.800	100.000	20,003.30	AAA	AAA	
8,595	CR SUISSE 1ST BSTN MTG SE	6.400	02-17-04	01-18-00	101.000	100.000	8,595.23	AAA	AAA	
8,653	CR SUISSE 1ST BSTN MTG SE	6.400	02-17-04	02-17-00	101.000	100.000	8,653.22	AAA	AAA	
7,012	CR SUISSE 1ST BSTN MTG SE	6.260	12-25-03	01-21-00	100.700	100.000	7,011.61	AAA	AAA	
7,057	CR SUISSE 1ST BSTN MTG SE	6.260	12-25-03	02-18-00	100.000	100.000	7,056.85	AAA	AAA	
1	MORGAN ST CAP I INC SER	6.340	07-15-30	02-18-00	101.100	100.000	0.89	NR	NR	
8,655	NOMURA AST SECS CORP SER	6.280	03-15-30	01-18-00	100.900	100.000	8,655.11	AAA	AAA	

BANK OF AMERICA

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS MOODY S & P		BROKER
8,764	NOMURA AST SECS CORP SER	6.280	03-15-30	02-17-00	100.900	100.000	8,764.14	AAA	AAA	
12,466,232							10,830,061.45			
INTERNAL										
13,259	FHA FED HSG ADM INSD PJ #	7.500	04-01-22	01-20-00	54.700		13,259.32	AAA	AAA	
13,342	FHA FED HSG ADM INSD PJ #	7.500	04-01-22	02-24-00	54.700		13,342.19	AAA	AAA	
26,602							26,601.51			
LINCOLN CAPITAL										
815,000	US TREAS 6.125 BD DUE 11-	6.130	11-15-27	02-07-00	99.200	95.844	781,126.56	AAA	AAA	GOLDMAN SACHS & C
680,000	US TREAS 6.125 NT DUE 12-	6.130	12-31-01	01-06-00	99.700	99.594	677,237.50	AAA	AAA	FIRST BOSTON CORP
305,000	US TREAS 6.125 NT DUE 12-	6.130	12-31-01	02-14-00	99.700	99.148	302,402.73	AAA	AAA	CHASE SECURITIES
315,000	US TREAS 6.125 NT DUE 12-	6.130	12-31-01	02-16-00	99.700	99.103	312,173.82	AAA	AAA	FIRST BOSTON CORP
500,000	US TREAS 6.125 NT DUE 12-	6.130	12-31-01	02-29-00	99.700	99.234	496,171.88	AAA	AAA	CHASE SECURITIES
70,000	US TREAS 7.625 BD DUE 11-	7.630	11-15-22	01-31-00	115.200	111.047	77,732.81	AAA	AAA	GOLDMAN SACHS & C
2,825,000	US TREAS NTS 4 DUE 10-31-	4.000	10-31-00	02-29-00	97.900	98.547	2,783,949.22	AAA	AAA	
7,650,000	US TREAS NTS 5.75 DUE 11-	5.750	11-15-00	02-29-00	100.200	99.625	7,621,312.50	AAA	AAA	MERRILL LYNCH PIE
455,000	US TREAS NTS 5.875 DUE 11	5.880	11-30-01	01-06-00	99.700	99.164	451,196.48	AAA	AAA	SALOMON BROS INC
480,000	US TREAS NTS 6.25 DUE 02-	6.250	02-28-02	01-06-00	100.900	99.789	478,987.50	AAA	AAA	SALOMON BROS INC
5,915,000	US TREAS NTS 6.625 DUE 03	6.630	03-31-02	01-21-00	100.200	100.141	5,923,317.97	AAA	AAA	LEHMAN BROTHERS I
2,950,000	US TREAS NTS DTD 00853 6	6.000	08-15-04	01-31-00	100.000	97.156	2,866,109.38	AAA	AAA	GOLDMAN SACHS & C

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SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,055,000	US TREAS NTS DTD 00853 6	6.000	08-15-04	02-08-00	100.000	97.148	1,024,916.02	AAA	AAA	FIRST BOSTON CORP
430,000	FHLMC DEB 5.75 06-15-2001	5.750	06-15-01	01-04-00	99.400	98.981	425,618.30	AAA	AAA	LEHMAN BROTHERS I
130,000	FHLMC DEB 5.75 06-15-2001	5.750	06-15-01	01-12-00	99.400	98.862	128,520.60	AAA	AAA	MERRILL LYNCH PIE
120,000	FHLMC DEB 5.75 06-15-2001	5.750	06-15-01	01-12-00	99.400	98.862	118,634.40	AAA	AAA	DB CLEARING SERVI
12,205,000	FHLMC DEB DTD 01/07/2000	6.880	01-15-05	02-10-00	99.700	98.543	12,027,173.15	AAA	AAA	DB CLEARING SERVI
490,000	FHLMC NT 6.25 10-15-2002	6.250	10-15-02	02-16-00	99.000	98.097	480,675.79	AAA	AAA	FIRST BOSTON CORP
2,550,000	FHLMC NT 6.625 09-15-2009	6.630	09-15-09	01-12-00	97.800	95.386	2,432,348.36	AAA	AAA	MERRILL LYNCH PIE
825,000	FHLMC NT 6.625 09-15-2009	6.630	09-15-09	01-12-00	97.800	95.402	787,066.50	AAA	AAA	ABN AMRO SECURITI
13,360,000	FNMA 6.5 DUE 08-15-2004 R	6.500	08-15-04	01-06-00	99.400	98.353	13,139,960.80	AAA	AAA	
14,115,000	FNMA 6.5 DUE 08-15-2004 R	6.500	08-15-04	01-06-00	99.400	98.353	13,882,554.18	AAA	AAA	
525,000	FNMA 6.625 01-15-2002	6.630	01-15-02	02-11-00	99.800	99.569	522,737.25	AAA	AAA	
2,440,000	FNMA 7.25 DUE 01-15-2010	7.250	01-15-10	01-13-00	99.600	99.972	2,439,304.60	AAA	AAA	MERRILL LYNCH PIE
790,000	FNMA 7.25 DUE 01-15-2010	7.250	01-15-10	01-13-00	99.600	99.965	789,723.50	AAA	AAA	ABN AMRO SECURITI
3,840,000	FNMA 7.25 DUE 01-15-2010	7.250	01-15-10	02-15-00	99.600	99.630	3,825,792.00	AAA	AAA	GOLDMAN SACHS & C
950,000	FNMA MTN 5.82 07-19-2001	5.820	07-19-01	01-12-00	99.000	98.733	937,966.35	AAA	AAA	LEHMAN BROTHERS I
2,210,000	FNMA NT 6.625 09-15-2009	6.630	09-15-09	01-12-00	99.000	95.433	2,109,064.88	AAA	AAA	MERRILL LYNCH PIE
1,800,000	FNMA NT 6.625 09-15-2009	6.630	09-15-09	01-12-00	99.000	95.433	1,717,794.00	AAA	AAA	DB CLEARING SERVI
500,000	COUNTRYWIDE HOME LNS 1	6.250	04-15-09	01-11-00	92.400	89.248	446,240.00	A3	NR	DB CLEARING SERVI
2,710	##FNMA POOL #323715 6 DUE	6.000	05-01-29	01-25-00	93.000	100.000	2,710.29	AAA	AAA	
1,595	FHLMC GOLD C00730 6 03-01	6.000	03-01-29	01-18-00	94.300	100.000	1,594.78	AAA	AAA	
1,416	FHLMC GOLD C00730 6 03-01	6.000	03-01-29	02-15-00	94.300	100.000	1,415.90	AAA	AAA	
996,686	FHLMC GOLD GROUP C30720	7.000	09-01-29	01-05-00	95.800	96.484	961,645.99	AAA	AAA	MERRILL LYNCH PIE
869	FHLMC GOLD GROUP C30720	7.000	09-01-29	01-18-00	95.800	100.000	868.91	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
993,902	FHLMC GOLD GROUP C308377	7.000	09-01-29	01-05-00	95.800	96.484	958,960.52	AAA	AAA	MERRILL LYNCH PIE
1,040	FHLMC GOLD GROUP C30837	7.000	09-01-29	01-18-00	95.800	100.000	1,039.80	AAA	AAA	
1,990,325	FHLMC GOLD GROUP C30932	7.000	09-01-29	01-05-00	95.800	96.484	1,920,352.78	AAA	AAA	MERRILL LYNCH PIE
3,954	FHLMC GOLD GROUP C30932	7.000	09-01-29	01-18-00	95.800	100.000	3,954.40	AAA	AAA	
39,207	FHLMC GOLD GROUP C30966	7.000	09-01-29	01-05-00	95.800	96.484	37,828.82	AAA	AAA	MERRILL LYNCH PIE
1,389	FHLMC GOLD GROUP C30966	7.000	09-01-29	01-18-00	95.800	100.000	1,389.25	AAA	AAA	
1,405	FHLMC GOLD GROUP C30966	7.000	09-01-29	02-15-00	95.800	100.000	1,404.86	AAA	AAA	
3,930	FHLMC GOLD GROUP C31224	7.000	09-01-29	01-18-00	95.800	100.000	3,930.41	AAA	AAA	
2,030	FHLMC GOLD GROUP C31224	7.000	09-01-29	02-15-00	95.800	100.000	2,029.90	AAA	AAA	
1,796	FHLMC GOLD GROUP C31340	7.000	09-01-29	01-18-00	95.800	100.000	1,795.72	AAA	AAA	
2,620	FHLMC GOLD GROUP C31340	7.000	09-01-29	02-15-00	95.800	100.000	2,619.54	AAA	AAA	
530	FHLMC GOLD GROUP E78603	6.500	09-01-14	01-18-00	98.200	100.000	530.21	AAA	AAA	
452	FHLMC GOLD GROUP E78603	6.500	09-01-14	02-15-00	98.200	100.000	452.06	AAA	AAA	
939	FHLMC GOLD POOL C27142 6	6.000	05-01-29	01-18-00	94.300	100.000	938.79	AAA	AAA	
1,112	FHLMC GOLD POOL C27142 6	6.000	05-01-29	02-15-00	94.300	100.000	1,112.19	AAA	AAA	
9,819	FHLMC GOLD POOL C27559 6	6.500	06-01-29	01-18-00	98.000	100.000	9,818.59	AAA	AAA	
759	FHLMC GOLD POOL C27559 6	6.500	06-01-29	02-15-00	97.900	100.000	758.80	AAA	AAA	
8,188	FHLMC GOLD POOL C28217 6	6.500	06-01-29	01-18-00	98.000	100.000	8,187.56	AAA	AAA	
8,309	FHLMC GOLD POOL C28217 6	6.500	06-01-29	02-15-00	98.000	100.000	8,309.24	AAA	AAA	
8,294	FHLMC GOLD POOL C29125 6	6.500	07-01-29	01-18-00	98.000	100.000	8,294.14	AAA	AAA	
14,633	FHLMC GOLD POOL C29125 6	6.500	07-01-29	02-15-00	97.900	100.000	14,632.92	AAA	AAA	
2,031	FHLMC GOLD POOL C29187 6	6.000	06-01-29	01-18-00	94.300	100.000	2,031.03	AAA	AAA	
1,989	FHLMC GOLD POOL C29187 6	6.000	06-01-29	02-15-00	94.300	100.000	1,988.93	AAA	AAA	

SALE OF BONDS (continued)
 January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,650,844	FHLMC GOLD POOL C30960 7	7.000	09-01-29	01-05-00	95.800	96.484	1,592,806.39	AAA	AAA	MERRILL LYNCH PIE
1,684	FHLMC GOLD POOL C30960 7	7.000	09-01-29	01-18-00	95.800	100.000	1,684.03	AAA	AAA	
996,363	FHLMC GOLD POOL C31009 7	7.000	09-01-29	01-05-00	95.800	96.484	961,334.86	AAA	AAA	MERRILL LYNCH PIE
867	FHLMC GOLD POOL C31009 7	7.000	09-01-29	01-18-00	95.800	100.000	866.51	AAA	AAA	
1,572	FHLMC GOLD POOL C31282 7	7.000	09-01-29	01-18-00	95.800	100.000	1,572.14	AAA	AAA	
816	FHLMC GOLD POOL C31282 7	7.000	09-01-29	02-15-00	95.800	100.000	815.62	AAA	AAA	
577,824	FHLMC GOLD POOL C31284 7	7.000	09-01-29	01-05-00	95.800	96.484	557,509.54	AAA	AAA	MERRILL LYNCH PIE
647	FHLMC GOLD POOL C31284 7	7.000	09-01-29	01-18-00	95.800	100.000	646.60	AAA	AAA	
994,849	FHLMC GOLD POOL C31290 7	7.000	09-01-29	01-05-00	95.800	96.484	959,873.65	AAA	AAA	MERRILL LYNCH PIE
2,033	FHLMC GOLD POOL C31290 7	7.000	09-01-29	01-18-00	95.800	100.000	2,033.10	AAA	AAA	
141	FHLMC GOLD POOL E00077 7	7.000	12-01-06	01-18-00	100.700	100.000	141.26	AAA	AAA	
145	FHLMC GOLD POOL E00077 7	7.000	12-01-06	02-15-00	100.700	100.000	144.79	AAA	AAA	
2,819	FHLMC GOLD POOL E00235 6.	6.500	05-01-08	01-18-00	99.900	100.000	2,818.76	AAA	AAA	
2,542	FHLMC GOLD POOL E00235 6.	6.500	05-01-08	02-15-00	99.900	100.000	2,542.18	AAA	AAA	
5,232	FHLMC GOLD POOL E46790 6.	6.500	05-01-08	01-18-00	99.900	100.000	5,232.06	AAA	AAA	
370	FHLMC GOLD POOL E46790 6.	6.500	05-01-08	02-15-00	99.900	100.000	370.01	AAA	AAA	
3,098	FHLMC GOLD POOL E47095 6.	6.500	05-01-08	01-18-00	99.900	100.000	3,097.68	AAA	AAA	
3,422	FHLMC GOLD POOL E47095 6.	6.500	05-01-08	02-15-00	99.900	100.000	3,421.81	AAA	AAA	
3,042	FHLMC GOLD POOL E47186 6.	6.500	05-01-08	01-18-00	99.900	100.000	3,042.43	AAA	AAA	
3,539	FHLMC GOLD POOL E47186 6.	6.500	05-01-08	02-15-00	99.900	100.000	3,538.71	AAA	AAA	
1,754	FHLMC GOLD POOL E47286 6.	6.500	05-01-08	01-18-00	99.900	100.000	1,754.43	AAA	AAA	
1,768	FHLMC GOLD POOL E47286 6.	6.500	05-01-08	02-15-00	99.900	100.000	1,767.52	AAA	AAA	
2,294	FHLMC GOLD POOL E47420 6.	6.500	05-01-08	01-18-00	99.900	100.000	2,294.00	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,145	FHLMC GOLD POOL E47420 6.	6.500	05-01-08	02-15-00	99.900	100.000	2,145.04	AAA	AAA	
4,098	FHLMC GOLD POOL E47547 6.	6.500	05-01-08	01-18-00	99.900	100.000	4,097.61	AAA	AAA	
4,012	FHLMC GOLD POOL E47547 6.	6.500	05-01-08	02-15-00	99.900	100.000	4,011.68	AAA	AAA	
2,574	FHLMC GOLD POOL E47675 6.	6.500	06-01-08	01-18-00	99.900	100.000	2,574.08	AAA	AAA	
2,824	FHLMC GOLD POOL E47675 6.	6.500	06-01-08	02-15-00	99.900	100.000	2,823.92	AAA	AAA	
5,475	FHLMC GOLD POOL E47716 6.	6.500	06-01-08	01-18-00	99.900	100.000	5,475.23	AAA	AAA	
5,881	FHLMC GOLD POOL E47716 6.	6.500	06-01-08	02-15-00	99.900	100.000	5,881.02	AAA	AAA	
15,055	FHLMC GOLD POOL E48097 6.	6.500	06-01-08	01-18-00	99.900	100.000	15,055.01	AAA	AAA	
3,450	FHLMC GOLD POOL E48097 6.	6.500	06-01-08	02-15-00	99.900	100.000	3,450.02	AAA	AAA	
3,196	FHLMC GOLD POOL E48891 6.	6.500	07-01-08	01-18-00	99.900	100.000	3,196.17	AAA	AAA	
3,296	FHLMC GOLD POOL E48891 6.	6.500	07-01-08	02-15-00	99.900	100.000	3,296.33	AAA	AAA	
5,881	FHLMC GOLD POOL E53478 6.	6.500	12-01-08	01-18-00	99.900	100.000	5,881.37	AAA	AAA	
5,934	FHLMC GOLD POOL E53478 6.	6.500	12-01-08	02-15-00	99.900	100.000	5,934.20	AAA	AAA	
5,782	FHLMC GOLD POOL E54764 6.	6.500	12-01-08	01-18-00	99.900	100.000	5,782.02	AAA	AAA	
4,050	FHLMC GOLD POOL E54764 6.	6.500	12-01-08	02-15-00	99.900	100.000	4,050.36	AAA	AAA	
13,978	FHLMC GROUP #E00214 6.500	6.500	05-01-08	01-18-00	99.900	100.000	13,977.69	AAA	AAA	
11,450	FHLMC GROUP #E00214 6.500	6.500	05-01-08	02-15-00	99.900	100.000	11,450.13	AAA	AAA	
5,969	FHLMC GROUP #E20068 6.5 M	6.500	11-01-08	01-18-00	99.900	100.000	5,969.18	AAA	AAA	
5,726	FHLMC GROUP #E20068 6.5 M	6.500	11-01-08	02-15-00	99.900	100.000	5,726.09	AAA	AAA	
1,773	FHLMC GROUP #E48231 6.500	6.500	06-01-08	01-18-00	99.900	100.000	1,772.58	AAA	AAA	
1,891	FHLMC GROUP #E48231 6.500	6.500	06-01-08	02-15-00	99.900	100.000	1,891.46	AAA	AAA	
8,005	FHLMC GROUP #G10374 7.0 M	7.000	08-01-10	01-18-00	100.700	100.000	8,004.92	AAA	AAA	
14,491	FHLMC GROUP #G10374 7.0 M	7.000	08-01-10	02-15-00	100.700	100.000	14,490.86	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
5,251	FHLMC GROUP C00690 6 12-0	6.000	12-01-28	01-18-00	94,300	100,000	5,251.39	AAA	AAA	
5,358	FHLMC GROUP C00690 6 12-0	6.000	12-01-28	02-15-00	94,300	100,000	5,357.77	AAA	AAA	
25,206	FHLMC GROUP C00785 6.5 06	6.500	06-01-29	01-18-00	97,900	100,000	25,205.76	AAA	AAA	
20,325	FHLMC GROUP C00785 6.5 06	6.500	06-01-29	02-15-00	98,000	100,000	20,325.01	AAA	AAA	
14,799	FHLMC GROUP C28039 6.5 06	6.500	06-01-29	01-18-00	97,900	100,000	14,799.33	AAA	AAA	
5,535	FHLMC GROUP C28039 6.5 06	6.500	06-01-29	02-15-00	98,000	100,000	5,535.02	AAA	AAA	
5,103	FHLMC GROUP C28736 6.5 07	6.500	07-01-29	01-18-00	97,900	100,000	5,103.40	AAA	AAA	
796	FHLMC GROUP C28736 6.5 07	6.500	07-01-29	02-15-00	98,000	100,000	795.66	AAA	AAA	
5,871	FHLMC GROUP C29179 6.5 07	6.500	07-01-29	01-18-00	97,900	100,000	5,871.12	AAA	AAA	
3,181	FHLMC GROUP C29179 6.5 07	6.500	07-01-29	02-15-00	97,900	100,000	3,181.29	AAA	AAA	
5,641	FHLMC GROUP E47973 6.5 06	6.500	06-01-08	01-18-00	99,900	100,000	5,641.48	AAA	AAA	
6,458	FHLMC GROUP E47973 6.5 06	6.500	06-01-08	02-15-00	99,900	100,000	6,457.78	AAA	AAA	
6,432	FHLMC GROUP E48446 6.5 06	6.500	06-01-08	01-18-00	99,900	100,000	6,432.47	AAA	AAA	
6,971	FHLMC GROUP E48446 6.5 06	6.500	06-01-08	02-15-00	99,900	100,000	6,970.73	AAA	AAA	
936	FHLMC GROUP E49015 6.5 06	6.500	06-01-08	01-18-00	99,900	100,000	935.91	AAA	AAA	
996	FHLMC GROUP E49015 6.5 06	6.500	06-01-08	02-15-00	99,900	100,000	996.43	AAA	AAA	
796	FHLMC GROUP E49220 6.5 07	6.500	07-01-08	01-18-00	99,900	100,000	796.16	AAA	AAA	
1,162	FHLMC GROUP E49220 6.5 07	6.500	07-01-08	02-15-00	99,900	100,000	1,162.14	AAA	AAA	
1,541	FHLMC GROUP E49418 6.5 07	6.500	07-01-08	01-18-00	99,900	100,000	1,540.75	AAA	AAA	
1,521	FHLMC GROUP E49418 6.5 07	6.500	07-01-08	02-15-00	99,900	100,000	1,521.35	AAA	AAA	
5,646	FHLMC GROUP E52769 6.5 09	6.500	09-01-08	01-18-00	99,900	100,000	5,646.16	AAA	AAA	
5,293	FHLMC GROUP E52769 6.5 09	6.500	09-01-08	02-15-00	99,900	100,000	5,293.30	AAA	AAA	
3,044	FHLMC GROUP E54266 6.5 12	6.500	12-01-08	01-18-00	99,900	100,000	3,044.00	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,059	FHLMC GROUP E54266 6.5 12	6.500	12-01-08	02-15-00	99.900	100.000	3,058.84	AAA	AAA	
6,648	FHLMC GROUP E55348 6.5 12	6.500	12-01-08	01-18-00	99.900	100.000	6,647.70	AAA	AAA	
6,284	FHLMC GROUP E55348 6.5 12	6.500	12-01-08	02-15-00	99.900	100.000	6,283.78	AAA	AAA	
342	FHLMC GROUP E78880 7 10-0	7.000	10-01-14	01-18-00	99.300	100.000	341.66	AAA	AAA	
313	FHLMC GROUP E78880 7 10-0	7.000	10-01-14	02-15-00	99.300	100.000	313.23	AAA	AAA	
2,116	FHLMC GROUP N98519 5.5 07	5.500	07-01-06	01-18-00	95.400	100.000	2,115.80	AAA	AAA	
2,160	FHLMC GROUP N98519 5.5 07	5.500	07-01-06	02-15-00	95.400	100.000	2,159.98	AAA	AAA	
656	FHLMC GROUP N98534 5.5 08	5.500	08-01-06	01-18-00	95.400	100.000	655.90	AAA	AAA	
659	FHLMC GROUP N98534 5.5 08	5.500	08-01-06	02-15-00	95.400	100.000	659.47	AAA	AAA	
293	FHLMC GROUP N98565 5.5 09	5.500	09-01-06	01-18-00	95.400	100.000	292.93	AAA	AAA	
293	FHLMC GROUP N98565 5.5 09	5.500	09-01-06	02-15-00	95.400	100.000	293.11	AAA	AAA	
92,439	FHLMC MULTICLASS SER E0-	6.500	03-01-09	01-18-00	91.900	100.000	92,439.11	AAA	AAA	
86,704	FHLMC MULTICLASS SER E0-	6.500	03-01-09	02-15-00	92.000	100.000	86,703.91	AAA	AAA	
7,937	FNMA 7.35 DUE 12-25-2009	7.350	12-25-09	01-26-00	100.500	100.000	7,936.70	AAA	AAA	
7,982	FNMA 7.35 DUE 12-25-2009	7.350	12-25-09	02-25-00	100.500	100.000	7,981.52	AAA	AAA	
1,909	FNMA POOL #0323812 6 DUE	6.000	07-01-29	01-25-00	90.500	100.000	1,909.40	AAA	AAA	
1,457	FNMA POOL #0323812 6 DUE	6.000	07-01-29	02-25-00	90.500	100.000	1,457.29	AAA	AAA	
1,331	FNMA POOL #0323821 6 DUE	6.000	07-01-29	02-25-00	91.100	100.000	1,330.95	AAA	AAA	
11,001	FNMA POOL #0323824 0 DUE	8.000	05-01-29	01-25-00	100.300	100.000	11,000.61	AAA	AAA	
18,591	FNMA POOL #0323824 0 DUE	8.000	05-01-29	02-25-00	100.300	100.000	18,591.38	AAA	AAA	
21,696	FNMA POOL #050965 6.5 DUE	6.500	01-01-24	01-25-00	97.600	100.000	21,695.53	AAA	AAA	
2,154,557	FNMA POOL #050965 6.5 DUE	6.500	01-01-24	02-15-00	97.600	93.938	2,023,936.85	AAA	AAA	MERRILL LYNCH PIE
12,928	FNMA POOL #050965 6.5 DUE	6.500	01-01-24	02-25-00	97.600	100.000	12,928.21	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,667	FNMA POOL #125453 7.5 DUE	7.500	10-01-11	01-25-00	102.300	100.000	1,666.84	AAA	AAA	GOLDMAN SACHS & C
141,543	FNMA POOL #125453 7.5 DUE	7.500	10-01-11	02-18-00	102.300	99.844	141,321.39	AAA	AAA	
1,468	FNMA POOL #125453 7.5 DUE	7.500	10-01-11	02-25-00	102.300	100.000	1,468.31	AAA	AAA	
562	FNMA POOL #212901 8.50000	8.500	07-01-18	01-25-00	103.200	100.000	562.15	AAA	AAA	MERRILL LYNCH PIE
768	FNMA POOL #212901 8.50000	8.500	07-01-18	02-25-00	103.200	100.000	768.40	AAA	AAA	
3,465	FNMA POOL #213812 6.5 GTD	6.500	10-01-23	01-25-00	97.600	100.000	3,464.54	AAA	AAA	
1,599,807	FNMA POOL #213812 6.5 GTD	6.500	10-01-23	02-15-00	97.600	93.938	1,502,818.83	AAA	AAA	MERRILL LYNCH PIE
3,941	FNMA POOL #213812 6.5 GTD	6.500	10-01-23	02-25-00	97.600	100.000	3,941.24	AAA	AAA	
210	FNMA POOL #232344 6.5 DUE	6.500	09-01-23	01-25-00	97.600	100.000	209.83	AAA	AAA	
210	FNMA POOL #232344 6.5 DUE	6.500	09-01-23	02-25-00	97.600	100.000	210.37	AAA	AAA	MERRILL LYNCH PIE
622	FNMA POOL #237594 6.5 DUE	6.500	04-01-24	01-25-00	97.600	100.000	622.32	AAA	AAA	
296,751	FNMA POOL #237594 6.5 DUE	6.500	04-01-24	02-15-00	97.600	93.938	278,760.74	AAA	AAA	
517	FNMA POOL #237594 6.5 DUE	6.500	04-01-24	02-25-00	97.600	100.000	516.69	AAA	AAA	MERRILL LYNCH PIE
1,886	FNMA POOL #250621 8.5 DUE	8.500	05-01-26	01-25-00	103.200	100.000	1,886.23	AAA	AAA	
1,679	FNMA POOL #250621 8.5 DUE	8.500	05-01-26	02-25-00	103.200	100.000	1,679.23	AAA	AAA	
24,053	FNMA POOL #250628 8.5 GTD	8.500	06-01-26	01-25-00	103.200	100.000	24,052.83	AAA	AAA	MERRILL LYNCH PIE
7,715	FNMA POOL #250628 8.5 GTD	8.500	06-01-26	02-25-00	103.200	100.000	7,715.46	AAA	AAA	
29	FNMA POOL #251977 6 DUE 0	6.000	08-01-28	02-25-00	91.100	100.000	29.15	AAA	AAA	
52,591	FNMA POOL #251978 8 DUE 0	8.000	07-01-28	01-25-00	100.300	100.000	52,591.15	AAA	AAA	MERRILL LYNCH PIE
859	FNMA POOL #251978 8 DUE 0	8.000	07-01-28	02-25-00	100.300	100.000	859.25	AAA	AAA	
5,212	FNMA POOL #252161 6 DUE 1	6.000	12-01-28	01-25-00	92.900	100.000	5,211.94	AAA	AAA	
3,660	FNMA POOL #252161 6 DUE 1	6.000	12-01-28	02-25-00	93.000	100.000	3,660.04	AAA	AAA	MERRILL LYNCH PIE
640	FNMA POOL #252211 6 DUE 0	6.000	01-01-29	01-25-00	93.300	100.000	639.71	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
506	FNMA POOL #252211 6 DUE 0	6.000	01-01-29	02-25-00	91.900	100.000	506.22	AAA	AAA	
2,833	FNMA POOL #252493 5.5 DUE	5.500	06-01-14	01-25-00	94.100	100.000	2,833.43	AAA	AAA	
2,045	FNMA POOL #252493 5.5 DUE	5.500	06-01-14	02-25-00	94.100	100.000	2,045.15	AAA	AAA	
156,263	FNMA POOL #252498 7 DUE 0	7.000	06-01-29	01-05-00	97.900	96.422	150,671.27	AAA	AAA	MERRILL LYNCH PIE
651	FNMA POOL #252498 7 DUE 0	7.000	06-01-29	01-25-00	97.900	100.000	650.52	AAA	AAA	
622	FNMA POOL #252714 6 DUE 0	6.000	09-01-29	01-25-00	93.300	100.000	621.93	AAA	AAA	
645	FNMA POOL #252714 6 DUE 0	6.000	09-01-29	02-25-00	93.300	100.000	644.58	AAA	AAA	
515,126	FNMA POOL #252714 6 DUE 0	6.000	09-01-29	02-29-00	93.300	90.375	465,545.37	AAA	AAA	SALOMON BROS INC
23,694	FNMA POOL #252802 8 DUE 0	8.000	09-01-29	01-25-00	100.300	100.000	23,693.84	AAA	AAA	
12,115	FNMA POOL #252802 8 DUE 0	8.000	09-01-29	02-25-00	100.300	100.000	12,115.15	AAA	AAA	
818,713	FNMA POOL #252924 7 DUE 1	7.000	12-01-29	01-05-00	97.900	96.422	789,418.20	AAA	AAA	MERRILL LYNCH PIE
2,015	FNMA POOL #252924 7 DUE 1	7.000	12-01-29	01-25-00	97.900	100.000	2,015.06	AAA	AAA	
253	FNMA POOL #279482 6.5 GTD	6.500	04-01-24	01-25-00	97.600	100.000	252.55	AAA	AAA	
149,876	FNMA POOL #279482 6.5 GTD	6.500	04-01-24	02-15-00	97.600	93.938	140,789.48	AAA	AAA	MERRILL LYNCH PIE
252	FNMA POOL #279482 6.5 GTD	6.500	04-01-24	02-25-00	97.600	100.000	252.14	AAA	AAA	
835	FNMA POOL #287523 6.5 GTD	6.500	06-01-24	01-25-00	97.600	100.000	834.67	AAA	AAA	
447,437	FNMA POOL #287523 6.5 GTD	6.500	06-01-24	02-15-00	97.600	93.938	420,311.51	AAA	AAA	MERRILL LYNCH PIE
847	FNMA POOL #287523 6.5 GTD	6.500	06-01-24	02-25-00	97.600	100.000	847.37	AAA	AAA	
11,155	FNMA POOL #303113 8 DUE 0	8.000	01-01-25	01-25-00	100.300	100.000	11,154.96	AAA	AAA	
10,324	FNMA POOL #303113 8 DUE 0	8.000	01-01-25	02-25-00	100.300	100.000	10,324.26	AAA	AAA	
28,610	FNMA POOL #313007 7.5 DUE	7.500	07-01-11	01-25-00	102.300	100.000	28,610.29	AAA	AAA	
1,378,526	FNMA POOL #313007 7.5 DUE	7.500	07-01-11	02-18-00	102.300	99.844	1,376,372.36	AAA	AAA	GOLDMAN SACHS & C
22,329	FNMA POOL #313007 7.5 DUE	7.500	07-01-11	02-25-00	102.300	100.000	22,329.33	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,520	FNMA POOL #313243 8.5 GTD	8.500	12-01-26	01-25-00	103.200	100.000	1,519.61	AAA	AAA	
1,404	FNMA POOL #313243 8.5 GTD	8.500	12-01-26	02-25-00	103.200	100.000	1,403.54	AAA	AAA	
518	FNMA POOL #323425 6 DUE 1	6.000	12-01-28	01-25-00	92.600	100.000	518.43	AAA	AAA	
417	FNMA POOL #323425 6 DUE 1	6.000	12-01-28	02-25-00	92.600	100.000	416.69	AAA	AAA	
207	FNMA POOL #323579 6 DUE 0	6.000	01-01-29	01-25-00	92.600	100.000	206.60	AAA	AAA	
124	FNMA POOL #323579 6 DUE 0	6.000	01-01-29	02-25-00	92.600	100.000	123.92	AAA	AAA	
64,271	FNMA POOL #323678 8.5 DUE	8.500	10-01-28	01-25-00	103.200	100.000	64,271.26	AAA	AAA	
51,746	FNMA POOL #323678 8.5 DUE	8.500	10-01-28	02-25-00	103.200	100.000	51,746.11	AAA	AAA	
2,219	FNMA POOL #323715 6 DUE 0	6.000	05-01-29	02-25-00	92.900	100.000	2,219.38	AAA	AAA	
9,639	FNMA POOL #323887 6 DUE 1	6.000	12-01-13	01-25-00	96.200	100.000	9,638.55	AAA	AAA	
8,107	FNMA POOL #323887 6 DUE 1	6.000	12-01-13	02-25-00	96.200	100.000	8,107.44	AAA	AAA	
17	FNMA POOL #335137 8.5 DUE	8.500	01-01-26	01-25-00	103.200	100.000	17.18	AAA	AAA	
17	FNMA POOL #335137 8.5 DUE	8.500	01-01-26	02-25-00	103.200	100.000	17.31	AAA	AAA	
9	FNMA POOL #344789 8.5 DUE	8.500	04-01-26	01-25-00	103.200	100.000	8.64	AAA	AAA	
9	FNMA POOL #344789 8.5 DUE	8.500	04-01-26	02-25-00	103.200	100.000	8.71	AAA	AAA	
18	FNMA POOL #345404 8.5 DUE	8.500	08-01-26	01-25-00	103.200	100.000	17.80	AAA	AAA	
13	FNMA POOL #345404 8.5 DUE	8.500	08-01-26	02-25-00	103.200	100.000	13.37	AAA	AAA	
2,720	FNMA POOL #352435 7.5 DUE	7.500	08-01-11	01-25-00	102.300	100.000	2,719.75	AAA	AAA	
53,135	FNMA POOL #352435 7.5 DUE	7.500	08-01-11	02-18-00	102.300	99.844	53,052.01	AAA	AAA	GOLDMAN SACHS & C
265	FNMA POOL #352435 7.5 DUE	7.500	08-01-11	02-25-00	102.300	100.000	265.16	AAA	AAA	
882	FNMA POOL #353830 7.5 DUE	7.500	01-01-12	01-25-00	102.300	100.000	882.38	AAA	AAA	
145,213	FNMA POOL #353830 7.5 DUE	7.500	01-01-12	02-18-00	102.300	99.844	144,985.82	AAA	AAA	GOLDMAN SACHS & C
1,196	FNMA POOL #353830 7.5 DUE	7.500	01-01-12	02-25-00	102.300	100.000	1,196.31	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
703	FNMA POOL #355624 7.5 DUE	7.500	09-01-11	01-25-00	102.300	100.000	703.01	AAA	AAA	
132,040	FNMA POOL #355624 7.5 DUE	7.500	09-01-11	02-18-00	102.300	99.844	131,833.43	AAA	AAA	GOLDMAN SACHS & C
6,915	FNMA POOL #355624 7.5 DUE	7.500	09-01-11	02-25-00	102.300	100.000	6,915.44	AAA	AAA	
2,363	FNMA POOL #356092 7.5 DUE	7.500	09-01-11	01-25-00	102.300	100.000	2,363.32	AAA	AAA	
132,864	FNMA POOL #356092 7.5 DUE	7.500	09-01-11	02-18-00	102.300	99.844	132,656.30	AAA	AAA	GOLDMAN SACHS & C
1,793	FNMA POOL #356092 7.5 DUE	7.500	09-01-11	02-25-00	102.300	100.000	1,792.70	AAA	AAA	
7,262	FNMA POOL #356204 7.5 DUE	7.500	11-01-11	01-25-00	102.300	100.000	7,261.58	AAA	AAA	
137,326	FNMA POOL #356204 7.5 DUE	7.500	11-01-11	02-18-00	102.300	99.844	137,111.33	AAA	AAA	GOLDMAN SACHS & C
1,633	FNMA POOL #356204 7.5 DUE	7.500	11-01-11	02-25-00	102.300	100.000	1,633.31	AAA	AAA	
10,625	FNMA POOL #356363 7.5 DUE	7.500	11-01-11	01-25-00	102.300	100.000	10,624.86	AAA	AAA	
568,588	FNMA POOL #356363 7.5 DUE	7.500	11-01-11	02-18-00	102.300	99.844	567,699.09	AAA	AAA	GOLDMAN SACHS & C
8,010	FNMA POOL #356363 7.5 DUE	7.500	11-01-11	02-25-00	102.300	100.000	8,010.15	AAA	AAA	
23	FNMA POOL #359675 8.5 DUE	8.500	08-01-26	01-25-00	103.200	100.000	22.81	AAA	AAA	
23	FNMA POOL #359675 8.5 DUE	8.500	08-01-26	02-25-00	103.200	100.000	22.98	AAA	AAA	
141	FNMA POOL #362309 8 DUE 1	8.000	10-01-26	01-25-00	100.300	100.000	141.46	AAA	AAA	
200	FNMA POOL #362309 8 DUE 1	8.000	10-01-26	02-25-00	100.300	100.000	200.15	AAA	AAA	
136	FNMA POOL #364454 8.5 DUE	8.500	11-01-26	01-25-00	103.200	100.000	136.11	AAA	AAA	
230	FNMA POOL #364454 8.5 DUE	8.500	11-01-26	02-25-00	103.200	100.000	229.54	AAA	AAA	
26	FNMA POOL #365678 8.5 DUE	8.500	01-01-27	01-25-00	103.200	100.000	25.50	AAA	AAA	
26	FNMA POOL #365678 8.5 DUE	8.500	01-01-27	02-25-00	103.200	100.000	25.69	AAA	AAA	
242	FNMA POOL #369074 8.5 DUE	8.500	04-01-27	01-25-00	103.200	100.000	242.15	AAA	AAA	
231	FNMA POOL #369074 8.5 DUE	8.500	04-01-27	02-25-00	103.200	100.000	230.61	AAA	AAA	
180	FNMA POOL #369597 8.5 DUE	8.500	01-01-27	01-25-00	103.200	100.000	180.01	AAA	AAA	

SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
49,913	FNMA POOL #369597 8.5 DUE	8.500	01-01-27	02-25-00	103.200	100.000	49,913.47	AAA	AAA	
9,700	FNMA POOL #370574 7.5 DUE	7.500	06-01-12	01-25-00	102.300	100.000	9,700.25	AAA	AAA	
632,832	FNMA POOL #370574 7.5 DUE	7.500	06-01-12	02-18-00	102.300	99.844	631,843.61	AAA	AAA	GOLDMAN SACHS & C
9,115	FNMA POOL #370574 7.5 DUE	7.500	06-01-12	02-25-00	102.300	100.000	9,115.06	AAA	AAA	
729	FNMA POOL #372599 8.5 DUE	8.500	02-01-27	01-25-00	103.200	100.000	728.91	AAA	AAA	
734	FNMA POOL #372599 8.5 DUE	8.500	02-01-27	02-25-00	103.200	100.000	734.29	AAA	AAA	
2,562	FNMA POOL #379860 7.5 DUE	7.500	08-01-12	01-25-00	102.300	100.000	2,562.42	AAA	AAA	
74,568	FNMA POOL #379860 7.5 DUE	7.500	08-01-12	02-18-00	102.300	99.844	74,451.40	AAA	AAA	GOLDMAN SACHS & C
323	FNMA POOL #379860 7.5 DUE	7.500	08-01-12	02-25-00	102.300	100.000	323.19	AAA	AAA	
114	FNMA POOL #394919 8 DUE 0	8.000	08-01-27	01-25-00	100.300	100.000	113.78	AAA	AAA	
115	FNMA POOL #394919 8 DUE 0	8.000	08-01-27	02-25-00	100.300	100.000	114.57	AAA	AAA	
49	FNMA POOL #399397 8 DUE 0	8.000	09-01-27	01-25-00	100.300	100.000	48.61	AAA	AAA	
35	FNMA POOL #399397 8 DUE 0	8.000	09-01-27	02-25-00	100.300	100.000	35.22	AAA	AAA	
425	FNMA POOL #402794 8 DUE 1	8.000	11-01-27	01-25-00	100.300	100.000	425.06	AAA	AAA	
20	FNMA POOL #402794 8 DUE 1	8.000	11-01-27	02-25-00	100.300	100.000	19.76	AAA	AAA	
1,318	FNMA POOL #405008 8 DUE 1	8.000	11-01-27	01-25-00	100.300	100.000	1,317.66	AAA	AAA	
712	FNMA POOL #405008 8 DUE 1	8.000	11-01-27	02-25-00	100.300	100.000	711.93	AAA	AAA	
341	FNMA POOL #409452 8 DUE 1	8.000	10-01-26	01-25-00	100.300	100.000	340.72	AAA	AAA	
343	FNMA POOL #409452 8 DUE 1	8.000	10-01-26	02-25-00	100.300	100.000	343.11	AAA	AAA	
9	FNMA POOL #411586 8 DUE 0	8.000	01-01-28	01-25-00	100.300	100.000	9.16	AAA	AAA	
9	FNMA POOL #411586 8 DUE 0	8.000	01-01-28	02-25-00	100.300	100.000	9.23	AAA	AAA	
186	FNMA POOL #415855 8.5 DUE	8.500	01-01-28	01-25-00	103.200	100.000	186.44	AAA	AAA	
188	FNMA POOL #415855 8.5 DUE	8.500	01-01-28	02-25-00	103.200	100.000	187.70	AAA	AAA	

SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
51,180	FNMA POOL #424085 8 DUE 0	8.000	04-01-28	01-25-00	100.300	100.000	51,180.44	AAA	AAA	
36,770	FNMA POOL #424085 8 DUE 0	8.000	04-01-28	02-25-00	100.300	100.000	36,769.75	AAA	AAA	
10,524	FNMA POOL #427810 6.5 DUE	6.500	03-01-24	01-25-00	97.600	100.000	10,524.32	AAA	AAA	
4,754	FNMA POOL #427810 6.5 DUE	6.500	03-01-24	02-25-00	97.600	100.000	4,754.43	AAA	AAA	
7,490	FNMA POOL #430961 5.5 DUE	5.500	02-01-14	01-25-00	96.600	100.000	7,489.95	AAA	AAA	
4,714	FNMA POOL #430961 5.5 DUE	5.500	02-01-14	02-25-00	96.600	100.000	4,714.13	AAA	AAA	
153	FNMA POOL #437431 6 DUE 0	6.000	09-01-28	01-25-00	93.000	100.000	152.62	AAA	AAA	
161	FNMA POOL #437431 6 DUE 0	6.000	09-01-28	02-25-00	92.900	100.000	161.10	AAA	AAA	
1,339	FNMA POOL #440740 6 DUE 1	6.000	12-01-28	01-25-00	93.300	100.000	1,339.36	AAA	AAA	
2,647	FNMA POOL #440740 6 DUE 1	6.000	12-01-28	02-25-00	93.300	100.000	2,646.87	AAA	AAA	
563	FNMA POOL #440744 6 DUE 1	6.000	12-01-28	01-25-00	93.300	100.000	563.28	AAA	AAA	
359	FNMA POOL #440744 6 DUE 1	6.000	12-01-28	02-25-00	93.300	100.000	359.14	AAA	AAA	
124	FNMA POOL #442131 6 DUE 1	6.000	10-01-28	01-25-00	92.600	100.000	124.37	AAA	AAA	
76	FNMA POOL #442131 6 DUE 1	6.000	10-01-28	02-25-00	92.600	100.000	76.23	AAA	AAA	
532	FNMA POOL #442336 6 DUE 1	6.000	10-01-28	01-25-00	92.600	100.000	532.22	AAA	AAA	
89	FNMA POOL #442336 6 DUE 1	6.000	10-01-28	02-25-00	92.600	100.000	88.62	AAA	AAA	
1,604	FNMA POOL #443604 6 DUE 1	6.000	10-01-28	01-25-00	92.600	100.000	1,603.50	AAA	AAA	
125	FNMA POOL #443604 6 DUE 1	6.000	10-01-28	02-25-00	92.600	100.000	125.25	AAA	AAA	
644	FNMA POOL #443744 6 DUE 1	6.000	11-01-28	01-25-00	92.600	100.000	643.74	AAA	AAA	
631	FNMA POOL #443744 6 DUE 1	6.000	11-01-28	02-25-00	92.600	100.000	630.76	AAA	AAA	
3,213	FNMA POOL #444119 6 DUE 1	6.000	12-01-28	01-25-00	93.300	100.000	3,213.06	AAA	AAA	
90	FNMA POOL #444119 6 DUE 1	6.000	12-01-28	02-25-00	93.300	100.000	89.68	AAA	AAA	
173	FNMA POOL #445635 6 DUE 1	6.000	11-01-28	01-25-00	92.600	100.000	173.35	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
167	FNMA POOL #445635 6 DUE 1	6.000	11-01-28	02-25-00	92.600	100.000	166.52	AAA	AAA	
997	FNMA POOL #445791 6 DUE 1	6.000	11-01-28	01-25-00	92.600	100.000	996.59	AAA	AAA	
564	FNMA POOL #445791 6 DUE 1	6.000	11-01-28	02-25-00	92.600	100.000	563.58	AAA	AAA	
75	FNMA POOL #446125 6 DUE 1	6.000	12-01-28	01-25-00	93.300	100.000	74.66	AAA	AAA	
319	FNMA POOL #446125 6 DUE 1	6.000	12-01-28	02-25-00	93.300	100.000	319.19	AAA	AAA	
1,588	FNMA POOL #447860 6 DUE 0	6.000	01-01-29	01-25-00	92.600	100.000	1,587.75	AAA	AAA	
687	FNMA POOL #447860 6 DUE 0	6.000	01-01-29	02-25-00	92.600	100.000	687.26	AAA	AAA	
122	FNMA POOL #449040 6 DUE 1	6.000	12-01-28	01-25-00	92.600	100.000	122.39	AAA	AAA	
108	FNMA POOL #449040 6 DUE 1	6.000	12-01-28	02-25-00	92.600	100.000	108.06	AAA	AAA	
359	FNMA POOL #449182 6 DUE 1	6.000	12-01-28	01-25-00	93.300	100.000	359.47	AAA	AAA	
211	FNMA POOL #449182 6 DUE 1	6.000	12-01-28	02-25-00	93.300	100.000	210.69	AAA	AAA	
466	FNMA POOL #449195 6 DUE 1	6.000	12-01-28	01-25-00	92.600	100.000	465.87	AAA	AAA	
3,897	FNMA POOL #449195 6 DUE 1	6.000	12-01-28	02-25-00	92.600	100.000	3,896.57	AAA	AAA	
174	FNMA POOL #450880 6 DUE 1	6.000	12-01-28	01-25-00	93.300	100.000	174.10	AAA	AAA	
58	FNMA POOL #450880 6 DUE 1	6.000	12-01-28	02-25-00	93.300	100.000	58.01	AAA	AAA	
98	FNMA POOL #452192 6 DUE 1	6.000	12-01-28	01-25-00	93.300	100.000	98.44	AAA	AAA	
236	FNMA POOL #452192 6 DUE 1	6.000	12-01-28	02-25-00	93.300	100.000	236.03	AAA	AAA	
404	FNMA POOL #452481 6 DUE 1	6.000	11-01-28	01-25-00	92.600	100.000	403.73	AAA	AAA	
961	FNMA POOL #452481 6 DUE 1	6.000	11-01-28	02-25-00	92.600	100.000	960.50	AAA	AAA	
6,476	FNMA POOL #452782 6 DUE 1	6.000	12-01-28	01-25-00	92.900	100.000	6,475.94	AAA	AAA	
4,040	FNMA POOL #452782 6 DUE 1	6.000	12-01-28	02-25-00	93.000	100.000	4,040.03	AAA	AAA	
72	FNMA POOL #453032 6 DUE 1	6.000	12-01-28	01-25-00	92.600	100.000	72.44	AAA	AAA	
45	FNMA POOL #453032 6 DUE 1	6.000	12-01-28	02-25-00	92.600	100.000	45.24	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS MOODY S & P		BROKER
2,000	FNMA POOL #453107 6 DUE 0	6.000	01-01-29	01-25-00	93.000	100.000	2,000.06	AAA	AAA	
1,298	FNMA POOL #453107 6 DUE 0	6.000	01-01-29	02-25-00	93.000	100.000	1,298.47	AAA	AAA	
2,331	FNMA POOL #453478 6 DUE 1	6.000	11-01-28	01-25-00	92.600	100.000	2,330.70	AAA	AAA	
2,317	FNMA POOL #453478 6 DUE 1	6.000	11-01-28	02-25-00	92.600	100.000	2,317.29	AAA	AAA	
940	FNMA POOL #453634 6 DUE 1	6.000	12-01-28	01-25-00	93.300	100.000	940.33	AAA	AAA	
1,002	FNMA POOL #453634 6 DUE 1	6.000	12-01-28	02-25-00	93.300	100.000	1,001.60	AAA	AAA	
74	FNMA POOL #453667 6 DUE 0	6.000	01-01-29	01-25-00	92.900	100.000	73.70	AAA	AAA	
72	FNMA POOL #453667 6 DUE 0	6.000	01-01-29	02-25-00	93.000	100.000	72.44	AAA	AAA	
90	FNMA POOL #453712 6 DUE 1	6.000	12-01-28	01-25-00	92.600	100.000	90.20	AAA	AAA	
91	FNMA POOL #453712 6 DUE 1	6.000	12-01-28	02-25-00	92.600	100.000	90.82	AAA	AAA	
427	FNMA POOL #453863 6 DUE 1	6.000	12-01-28	01-25-00	93.300	100.000	427.28	AAA	AAA	
280	FNMA POOL #453863 6 DUE 1	6.000	12-01-28	02-25-00	93.300	100.000	280.47	AAA	AAA	
105	FNMA POOL #453968 6 DUE 1	6.000	12-01-28	01-25-00	93.300	100.000	104.71	AAA	AAA	
283	FNMA POOL #453968 6 DUE 1	6.000	12-01-28	02-25-00	93.300	100.000	282.50	AAA	AAA	
2,313	FNMA POOL #455038 5.5 DUE	6.000	12-01-13	01-25-00	98.600	100.000	2,312.56	AAA	AAA	
495	FNMA POOL #455038 5.5 DUE	6.000	12-01-13	02-25-00	98.600	100.000	494.89	AAA	AAA	
4,630	FNMA POOL #455527 5.5 DUE	5.500	12-01-13	01-25-00	96.600	100.000	4,629.81	AAA	AAA	
4,662	FNMA POOL #455527 5.5 DUE	5.500	12-01-13	02-25-00	96.600	100.000	4,661.77	AAA	AAA	
174	FNMA POOL #455539 6 DUE 0	6.000	01-01-29	01-25-00	93.000	100.000	173.86	AAA	AAA	
222	FNMA POOL #455539 6 DUE 0	6.000	01-01-29	02-25-00	92.900	100.000	221.98	AAA	AAA	
2,012	FNMA POOL #455619 6 DUE 1	6.000	12-01-28	01-25-00	93.300	100.000	2,011.82	AAA	AAA	
2,647	FNMA POOL #455619 6 DUE 1	6.000	12-01-28	02-25-00	93.300	100.000	2,647.29	AAA	AAA	
2,882	FNMA POOL #456133 6 DUE 1	6.000	12-01-28	01-25-00	93.300	100.000	2,882.25	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,629	FNMA POOL #456133 6 DUE 1	6.000	12-01-28	02-25-00	93.300	100.000	3,628.58	AAA	AAA	
3,789	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	01-25-00	96.600	100.000	3,788.71	AAA	AAA	
4,099	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	02-25-00	96.600	100.000	4,099.39	AAA	AAA	
104	FNMA POOL #456862 6 DUE 0	6.000	03-01-29	01-25-00	92.600	100.000	104.30	AAA	AAA	
96	FNMA POOL #456862 6 DUE 0	6.000	03-01-29	02-25-00	92.600	100.000	96.08	AAA	AAA	
1,651	FNMA POOL #457072 6 DUE 0	6.000	01-01-29	01-25-00	93.000	100.000	1,651.03	AAA	AAA	
1,338	FNMA POOL #457072 6 DUE 0	6.000	01-01-29	02-25-00	92.900	100.000	1,337.71	AAA	AAA	
2,173	FNMA POOL #457167 6.5 DUE	6.500	06-01-29	01-25-00	96.800	100.000	2,173.30	AAA	AAA	
13,240	FNMA POOL #457167 6.5 DUE	6.500	06-01-29	02-25-00	96.800	100.000	13,239.96	AAA	AAA	
44	FNMA POOL #457436 6 DUE 1	6.000	12-01-28	01-25-00	92.600	100.000	44.23	AAA	AAA	
46	FNMA POOL #457436 6 DUE 1	6.000	12-01-28	02-25-00	92.600	100.000	46.49	AAA	AAA	
8,480	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	01-25-00	96.600	100.000	8,480.04	AAA	AAA	
11,389	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	02-25-00	96.600	100.000	11,389.02	AAA	AAA	
53	FNMA POOL #479104 6 DUE 0	6.000	01-01-29	01-25-00	92.600	100.000	52.64	AAA	AAA	
55	FNMA POOL #479104 6 DUE 0	6.000	01-01-29	02-25-00	92.600	100.000	54.53	AAA	AAA	
3,732	FNMA POOL #479963 5.5 DUE	5.500	03-01-14	01-25-00	96.600	100.000	3,731.88	AAA	AAA	
3,865	FNMA POOL #479963 5.5 DUE	5.500	03-01-14	02-25-00	96.600	100.000	3,865.43	AAA	AAA	
64	FNMA POOL #480842 6 DUE 0	6.000	01-01-29	01-25-00	92.600	100.000	64.26	AAA	AAA	
64	FNMA POOL #480842 6 DUE 0	6.000	01-01-29	02-25-00	92.600	100.000	63.59	AAA	AAA	
467	FNMA POOL #481320 6 DUE 0	6.000	01-01-29	01-25-00	93.000	100.000	467.05	AAA	AAA	
463	FNMA POOL #481320 6 DUE 0	6.000	01-01-29	02-25-00	93.000	100.000	463.15	AAA	AAA	
2,639	FNMA POOL #481473 6 DUE 0	6.000	02-01-29	02-25-00	91.100	100.000	2,638.67	AAA	AAA	
1,479	FNMA POOL #481623 6 DUE 0	6.000	01-01-29	01-25-00	92.600	100.000	1,478.50	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
611	FNMA POOL #481623 6 DUE 0	6.000	01-01-29	02-25-00	92.600	100.000	610.56	AAA	AAA	
44	FNMA POOL #481920 6 DUE 0	6.000	02-01-29	01-25-00	93.300	100.000	43.66	AAA	AAA	
40	FNMA POOL #481920 6 DUE 0	6.000	02-01-29	02-25-00	93.300	100.000	39.67	AAA	AAA	
4,441	FNMA POOL #482688 5.5 DUE	5.500	02-01-14	01-25-00	96.600	100.000	4,441.26	AAA	AAA	
4,130	FNMA POOL #482688 5.5 DUE	5.500	02-01-14	02-25-00	96.600	100.000	4,129.76	AAA	AAA	
50	FNMA POOL #484490 6 DUE 0	6.000	04-01-29	01-25-00	92.600	100.000	49.64	AAA	AAA	
50	FNMA POOL #484490 6 DUE 0	6.000	04-01-29	02-25-00	92.600	100.000	49.92	AAA	AAA	
3,170	FNMA POOL #484541 6.5 DUE	6.500	07-01-29	01-25-00	96.800	100.000	3,169.58	AAA	AAA	
3,242	FNMA POOL #484541 6.5 DUE	6.500	07-01-29	02-25-00	96.800	100.000	3,242.21	AAA	AAA	
3,779	FNMA POOL #485532 5.5 DUE	5.500	02-01-14	01-25-00	96.600	100.000	3,778.74	AAA	AAA	
4,176	FNMA POOL #485532 5.5 DUE	5.500	02-01-14	02-25-00	96.600	100.000	4,176.05	AAA	AAA	
4,141	FNMA POOL #485592 5.5 DUE	5.500	01-01-14	01-25-00	96.600	100.000	4,140.61	AAA	AAA	
4,164	FNMA POOL #485592 5.5 DUE	5.500	01-01-14	02-25-00	96.600	100.000	4,164.44	AAA	AAA	
1,413	FNMA POOL #486467 6 DUE 0	6.000	02-01-29	01-25-00	94.100	100.000	1,412.80	AAA	AAA	
1,509	FNMA POOL #486467 6 DUE 0	6.000	02-01-29	02-25-00	94.100	100.000	1,509.41	AAA	AAA	
79	FNMA POOL #486582 6 DUE 0	6.000	02-01-29	01-25-00	92.600	100.000	79.27	AAA	AAA	
72	FNMA POOL #486582 6 DUE 0	6.000	02-01-29	02-25-00	92.600	100.000	72.35	AAA	AAA	
552	FNMA POOL #486619 6 DUE 0	6.000	03-01-29	01-25-00	93.000	100.000	552.46	AAA	AAA	
555	FNMA POOL #486619 6 DUE 0	6.000	03-01-29	02-25-00	93.000	100.000	554.62	AAA	AAA	
201	FNMA POOL #487824 6 DUE 0	6.000	03-01-29	02-25-00	91.100	100.000	201.20	AAA	AAA	
665	FNMA POOL #488131 6 DUE 0	6.000	03-01-29	01-25-00	93.000	100.000	665.04	AAA	AAA	
534	FNMA POOL #488131 6 DUE 0	6.000	03-01-29	02-25-00	92.900	100.000	533.68	AAA	AAA	
82	FNMA POOL #489423 6 DUE 0	6.000	04-01-29	01-25-00	93.000	100.000	81.89	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
77	FNMA POOL #489423 6 DUE 0	6.000	04-01-29	02-25-00	93.000	100.000	77.30	AAA	AAA	
43	FNMA POOL #489825 6 DUE 0	6.000	06-01-29	01-25-00	91.400	100.000	42.78	AAA	AAA	
171	FNMA POOL #489825 6 DUE 0	6.000	06-01-29	02-25-00	91.400	100.000	171.24	AAA	AAA	
27,515	FNMA POOL #489825 6 DUE 0	6.000	06-01-29	02-29-00	91.400	90.375	24,866.57	AAA	AAA	SALOMON BROS INC
141	FNMA POOL #490109 6 DUE 0	6.000	03-01-29	01-25-00	94.100	100.000	140.68	AAA	AAA	
60	FNMA POOL #490109 6 DUE 0	6.000	03-01-29	02-25-00	94.100	100.000	59.68	AAA	AAA	
683	FNMA POOL #490826 6 DUE 0	6.000	04-01-29	02-25-00	91.100	100.000	683.30	AAA	AAA	
613,229	FNMA POOL #490826 6 DUE 0	6.000	04-01-29	02-29-00	91.100	90.375	554,205.72	AAA	AAA	SALOMON BROS INC
3,605	FNMA POOL #492656 5.5 DUE	5.500	06-01-14	01-25-00	96.600	100.000	3,605.16	AAA	AAA	
3,739	FNMA POOL #492656 5.5 DUE	5.500	06-01-14	02-25-00	96.600	100.000	3,739.28	AAA	AAA	
359	FNMA POOL #492766 6 DUE 0	6.000	06-01-29	01-25-00	93.300	100.000	358.99	AAA	AAA	
403	FNMA POOL #492766 6 DUE 0	6.000	06-01-29	02-25-00	93.300	100.000	403.20	AAA	AAA	
345,758	FNMA POOL #492766 6 DUE 0	6.000	06-01-29	02-29-00	93.300	90.375	312,478.51	AAA	AAA	SALOMON BROS INC
157	FNMA POOL #493066 6 DUE 0	6.000	06-01-29	02-25-00	91.100	100.000	157.02	AAA	AAA	
139,685	FNMA POOL #493066 6 DUE 0	6.000	06-01-29	02-29-00	91.100	90.375	126,240.17	AAA	AAA	SALOMON BROS INC
532	FNMA POOL #494152 6 DUE 0	6.000	04-01-29	01-25-00	93.000	100.000	532.32	AAA	AAA	
461	FNMA POOL #494152 6 DUE 0	6.000	04-01-29	02-25-00	92.900	100.000	460.95	AAA	AAA	
12,228	FNMA POOL #494652 6.5 DUE	6.500	05-01-29	01-25-00	96.800	100.000	12,228.40	AAA	AAA	
3,581	FNMA POOL #494652 6.5 DUE	6.500	05-01-29	02-25-00	96.800	100.000	3,580.81	AAA	AAA	
392	FNMA POOL #496443 6 DUE 0	6.000	05-01-29	02-25-00	91.100	100.000	392.17	AAA	AAA	
317	FNMA POOL #497033 6 DUE 0	6.000	06-01-29	01-25-00	93.300	100.000	317.38	AAA	AAA	
4,034	FNMA POOL #497033 6 DUE 0	6.000	06-01-29	02-25-00	93.300	100.000	4,034.45	AAA	AAA	
330,057	FNMA POOL #497033 6 DUE 0	6.000	06-01-29	02-29-00	93.300	90.375	298,288.73	AAA	AAA	SALOMON BROS INC

SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
352	FNMA POOL #497146 6 DUE 0	6.000	05-01-29	01-25-00	92.900	100.000	351.85	AAA	AAA	
410	FNMA POOL #497146 6 DUE 0	6.000	05-01-29	02-25-00	92.900	100.000	410.08	AAA	AAA	
120,084	FNMA POOL #498018 6 DUE 0	6.000	08-01-29	02-03-00	91.100	90.422	108,581.88	AAA	AAA	MERRILL LYNCH PIE
129	FNMA POOL #498018 6 DUE 0	6.000	08-01-29	02-25-00	91.100	100.000	128.90	AAA	AAA	
1,317	FNMA POOL #498255 6 DUE 0	6.000	06-01-29	01-25-00	93.300	100.000	1,316.74	AAA	AAA	
698	FNMA POOL #498255 6 DUE 0	6.000	06-01-29	02-25-00	93.300	100.000	698.48	AAA	AAA	
344,756	FNMA POOL #498255 6 DUE 0	6.000	06-01-29	02-29-00	93.300	90.375	311,573.15	AAA	AAA	SALOMON BROS INC
393	FNMA POOL #500225 6 DUE 0	6.000	06-01-29	01-25-00	93.300	100.000	392.72	AAA	AAA	
398	FNMA POOL #500225 6 DUE 0	6.000	06-01-29	02-25-00	93.300	100.000	398.02	AAA	AAA	
354,537	FNMA POOL #500225 6 DUE 0	6.000	06-01-29	02-29-00	93.300	90.375	320,413.07	AAA	AAA	SALOMON BROS INC
6,437	FNMA POOL #500497 6.5 DUE	6.500	06-01-29	01-25-00	96.800	100.000	6,436.86	AAA	AAA	
7,185	FNMA POOL #500497 6.5 DUE	6.500	06-01-29	02-25-00	96.800	100.000	7,184.57	AAA	AAA	
65	FNMA POOL #500964 6 DUE 0	6.000	06-01-29	01-25-00	92.600	100.000	64.97	AAA	AAA	
67	FNMA POOL #500964 6 DUE 0	6.000	06-01-29	02-25-00	92.600	100.000	67.28	AAA	AAA	
180,710	FNMA POOL #500992 6 DUE 0	6.000	07-01-29	02-03-00	91.100	90.422	163,401.52	AAA	AAA	MERRILL LYNCH PIE
207	FNMA POOL #500992 6 DUE 0	6.000	07-01-29	02-25-00	91.100	100.000	207.39	AAA	AAA	
120,768	FNMA POOL #501050 6 DUE 0	6.000	07-01-29	02-03-00	91.100	90.422	109,201.04	AAA	AAA	MERRILL LYNCH PIE
623	FNMA POOL #501050 6 DUE 0	6.000	07-01-29	02-25-00	91.100	100.000	623.44	AAA	AAA	
392,936	FNMA POOL #501050 6 DUE 0	6.000	07-01-29	02-29-00	91.100	90.375	355,116.25	AAA	AAA	SALOMON BROS INC
7,850	FNMA POOL #503029 6 DUE 0	6.000	06-01-29	02-25-00	91.100	100.000	7,849.86	AAA	AAA	
221,555	FNMA POOL #503029 6 DUE 0	6.000	06-01-29	02-29-00	91.100	90.375	200,230.78	AAA	AAA	SALOMON BROS INC
854	FNMA POOL #503219 6 DUE 0	6.000	06-01-29	02-25-00	91.100	100.000	853.56	AAA	AAA	
756,269	FNMA POOL #503219 6 DUE 0	6.000	06-01-29	02-29-00	91.100	90.375	683,477.82	AAA	AAA	SALOMON BROS INC

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
799	FNMA POOL #504050 6 DUE 0	6.000	06-01-29	02-25-00	91.100	100.000	799.04	AAA	AAA	
725,576	FNMA POOL #504050 6 DUE 0	6.000	06-01-29	02-29-00	91.100	90.375	655,739.72	AAA	AAA	SALOMON BROS INC
2,135	FNMA POOL #504091 6 DUE 0	6.000	07-01-29	01-25-00	93.300	100.000	2,135.00	AAA	AAA	
333	FNMA POOL #504091 6 DUE 0	6.000	07-01-29	02-25-00	93.300	100.000	332.79	AAA	AAA	
292,077	FNMA POOL #504091 6 DUE 0	6.000	07-01-29	02-29-00	93.300	90.375	263,964.85	AAA	AAA	SALOMON BROS INC
121	FNMA POOL #504554 6 DUE 0	6.000	07-01-29	01-25-00	92.600	100.000	120.68	AAA	AAA	
242	FNMA POOL #504554 6 DUE 0	6.000	07-01-29	02-25-00	92.600	100.000	241.56	AAA	AAA	
1,072	FNMA POOL #504715 6 DUE 0	6.000	07-01-29	02-25-00	91.100	100.000	1,072.16	AAA	AAA	
523,915	FNMA POOL #504715 6 DUE 0	6.000	07-01-29	02-29-00	91.100	90.375	473,487.89	AAA	AAA	SALOMON BROS INC
758,378	FNMA POOL #505271 7 DUE 0	7.000	07-01-29	01-05-00	97.900	96.422	731,242.00	AAA	AAA	MERRILL LYNCH PIE
810	FNMA POOL #505271 7 DUE 0	7.000	07-01-29	01-25-00	97.900	100.000	810.34	AAA	AAA	
987	FNMA POOL #505434 6 DUE 0	6.000	07-01-29	02-25-00	91.100	100.000	987.32	AAA	AAA	
296	FNMA POOL #505504 6 DUE 0	6.000	07-01-29	02-25-00	90.600	100.000	296.46	AAA	AAA	
249,380	FNMA POOL #505504 6 DUE 0	6.000	07-01-29	02-29-00	90.600	90.375	225,376.93	AAA	AAA	SALOMON BROS INC
196,201	FNMA POOL #505568 7 DUE 0	7.000	07-01-29	01-05-00	97.900	96.422	189,180.84	AAA	AAA	MERRILL LYNCH PIE
199	FNMA POOL #505568 7 DUE 0	7.000	07-01-29	01-25-00	97.900	100.000	198.63	AAA	AAA	
9,089	FNMA POOL #506017 8 DUE 0	8.000	07-01-29	01-25-00	100.300	100.000	9,089.34	AAA	AAA	
28,116	FNMA POOL #506017 8 DUE 0	8.000	07-01-29	02-25-00	100.300	100.000	28,115.75	AAA	AAA	
15,059	FNMA POOL #506030 8 DUE 0	8.000	08-01-29	01-25-00	100.300	100.000	15,058.77	AAA	AAA	
413	FNMA POOL #506030 8 DUE 0	8.000	08-01-29	02-25-00	100.300	100.000	412.88	AAA	AAA	
624	FNMA POOL #506156 8 DUE 0	8.000	09-01-29	01-25-00	100.300	100.000	623.77	AAA	AAA	
624	FNMA POOL #506156 8 DUE 0	8.000	09-01-29	02-25-00	100.300	100.000	624.09	AAA	AAA	
388	FNMA POOL #506273 6 DUE 0	6.000	07-01-29	02-25-00	91.100	100.000	388.32	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
342,399	FNMA POOL #506273 6 DUE 0	6.000	07-01-29	02-29-00	91.100	90.375	309,443.08	AAA	AAA	SALOMON BROS INC
39	FNMA POOL #506467 8 DUE 0	8.000	08-01-29	01-25-00	100.300	100.000	39.13	AAA	AAA	
39	FNMA POOL #506467 8 DUE 0	8.000	08-01-29	02-25-00	100.300	100.000	39.39	AAA	AAA	
801	FNMA POOL #506482 6.5 DUE	6.500	07-01-29	01-25-00	96.800	100.000	801.15	AAA	AAA	
100	FNMA POOL #506482 6.5 DUE	6.500	07-01-29	02-25-00	96.800	100.000	99.84	AAA	AAA	
255,375	FNMA POOL #507213 6 DUE 0	6.000	07-01-29	02-03-00	91.100	90.422	230,914.51	AAA	AAA	MERRILL LYNCH PIE
256	FNMA POOL #507213 6 DUE 0	6.000	07-01-29	02-25-00	91.100	100.000	256.27	AAA	AAA	
204	FNMA POOL #509599 8 DUE 0	8.000	08-01-29	01-25-00	100.300	100.000	204.14	AAA	AAA	
204	FNMA POOL #509599 8 DUE 0	8.000	08-01-29	02-25-00	100.300	100.000	204.06	AAA	AAA	
403	FNMA POOL #50991 6.5 GTD	6.500	02-01-24	01-25-00	97.600	100.000	402.88	AAA	AAA	
43,718	FNMA POOL #50991 6.5 GTD	6.500	02-01-24	02-15-00	97.600	93.938	41,067.61	AAA	AAA	MERRILL LYNCH PIE
300	FNMA POOL #50991 6.5 GTD	6.500	02-01-24	02-25-00	97.600	100.000	299.61	AAA	AAA	
673	FNMA POOL #510250 6 DUE 0	6.000	07-01-29	02-25-00	91.100	100.000	673.10	AAA	AAA	
645,181	FNMA POOL #510250 6 DUE 0	6.000	07-01-29	02-29-00	91.100	90.375	583,082.76	AAA	AAA	SALOMON BROS INC
443	FNMA POOL #512372 6 DUE 0	6.000	07-01-29	02-25-00	91.100	100.000	443.48	AAA	AAA	
47,114	FNMA POOL #512372 6 DUE 0	6.000	07-01-29	02-29-00	91.100	90.375	42,579.27	AAA	AAA	SALOMON BROS INC
9,574	FNMA POOL #513787 6 DUE 0	6.000	08-01-29	01-25-00	93.000	100.000	9,573.73	AAA	AAA	
2,862	FNMA POOL #513787 6 DUE 0	6.000	08-01-29	02-25-00	93.000	100.000	2,861.74	AAA	AAA	
77	FNMA POOL #514185 8 DUE 0	8.000	09-01-29	01-25-00	100.300	100.000	77.43	AAA	AAA	
31	FNMA POOL #514185 8 DUE 0	8.000	09-01-29	02-25-00	100.300	100.000	31.32	AAA	AAA	
405,804	FNMA POOL #514310 6 DUE 0	6.000	08-01-29	02-03-00	91.100	90.422	366,935.57	AAA	AAA	MERRILL LYNCH PIE
497	FNMA POOL #514310 6 DUE 0	6.000	08-01-29	02-25-00	91.100	100.000	496.85	AAA	AAA	
8,361	FNMA POOL #515277 7 DUE 1	7.000	11-01-29	01-05-00	97.900	96.422	8,061.56	AAA	AAA	MERRILL LYNCH PIE

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
8	FNMA POOL #515277 7 DUE 1	7.000	11-01-29	01-25-00	97.900	100.000	8.26	AAA	AAA	
48	FNMA POOL #515746 6 DUE 1	6.000	11-01-29	02-25-00	91.100	100.000	48.19	AAA	AAA	
414,391	FNMA POOL #519159 7 DUE 1	7.000	11-01-29	01-05-00	97.900	96.422	399,563.95	AAA	AAA	MERRILL LYNCH PIE
474	FNMA POOL #519159 7 DUE 1	7.000	11-01-29	01-25-00	97.900	100.000	473.98	AAA	AAA	
154	FNMA POOL #520441 6 DUE 1	6.000	10-01-29	01-25-00	92.900	100.000	154.24	AAA	AAA	
143	FNMA POOL #520441 6 DUE 1	6.000	10-01-29	02-25-00	92.900	100.000	142.53	AAA	AAA	
6,026	FNMA POOL #520446 6 DUE 1	6.000	10-01-29	01-25-00	92.900	100.000	6,025.83	AAA	AAA	
108	FNMA POOL #520446 6 DUE 1	6.000	10-01-29	02-25-00	92.900	100.000	108.11	AAA	AAA	
159,960	FNMA POOL #520519 7 DUE 1	7.000	11-01-29	01-05-00	97.900	96.422	154,236.19	AAA	AAA	MERRILL LYNCH PIE
141	FNMA POOL #520519 7 DUE 1	7.000	11-01-29	01-25-00	97.900	100.000	141.08	AAA	AAA	
121	FNMA POOL #520622 6 DUE 1	6.000	11-01-29	02-25-00	91.100	100.000	121.41	AAA	AAA	
121,456	FNMA POOL #520622 6 DUE 1	6.000	11-01-29	02-29-00	91.100	90.375	109,765.67	AAA	AAA	SALOMON BROS INC
132,618	FNMA POOL #520811 6 DUE 0	6.000	08-01-29	02-03-00	91.100	90.422	119,915.50	AAA	AAA	MERRILL LYNCH PIE
115	FNMA POOL #520811 6 DUE 0	6.000	08-01-29	02-25-00	91.100	100.000	115.10	AAA	AAA	
142,445	FNMA POOL #522470 7 DUE 1	7.000	11-01-29	01-05-00	97.900	96.422	137,348.34	AAA	AAA	MERRILL LYNCH PIE
178	FNMA POOL #522470 7 DUE 1	7.000	11-01-29	01-25-00	97.900	100.000	177.57	AAA	AAA	
220,744	FNMA POOL #523301 7 DUE 1	7.000	11-01-29	01-05-00	97.900	96.422	212,845.45	AAA	AAA	MERRILL LYNCH PIE
191	FNMA POOL #523301 7 DUE 1	7.000	11-01-29	01-25-00	97.900	100.000	191.21	AAA	AAA	
83	FNMA POOL #523871 6 DUE 0	6.000	07-01-29	01-25-00	93.000	100.000	82.78	AAA	AAA	
54	FNMA POOL #523871 6 DUE 0	6.000	07-01-29	02-25-00	92.900	100.000	54.08	AAA	AAA	
620,000	FNMA TBA POOL #9999999 6.	6.500	01-01-14	01-05-00	97.900	96.672	599,365.63	AAA	AAA	MERRILL LYNCH PIE
70,000	FNMA TBA POOL #9999999 6.	6.500	02-01-14	01-12-00	96.500	95.969	67,178.13	AAA	AAA	MERRILL LYNCH PIE
550,000	FNMA TBA POOL #9999999 6.	6.500	02-01-14	02-14-00	96.500	95.648	526,066.41	AAA	AAA	MERRILL LYNCH PIE

SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,610,000	FNMA TBA POOL #9999999 7	7.000	01-01-29	01-05-00	97.800	96.422	2,516,610.94	AAA	AAA	MERRILL LYNCH PIE
17,910,000	FNMA TBA POOL #9999999 7	7.500	01-01-29	01-06-00	99.800	98.563	17,652,543.75	AAA	AAA	SALOMON BROS INC
570,000	FNMA TBA POOL #9999999 7	7.500	01-01-29	01-06-00	98.900	98.488	561,383.20	AAA	AAA	MERRILL LYNCH PIE
17,910,000	FNMA TBA POOL #9999999 7	7.500	02-14-30	02-10-00	98.400	97.617	17,483,238.28	AAA	AAA	SALOMON BROS INC
570,000	FNMA TBA POOL #9999999 7	7.500	02-14-30	02-10-00	98.300	97.465	555,549.61	AAA	AAA	MERRILL LYNCH PIE
315,000	FNMA TBA POOL #9999999 7	7.500	03-01-29	02-10-00	97.400	97.531	307,223.44	AAA	AAA	MERRILL LYNCH PIE
8,130,000	FNMA TBA POOL #9999999 7	7.500	03-01-29	02-22-00	97.400	97.969	7,964,859.38	AAA	AAA	SALOMON BROS INC
255,000	FNMA TBA POOL #9999999 7	7.500	03-01-29	02-22-00	97.400	98.000	249,900.00	AAA	AAA	MERRILL LYNCH PIE
1,245,000	FNMA TBA POOL #9999999 8	8.000	01-19-30	01-05-00	101.500	100.609	1,252,586.72	AAA	AAA	MERRILL LYNCH PIE
1,245,000	FNMA TBA POOL #9999999 8	8.000	02-14-30	02-09-00	100.400	99.898	1,243,735.55	AAA	AAA	MERRILL LYNCH PIE
1,790,000	FNMA TBA POOL #9999999 8	8.000	02-14-30	02-09-00	99.700	99.742	1,785,385.16	AAA	AAA	GOLDMAN SACHS & C
2,400,000	FNMA TBA POOL #9999999 8	8.500	01-01-29	01-06-00	102.400	102.414	2,457,937.50	AAA	AAA	MERRILL LYNCH PIE
2,400,000	FNMA TBA POOL #9999999 8	8.500	02-01-30	01-11-00	102.200	101.984	2,447,625.00	AAA	AAA	MERRILL LYNCH PIE
137	GNMA POOL #321958 SER 202	7.000	04-15-23	01-18-00	99.600	100.000	136.76	AAA	AAA	
1,654	GNMA POOL #321958 SER 202	7.000	04-15-23	02-15-00	99.600	100.000	1,653.76	AAA	AAA	
5,529	GNMA POOL #340365 SER 202	7.000	07-15-23	01-18-00	99.600	100.000	5,529.04	AAA	AAA	
4,974	GNMA POOL #340365 SER 202	7.000	07-15-23	02-15-00	99.600	100.000	4,974.14	AAA	AAA	
98	GNMA POOL #343185 SER 202	7.000	03-15-23	01-18-00	99.600	100.000	98.02	AAA	AAA	
103	GNMA POOL #343185 SER 202	7.000	03-15-23	02-15-00	99.600	100.000	102.63	AAA	AAA	
1,485	GNMA POOL #343610 SER 202	7.000	05-15-23	01-18-00	99.600	100.000	1,485.40	AAA	AAA	
1,179	GNMA POOL #343610 SER 202	7.000	05-15-23	02-15-00	99.600	100.000	1,178.51	AAA	AAA	
2,680	GNMA POOL #345666 SER 202	7.000	04-15-24	01-18-00	98.000	100.000	2,680.23	AAA	AAA	
3,754	GNMA POOL #345666 SER 202	7.000	04-15-24	02-15-00	98.000	100.000	3,754.02	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
214	GNMA POOL #345706 SER 202	7.000	04-15-24	01-18-00	98.000	100.000	214.02	AAA	AAA	
32	GNMA POOL #345706 SER 202	7.000	04-15-24	02-15-00	98.000	100.000	32.31	AAA	AAA	
2,054	GNMA POOL #346388 SER 202	7.000	01-15-23	01-18-00	99.600	100.000	2,053.55	AAA	AAA	
1,732	GNMA POOL #346388 SER 202	7.000	01-15-23	02-15-00	99.600	100.000	1,732.40	AAA	AAA	
11,628	GNMA POOL #347017 SER 202	7.000	01-15-24	01-18-00	98.000	100.000	11,627.51	AAA	AAA	
18,175	GNMA POOL #347017 SER 202	7.000	01-15-24	02-15-00	98.000	100.000	18,175.38	AAA	AAA	
836	GNMA POOL #347471 SER 202	7.000	06-15-23	01-18-00	99.600	100.000	835.71	AAA	AAA	
837	GNMA POOL #347471 SER 202	7.000	06-15-23	02-15-00	99.600	100.000	837.09	AAA	AAA	
342	GNMA POOL #349772 SER 202	7.000	05-15-23	01-18-00	99.600	100.000	342.48	AAA	AAA	
41	GNMA POOL #349772 SER 202	7.000	05-15-23	02-15-00	99.600	100.000	41.33	AAA	AAA	
157	GNMA POOL #350948 SER 202	7.000	08-15-23	01-18-00	99.600	100.000	156.83	AAA	AAA	
157	GNMA POOL #350948 SER 202	7.000	08-15-23	02-15-00	99.600	100.000	157.12	AAA	AAA	
23,148	GNMA POOL #351548 SER 202	7.000	10-15-23	01-18-00	99.600	100.000	23,148.09	AAA	AAA	
952	GNMA POOL #351548 SER 202	7.000	10-15-23	02-15-00	99.600	100.000	951.55	AAA	AAA	
3,228	GNMA POOL #352191 SER 202	7.000	05-15-23	01-18-00	99.600	100.000	3,227.77	AAA	AAA	
5,781	GNMA POOL #352191 SER 202	7.000	05-15-23	02-15-00	99.600	100.000	5,780.96	AAA	AAA	
794	GNMA POOL #354284 SER 202	6.500	05-15-23	01-18-00	96.400	100.000	794.12	AAA	AAA	
1,813	GNMA POOL #354284 SER 202	6.500	05-15-23	02-15-00	96.400	100.000	1,813.44	AAA	AAA	
479	GNMA POOL #354293 SER 202	7.000	05-15-23	01-18-00	99.600	100.000	478.80	AAA	AAA	
438	GNMA POOL #354293 SER 202	7.000	05-15-23	02-15-00	99.600	100.000	438.17	AAA	AAA	
958	GNMA POOL #355501 SER 202	7.000	08-15-23	01-18-00	99.600	100.000	958.37	AAA	AAA	
965	GNMA POOL #355501 SER 202	7.000	08-15-23	02-15-00	99.600	100.000	964.77	AAA	AAA	
73	GNMA POOL #359974 7 DUE 0	7.000	01-15-24	01-18-00	98.000	100.000	72.84	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,841	GNMA POOL #359974 7 DUE 0	7.000	01-15-24	02-15-00	98.000	100.000	1,840.77	AAA	AAA	
1,877	GNMA POOL #360199 SER 202	6.500	11-15-23	01-18-00	96.500	100.000	1,876.84	AAA	AAA	
1,078	GNMA POOL #360199 SER 202	6.500	11-15-23	02-15-00	96.500	100.000	1,078.30	AAA	AAA	
29,515	GNMA POOL #361658 SER 202	7.000	08-15-23	01-18-00	99.600	100.000	29,514.53	AAA	AAA	
840	GNMA POOL #361658 SER 202	7.000	08-15-23	02-15-00	99.600	100.000	840.10	AAA	AAA	
2,188	GNMA POOL #363074 7 DUE 0	7.000	08-15-23	01-18-00	99.600	100.000	2,188.13	AAA	AAA	
235	GNMA POOL #363074 7 DUE 0	7.000	08-15-23	02-15-00	99.600	100.000	235.24	AAA	AAA	
132	GNMA POOL #364122 SER 202	7.000	08-15-23	01-18-00	99.600	100.000	132.31	AAA	AAA	
103	GNMA POOL #364122 SER 202	7.000	08-15-23	02-15-00	99.600	100.000	103.44	AAA	AAA	
1,054	GNMA POOL #364592 SER 202	7.000	08-15-23	01-18-00	99.600	100.000	1,054.36	AAA	AAA	
1,010	GNMA POOL #364592 SER 202	7.000	08-15-23	02-15-00	99.600	100.000	1,010.15	AAA	AAA	
761	GNMA POOL #364657 SER 202	6.500	09-15-23	01-18-00	96.500	100.000	760.90	AAA	AAA	
713	GNMA POOL #364657 SER 202	6.500	09-15-23	02-15-00	96.500	100.000	713.46	AAA	AAA	
7,502	GNMA POOL #366679 7 DUE 0	7.000	01-15-24	01-18-00	98.000	100.000	7,502.09	AAA	AAA	
1,381	GNMA POOL #366679 7 DUE 0	7.000	01-15-24	02-15-00	98.000	100.000	1,380.97	AAA	AAA	
356	GNMA POOL #366793 SER 202	7.000	05-15-24	01-18-00	98.000	100.000	356.23	AAA	AAA	
329	GNMA POOL #366793 SER 202	7.000	05-15-24	02-15-00	98.000	100.000	328.70	AAA	AAA	
681	GNMA POOL #367748 SER 202	6.500	09-15-23	01-18-00	96.500	100.000	681.30	AAA	AAA	
40,936	GNMA POOL #367748 SER 202	6.500	09-15-23	02-15-00	96.500	100.000	40,936.38	AAA	AAA	
791	GNMA POOL #369319 SER 202	7.000	02-15-24	01-18-00	98.000	100.000	791.45	AAA	AAA	
797	GNMA POOL #369319 SER 202	7.000	02-15-24	02-15-00	98.000	100.000	796.79	AAA	AAA	
9,736	GNMA POOL #370078 SER 202	6.500	11-15-23	01-18-00	96.500	100.000	9,736.42	AAA	AAA	
603	GNMA POOL #370078 SER 202	6.500	11-15-23	02-15-00	96.500	100.000	602.62	AAA	AAA	

SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
368,460	GNMA POOL #370078 SER 202	6.500	11-15-23	02-17-00	96.500	93.344	343,934.32	AAA	AAA	MERRILL LYNCH PIE
7,805	GNMA POOL #370911 SER 202	7.000	11-15-23	01-18-00	99.600	100.000	7,805.19	AAA	AAA	
4,841	GNMA POOL #370911 SER 202	7.000	11-15-23	02-15-00	99.600	100.000	4,841.14	AAA	AAA	
493	GNMA POOL #371692 SER 202	7.000	03-15-24	01-18-00	98.000	100.000	493.43	AAA	AAA	
6,958	GNMA POOL #371692 SER 202	7.000	03-15-24	02-15-00	98.000	100.000	6,958.25	AAA	AAA	
9,097	GNMA POOL #376466 7 DUE 0	7.000	04-15-24	01-18-00	98.000	100.000	9,096.78	AAA	AAA	
5,022	GNMA POOL #376466 7 DUE 0	7.000	04-15-24	02-15-00	98.000	100.000	5,021.82	AAA	AAA	
2,649	GNMA POOL #377977 SER 202	7.000	04-15-24	01-18-00	98.000	100.000	2,649.18	AAA	AAA	
330	GNMA POOL #377977 SER 202	7.000	04-15-24	02-15-00	98.000	100.000	329.62	AAA	AAA	
1,961	GNMA POOL #382213 SER 202	7.000	02-15-24	01-18-00	98.000	100.000	1,960.65	AAA	AAA	
37,699	GNMA POOL #382213 SER 202	7.000	02-15-24	02-15-00	98.000	100.000	37,698.68	AAA	AAA	
2,334	GNMA POOL #389222 7 DUE 0	7.000	03-15-24	01-18-00	98.000	100.000	2,334.46	AAA	AAA	
1,961	GNMA POOL #389222 7 DUE 0	7.000	03-15-24	02-15-00	98.000	100.000	1,961.41	AAA	AAA	
90	GNMA POOL #407806 SER 202	7.000	04-15-28	01-18-00	97.000	100.000	90.18	AAA	AAA	
5,386	GNMA POOL #407806 SER 202	7.000	04-15-28	02-15-00	97.000	100.000	5,385.60	AAA	AAA	
5,207	GNMA POOL #409592 SER 202	6.500	02-15-29	01-18-00	99.500	100.000	5,207.36	AAA	AAA	
5,337	GNMA POOL #409592 SER 202	6.500	02-15-29	02-15-00	99.500	100.000	5,337.09	AAA	AAA	
646	GNMA POOL #434142 SER 202	7.000	12-15-28	01-18-00	98.300	100.000	646.08	AAA	AAA	
8,797	GNMA POOL #434142 SER 202	7.000	12-15-28	02-15-00	98.300	100.000	8,797.33	AAA	AAA	
22	GNMA POOL #434614 SER 202	6.500	11-15-29	01-18-00	95.000	100.000	21.67	AAA	AAA	
23	GNMA POOL #434614 SER 202	6.500	11-15-29	02-15-00	95.000	100.000	22.83	AAA	AAA	
1,135	GNMA POOL #442340 SER 202	7.000	04-15-28	01-18-00	97.000	100.000	1,134.99	AAA	AAA	
101	GNMA POOL #442340 SER 202	7.000	04-15-28	02-15-00	97.000	100.000	100.82	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
155	GNMA POOL #446151 SER 202	7.000	02-15-28	01-18-00	97.000	100.000	154.59	AAA	AAA	
98	GNMA POOL #446151 SER 202	7.000	02-15-28	02-15-00	97.000	100.000	97.83	AAA	AAA	
488	GNMA POOL #447983 SER 202	7.000	06-15-28	01-18-00	97.000	100.000	487.65	AAA	AAA	
64	GNMA POOL #447983 SER 202	7.000	06-15-28	02-15-00	97.000	100.000	63.63	AAA	AAA	
115	GNMA POOL #449544 SER 202	7.000	05-15-28	01-18-00	97.000	100.000	115.41	AAA	AAA	
1,628	GNMA POOL #449544 SER 202	7.000	05-15-28	02-15-00	97.000	100.000	1,628.40	AAA	AAA	
119	GNMA POOL #452754 SER 202	7.000	01-15-28	01-18-00	97.000	100.000	118.96	AAA	AAA	
716	GNMA POOL #452754 SER 202	7.000	01-15-28	02-15-00	97.000	100.000	715.96	AAA	AAA	
100	GNMA POOL #454678 SER 202	7.000	02-15-28	01-18-00	97.000	100.000	100.32	AAA	AAA	
107	GNMA POOL #454678 SER 202	7.000	02-15-28	02-15-00	97.000	100.000	107.06	AAA	AAA	
244	GNMA POOL #458899 SER 202	7.000	06-15-28	01-18-00	97.000	100.000	243.73	AAA	AAA	
285	GNMA POOL #458899 SER 202	7.000	06-15-28	02-15-00	97.000	100.000	285.29	AAA	AAA	
285	GNMA POOL #460912 SER 202	7.000	09-15-28	01-18-00	97.000	100.000	285.15	AAA	AAA	
686	GNMA POOL #460912 SER 202	7.000	09-15-28	02-15-00	97.000	100.000	686.05	AAA	AAA	
217	GNMA POOL #460914 SER 202	7.000	09-15-28	01-18-00	97.000	100.000	216.92	AAA	AAA	
28	GNMA POOL #460914 SER 202	7.000	09-15-28	02-15-00	97.000	100.000	27.55	AAA	AAA	
1,597	GNMA POOL #464191 SER 202	7.000	09-15-28	01-18-00	97.000	100.000	1,597.26	AAA	AAA	
111	GNMA POOL #464191 SER 202	7.000	09-15-28	02-15-00	97.000	100.000	111.04	AAA	AAA	
147	GNMA POOL #465299 SER 202	7.000	03-15-28	01-18-00	97.000	100.000	147.21	AAA	AAA	
112	GNMA POOL #465299 SER 202	7.000	03-15-28	02-15-00	97.000	100.000	112.27	AAA	AAA	
1,345	GNMA POOL #468677 SER 202	7.000	01-15-28	01-18-00	98.200	100.000	1,344.81	AAA	AAA	
152	GNMA POOL #468677 SER 202	7.000	01-15-28	02-15-00	98.200	100.000	151.74	AAA	AAA	
248	GNMA POOL #469623 SER 202	7.000	10-15-28	01-18-00	97.000	100.000	247.82	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
659	GNMA POOL #469623 SER 202	7.000	10-15-28	02-15-00	97.000	100.000	658.71	AAA	AAA	
6,731	GNMA POOL #469862 SER 202	6.000	01-15-29	01-18-00	92.800	100.000	6,731.10	AAA	AAA	
409	GNMA POOL #469862 SER 202	6.000	01-15-29	02-15-00	92.800	100.000	409.01	AAA	AAA	
52	GNMA POOL #471931 SER 202	7.000	05-15-28	01-18-00	97.000	100.000	51.79	AAA	AAA	
62	GNMA POOL #471931 SER 202	7.000	05-15-28	02-15-00	97.000	100.000	62.17	AAA	AAA	
61	GNMA POOL #473053 SER 202	7.000	06-15-28	01-18-00	97.000	100.000	61.28	AAA	AAA	
69	GNMA POOL #473053 SER 202	7.000	06-15-28	02-15-00	97.000	100.000	68.96	AAA	AAA	
89	GNMA POOL #474542 SER 202	7.000	10-15-28	01-18-00	97.000	100.000	89.08	AAA	AAA	
109	GNMA POOL #474542 SER 202	7.000	10-15-28	02-15-00	97.000	100.000	109.39	AAA	AAA	
2,088	GNMA POOL #476853 SER 202	7.000	06-15-28	01-18-00	98.200	100.000	2,087.55	AAA	AAA	
247	GNMA POOL #476853 SER 202	7.000	06-15-28	02-15-00	98.200	100.000	246.50	AAA	AAA	
98	GNMA POOL #476956 SER 202	7.000	12-15-28	01-18-00	97.000	100.000	98.12	AAA	AAA	
96	GNMA POOL #476956 SER 202	7.000	12-15-28	02-15-00	97.000	100.000	96.05	AAA	AAA	
613	GNMA POOL #478702 SER 202	7.000	09-15-29	02-15-00	97.000	100.000	612.57	AAA	AAA	
13,366	GNMA POOL #480137 SER 202	7.000	09-15-28	01-18-00	98.200	100.000	13,366.38	AAA	AAA	
675	GNMA POOL #480137 SER 202	7.000	09-15-28	02-15-00	98.200	100.000	674.91	AAA	AAA	
1,144	GNMA POOL #480670 SER 202	6.000	02-15-29	01-18-00	91.600	100.000	1,144.13	AAA	AAA	
157	GNMA POOL #480670 SER 202	6.000	02-15-29	02-15-00	91.600	100.000	157.34	AAA	AAA	
1,443	GNMA POOL #482699 SER 202	7.000	08-15-28	01-18-00	98.200	100.000	1,442.66	AAA	AAA	
2,257	GNMA POOL #482699 SER 202	7.000	08-15-28	02-15-00	98.200	100.000	2,256.88	AAA	AAA	
7,355	GNMA POOL #484066 SER 202	6.000	03-15-29	01-18-00	91.600	100.000	7,355.17	AAA	AAA	
225	GNMA POOL #484066 SER 202	6.000	03-15-29	02-15-00	91.600	100.000	224.59	AAA	AAA	
577	GNMA POOL #486539 SER 202	7.000	09-15-28	01-18-00	97.000	100.000	576.67	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
607	GNMA POOL #486539 SER 202	7.000	09-15-28	02-15-00	97.000	100.000	607.02	AAA	AAA	
30	GNMA POOL #490186 SER 202	6.500	05-15-29	01-18-00	95.000	100.000	29.58	AAA	AAA	
33	GNMA POOL #490186 SER 202	6.500	05-15-29	02-15-00	95.000	100.000	32.61	AAA	AAA	
96	GNMA POOL #493743 SER 202	7.000	11-15-28	01-18-00	97.000	100.000	96.01	AAA	AAA	
85	GNMA POOL #493743 SER 202	7.000	11-15-28	02-15-00	97.000	100.000	84.90	AAA	AAA	
37	GNMA POOL #495574 SER 202	6.500	04-15-29	01-18-00	95.000	100.000	37.10	AAA	AAA	
31	GNMA POOL #495574 SER 202	6.500	04-15-29	02-15-00	95.000	100.000	31.12	AAA	AAA	
176	GNMA POOL #497411 SER 202	6.000	01-15-29	01-18-00	91.600	100.000	176.36	AAA	AAA	
176	GNMA POOL #497411 SER 202	6.000	01-15-29	02-15-00	91.600	100.000	175.88	AAA	AAA	
885	GNMA POOL #497558 SER 202	6.500	01-15-29	01-18-00	95.000	100.000	885.33	AAA	AAA	
912	GNMA POOL #497558 SER 202	6.500	01-15-29	02-15-00	95.000	100.000	911.61	AAA	AAA	
735	GNMA POOL #502155 SER 202	6.000	04-15-29	01-18-00	91.600	100.000	735.43	AAA	AAA	
813	GNMA POOL #502155 SER 202	6.000	04-15-29	02-15-00	91.600	100.000	812.77	AAA	AAA	
65	GNMA POOL #505015 SER 202	7.000	05-15-29	02-15-00	97.000	100.000	64.89	AAA	AAA	
826	GNMA POOL #506566 SER 202	6.000	05-15-29	01-18-00	91.600	100.000	826.28	AAA	AAA	
717	GNMA POOL #506566 SER 202	6.000	05-15-29	02-15-00	91.600	100.000	716.73	AAA	AAA	
102	GNMA POOL #506569 SER 202	7.000	05-15-29	01-18-00	98.200	100.000	101.93	AAA	AAA	
108	GNMA POOL #506569 SER 202	7.000	05-15-29	02-15-00	98.200	100.000	108.03	AAA	AAA	
141	GNMA POOL #507151 SER 202	7.000	04-15-29	01-18-00	98.200	100.000	140.90	AAA	AAA	
125	GNMA POOL #507151 SER 202	7.000	04-15-29	02-15-00	98.200	100.000	125.24	AAA	AAA	
23,451	GNMA POOL #507810 SER 202	6.000	04-15-29	01-18-00	91.600	100.000	23,451.14	AAA	AAA	
629	GNMA POOL #507810 SER 202	6.000	04-15-29	02-15-00	91.600	100.000	629.08	AAA	AAA	
233	GNMA POOL #508030 SER 202	6.000	05-15-29	01-18-00	91.600	100.000	232.95	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
217	GNMA POOL #508030 SER 202	6.000	05-15-29	02-15-00	91.600	100.000	216.51	AAA	AAA	
862,843	GNMA POOL #510849 SER 202	8.000	12-15-29	01-05-00	102.000	100.645	868,404.68	AAA	AAA	MERRILL LYNCH PIE
658	GNMA POOL #510849 SER 202	8.000	12-15-29	01-18-00	101.900	100.000	657.62	AAA	AAA	
169,909	GNMA POOL #512254 SER 202	8.000	12-15-29	01-05-00	102.000	100.645	171,004.51	AAA	AAA	MERRILL LYNCH PIE
108	GNMA POOL #512254 SER 202	8.000	12-15-29	01-18-00	101.900	100.000	107.61	AAA	AAA	
136,504	GNMA POOL #518045 SER 202	8.000	12-15-29	01-05-00	101.900	100.645	137,383.82	AAA	AAA	MERRILL LYNCH PIE
95	GNMA POOL #518045 SER 202	8.000	12-15-29	01-18-00	102.000	100.000	94.99	AAA	AAA	
4,408	GNMA POOL #780397 SER 202	8.000	12-15-22	01-18-00	102.000	100.000	4,408.40	AAA	AAA	
2,903	GNMA POOL #780397 SER 202	8.000	12-15-22	02-15-00	102.000	100.000	2,902.86	AAA	AAA	
2,610,000	GNMA POOL #9999999 SER 20	8.500	01-15-29	01-06-00	102.700	102.758	2,681,978.91	AAA	AAA	MERRILL LYNCH PIE
2,610,000	GNMA POOL #9999999 SER 20	8.500	02-22-29	02-09-00	102.400	101.578	2,651,189.06	AAA	AAA	MERRILL LYNCH PIE
2,230,000	GNMA POOL #9999999 SER 20	8.500	02-22-29	02-09-00	102.400	101.578	2,265,192.19	AAA	AAA	MERRILL LYNCH PIE
490,000	GNMA TBA 30YRS POOL #9999	8.000	02-15-29	02-09-00	100.400	99.883	489,425.78	AAA	AAA	MERRILL LYNCH PIE
1,155,000	GNMA TBA 30YRS POOL #999	8.000	02-15-29	02-09-00	100.400	99.883	1,153,646.48	AAA	AAA	MERRILL LYNCH PIE
490,000	GNMA TBA POOL #9999999 SE	8.000	01-25-29	01-05-00	101.200	100.645	493,158.20	AAA	AAA	MERRILL LYNCH PIE
2,540,000	GNMA TBA POOL #9999999 SE	8.500	03-15-30	02-24-00	101.300	102.219	2,596,356.25	AAA	AAA	MERRILL LYNCH PIE
6,673	GNMA, POOL # 352106	6.500	08-15-23	01-18-00	96.400	100.000	6,673.48	AAA	AAA	
5,904	GNMA, POOL # 352106	6.500	08-15-23	02-15-00	96.400	100.000	5,903.81	AAA	AAA	
12,529	GNMA, POOL # 354696	6.500	12-15-23	01-18-00	96.400	100.000	12,529.15	AAA	AAA	
10,617	GNMA, POOL # 354696	6.500	12-15-23	02-15-00	96.400	100.000	10,617.25	AAA	AAA	
997,872	GNMA, POOL # 354696	6.500	12-15-23	02-17-00	96.400	93.344	931,450.96	AAA	AAA	MERRILL LYNCH PIE
0	GNMA, POOL # 354696	6.500	12-15-23	02-25-00	200.000	100.000	0.01	AAA	AAA	
12,594	GNMA, POOL # 358219	7.000	07-15-23	01-18-00	99.600	100.000	12,594.43	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
6,952	GNMA, POOL # 358219	7.000	07-15-23	02-15-00	99.600	100.000	6,951.62	AAA	AAA	
648	GNMA, POOL # 366726	7.000	03-15-24	01-18-00	98.000	100.000	648.40	AAA	AAA	
395	GNMA, POOL # 366726	7.000	03-15-24	02-15-00	98.000	100.000	395.05	AAA	AAA	
1,755	GNMA, POOL #349719 SER1	7.000	07-15-23	01-18-00	99.600	100.000	1,755.13	AAA	AAA	
126	GNMA, POOL #349719 SER1	7.000	07-15-23	02-15-00	99.600	100.000	125.64	AAA	AAA	
915,000	ANRC AUTO OWNER TR SER	6.940	04-17-06	01-27-00	99.900	99.230	907,958.79	AAA	AAA	BEAR, STEARNS, SE
1,245,000	ANRC AUTO OWNER TR SER	6.940	04-17-06	02-02-00	99.900	98.711	1,228,951.17	AAA	AAA	CHASE SECURITIES
515,000	CAL INFRASTRUCTURE & EC	6.420	09-25-08	02-01-00	99.000	95.617	492,428.52	AAA	AAA	LEHMAN BROTHERS I
455,000	DISCOVER CARD MASTER TR	6.850	07-17-07	01-25-00	98.400	98.098	446,344.34	AAA	NR	FIRST BOSTON CORP
4,867	GMAC COMM SER 1996-C1 CL	6.790	10-15-28	01-21-00	100.100	100.000	4,866.69	AAA	AAA	
5,423	GMAC COMM SER 1996-C1 CL	6.790	10-15-28	02-15-00	100.100	100.000	5,422.73	AAA	AAA	
3,685,000	METRIS MASTER TR SER 1997	6.870	10-20-05	01-19-00	100.600	99.348	3,660,961.13	AAA	AAA	PRUDENTIAL SECURI
5,890,000	METRIS MASTER TR SER 1997	6.870	10-20-05	01-20-00	100.600	99.273	5,847,205.47	AAA	AAA	FIRST CHICAGO CAP
2,355,474	PVTPL CNL FDG 99-1 LP SER	7.300	03-18-10	01-07-00	100.000	98.352	2,316,645.50	NR	NR	PRUDENTIAL SECURI
12,306	PVTPL CNL FDG 99-1 LP SER	7.300	03-18-10	01-28-00	100.000	100.000	12,306.20	NR	NR	
5,000,000	SAXON AST SECS TR MTG LN	6.270	07-25-23	02-23-00	98.200	96.832	4,841,601.56	AAA	NR	SALOMON BROS INC
3,000,000	SAXON AST SECS TR SER 199	7.210	01-25-19	02-23-00	99.900	98.832	2,964,960.94	AAA	NR	MERRILL LYNCH PIE
183	CMO CHASE MANHATTAN BK	7.130	07-15-07	01-20-00	100.200	100.000	183.14	NR	AAA	
184	CMO CHASE MANHATTAN BK	7.130	07-15-07	02-17-00	100.200	100.000	184.35	NR	AAA	
1,300,000	CMO CR SUISSE 1ST BSTN MT	7.290	09-15-09	02-25-00	100.500	97.688	1,269,937.50	AAA	NR	MORGAN STANLEY &
1,440,000	CMO PNC MTG ACCEP CORP S	7.300	10-10-09	02-02-00	100.500	96.863	1,394,831.25	NR	NR	PRUDENTIAL SECURI
1,660,000	CMO PRUDENTIAL SECS SECD	6.500	07-15-08	02-02-00	93.800	92.340	1,532,841.41	AAA	AAA	PRUDENTIAL SECURI
31,739	PVTPL CMO GMAC COML MT	7.150	02-15-08	01-21-00	99.900	100.000	31,739.39	NR	AAA	

LINCOLN CAPITAL

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

April 25

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
29,262	PVTPL CMO GMAC COML MT	7.150	02-15-08	02-15-00	99.900	100.000	29,261.91	NR	AAA	
30,813	PVTPL CMO MERISTAR COML	7.280	09-03-09	01-05-00	100.000	100.000	30,813.25	NR	NR	
31,019	PVTPL CMO MERISTAR COML	7.280	09-03-09	02-03-00	100.000	100.000	31,018.93	NR	NR	
5,426,949	PVTPL CMO MERISTAR COML	7.280	09-03-09	02-03-00	100.000	98.184	5,328,373.10	NR	NR	MERRILL LYNCH PIE
0	PVTPL CMO MERISTAR COML	7.280	09-03-09	02-25-00	100.000	100.000	0.01	NR	NR	
							217,042,335			
							212,833,090.33			

MDL CAPITAL MGMT

5,400,000	US TREAS 6.25 NT DUE 01-3	6.250	01-31-02	01-05-00	100.600		5,384,812.50	AAA	AAA	LOOP CAPITAL MARK
600,000	US TREAS 6.5 NT DUE 05-15	6.500	05-15-05	01-19-00	97.200		594,937.50	AAA	AAA	MESIROW FINANCIAL
6,350,000	US TREAS BDS 6.125 DUE 08	6.130	08-15-29	01-28-00	93.300		6,068,218.75	AAA	NR	
1,150	FNMA POOL #452095 6.5 DUE	6.500	11-01-28	01-25-00	100.300		1,150.27	AAA	AAA	
1,119	FNMA POOL #452095 6.5 DUE	6.500	11-01-28	02-25-00	100.300		1,119.21	AAA	AAA	
1,537	GNMA POOL #456216 6.5 DUE	6.500	06-15-28	01-18-00	99.700		1,537.22	AAA	AAA	
1,538	GNMA POOL #456216 6.5 DUE	6.500	06-15-28	02-15-00	99.700		1,537.92	AAA	AAA	
1,014	GNMA POOL #500137 SER 202	7.500	09-15-29	01-18-00	100.100		1,014.22	AAA	AAA	
1,038	GNMA POOL #500137 SER 202	7.500	09-15-29	02-15-00	100.100		1,038.44	AAA	AAA	
							12,357,397			
							12,055,366.03			

MILLER ANDERSON

1,200,000	US TREAS 8.75 BD DUE 8-15	8.750	08-15-20	01-24-00	121.800	120.172	1,442,062.50	AAA	AAA	MERRILL LYNCH GOV
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1207

2000

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
800,000	US TREAS 8.75 BD DUE 8-15	8.750	08-15-20	02-01-00	121.800	122.697	981,576.00	AAA	AAA	GOLDMAN SACHS & C
2,000,000	US TREAS BD STRIPPED PRIN	0.000	11-15-15	01-21-00	34.400	33.882	677,640.00	AAA	AAA	SALOMON BROS INC
5,500,000	US TREAS BD STRIPPED PRIN	0.000	11-15-15	02-01-00	34.400	35.093	1,930,115.00	AAA	AAA	
3,375,000	US TREAS BD STRIPPED PRIN	0.000	11-15-15	02-03-00	34.400	36.083	1,217,801.25	AAA	AAA	GOLDMAN SACHS & C
14,000,000	US TREAS BD STRIPPED PRIN	0.000	11-15-15	02-03-00	34.400	36.276	5,078,640.00	AAA	AAA	MERRILL LYNCH GOV
2,000,000	US TREAS BD STRIPPED PRIN	0.000	11-15-15	02-04-00	34.400	36.143	722,860.00	AAA	AAA	SALOMON BROS INC
4,425,000	US TREAS BD STRIPPED PRIN	0.000	11-15-15	02-08-00	34.400	36.484	1,614,417.00	AAA	AAA	FIRST BOSTON CORP
4,200,000	US TREAS BD STRIPPED PRIN	0.000	11-15-15	02-09-00	34.400		1,511,202.00	AAA	AAA	FIRST BOSTON CORP
3,250,000	US TREAS BD STRIPPED PRIN	0.000	11-15-15	02-10-00	34.400		1,152,742.50	AAA	AAA	GREENWICH CAPITAL
3,000,000	US TREAS BD STRIPPED PRIN	0.000	11-15-15	02-10-00	34.400		1,084,620.00	AAA	AAA	GOLDMAN SACHS & C
3,000,000	US TREAS NTS 7.5 DUE 02-1	7.500	02-15-05	02-09-00	103.800		3,082,500.00	AAA	AAA	LEHMAN BROTHERS I
2,200,000	US TREAS NTS 7.5 DUE 02-1	7.500	02-15-05	02-17-00	103.800		2,261,187.50	AAA	AAA	
1,400,000	US TREAS NTS 7.5 DUE 02-1	7.500	02-15-05	02-29-00	103.800		1,448,125.00	AAA	AAA	SALOMON BROS INC
922,131	MFO MAS FDS ADVISORY MT	0.000		01-06-00	1,029.500	0.000	9,000,000.00	AAA	AAA	
762,538	MFO MAS FDS ADVISORY MT	0.000		01-11-00	1,029.500	0.000	7,450,000.00	AAA	AAA	
1,738,906	MFO MAS FDS ADVISORY MT	0.000		01-21-00	1,029.500	0.000	16,850,000.00	AAA	AAA	
175,000	1ST UN INSTL TR I 8.04 BD	8.040	12-01-26	01-05-00	97.500		160,749.75	AAA	BBB+	SALOMON BROS INC
475,000	1ST UN INSTL TR I 8.04 BD	8.040	12-01-26	01-14-00	97.500		439,232.50	AAA	BBB+	SALOMON BROS INC
225,000	ALBERTSONS INC BD 7.45 DU	7.450	08-01-29	01-26-00	99.700		213,781.50	A2	A	GOLDMAN SACHS & C
450,000	CILCORP INC SR BD 9.375 D	9.380	10-15-29	01-12-00	99.800		459,112.50	BAA2	NR	LEHMAN BROTHERS I
195,000	CILCORP INC SR BD 9.375 D	9.380	10-15-29	01-13-00	99.800		199,311.45	BAA2	NR	LEHMAN BROTHERS I
1,380,000	GEN MTRS CORP 6.75 DUE 05	6.750	05-01-28	01-11-00	90.800		1,198,695.60	A2	A	MERRILL LYNCH PIE
1,000,000	LENFEST COMM INC 8.375 SR	8.380	11-01-05	01-27-00	105.900		1,024,510.00	BAA2	BBB	DLJ FIXED INCOME

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
595,000	LOCKHEED MARTIN CORP 7.9	7.950	12-01-05	01-20-00	99.800		585,694.20	BAA3	BBB-	J.P. MORGAN SECUR
250,000	LOCKHEED MARTIN CORP 7.9	7.950	12-01-05	01-28-00	99.800		246,910.00	BAA3	BBB-	J.P. MORGAN SECUR
230,000	LOCKHEED MARTIN CORP 7.9	7.950	12-01-05	02-24-00	99.800		227,318.20	BAA3	BBB-	J.P. MORGAN SECUR
350,000	PVTPL 1ST CHGO NBD INSTL	7.950	12-01-26	01-11-00	95.100		318,185.00	A2	A	GOLDMAN SACHS & C
200,000	PVTPL BANKAMERICA CORP.	8.070	12-31-26	01-10-00	100.300		188,142.00	A1	A-	FIRST BOSTON CORP
1,035,000	PVTPL BANKAMERICA CORP.	8.070	12-31-26	01-13-00	100.300		969,349.95	A1	A-	FIRST BOSTON CORP
280,000	PVTPL EDISON MISSION ENE	7.730	06-15-09	01-04-00	99.900		277,144.00	A3	A-	FIRST BOSTON CORP
130,000	PVTPL RAS LAFFAN LIQUEFIE	8.290	03-15-14	01-18-00	99.700		120,268.20	BAA3	BBB+	FIRST BOSTON CORP
3,299	PVTPL WORLD FINL PPTYS TO	6.910	09-01-13	01-03-00	100.600		3,299.49	AA2	AA-	
3,319	PVTPL WORLD FINL PPTYS T	6.910	09-01-13	02-04-00	100.600		3,318.51	AA2	AA-	
1,185,000	TIME WARNER INC 7.57 DEB	7.570	02-01-24	01-05-00	105.900		1,111,731.45	BAA3	BBB	SALOMON BROS INC
870,000	UN PAC CORP 6.625 NTS DUE	6.630	02-01-08	01-24-00	99.600		805,593.90	BAA3	BBB-	MERRILL LYNCH PIE
15,795	CONTINENTAL AIRLS PASS SE	6.550	08-02-20	02-02-00	97.300		15,794.95	AA3	NR	
52,118	DR STRUCTURED FIN CORP 7.6	7.600	08-15-07	02-15-00	92.400		52,117.88	NR	BB+	
266	PVTPL GLOBAL RATED ELIGI	7.450	03-15-06	02-18-00	99.400		266.47	NR	NR	
82,503	PVTPL OIL PUR CO 7.1 SR S	7.100	04-30-02	01-31-00	100.100		82,503.02	BA2	BBB-	
62,955,876							66,208,519.27			

NTQA FIXED INCOME

8,500,000	U S TREAS 5.25 NTS DUE 01	5.250	01-31-01	01-31-00	99.400		8,409,355.49	AAA	AAA	MERRILL LYNCH PIE
17,400,000	U S TREAS 5.625 NTS DTD 2	5.630	02-28-01	02-29-00	100.500		17,284,453.21	AAA	AAA	MERRILL LYNCH PIE
2,000,000	U.S. TREAS 6.5 NT DUE 10-	6.500	10-15-06	01-20-00	99.900		1,968,750.00	AAA	AAA	GOLDMAN SACHS & C

NTQA FIXED INCOME

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,000,000	US TREAS 5.875 NT DUE 11-	5.880	11-15-05	01-04-00	97,000		1,939,062.50	AAA	AAA	FIRST BOSTON CORP
10,400,000	US TREAS NTS 7.75 DUE 02-	7.750	02-15-01	02-29-00	106,800		10,533,250.00	AAA	AAA	
2,100,000	US TREAS NTS DTD 00853 6	6.000	08-15-04	02-04-00	100,500		2,044,464.85	AAA	AAA	DEUTSCHE BANK GOV
2,000,000	FHLB 5.58 DEB DUE 02-23-2	5.580	02-23-01	02-29-00	95,300		1,981,660.00	AAA	AAA	FIRST TENNESSEE B
1,035,000	SHELL CAN LTD 8.875 DEB D	8.880	01-14-01	01-12-00	109,800		1,056,176.10	AA2	AA	MORGAN STANLEY &
1,500,000	CITICORP 5.62 DUE 02-15-2	5.630	02-15-01	02-29-00	95,000		1,485,150.00	AA3	AA-	SMITH BARNEY INC
4,000,000	FORD MTR CR CO 5.75 DUE 0	5.750	01-25-01	01-12-00	94,900		3,965,080.00	A1	A+	SMITH BARNEY INC
2,000,000	GTE CAL INC 5.625 DUE 02-	5.630	02-01-01	02-29-00	87,200		1,980,840.00	A2	AA-	SMITH BARNEY INC
1,000,000	PHILIP MORRIS COS INC 9 D	9.000	01-01-01	01-12-00	101,700		1,019,520.00	A2	A	MORGAN STANLEY &
53,935,000							53,667,762.15			
PUBLIC SCH TEACHERS/MSAM										
94,000	BG TRANSCO HLDGS 7% FXD	7.000	12-16-24	01-12-00	113,800		153,675.73	0	0	BARCLAYS BANK LON
94,000	BG TRANSCO HLDGS FRN 200	7.060	12-14-09	01-12-00	113,800		156,106.68	0	0	BARCLAYS BANK LON
94,000	BG TRANSCO HLDGS 4.1875%/	4.190	12-14-22	01-12-00	114,100		156,153.12	0	0	BARCLAYS BANK LON
282,000							465,935.53			
SMITH GRAHAM										
320,000	U.S. TREAS 6.5 NT DUE 10-	6.500	10-15-06	02-11-00	101,300		313,850.00	0	0	DB SECS NEW YORK
1,520,000	US TREAS 6.50 NT DUE 11-1	6.500	11-15-06	01-11-00	101,900		1,465,375.00	0	0	GOLDMAN SACHS & C
540,000	US TREAS 6.50 NT DUE 11-1	6.500	11-15-06	01-26-00	95,400		526,373.44	0	0	LEHMAN BROS INC D

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
270,000	US TREAS 6.50 NT DUE 11-1	6.500	11-15-06	02-10-00	96.600		268,565.63	0	0	CSFB NEW YORK DT
780,000	US TREAS 6.50 NT DUE 11-1	6.500	11-15-06	02-10-00	96.600		785,484.38	0	0	SMITH BARNEY SHEA
700,000	USA TREASURY BDS 7.25% 15	7.250	05-15-16	01-11-00	107.700		726,441.41	0	0	MERRILL LYNCH INT
2,891,000	USA TREASURY BDS 7.25% 15	7.250	05-15-16	02-23-00	106.700		3,113,697.34	0	0	WEISS PECK & GREE
225,000	USA TREASURY BDS 8.125% 1	8.130	08-15-21	02-10-00	120.700		263,170.90	0	0	LEHMAN BROS INC D
110,000	USA TREASURY BDS 8.125% 1	8.130	08-15-21	02-16-00	120.700		129,370.31	0	0	GOLDMAN SACHS & C
265,000	USA TREASURY NTS 5.75% 15	5.750	08-15-03	02-10-00	99.100		257,060.35	0	0	DB SECS NEW YORK
955,000	USA TREASURY NTS 5.75% 15	5.750	08-15-03	02-11-00	99.100		925,044.34	0	0	DB SECS NEW YORK
1,210,000	USA TREASURY NTS 5.875% 1	5.880	11-15-05	02-22-00	99.000		1,166,515.63	0	0	GOLDMAN SACHS & C
700,000	USA TREASURY NTS 6.125% N	6.130	08-15-07	01-18-00	99.700		671,863.28	0	0	LEHMAN BROS INC D
590,000	USA TREASURY NTS 6.125% N	6.130	08-15-07	02-09-00	99.700		568,750.78	0	0	CSFB NEW YORK DT
1,000,000	USA TREASURY NTS 6.5% NTS	6.500	05-31-02	01-27-00	101.300		998,789.06	0	0	LEHMAN BROS INC D
2,000,000	NIAGARA MOHAWK PWR COR	7.750	10-01-08	02-15-00	101.400		1,970,220.00	0	0	MERRILL LYNCH GVT
600,000	PVTPL LIBERTY MEDIA NT 14	8.250	02-01-30	01-27-00	99.100		596,442.00	0	0	LEHMAN BROS INC D
965,000	TIME WARNER INC DEB DTD	6.630	05-15-29	02-18-00	84.100		823,357.30	0	0	MERRILL LYNCH GVT
565,000	FHLMC 7.5% PL#99999 TBA O	0.000		10-07-99	100.600		-565,441.41	0	0	GOLDMAN SACHS & C
9,790	FHLMC GOLD POOL C00882 7.	7.500	11-01-29	01-04-00	99.900		9,790.42	0	0	CHICAGO INCOME CO
6,887	FHLMC GOLD POOL C00882 7.	7.500	11-01-29	02-02-00	99.900		6,886.51	0	0	CHICAGO INCOME CO
6,457	FHLMC GOLD POOL C33027 7.	7.500	11-01-29	01-04-00	99.800		6,457.37	0	0	CHICAGO INCOME CO
3,093	FHLMC GOLD POOL C33027 7.	7.500	11-01-29	02-02-00	99.800		3,092.96	0	0	CHICAGO INCOME CO
1,500	FHLMC GROUP #D6-3830 8.0	8.000	08-01-25	01-04-00	101.700		1,499.86	0	0	CHICAGO INCOME CO
22,932	FHLMC GROUP #D6-3830 8.0	8.000	08-01-25	02-02-00	101.700		22,932.10	0	0	CHICAGO INCOME CO
484	FHLMC GROUP #D73719 8.5 M	8.500	08-01-26	01-04-00	102.200		483.50	0	0	CHICAGO INCOME CO

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
11,495	FHLMC GROUP #D73719 8.5 M	8.500	08-01-26	02-02-00	102.200		11,494.87	0	0	CHICAGO INCOME CO
1,835	FHLMC GROUP C26465 6.5 05	6.500	05-01-29	01-04-00	99.300		1,834.90	0	0	CHICAGO INCOME CO
7,385	FHLMC GROUP C26465 6.5 05	6.500	05-01-29	02-02-00	99.300		7,384.61	0	0	CHICAGO INCOME CO
150,000	FNMA 8.5% PL#99999 TBA OC	0.000		10-08-99	103.700		-155,507.81	0	0	GOLDMAN SACHS & C
14,253	FNMA POOL #252567 6.5 DUE	9.500	03-01-16	01-04-00	99.900		14,252.67	0	0	CHICAGO INCOME CO
12,657	FNMA POOL #252567 6.5 DUE	9.500	03-01-16	02-02-00	99.900		12,657.42	0	0	CHICAGO INCOME CO
769	FNMA POOL #252571 7 DUE 0	7.000	07-01-29	01-04-00	98.400		768.80	0	0	CHICAGO INCOME CO
820	FNMA POOL #252571 7 DUE 0	7.000	07-01-29	02-02-00	98.400		819.63	0	0	CHICAGO INCOME CO
2,243	FNMA POOL #252875 8 DUE 1	8.000	11-01-29	01-04-00	101.800		2,243.46	0	0	CHICAGO INCOME CO
1,379	FNMA POOL #252875 8 DUE 1	8.000	11-01-29	02-02-00	101.800		1,379.32	0	0	CHICAGO INCOME CO
26,275	FNMA POOL #313835 7.5 DUE	7.500	11-01-27	01-04-00	102.700		26,275.38	0	0	CHICAGO INCOME CO
24,095	FNMA POOL #313835 7.5 DUE	7.500	11-01-27	02-02-00	102.700		24,095.37	0	0	CHICAGO INCOME CO
1,265	FNMA POOL #323928 7 DUE 0	7.000	07-01-14	01-04-00	100.100		1,264.97	0	0	CHICAGO INCOME CO
1,165	FNMA POOL #323928 7 DUE 0	7.000	07-01-14	02-02-00	100.100		1,165.21	0	0	CHICAGO INCOME CO
486	FNMA POOL #456078 6 DUE 1	6.000	12-01-28	01-04-00	93.500		485.59	0	0	CHICAGO INCOME CO
348	FNMA POOL #456078 6 DUE 1	6.000	12-01-28	02-02-00	93.500		348.43	0	0	CHICAGO INCOME CO
2,076	FNMA POOL #479572 8.5 DUE	8.500	11-01-29	01-04-00	103.400		2,075.59	0	0	CHICAGO INCOME CO
118	FNMA POOL #479572 8.5 DUE	8.500	11-01-29	02-02-00	103.400		117.51	0	0	CHICAGO INCOME CO
322	FNMA POOL #489040 6 DUE 0	6.000	03-01-14	01-04-00	96.400		321.60	0	0	CHICAGO INCOME CO
324	FNMA POOL #489040 6 DUE 0	6.000	03-01-14	02-02-00	96.400		323.71	0	0	CHICAGO INCOME CO
179	FNMA POOL #502270 6.5 DUE	6.500	09-01-29	01-04-00	96.100		179.24	0	0	CHICAGO INCOME CO
177	FNMA POOL #502270 6.5 DUE	6.500	09-01-29	02-02-00	96.100		177.00	0	0	CHICAGO INCOME CO
425	FNMA POOL #505459 6.5 DUE	6.500	09-01-14	01-04-00	98.300		424.54	0	0	CHICAGO INCOME CO

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS MOODY S & P		BROKER
435	FNMA POOL #505459 6.5 DUE	6.500	09-01-14	02-02-00	98.300		434.63	0	0	CHICAGO INCOME CO
116,195	FNMA POOL #518461 8 DUE 1	8.000	10-01-29	01-04-00	102.200		116,194.88	0	0	CHICAGO INCOME CO
124,832	FNMA POOL #518461 8 DUE 1	8.000	10-01-29	02-02-00	102.200		124,831.68	0	0	CHICAGO INCOME CO
27,123	GNMA POOL #462802 SER 202	7.000	06-15-28	01-04-00	102.200		27,122.69	0	0	CHICAGO INCOME CO
15,611	GNMA POOL #462802 SER 202	7.000	06-15-28	02-02-00	102.200		15,611.23	0	0	CHICAGO INCOME CO
1,114	GNMA POOL #482928 SER 202	6.500	01-15-29	01-04-00	95.900		1,114.39	0	0	CHICAGO INCOME CO
320	GNMA POOL #482928 SER 202	6.500	01-15-29	02-02-00	95.900		319.96	0	0	CHICAGO INCOME CO
2,514	GNMA POOL #497636 SER 202	6.500	02-15-29	01-04-00	99.300		2,513.96	0	0	CHICAGO INCOME CO
2,476	GNMA POOL #497636 SER 202	6.500	02-15-29	02-02-00	99.300		2,475.54	0	0	CHICAGO INCOME CO
							15,301,273.43			
15,377,852										

WELLINGTON

3,000,000	US TREAS BDS 12 DUE	2.000	08-15-13	02-11-00	133.100		3,952,500.00	AAA	AAA	MERRILL LYNCH PIE
3,000,000	US TREAS BDS 6.25 DUE 08-	6.250	08-15-23	02-04-00	96.800		2,919,843.75	AAA	AAA	MERRILL LYNCH PIE
2,000,000	US TREAS NTS 5.75 DUE 10-	5.750	10-31-02	01-24-00	103.400		1,962,500.00	AAA	AAA	WARBURG S.G. & CO
300,000	US TREAS NTS 5.75 DUE 10-	5.750	10-31-02	02-15-00	103.400		293,296.88	AAA	AAA	MERRILL LYNCH PIE
100,000	MAIL-WELL 1 CORP SR SUB N	8.750	12-15-08	01-24-00	100.000		91,875.00	B1	B+	MONTGOMERY SECUR
125,000	VLASIC FOODS INTL INC SR	0.250	07-01-09	02-14-00	98.400		93,750.00	CAA1	B	MONTGOMERY SECUR
180,000	VLASIC FOODS INTL INC SR	0.250	07-01-09	02-15-00	98.400		136,350.00	CAA1	B	MONTGOMERY SECUR
75,000	VLASIC FOODS INTL INC SR	0.250	07-01-09	02-17-00	98.400		57,000.00	CAA1	B	MONTGOMERY SECUR
100,000	ACKERLEY GROUP INC SR SU	9.000	01-15-09	01-04-00	96.200		97,000.00	B2	B	FIRST UNION CAPIT
135,000	ALLBRITON COMM 8.875 SR	8.880	02-01-08	01-19-00	98.100		125,550.00	AAA	B-	MERRILL LYNCH PIE

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
115,000	ALLBRITON COMM 8.875 SR	8.880	02-01-08	01-25-00	98.100		106,518.75	AAA	B-	MERRILL LYNCH PIE
85,000	ARMCO INC 9.0 SR NT DUE 0	9.000	09-15-07	02-23-00	99.500		82,025.00	BA2	BB	GOLDMAN SACHS & C
65,000	ARMCO INC 9.0 SR NT DUE 0	9.000	09-15-07	02-23-00	99.500		63,050.00	BA2	BB	GOLDMAN SACHS & C
50,000	ASSD MATLS INC 9.25 DUE	9.250	03-01-08	02-03-00	101.400		47,500.00	B2	B	SALOMON BROS INC
150,000	BOISE CASCADE CORP 9.45 D	9.450	11-01-09	01-11-00	108.300		157,956.00	BAA3	BB+	PAINE WEBBER INC
2,000,000	EOP OPER LTD PARTNERSHIP	6.500	06-15-04	02-17-00	99.900		1,883,440.00	BAA1	BBB+	WARBURG DILLON RE
1,500,000	GOLDMAN SACHS GROUP IN	6.650	05-15-09	02-03-00	99.700		1,384,710.00	A1	A+	GOLDMAN SACHS & C
150,000	GRANITE BROADCASTING CO	0.380	05-15-05	02-14-00	102.700		150,000.00	B3	CCC+	FIRST BOSTON CORP
150,000	GRANITE BROADCASTING CO	0.380	05-15-05	02-29-00	102.700		147,000.00	B3	CCC+	FIRST BOSTON CORP
100,000	HENRY CO SR NT SER B 10 D	0.000	04-15-08	01-12-00	102.500		78,000.00	CAA1	B	DB CLEARING SERVI
50,000	LIN HLDGS CORP SR DISC NT	0.000	03-01-08	01-21-00	65.500		32,875.00	B3	B-	TORONTO DOMINION
50,000	LIN HLDGS CORP SR DISC NT	0.000	03-01-08	01-25-00	65.500		32,625.00	B3	B-	FIRST CHICAGO CAP
2,000,000	MORGAN J P & CO INC MEDIU	6.000	01-15-09	02-03-00	99.100		1,770,800.00	A2	A+	GRUNTAL & COMPANY
150,000	P & L COAL HLDGS CORP SR	8.880	05-15-08	02-22-00	100.200		139,125.00	BA3	B+	LEHMAN BROTHERS I
25,000	PACKAGING CORP AMER SR	9.630	04-01-09	01-14-00	101.400		25,031.25	B3	B	BARCLAYS DE ZOETE
25,000	PACKAGING CORP AMER SR	9.630	04-01-09	02-10-00	101.400		24,937.50	B3	B	J.P. MORGAN SECUR
100,000	PVTP L AZURIX CORP SR NT 1	0.380	02-15-07	02-11-00	100.000		101,250.00	BA3	NR	MERRILL LYNCH PIE
185,000	PVTP L CHIPPAC INTL LTD SR	2.750	08-01-09	02-25-00	100.000		194,481.25	B3	B-	FIRST BOSTON CORP
1,710,000	ROHM & HAAS CO DEB DTD	7.850	07-15-29	01-21-00	99.900		1,684,452.60	NR	A-	J.P. MORGAN SECUR
150,000	SILGAN HLDGS INC 9.0 SR S	9.000	06-01-09	01-11-00	100.800		141,000.00	B1	B	MORGAN STANLEY &
20,000	WESTN FNCL BK CA 8.875 SU	8.880	08-01-07	01-13-00	94.900		18,050.00	B2	BB-	DONALDSON LUFKIN
3.161	FHLMC GROUP #55-5059 7.50	7.500	01-01-19	01-18-00	100.200		3,161.40	AAA	AAA	
5.172	FHLMC GROUP #55-5059 7.50	7.500	01-01-19	02-15-00	100.200		5,172.20	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
447	FHLMC GROUP #C00548 7.0 M	7.000	08-01-27	01-18-00	99.700		447.00	AAA	AAA	
338	FHLMC GROUP #C00548 7.0 M	7.000	08-01-27	02-15-00	99.700		337.86	AAA	AAA	
1,171	FHLMC GROUP #C16754 6.5 1	6.500	10-01-28	01-18-00	100.400		1,170.99	AAA	AAA	
1,075	FHLMC GROUP #C16754 6.5 1	6.500	10-01-28	02-15-00	100.400		1,074.74	AAA	AAA	
20,409	FHLMC GROUP #D65510 6.5 M	6.500	11-01-25	01-18-00	93.600		20,408.56	AAA	AAA	
9,062	FHLMC GROUP #D65510 6.5 M	6.500	11-01-25	02-15-00	93.600		9,062.00	AAA	AAA	
33,359	FHLMC GROUP #D73249 7.5 M	7.500	07-01-26	01-18-00	98.700		33,359.29	AAA	AAA	
2,651	FHLMC GROUP #D73249 7.5 M	7.500	07-01-26	02-15-00	98.700		2,650.75	AAA	AAA	
466	FHLMC GROUP #D82017 7.0 M	7.000	09-01-27	01-18-00	99.700		465.50	AAA	AAA	
427	FHLMC GROUP #D82017 7.0 M	7.000	09-01-27	02-15-00	99.700		427.23	AAA	AAA	
1,101	FHLMC GROUP #D82108 7.0 M	7.000	09-01-27	01-18-00	99.700		1,100.55	AAA	AAA	
1,121	FHLMC GROUP #D82108 7.0 M	7.000	09-01-27	02-15-00	99.700		1,120.59	AAA	AAA	
410	FHLMC GROUP #D82123 7.0 M	7.000	09-01-27	01-18-00	99.700		409.78	AAA	AAA	
408	FHLMC GROUP #D82123 7.0 M	7.000	09-01-27	02-15-00	99.700		408.19	AAA	AAA	
407	FHLMC GROUP #D82125 7.0 M	7.000	09-01-27	01-18-00	99.700		406.60	AAA	AAA	
5,786	FHLMC GROUP #D82125 7.0 M	7.000	09-01-27	02-15-00	99.700		5,785.71	AAA	AAA	
296	FHLMC GROUP #D82138 7.0 M	7.000	09-01-27	01-18-00	99.700		296.29	AAA	AAA	
430	FHLMC GROUP #D82138 7.0 M	7.000	09-01-27	02-15-00	99.700		429.65	AAA	AAA	
55	FHLMC GROUP #D82180 7.0 M	7.000	09-01-27	01-18-00	99.700		55.34	AAA	AAA	
70	FHLMC GROUP #D82180 7.0 M	7.000	09-01-27	02-15-00	99.700		70.41	AAA	AAA	
4,791	FHLMC GROUP #D82289 7.0 M	7.000	09-01-27	01-18-00	99.700		4,791.15	AAA	AAA	
584	FHLMC GROUP #D82289 7.0 M	7.000	09-01-27	02-15-00	99.700		584.13	AAA	AAA	
212	FHLMC GROUP #D82303 7.0 M	7.000	09-01-27	01-18-00	99.700		211.99	AAA	AAA	

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SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
228	FHLMC GROUP #D82303 7.0 M	7.000	09-01-27	02-15-00	99.700		228.46	AAA	AAA	
179	FHLMC GROUP #D82311 7.0 M	7.000	09-01-27	01-18-00	99.700		179.19	AAA	AAA	
180	FHLMC GROUP #D82311 7.0 M	7.000	09-01-27	02-15-00	99.700		179.51	AAA	AAA	
665	FHLMC GROUP #D82354 7.0 M	7.000	09-01-27	01-18-00	99.700		665.26	AAA	AAA	
733	FHLMC GROUP #D82354 7.0 M	7.000	09-01-27	02-15-00	99.700		733.47	AAA	AAA	
149	FHLMC GROUP #D82394 7.0 M	7.000	09-01-27	01-18-00	99.700		149.17	AAA	AAA	
268	FHLMC GROUP #D82394 7.0 M	7.000	09-01-27	02-15-00	99.700		268.38	AAA	AAA	
22,887	FHLMC GROUP #D82397 7.0 M	7.000	09-01-27	01-18-00	99.700		22,886.52	AAA	AAA	
502	FHLMC GROUP #D82397 7.0 M	7.000	09-01-27	02-15-00	99.700		501.50	AAA	AAA	
477	FHLMC GROUP #D82405 7.0 M	7.000	09-01-27	01-18-00	99.700		477.30	AAA	AAA	
295	FHLMC GROUP #D82405 7.0 M	7.000	09-01-27	02-15-00	99.700		295.05	AAA	AAA	
10,735	FHLMC GROUP #D82423 7.0 M	7.000	09-01-27	01-18-00	99.700		10,734.74	AAA	AAA	
261	FHLMC GROUP #D82423 7.0 M	7.000	09-01-27	02-15-00	99.700		261.20	AAA	AAA	
1,686	FHLMC GROUP #D82448 7.0 M	7.000	09-01-27	01-18-00	99.700		1,685.50	AAA	AAA	
692	FHLMC GROUP #D82448 7.0 M	7.000	09-01-27	02-15-00	99.700		692.40	AAA	AAA	
512	FHLMC GROUP #D82474 7.0 M	7.000	09-01-27	01-18-00	99.700		512.13	AAA	AAA	
499	FHLMC GROUP #D82474 7.0 M	7.000	09-01-27	02-15-00	99.700		499.27	AAA	AAA	
161	FHLMC GROUP #D82519 7.0 M	7.000	09-01-27	01-18-00	99.700		161.17	AAA	AAA	
144	FHLMC GROUP #D82519 7.0 M	7.000	09-01-27	02-15-00	99.700		144.32	AAA	AAA	
110	FHLMC GROUP #D82610 7.0 M	7.000	09-01-27	01-18-00	99.600		109.97	AAA	AAA	
105	FHLMC GROUP #D82610 7.0 M	7.000	09-01-27	02-15-00	99.700		105.16	AAA	AAA	
267	FHLMC GROUP #D82741 7.0 M	7.000	10-01-27	01-18-00	99.700		266.88	AAA	AAA	
348	FHLMC GROUP #D82741 7.0 M	7.000	10-01-27	02-15-00	99.700		348.39	AAA	AAA	

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SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
147	FHLMC GROUP #D82776 7.0 M	7.000	10-01-27	01-18-00	99.700		147.10	AAA	AAA	
162	FHLMC GROUP #D82776 7.0 M	7.000	10-01-27	02-15-00	99.700		161.90	AAA	AAA	
9,151	FHLMC GROUP #D82777 7.0 M	7.000	10-01-27	01-18-00	99.700		9,151.47	AAA	AAA	
267	FHLMC GROUP #D82777 7.0 M	7.000	10-01-27	02-15-00	99.700		267.20	AAA	AAA	
29	FHLMC GROUP #D82802 7.0 M	7.000	10-01-27	01-18-00	99.600		28.75	AAA	AAA	
37	FHLMC GROUP #D82802 7.0 M	7.000	10-01-27	02-15-00	99.700		36.71	AAA	AAA	
103	FHLMC GROUP #D82856 7.0 M	7.000	10-01-27	01-18-00	99.600		102.95	AAA	AAA	
3,373	FHLMC GROUP #D82856 7.0 M	7.000	10-01-27	02-15-00	99.700		3,372.82	AAA	AAA	
102	FHLMC GROUP #D82859 7.0 M	7.000	10-01-27	01-18-00	99.700		101.99	AAA	AAA	
126	FHLMC GROUP #D82859 7.0 M	7.000	10-01-27	02-15-00	99.700		125.94	AAA	AAA	
723	FHLMC GROUP #D83010 7.0 M	7.000	10-01-27	01-18-00	99.700		722.83	AAA	AAA	
786	FHLMC GROUP #D83010 7.0 M	7.000	10-01-27	02-15-00	99.700		785.72	AAA	AAA	
101	FHLMC GROUP #D88761 6.5 M	6.500	04-01-28	01-18-00	100.400		101.41	AAA	AAA	
870	FHLMC GROUP #D88761 6.5 M	6.500	04-01-28	02-15-00	100.400		869.68	AAA	AAA	
5,190	FHLMC GROUP #E69720 5.5 0	5.500	04-01-13	01-18-00	98.700		5,190.17	AAA	AAA	
3,550	FHLMC GROUP #E69720 5.5 0	5.500	04-01-13	02-15-00	98.700		3,549.97	AAA	AAA	
229	FHLMC GROUP #G00748 7.0 M	7.000	08-01-27	01-18-00	99.700		228.76	AAA	AAA	
191	FHLMC GROUP #G00748 7.0 M	7.000	08-01-27	02-15-00	99.700		190.50	AAA	AAA	
1,258	FHLMC GROUP E76551 6.5 04	6.500	04-01-14	01-18-00	101.100		1,258.49	AAA	AAA	
1,173	FHLMC GROUP E76551 6.5 04	6.500	04-01-14	02-15-00	101.100		1,172.99	AAA	AAA	
604	FHLMC GROUP E76650 6.5 05	6.500	05-01-14	01-18-00	101.100		603.51	AAA	AAA	
678	FHLMC GROUP E76650 6.5 05	6.500	05-01-14	02-15-00	101.100		678.01	AAA	AAA	
2,496	FHLMC GROUP E76657 6.5 05	6.500	05-01-14	01-18-00	101.100		2,495.93	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,269	FHLMC GROUP E76657 6.5 05	6.500	05-01-14	02-15-00	101.100		2,268.81	AAA	AAA	
2,223	FHLMC GROUP E76754 6.5 05	6.500	05-01-14	01-18-00	101.100		2,223.18	AAA	AAA	
2,257	FHLMC GROUP E76754 6.5 05	6.500	05-01-14	02-15-00	101.100		2,256.54	AAA	AAA	
1,179	FHLMC GROUP E76758 6.5 05	6.500	05-01-14	01-18-00	101.100		1,178.76	AAA	AAA	
1,233	FHLMC GROUP E76758 6.5 05	6.500	05-01-14	02-15-00	101.100		1,233.02	AAA	AAA	
12,138	FHLMC GROUP E76975 6.5 05	6.500	05-01-14	01-18-00	101.100		12,138.40	AAA	AAA	
12,126	FHLMC GROUP E76975 6.5 05	6.500	05-01-14	02-15-00	101.100		12,125.95	AAA	AAA	
2,513	FHLMC GROUP E77020 6.5 05	6.500	05-01-14	01-18-00	101.100		2,513.05	AAA	AAA	
2,125	FHLMC GROUP E77020 6.5 05	6.500	05-01-14	02-15-00	101.100		2,125.38	AAA	AAA	
3,645	FHLMC GROUP GOLD E76890	6.500	05-01-14	01-18-00	101.100		3,645.20	AAA	AAA	
3,611	FHLMC GROUP GOLD E76890	6.500	05-01-14	02-15-00	101.100		3,611.01	AAA	AAA	
1,924	FHLMC POOL #C14793 ADJ RT	6.500	09-01-28	01-18-00	100.400		1,924.28	AAA	AAA	
1,795	FHLMC POOL #C14793 ADJ RT	6.500	09-01-28	02-15-00	100.400		1,794.96	AAA	AAA	
677	FHLMC POOL #C15619 6.5 10	6.500	10-01-28	01-18-00	100.400		677.43	AAA	AAA	
1,683	FHLMC POOL #C15619 6.5 10	6.500	10-01-28	02-15-00	100.400		1,683.27	AAA	AAA	
1,237	FHLMC POOL #C15634 6.5 10	6.500	10-01-28	01-18-00	100.400		1,236.94	AAA	AAA	
1,335	FHLMC POOL #C15634 6.5 10	6.500	10-01-28	02-15-00	100.400		1,334.70	AAA	AAA	
807	FHLMC POOL #C15704 6.5 10	6.500	10-01-28	01-18-00	100.400		807.24	AAA	AAA	
993	FHLMC POOL #C15704 6.5 10	6.500	10-01-28	02-15-00	100.400		992.73	AAA	AAA	
15,628	FHLMC POOL #C16392 6.5 10	6.500	10-01-28	01-18-00	100.400		15,627.83	AAA	AAA	
1,061	FHLMC POOL #C16392 6.5 10	6.500	10-01-28	02-15-00	100.400		1,061.11	AAA	AAA	
1,248	FHLMC POOL #C16485 ADJ RT	6.500	10-01-28	01-18-00	100.400		1,247.96	AAA	AAA	
995	FHLMC POOL #C16485 ADJ RT	6.500	10-01-28	02-15-00	100.400		994.85	AAA	AAA	

SALE OF BONDS (continued)
 January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,441	FHLMC POOL #E00577 5.5 09	5.500	09-01-13	01-18-00	98.700		2,440.68	AAA	AAA	
2,941	FHLMC POOL #E00577 5.5 09	5.500	09-01-13	02-15-00	98.700		2,940.58	AAA	AAA	
568	FHLMC POOL #E64609 5.5 05	5.500	05-01-11	01-18-00	98.700		567.53	AAA	AAA	
534	FHLMC POOL #E64609 5.5 05	5.500	05-01-11	02-15-00	98.700		534.08	AAA	AAA	
1,017	FHLMC POOL #E70847 5.5 06	5.500	06-01-13	01-18-00	98.700		1,016.84	AAA	AAA	
795	FHLMC POOL #E70847 5.5 06	5.500	06-01-13	02-15-00	98.700		795.18	AAA	AAA	
1,398	FHLMC POOL #E71622 5.5 08	5.500	08-01-13	01-18-00	98.700		1,397.95	AAA	AAA	
1,206	FHLMC POOL #E71622 5.5 08	5.500	08-01-13	02-15-00	98.700		1,206.18	AAA	AAA	
1,615	FHLMC POOL #E72396 5.5 09	5.500	09-01-13	01-18-00	98.700		1,615.42	AAA	AAA	
1,469	FHLMC POOL #E72396 5.5 09	5.500	09-01-13	02-15-00	98.700		1,468.69	AAA	AAA	
3,080	FNMA POOL #073203 6.835 D	6.840	10-01-05	01-25-00	99.400		3,079.70	AAA	AAA	
3,099	FNMA POOL #073203 6.835 D	6.840	10-01-05	02-25-00	99.500		3,098.91	AAA	AAA	
4,052	FNMA POOL #073464 7.32 DU	7.320	05-01-16	01-25-00	101.700		4,052.21	AAA	AAA	
4,081	FNMA POOL #073464 7.32 DU	7.320	05-01-16	02-25-00	101.700		4,080.56	AAA	AAA	
9,621	FNMA POOL #190031 8 DUE 1	8.000	12-01-19	01-25-00	102.100		9,621.15	AAA	AAA	
9,638	FNMA POOL #190031 8 DUE 1	8.000	12-01-19	02-25-00	102.100		9,637.89	AAA	AAA	
13,264	FNMA POOL #199468 7 DUE 0	7.000	01-01-08	01-25-00	99.000		13,263.64	AAA	AAA	
25,812	FNMA POOL #199468 7 DUE 0	7.000	01-01-08	02-25-00	99.000		25,811.67	AAA	AAA	
30,438	FNMA POOL #250553 6.0 GTD	6.000	05-01-11	01-25-00	93.800		30,437.88	AAA	AAA	
23,387	FNMA POOL #250553 6.0 GTD	6.000	05-01-11	02-25-00	93.800		23,386.95	AAA	AAA	
16,597	FNMA POOL #251403 6.5 DUE	6.500	12-01-27	01-25-00	95.700		16,596.74	AAA	AAA	
9,528	FNMA POOL #251403 6.5 DUE	6.500	12-01-27	02-25-00	95.700		9,528.47	AAA	AAA	
26,044	FNMA POOL #251818 6 DUE 0	6.000	06-01-18	01-25-00	97.800		26,044.33	AAA	AAA	

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SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
40,854	FNMA POOL #251818 6 DUE 0	6.000	06-01-18	02-25-00	97.800		40,853.56	AAA	AAA	
3,516	FNMA POOL #251853 8 DUE 0	8.000	05-01-28	01-25-00	101.700		3,515.93	AAA	AAA	
25,013	FNMA POOL #251853 8 DUE 0	8.000	05-01-28	02-25-00	101.700		25,013.47	AAA	AAA	
14,579	FNMA POOL #251924 8 DUE 0	8.000	06-01-28	01-25-00	101.700		14,578.70	AAA	AAA	
781	FNMA POOL #251924 8 DUE 0	8.000	06-01-28	02-25-00	101.700		781.28	AAA	AAA	
6,461	FNMA POOL #252206 6 DUE 0	6.000	01-01-19	01-25-00	99.300		6,460.86	AAA	AAA	
7,370	FNMA POOL #252206 6 DUE 0	6.000	01-01-19	02-25-00	99.300		7,370.05	AAA	AAA	
31,673	FNMA POOL #252385 6 DUE 0	6.000	04-01-19	01-25-00	93.300		31,673.45	AAA	AAA	
25,872	FNMA POOL #252385 6 DUE 0	6.000	04-01-19	02-25-00	93.300		25,872.45	AAA	AAA	
28,473	FNMA POOL #252802 8 DUE 0	8.000	09-01-29	01-25-00	101.700		28,472.89	AAA	AAA	
14,559	FNMA POOL #252802 8 DUE 0	8.000	09-01-29	02-25-00	101.700		14,558.78	AAA	AAA	
227	FNMA POOL #252924 7 DUE 1	7.000	12-01-29	01-25-00	98.600		226.88	AAA	AAA	
166	FNMA POOL #252924 7 DUE 1	7.000	12-01-29	02-25-00	98.600		165.73	AAA	AAA	
325	FNMA POOL #313876 6.5 DUE	6.500	12-01-27	01-25-00	95.700		324.58	AAA	AAA	
340	FNMA POOL #313876 6.5 DUE	6.500	12-01-27	02-25-00	95.700		340.02	AAA	AAA	
1,763	FNMA POOL #313877 6.5 DUE	6.500	12-01-27	01-25-00	95.700		1,763.03	AAA	AAA	
2,735	FNMA POOL #313877 6.5 DUE	6.500	12-01-27	02-25-00	95.700		2,735.35	AAA	AAA	
4,059	FNMA POOL #323129 6 DUE 0	6.000	05-01-18	01-25-00	97.800		4,059.32	AAA	AAA	
2,697	FNMA POOL #323129 6 DUE 0	6.000	05-01-18	02-25-00	97.800		2,696.89	AAA	AAA	
4,401	FNMA POOL #331700 6.5 DUE	6.500	02-01-26	01-25-00	98.700		4,400.65	AAA	AAA	
5,140	FNMA POOL #331700 6.5 DUE	6.500	02-01-26	02-25-00	98.700		5,140.35	AAA	AAA	
311	FNMA POOL #335203 6 DUE 0	6.000	02-01-11	01-25-00	94.500		311.19	AAA	AAA	
697	FNMA POOL #335203 6 DUE 0	6.000	02-01-11	02-25-00	94.500		696.87	AAA	AAA	

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SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
89,894	FNMA POOL #355664 7 DUE 0	7.000	04-01-11	01-25-00	98.800		89,894.08	AAA	AAA	
14,731	FNMA POOL #355664 7 DUE 0	7.000	04-01-11	02-25-00	98.800		14,730.83	AAA	AAA	
338	FNMA POOL #369426 6.5 DUE	6.500	01-01-27	01-25-00	95.700		337.62	AAA	AAA	
340	FNMA POOL #369426 6.5 DUE	6.500	01-01-27	02-25-00	95.700		339.65	AAA	AAA	
467	FNMA POOL #375577 ADJ RT	6.620	12-01-07	01-25-00	103.800		467.07	AAA	AAA	
470	FNMA POOL #375577 ADJ RT	6.620	12-01-07	02-25-00	103.800		469.90	AAA	AAA	
109	FNMA POOL #375627 ADJ RT	6.510	01-01-08	01-25-00	102.000		108.82	AAA	AAA	
109	FNMA POOL #375627 ADJ RT	6.510	01-01-08	02-25-00	102.000		109.49	AAA	AAA	
198	FNMA POOL #375634 6.58 DU	6.580	01-01-08	01-25-00	102.500		197.89	AAA	AAA	
199	FNMA POOL #375634 6.58 DU	6.580	01-01-08	02-25-00	102.500		199.12	AAA	AAA	
343	FNMA POOL #377540 6.5 DUE	6.500	04-01-27	01-25-00	95.700		343.03	AAA	AAA	
12,881	FNMA POOL #377540 6.5 DUE	6.500	04-01-27	02-25-00	95.700		12,880.88	AAA	AAA	
357	FNMA POOL #380010 6.59 DU	6.590	12-01-07	01-25-00	103.000		357.21	AAA	AAA	
359	FNMA POOL #380010 6.59 DU	6.590	12-01-07	02-25-00	103.000		359.28	AAA	AAA	
76	FNMA POOL #380042 6.62 DU	6.620	01-01-08	01-25-00	102.700		75.89	AAA	AAA	
76	FNMA POOL #380042 6.62 DU	6.620	01-01-08	02-25-00	102.700		76.35	AAA	AAA	
141	FNMA POOL #380048 6.5 DUE	6.500	01-01-08	01-25-00	101.800		141.40	AAA	AAA	
142	FNMA POOL #380048 6.5 DUE	6.500	01-01-08	02-25-00	101.800		142.24	AAA	AAA	
1,892	FNMA POOL #380167 6.170 G	6.170	04-01-08	01-25-00	100.900		1,892.12	AAA	AAA	
1,903	FNMA POOL #380167 6.170 G	6.170	04-01-08	02-25-00	101.000		1,902.92	AAA	AAA	
452	FNMA POOL #380337 ADJ RT	6.420	06-01-08	01-25-00	101.900		452.08	AAA	AAA	
455	FNMA POOL #380337 ADJ RT	6.420	06-01-08	02-25-00	101.900		454.67	AAA	AAA	
266	FNMA POOL #380400 ADJ RT	6.340	06-01-08	01-25-00	101.900		266.39	AAA	AAA	

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SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
268	FNMA POOL #380400 ADJ RT	6.340	06-01-08	02-25-00	101.900		267.98	AAA	AAA	
219	FNMA POOL #380430 ADJ RT	6.310	07-01-08	01-25-00	101.700		219.27	AAA	AAA	
221	FNMA POOL #380430 ADJ RT	6.310	07-01-08	02-25-00	101.700		220.56	AAA	AAA	
282	FNMA POOL #380437 ADJ RT	6.230	07-01-08	01-25-00	101.100		281.55	AAA	AAA	
283	FNMA POOL #380437 ADJ RT	6.230	07-01-08	02-25-00	101.100		283.18	AAA	AAA	
230	FNMA POOL #380478 6.265 D	6.270	06-01-08	01-25-00	101.400		230.03	AAA	AAA	
231	FNMA POOL #380478 6.265 D	6.270	06-01-08	02-25-00	101.400		231.35	AAA	AAA	
1,445	FNMA POOL #381032 6.07 DU	6.070	12-01-08	01-25-00	100.600		1,445.38	AAA	AAA	
1,453	FNMA POOL #381032 6.07 DU	6.070	12-01-08	02-25-00	100.600		1,453.41	AAA	AAA	
1,728	FNMA POOL #381050 6.07 DU	6.070	12-01-08	01-25-00	100.500		1,727.86	AAA	AAA	
1,738	FNMA POOL #381050 6.07 DU	6.070	12-01-08	02-25-00	100.500		1,737.67	AAA	AAA	
1,589	FNMA POOL #381151 6.09 DU	6.090	01-01-09	01-25-00	102.800		1,589.06	AAA	AAA	
1,598	FNMA POOL #381151 6.09 DU	6.090	01-01-09	02-25-00	102.800		1,597.86	AAA	AAA	
146	FNMA POOL #395582 6.5 DUE	6.500	10-01-27	01-25-00	95.700		146.26	AAA	AAA	
139	FNMA POOL #395582 6.5 DUE	6.500	10-01-27	02-25-00	95.700		139.42	AAA	AAA	
9,521	FNMA POOL #395659 8 DUE 0	8.000	08-01-27	01-25-00	101.700		9,520.96	AAA	AAA	
1,087	FNMA POOL #395659 8 DUE 0	8.000	08-01-27	02-25-00	101.700		1,087.13	AAA	AAA	
888	FNMA POOL #397751 6.5 DUE	6.500	10-01-27	01-25-00	95.700		887.72	AAA	AAA	
324	FNMA POOL #397751 6.5 DUE	6.500	10-01-27	02-25-00	95.700		324.47	AAA	AAA	
22	FNMA POOL #400079 8 DUE 1	8.000	11-01-27	01-25-00	101.700		21.52	AAA	AAA	
896	FNMA POOL #400079 8 DUE 1	8.000	11-01-27	02-25-00	101.700		895.73	AAA	AAA	
7,309	FNMA POOL #402830 6.5 DUE	6.500	12-01-27	01-25-00	95.700		7,309.13	AAA	AAA	
643	FNMA POOL #402830 6.5 DUE	6.500	12-01-27	02-25-00	95.700		642.79	AAA	AAA	

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SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,005	FNMA POOL #404439 8 DUE 1	8.000	11-01-27	01-25-00	101.700		3,004.86	AAA	AAA	
60	FNMA POOL #404439 8 DUE 1	8.000	11-01-27	02-25-00	101.700		60.12	AAA	AAA	
730	FNMA POOL #404587 6.5 DUE	6.500	12-01-27	01-25-00	95.700		729.59	AAA	AAA	
359	FNMA POOL #404587 6.5 DUE	6.500	12-01-27	02-25-00	95.700		359.04	AAA	AAA	
4,091	FNMA POOL #404883 6.5 GTD	6.500	11-01-27	01-25-00	95.700		4,091.49	AAA	AAA	
6,303	FNMA POOL #404883 6.5 GTD	6.500	11-01-27	02-25-00	95.700		6,303.29	AAA	AAA	
3,831	FNMA POOL #408195 6.5 GTD	6.500	12-01-27	01-25-00	95.700		3,830.90	AAA	AAA	
2,795	FNMA POOL #408195 6.5 GTD	6.500	12-01-27	02-25-00	95.700		2,794.60	AAA	AAA	
34	FNMA POOL #408209 8 DUE 0	8.000	01-01-28	01-25-00	101.700		33.87	AAA	AAA	
34	FNMA POOL #408209 8 DUE 0	8.000	01-01-28	02-25-00	101.700		34.15	AAA	AAA	
20	FNMA POOL #409231 8 DUE 0	8.000	01-01-28	01-25-00	101.700		19.59	AAA	AAA	
19	FNMA POOL #409231 8 DUE 0	8.000	01-01-28	02-25-00	101.800		19.37	AAA	AAA	
820	FNMA POOL #412146 8 DUE 0	8.000	01-01-28	01-25-00	101.700		819.55	AAA	AAA	
3,675	FNMA POOL #412146 8 DUE 0	8.000	01-01-28	02-25-00	101.700		3,675.17	AAA	AAA	
6	FNMA POOL #416825 8 DUE 0	8.000	02-01-28	01-25-00	101.700		5.66	AAA	AAA	
8,000	FNMA POOL #416825 8 DUE 0	8.000	02-01-28	02-25-00	101.700		7,999.55	AAA	AAA	
8,175	FNMA POOL #433239 8 DUE 0	8.000	07-01-28	01-25-00	101.700		8,175.03	AAA	AAA	
8,443	FNMA POOL #433239 8 DUE 0	8.000	07-01-28	02-25-00	101.700		8,443.18	AAA	AAA	
2,551	FNMA POOL #495001 8 DUE 0	8.000	05-01-29	01-25-00	101.700		2,550.88	AAA	AAA	
31	FNMA POOL #495001 8 DUE 0	8.000	05-01-29	02-25-00	101.700		30.95	AAA	AAA	
29	FNMA POOL #499350 7 DUE 0	7.000	09-01-29	01-25-00	98.600		28.52	AAA	AAA	
152	FNMA POOL #499350 7 DUE 0	7.000	09-01-29	02-25-00	98.600		151.56	AAA	AAA	
28	FNMA POOL #501155 7 DUE 0	7.000	08-01-29	01-25-00	98.600		27.52	AAA	AAA	

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SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
23	FNMA POOL #501155 7 DUE 0	7.000	08-01-29	02-25-00	98.600		23.47	AAA	AAA	
816	FNMA POOL #502324 7 DUE 1	7.000	12-01-29	01-25-00	98.600		815.62	AAA	AAA	
1,605	FNMA POOL #502324 7 DUE 1	7.000	12-01-29	02-25-00	98.600		1,604.58	AAA	AAA	
103	FNMA POOL #502353 7 DUE 0	7.000	09-01-29	01-25-00	98.600		102.92	AAA	AAA	
103	FNMA POOL #502353 7 DUE 0	7.000	09-01-29	02-25-00	98.600		103.24	AAA	AAA	
32	FNMA POOL #505182 8 DUE 0	8.000	09-01-29	01-25-00	101.700		31.99	AAA	AAA	
24	FNMA POOL #505182 8 DUE 0	8.000	09-01-29	02-25-00	101.700		23.79	AAA	AAA	
680	FNMA POOL #508598 8 DUE 0	8.000	08-01-29	01-25-00	101.700		680.06	AAA	AAA	
706	FNMA POOL #508598 8 DUE 0	8.000	08-01-29	02-25-00	101.700		705.94	AAA	AAA	
78	FNMA POOL #515518 7 DUE 1	7.000	10-01-29	01-25-00	98.600		78.30	AAA	AAA	
83	FNMA POOL #515518 7 DUE 1	7.000	10-01-29	02-25-00	98.600		83.07	AAA	AAA	
72	FNMA POOL #517238 8 DUE 0	8.000	09-01-29	01-25-00	101.700		71.79	AAA	AAA	
101	FNMA POOL #517238 8 DUE 0	8.000	09-01-29	02-25-00	101.700		100.84	AAA	AAA	
118	FNMA POOL #519753 7 DUE 1	7.000	11-01-29	01-25-00	98.600		118.42	AAA	AAA	
112	FNMA POOL #519753 7 DUE 1	7.000	11-01-29	02-25-00	98.600		112.06	AAA	AAA	
559	FNMA POOL #521007 7 DUE 1	7.000	12-01-29	01-25-00	98.600		558.59	AAA	AAA	
875	FNMA POOL #521007 7 DUE 1	7.000	12-01-29	02-25-00	98.600		875.27	AAA	AAA	
851	FNMA POOL #521034 7 DUE 1	7.000	12-01-29	01-25-00	98.600		850.82	AAA	AAA	
741	FNMA POOL #521034 7 DUE 1	7.000	12-01-29	02-25-00	98.600		741.05	AAA	AAA	
120	FNMA POOL #522626 7 DUE 1	7.000	11-01-29	01-25-00	98.600		119.58	AAA	AAA	
100	FNMA POOL #522626 7 DUE 1	7.000	11-01-29	02-25-00	98.600		100.21	AAA	AAA	
82	FNMA POOL #523877 7 DUE 1	7.000	11-01-29	01-25-00	98.600		81.63	AAA	AAA	
80	FNMA POOL #523877 7 DUE 1	7.000	11-01-29	02-25-00	98.600		79.94	AAA	AAA	

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SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
574	FNMA POOL #524382 7 DUE 1	7.000	12-01-29	01-25-00	98.600		573.74	AAA	AAA	
592	FNMA POOL #524382 7 DUE 1	7.000	12-01-29	02-25-00	98.600		591.67	AAA	AAA	
1,812	FNMA REMIC TR SER 1996 CL	7.390	03-25-21	01-25-00	103.200		1,811.70	AAA	AAA	
1,824	FNMA REMIC TR SER 1996 CL	7.390	03-25-21	02-25-00	103.200		1,824.44	AAA	AAA	
198	GNMA POOL #316979 SER 202	8.000	12-15-21	01-18-00	104.000		198.32	AAA	AAA	
200	GNMA POOL #316979 SER 202	8.000	12-15-21	02-15-00	104.000		199.72	AAA	AAA	
28,955	GNMA POOL #375987 7 DUE 0	7.000	01-15-24	01-18-00	90.500		28,954.91	AAA	AAA	
22,843	GNMA POOL #375987 7 DUE 0	7.000	01-15-24	02-15-00	90.500		22,842.66	AAA	AAA	
2,974	GNMA POOL #398880 7.5 DUE	7.500	09-15-11	01-18-00	100.700		2,973.55	AAA	AAA	
256	GNMA POOL #398880 7.5 DUE	7.500	09-15-11	02-15-00	100.700		256.28	AAA	AAA	
4,936	GNMA POOL #421162 6.5 DUE	6.500	02-15-26	01-18-00	98.500		4,936.04	AAA	AAA	
511	GNMA POOL #421162 6.5 DUE	6.500	02-15-26	02-15-00	98.500		511.37	AAA	AAA	
2,908	GNMA POOL #421509 7.5 DUE	7.500	09-15-11	01-18-00	100.700		2,907.66	AAA	AAA	
3,313	GNMA POOL #421509 7.5 DUE	7.500	09-15-11	02-15-00	100.700		3,312.54	AAA	AAA	
11,670	GNMA POOL #432741 7.5 DUE	7.500	07-15-11	01-18-00	100.700		11,669.68	AAA	AAA	
1,733	GNMA POOL #432741 7.5 DUE	7.500	07-15-11	02-15-00	100.700		1,733.05	AAA	AAA	
2,257	GNMA POOL #432923 7.5 DUE	7.500	08-15-11	01-18-00	100.700		2,257.19	AAA	AAA	
2,478	GNMA POOL #432923 7.5 DUE	7.500	08-15-11	02-15-00	100.700		2,477.67	AAA	AAA	
3,110	GNMA POOL #433919 SER 202	7.000	08-15-28	01-18-00	96.700		3,109.67	AAA	AAA	
616	GNMA POOL #433919 SER 202	7.000	08-15-28	02-15-00	96.700		615.58	AAA	AAA	
848	GNMA POOL #458035 SER 202	6.000	02-15-29	01-18-00	94.000		847.78	AAA	AAA	
825	GNMA POOL #458035 SER 202	6.000	02-15-29	02-15-00	94.000		824.77	AAA	AAA	
381	GNMA POOL #462822 SER 201	6.500	07-15-13	01-18-00	98.300		381.20	AAA	AAA	

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SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
481	GNMA POOL #462822 SER 201	6.500	07-15-13	02-15-00	98.300		481.37	AAA	AAA	
543	GNMA POOL #467288 SER 202	7.000	10-15-28	01-18-00	96.700		543.35	AAA	AAA	
103,490	GNMA POOL #467288 SER 202	7.000	10-15-28	02-15-00	96.700		103,489.94	AAA	AAA	
309	GNMA POOL #470606 SER 202	6.500	07-15-29	02-15-00	93.000		309.26	AAA	AAA	
652,101	GNMA POOL #470786 SER 202	7.000	08-15-29	01-11-00	96.700		625,813.58	AAA	AAA	DONALDSON LUFKIN
33,490	GNMA POOL #470786 SER 202	7.000	08-15-29	01-18-00	96.700		33,489.99	AAA	AAA	
0	GNMA POOL #470786 SER 202	7.000	08-15-29	01-27-00	100.000		0.01	AAA	AAA	
57,849	GNMA POOL #473968 SER 202	7.500	05-15-28	02-15-00	98.300		56,656.13	AAA	AAA	FIRST BOSTON CORP
46	GNMA POOL #473968 SER 202	7.500	05-15-28	02-15-00	98.300		45.52	AAA	AAA	
2,294	GNMA POOL #475835 SER 201	6.500	06-15-13	01-18-00	98.300		2,294.18	AAA	AAA	
10,325	GNMA POOL #475835 SER 201	6.500	06-15-13	02-15-00	98.300		10,325.46	AAA	AAA	
901	GNMA POOL #488313 SER 202	7.000	12-15-28	01-18-00	96.700		901.35	AAA	AAA	
567	GNMA POOL #488313 SER 202	7.000	12-15-28	02-15-00	96.700		566.51	AAA	AAA	
510	GNMA POOL #490264 SER 202	6.000	03-15-29	01-18-00	94.000		509.87	AAA	AAA	
6,184	GNMA POOL #490264 SER 202	6.000	03-15-29	02-15-00	94.000		6,184.07	AAA	AAA	
554	GNMA POOL #491118 SER 202	6.000	03-15-29	01-18-00	94.000		554.32	AAA	AAA	
551	GNMA POOL #491118 SER 202	6.000	03-15-29	02-15-00	94.000		550.93	AAA	AAA	
592	GNMA POOL #491217 SER 202	6.500	02-15-29	02-15-00	93.000		591.69	AAA	AAA	
257	GNMA POOL #491481 SER 202	6.000	05-15-29	01-18-00	94.000		256.98	AAA	AAA	
301	GNMA POOL #491481 SER 202	6.000	05-15-29	02-15-00	94.000		300.84	AAA	AAA	
1,966	GNMA POOL #491740 SER 202	7.000	11-15-28	01-18-00	96.700		1,965.63	AAA	AAA	
283	GNMA POOL #491740 SER 202	7.000	11-15-28	02-15-00	96.700		282.70	AAA	AAA	
273	GNMA POOL #493362 SER 202	6.500	12-15-28	01-18-00	100.900		273.00	AAA	AAA	

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SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
298	GNMA POOL #493362 SER 202	6.500	12-15-28	02-15-00	100.900		298.11	AAA	AAA	
703,995	GNMA POOL #493419 SER 202	7.000	05-15-29	01-11-00	96.700		675,615.09	AAA	AAA	DONALDSON LUFKIN
571	GNMA POOL #493419 SER 202	7.000	05-15-29	01-18-00	96.700		571.07	AAA	AAA	
662	GNMA POOL #495175 SER 202	7.500	09-15-29	02-15-00	98.300		662.16	AAA	AAA	
604,711	GNMA POOL #495675 SER 202	7.000	08-15-29	01-11-00	96.700		580,333.34	AAA	AAA	DONALDSON LUFKIN
848	GNMA POOL #495675 SER 202	7.000	08-15-29	01-18-00	96.700		848.11	AAA	AAA	
0	GNMA POOL #495675 SER 202	7.000	08-15-29	01-27-00	200.000		0.01	AAA	AAA	
234	GNMA POOL #502833 SER 202	7.500	11-15-29	02-15-00	98.300		233.87	AAA	AAA	
272	GNMA POOL #506289 SER 202	6.500	06-15-29	02-15-00	93.000		272.19	AAA	AAA	
38	GNMA POOL #507381 SER 202	7.500	10-15-29	02-15-00	98.300		37.96	AAA	AAA	
79	GNMA POOL #510965 SER 202	6.500	05-15-29	02-15-00	93.000		78.73	AAA	AAA	
652,092	GNMA POOL #513780 SER 202	7.000	07-15-29	01-11-00	96.700		625,804.43	AAA	AAA	DONALDSON LUFKIN
646	GNMA POOL #513780 SER 202	7.000	07-15-29	01-18-00	96.700		645.50	AAA	AAA	
4,988	GNMA, POOL # 366804	7.000	06-15-24	01-18-00	90.500		4,988.25	AAA	AAA	
3,848	GNMA, POOL # 366804	7.000	06-15-24	02-15-00	90.500		3,848.44	AAA	AAA	
4,613	GNMA, POOL # 421762	7.500	08-15-11	01-18-00	100.700		4,613.26	AAA	AAA	
4,618	GNMA, POOL # 421762	7.500	08-15-11	02-15-00	100.700		4,618.00	AAA	AAA	
1,967	GNMA, POOL # 429220	6.500	04-15-26	01-18-00	98.500		1,967.14	AAA	AAA	
3,525	GNMA, POOL # 429220	6.500	04-15-26	02-15-00	98.500		3,524.70	AAA	AAA	
734	GNMA, POOL # 433161	7.500	08-15-11	01-18-00	100.700		733.97	AAA	AAA	
736	GNMA, POOL # 433161	7.500	08-15-11	02-15-00	100.700		735.64	AAA	AAA	
38,072	GNMA, POOL # 780598	7.500	12-15-23	01-18-00	103.100		38,071.72	AAA	AAA	
27,940	GNMA, POOL # 780598	7.500	12-15-23	02-15-00	103.100		27,940.11	AAA	AAA	

SALE OF BONDS (continued)
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
17,370	CHASE MANHATTAN GRANT	6.610	09-15-02	01-18-00	99.900		17,370.12	AAA	AAA	
16,667	CHASE MANHATTAN GRANT	6.610	09-15-02	02-15-00	99.900		16,666.92	AAA	AAA	
22,721	CMO AST SECURITIZATION C	7.350	04-14-27	01-14-00	73.100		22,720.83	AAA	AAA	
22,891	CMO AST SECURITIZATION C	7.350	04-14-27	02-16-00	73.100		22,890.60	AAA	AAA	
11,088	CR SUISSE 1ST BSTN MTG SE	6.400	02-17-04	01-18-00	100.500		11,087.84	AAA	AAA	
11,163	CR SUISSE 1ST BSTN MTG SE	6.400	02-17-04	02-17-00	100.500		11,162.65	AAA	AAA	
5,501	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	01-27-00	97.200		5,500.92	AAA	AAA	
22,004	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	02-02-00	97.200		22,003.67	AAA	AAA	
617	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	02-15-00	97.200		616.89	AAA	AAA	
19,591	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	02-15-00	97.200		19,591.07	AAA	AAA	
13,496	CMO FED EXPRESS CORP PAS	7.650	01-15-23	01-18-00	100.000		13,496.11	AA2	AAA	
29,451	PVTPL CMO GMAC COML MT	7.150	02-15-08	01-21-00	99.900		29,451.20	NR	AAA	
27,152	PVTPL CMO GMAC COML MT	7.150	02-15-08	02-15-00	99.900		27,152.33	NR	AAA	
<hr/>							<hr/>			
21,965,763							22,008,730.39			

BLACKSTONE GROUP

SALE OF REAL ESTATE
January 1, 2000 THROUGH February 29, 2000

April 25

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
621,413	&&& BLACKSTONE REAL	02-23-00		0.00	0.00	621,413.00	621,413.00	0.00
621,413						621,413.00	621,413.00	0.00
CAPITAL ASSOCIATES								
345,178	&&& CAPITAL ASSOCIAT	02-28-00		0.00	0.00	345,178.00	345,178.00	0.00
345,178						345,178.00	345,178.00	0.00
JP MORGAN REAL ESTATE								
143	CF MGT-JPM SPECIAL SI	01-03-00		0.00	0.00	97,236.52	80,685.99	16,550.53
425	CF MGT-JPM STRATEGI	01-03-00		0.00	0.00	291,709.58	249,695.25	42,014.33
568						388,946.10	330,381.24	58,564.86
OLYMPUS REAL ESTATE								
461,964	&&& OLYMUS REAL EST	01-18-00		0.00	0.00	461,964.00	461,964.00	0.00
264,058	&&& OLYMUS REAL EST	02-08-00		0.00	0.00	264,058.00	264,058.00	0.00
726,022						726,022.00	726,022.00	0.00
SSR TOWER								
189	CF METLIFE RE TOWER	12-05-99		0.00	0.00	96,886.19	96,886.19	0.00
0	CF METLIFE RE TOWER	01-19-00		N/A	0.00	0.00	6,948.80	-6,948.80
189						96,886.19	103,834.99	-6,948.80

1229

2000

BRINSON PTRNS

SALE OF VENTURE CAPITAL
January 1, 2000 THROUGH February 29, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
95,560	&&& BRINSON 1997 PRI	02-28-00		0.00	0.00	95,560.00	95,560.00	0.00
95,560						95,560.00	95,560.00	0.00

April 25

1230

2000

SALE OF SHORT TERMS
January 1, 2000 THROUGH February 29, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,534,000	FED AGRIC MTG CORP DISC NT	0.000	01-13-00	01-13-00	99.600		3,520,429.44	0	0	CHICAGO REDEMPTI
3,534,000	INTER AMERN DEV BK DISC NT	0.000	01-21-00	01-21-00	99.900		3,532,389.09	0	0	CHICAGO REDEMPTI
7,068,000							7,052,818.53			

REPORT OF THE PRESIDENT

Retention of Legal Counsel

A motion was made by Ms. Reilly, seconded by Mr. O'Farrell, and unanimously passed, to retain the firm of Jacobs, Burns, Orlove, Stanton & Hernandez as legal counsel for the Fund for the 2000-2001 fiscal year at an hourly rate of \$170.00 paid on a monthly basis. The motion passed by the following roll call vote:

Ayes: Ms. Anderson, Ms. Knazze, Mr. Mayo, Mr. O'Brill, Mr. O'Farrell, Ms. Reilly, Ms. Rodriguez, Mr. Silver, Mr. Ward—9.

Nays: None.

(Dr. Pilditch and Mr. Saffold were not present at the time the vote was taken.)

REPORT OF FINANCIAL SECRETARY

Financial Statement

The Financial Secretary presented herewith a report on the Fund's net assets, changes in net assets, and supporting reports for the eight-months ending February 29, 2000 with the recommendation that it be approved and printed in the proceedings of this meeting.

STATEMENT OF PLAN ASSETS

	<u>2/29/00</u>	<u>6/30/99</u>
Cash and cash equivalents	\$ 315,845,350	501,491,185
Receivables:		
Employer	6,152,068	5,541,713
State of Illinois	5,420,392	5,420,392
Employee	19,947,702	42,571,852
Accrued investment income	41,240,822	49,658,404
Participating teachers' accounts for contributions	2,451,700	1,099,548
Other receivables	195,575	807,614
Investments, at fair value:		
Equity	6,541,234,917	6,088,575,628
Bonds	2,749,306,910	2,794,078,376
Real estate	492,412,321	452,770,342
Private equity	55,593,514	11,261,968
Prepaid expenses	1,952,236	1,614,142
Fixed assets	207,313	171,014
Administrative/accounts payable	<u>14,569,922</u>	<u>77,846,881</u>
Net assets available for benefits	<u>\$10,217,390,898</u>	<u>9,877,215,297</u>

STATEMENT OF CHANGE IN PLAN ASSETS

	8 months Ending 12/31/99	10 months Ending 6/30/99
Additions:		
Employer:		
Federal funds	\$ 4,721,093	5,846,648
State of Illinois	43,443,134	54,245,584
Special leaves	46,025	92,521
Reciprocal collections	14,115	16,329
Employee	79,722,285	150,421,632
Investment income:		
Interest	155,011,144	217,889,356
Dividends	48,348,491	62,378,390
Securities lending (net)	3,293,762	3,633,821
Realized gains	288,466,989	609,486,414
Unrealized gains	34,959,425	856,704,220
Miscellaneous	5,935	580,643
Deductions:		
Refunds	8,123,437	9,726,075
Pension benefits	268,938,929	317,033,250
Death benefits	1,509,262	2,236,432
Health insurance rebate	20,196,750	22,013,995
Investment advisory & custodial	16,271,006	17,684,853
Write-off of previous receivables	0	22,230,625
Administrative & miscellaneous	2,817,413	3,313,271
Net income	340,175,601	1,567,057,057
Net assets available for benefits		
at beginning of year	9,877,215,297	8,310,158,240
Net assets available for benefits at end of period	<u>\$10,217,390,898</u>	<u>9,877,215,297</u>

INVESTMENT ANALYSIS

	FAIR VALUE 2/29/00	FAIR VALUE 6/30/99	FAIR VALUE 8/31/98	FAIR VALUE 8/31/97
ASSETS				
EQUITY	\$ 6,541,234,917	6,088,575,628	4,280,562,413	4,695,096,170
BONDS	2,749,306,910	2,794,078,376	3,214,613,051	2,595,049,259

REAL ESTATE	492,412,321	452,770,342	395,224,720	258,968,825
PRIVATE EQUITY	55,593,514	11,261,968	—	—
CASH & CASH EQUIVALENT	315,845,350	501,491,185	355,500,021	445,710,933
	<u>\$10,154,393,012</u>	<u>9,848,177,499</u>	<u>8,245,900,205</u>	<u>7,994,825,187</u>

INCOME

	8 Months 7/1/99 - 2/29/00	Projected** Fiscal Year 2000	Projected* Fiscal Year 1999	Fiscal Year 1998
DIVIDENDS	48,348,491	72,522,737	74,423,978	69,187,083
INTEREST	155,011,144	232,516,716	260,631,157	255,974,296
SECURITIES LENDING (NET)	3,293,762	4,940,643	4,360,585	3,220,385
NET APPRECIATION	323,426,414	N/A	1,466,190,635	111,923,038
	<u>\$ 530,079,811</u>		<u>1,805,606,355</u>	<u>440,304,802</u>

* Represents 10 months of actual results in fiscal year 1999 projected to 12 months for comparative purposes except for net appreciation.

** Represents 8 months of actual results in fiscal year 2000 projected to 12 months for comparative purposes except for net appreciation.

- The decrease in dividend income is due to managers investing more on growth stocks which traditionally pay lower dividends in addition to market conditions causing blue chip and others stock to repurchase their stock and pay smaller dividends to shareholders.
- In April, 1999 the Fund reduced the fixed income portfolio target allocation from 40% to 28%. The decrease of projected income from 1999 to 2000 is due to the Fund's continued diversification of its portfolio into equities.
- The rate of return for the eight months ending 2/29/00 for the S & P 500 Index fund was 0.37% and Lehman Aggregate Index was 1.44%. Net appreciation for the eight months ending 2/29/00 includes \$288.5 million of realized gains and \$34.9 million of unrealized gains.
- The Fund had a rate of return of 5.09% for the period July 1, 1999 through February 29, 2000. The rate of return for the ten months ending June 30 1999 was 21.40%. The differences in returns cause the large difference of net appreciation between the two periods.

MANAGERS FEES ANALYSIS AS OF 2/29/00

	PROJECTED F. Y. 2000 MGR. FEES	FAIR VALUE 2/29/00	ANNUAL FEES ASA % OF PORTFOLIO	12 MONTHS Projected FY 1999 MGR. FEES
EQUITY				
<i>Domestic</i>				
NTQA Minicap	\$ 324,626	679,710,740	0.0478%	251,040
NTQA Midcap Index 400 Fund (Funded 12/15/98)	22,164	241,316,009	0.0092%	10,139
NTQA S & P 500 Index Fund	175,228	1,746,776,582	0.0100%	198,629
Ariel Capital	515,396	141,363,165	0.3646%	542,759

Brinson Partners, Inc. (Funded 5/15/99)	765,783	197,243,673	0.3882%	62,151
Dimensional Fund Adv.	451,860	95,547,412	0.4729%	398,398
Fidelity Management	1,780,514	611,642,853	0.2911%	1,902,752
Harris Investment (Funded 5/25/99)	611,110	259,761,928	0.2353%	54,704
Holland Capital	260,518	47,459,156	0.5489%	251,012
Iridian Asset Management (Funded 12/15/98)	726,431	99,730,302	0.7284%	398,010
J & W Seligman	1,123,255	336,841,362	0.3335%	908,442
New Amsterdam Partners	392,923	140,617,282	0.2794%	364,961
Oppenheimer Capital	355,296	94,259,962	0.3769%	490,474
Waddell & Reed Inv. Mgmt.	739,749	598,930,116	0.1235%	806,002
William Blair & Co. (Funded 12/15/98)	476,516	97,939,853	0.4865%	242,627
Woodford Gayed Mgmt., Inc.	180,616	30,230,826	0.5975%	153,883
Zevenbergen Capital Inc.	689,717	120,350,998	0.5731%	477,892
Total	9,591,701	5,539,722,218	0.1731%	7,513,875

International Equity

Morgan Stanley Asset Mgmt.	1,771,043	387,773,324	0.4567%	1,558,636
Morgan Emerging Markets (Terminated 5/28/99)	—	—		216,025
Scudder, Intl Group & Emerging Market	1,938,209	481,858,129	0.4022%	1,553,682
Schroder Capital Emerging Markets	668,082	84,866,625	0.7872%	420,733
Total	4,377,335	954,498,078	0.4586%	3,749,076

Public REITs

La Salle Inv. (Formerly: ABKB/La Salle)	309,529	58,068,744	0.5330%	287,841
Morgan Stanley	482,427	75,791,989	0.6365%	435,294
Total	791,956	133,860,732	0.5916%	723,135

TOTAL EQUITY

\$14,760,992	6,628,081,028	0.2227%	\$11,986,086
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FIXED INCOME

Bank of America	\$ 155,103	98,236,165	0.1579%	\$ 213,028
Lincoln Capital	269,649	500,246,688	0.0539%	613,206
MDL Capital Mgmt., Inc.	38,471	19,396,752	0.1983%	39,992
Miller Anderson & Sherrerd	561,259	317,211,947	0.1769%	584,131
NTQA Fixed Income index	147,781	1,488,189,640	0.0099%	170,117
Smith Graham	138,156	56,235,887	0.2457%	130,727
Wellington Mgmt. Co.	681,743	330,198,822	0.2065%	709,853
Total	\$ 1,992,162	2,809,715,901	0.0709%	\$ 2,461,055

REAL ESTATE

Blackstone Group	356,777	24,798,096	1.4387%	385,338
Capital Associates	127,460	19,256,774	0.6619%	118,232
CIGNA Real Estate	825,315	89,735,560	0.9197%	755,751
JP Morgan	1,692,613	154,495,086	1.0956%	1,476,191
Lend Lease R. E. (Formerly: Schroders)	228,621	25,896,840	0.8828%	228,143
Olympus Real Estate	418,046	22,245,949	1.8792%	364,910
RREEF	809,800	52,037,532	1.5562%	589,798
SSR Tower	383,131	39,374,787	0.9730%	361,479
UBS Brinson (Formerly: Allegres Realty)	480,473	40,958,735	1.1731%	558,589
Walton	92,859	11,539,720	0.8047%	63,936
Walton Fund II	100,898	13,037,777	0.7739%	67,856
Total	\$ 5,515,992	493,376,855	1.1180%	\$ 4,970,224

ALTERNATIVE INVESTMENT

Brinson Partnerships (Funded 12/31/98)	293,391	12,012,325	2.4424%	75,000 *
HarbourVest Partners (Funded 5/11/99)	500,000	21,806,583	2.2929%	— *
Mesirow Financial (Funded 4/14/99)	412,133	12,171,688	3.3860%	— *
Pantheon Ventures (Funded 5/25/99)	102,282	9,602,934	1.0651%	— *
Total	\$ 1,307,805	55,593,530	2.3524%	\$ 75,000
TOTAL MANAGER FEES	\$23,576,951	9,986,767,314	0.2361%	\$19,492,364

* Managers fees for these managers are from inception or thru termination and are the actual fees paid. Since they are for less than 12 months, these do not provide a strong comparison.

Total fair value does not include internal cash/cash equivalent accounts for which we do not pay managers fees.

Projected F. Y. 2000 Mgr. fees are based on actual fees paid thru December 31, 1999 and estimated fees for the 2 months ending February 29, 2000 (based upon managers portfolio balance @ 2/29/00), projected to 12 months for comparison purposes.

Fiscal 1999 was a 10 month period. It was extrapolated over a 12 month period for comparison purposes.

Administrative & Investment Expense Analysis

	Year-to-Date Ending 2/29/00	Budget YE 2000	%	12 month Projection YE 1999	12 months Ending 8/31/98
Salaries	\$ 1,603,507	2,650,000	61%	\$2,310,000	1,941,039
Actuary fees	32,750	40,000	82%	35,000	42,500
Auditing	30,500	30,500	100%	29,500	34,000

Consulting fees	14,000	35,000	40%	22,000	12,750
Data processing expense	5,754	37,600 (1)	15%	36,564	37,741
Election expense	20,832	34,000	61%	12,548	32,180
Employee's health insurance	279,647	370,240	76%	356,000	262,996
Health insurance consulting	61,260	77,000	80%	53,920	—
Human resources	7,916	13,000	61%		
Insurance premiums	6,573	13,000	51%	12,100	9,045
Legal fees	88,123	75,000 (2)	117%	70,000	63,816
Legislative expense	51,676	61,000 (3)	85%	58,000	50,000
Medical fees	5,494	12,000	46%	12,414	9,496
Membership dues, conference attendance, etc.	12,169	20,000	61%	77,880	70,021
Maintenance of equipment, systems, software and support	54,461	62,000 (4)	88%	59,636	35,633
Office forms and supplies	34,640	54,250	64%	65,751	44,568
Office rent and utilities	230,750	352,000	66%	336,872	356,114
Postage	101,613	144,872	70%	140,652	191,905
Printing and binding	89,073	122,243	73%	167,000	141,116
Studies and evaluation	0	275,000 (5)	0%	20,621	—
Trustees' expenses	37,748	80,000	47%	8,650	3,290
Temporary staffing	30,530	40,000	76%	40,000	—
Miscellaneous	18,397	— (6)	100%	49,131	91,128
Total Administrative	\$ 2,817,413	4,598,705	61%	\$ 3,974,239	3,429,338
Custodial	\$ 363,122	600,000	61%	\$ 573,000	817,126
Consulting	189,917	325,000	58%	363,000	284,082
Manager fees	15,717,967	20,700,000	76%	19,492,364	18,697,806
Total Investment	\$16,271,006	21,625,000	75%	\$20,428,364	19,799,014
Office equipment	\$ 36,300	120,000 (7)	30%	\$ 72,491	58,021

Analysis:

- (1) Significant costs incurred have yet to be billed (1099R processing of approximately \$16,000).
- (2) Represents legal billings for additional work for (1) disability procedures, (2) charter schools (YCC), and (3) overpayment lawsuits.
- (3) Rate increases given to lobbyists in November, 1999 that were not included in budget.
- (4) Incurred approximately \$21,000 for establishing a disaster recovery site with IBM through December 31, 2004.
- (5) Trustees requested internal administrative review in lieu of hiring outside vendor.
- (6) Majority of expenses are (1) two paid parking slots, (2) delivery charges, (3) office coffee and water, and (4) payroll costs from ADP.
- (7) \$60,000 was budgeted for purchase of mailroom equipment. We have yet to receive bill for equipment purchased in February, 2000.

Mr. Silver moved the Report of the Financial Secretary to the omnibus.

STRATEGIC PLANNING PRESENTATION
"Current State of the Pension Fund Office" vs.
"Vision for the Pension Fund Office"

The Trustees were guided by staff on a tour of the pension fund office to see how the Fund currently processes and maintains active and annuitant records. Presentations were also made by staff members on how they envision processing and maintaining records in the future. Staff also addressed questions raised by Trustees.

After some discussion, a motion was made by Mr. Ward, seconded by Ms. Anderson, and unanimously passed, to proceed with due diligence steps as outlined in Executive Director's memo of March 21, 2000 and provide periodic status reports to the Trustees as appropriate.

(Dr. Pilditch and Mr. Saffold were not present at the time the vote was taken.)

REPORT OF THE EXECUTIVE DIRECTOR

Matter of Revised Job Descriptions

Mr. Michael Nehf informed the Trustees that revised job descriptions for all full-time non-exempt positions have been completed along with an updated organizational chart. He mentioned they are available and can be obtained at the pension fund office from the Human Resource Administrator.

Matter of Revised Family and Medical Leave Policy

A motion was made by Mr. Ward, seconded by Mr. Mayo, and unanimously passed, to revise the Family and Medical Leave Policy. The revised policy follows:

Family and Medical Leave Act

Any employee who has worked at the Public School Teachers' Pension and Retirement Fund of Chicago (the "Fund") a minimum of 12 months and has worked 1250 hours in the preceding 12 months is eligible for up to a total of 12 weeks (60 working days) of unpaid leave during any rolling twelve (12) month period for one or more of the following reasons:

- A. In order to provide care for a son or daughter during the 12-month period after the birth of that child to the employee or the employee's spouse;
- B. In order to provide care for a son or daughter during the 12-month period after the child is adopted by or placed in the foster care of the employee;
- C. In order to care for a spouse, child or parent with a serious health condition;
- D. In order to recover from or treat the serious health condition of the employee.

A Fund employee is entitled to a total of 12 work weeks of unpaid leave for the above-stated reasons during a "rolling" 12-month period measured backward from the date an employee uses any FMLA leave. Additionally, leave may be taken in increments of less

than 12 weeks. Any leave taken for the above-stated purposes will be counted towards the 12 weeks of allowed FMLA leave.

A husband and wife who are eligible for FMLA leave and who are both employed by the Fund will be limited to a combined total of 12 weeks of FMLA leave during any rolling twelve (12) month period if the leave is taken:

- for the birth of the employee's son or daughter or to care for the child after birth;
- for placement of a son or daughter with the employee for adoption or foster care, or to care for the child after placement; or
- to care for the employee's parent with a serious health condition.

Serious Health Condition—A serious health condition is defined as an illness, injury, impairment, or physical or mental condition which involves any period of incapacity or treatment connected with inpatient care in a hospital or similar facility or which involves a period of continuous treatment by a medical provider, together with at least one of the following:

- Incapacity for more than three (3) consecutive calendar days and any subsequent treatment by a health care provider on one occasion which results in a regimen of continuing treatment.
- Any period of incapacity due to pregnancy or prenatal care;
- Any period of incapacity due to a chronic serious health condition. A "chronic serious health condition" is one which requires periodic visits to a health care provider (or other professional under the supervision of a health care provider), continues over an extended period of time, and may cause episodic rather than continuing periods of incapacity.
- A period of incapacity due to a permanent or long-term condition for which treatment may not be effective (i.e. Alzheimer's disease, stroke, or a terminal disease);
- A period of absence to receive or recover from multiple treatments by, or as prescribed by, a health care provider either for restorative surgery after an accident or other injury or for a condition (including but not limited to cancer, severe arthritis or kidney disease) that would likely result in a period of incapacity of more than three (3) consecutive days in the absence of medical intervention or treatment.

Medical Certification—Medical certification or other documentation will be required by the Fund to support the request for leave. The Fund may require a second medical opinion. If the first and second opinions differ, a third opinion can be obtained from a health care provider jointly approved by the employee and the Fund. Further the Fund may require periodic certification to support the continuation of a leave, and reserves the right to a second and third opinion as stated above.

Intermittent Leave—If certified as medically necessary for the serious health condition of the employee, spouse, child or parent, leave may be taken on an intermittent or reduced leave schedule for up to twelve (12) weeks. If leave is requested on this basis, however, the Fund may require that the employee transfer temporarily to an alternative position at the appropriate wage rate for that position, or to a part-time schedule which better accommodates recurring periods of absence.

Notification and Reporting Requirements—Employees are required to provide 30 days' notice when the leave is foreseeable based on an expected birth, placement for adoption or foster care, or planned medical treatment for a serious health condition of the employee or of a family member. If 30 days' notice is not practicable because of a lack of knowledge of when a leave will be required to begin, notice must be given as soon as practicable. During the leave, the Fund may require and/or initiate periodic reports on the condition of an employee on an approved leave.

Employee Benefits During Leave of Absence—During the 12-week period of approved FMLA leave, an employee's health insurance benefits will continue at the Fund's expense under the same conditions coverage would have been provided if the employee had remained actively at work. The employee will not accrue other benefits during the FMLA leave. Upon return to work, the employee may purchase service credit for the time of the leave.

Return from a Family and Medical Leave—Upon return from leave which has extended no longer than a total of twelve (12) weeks in a rolling twelve month period, the employee will be restored to his or her former position, or to an equivalent position with equivalent pay. If the leave was due to the employee's own serious health condition, the employee will be required to submit documentation of current health status in order to be reinstated. An employee's position will not be held beyond twelve weeks. An employee who fails to return to work at the expiration of his or her leave will be considered to have abandoned his or her position.

Coordination with Other Policies—Employees are required to substitute accrued sick time and accrued vacation time for any unpaid leave time taken under this policy.

All approved worker's compensation time greater than three working days shall run concurrently with eligible FMLA time.

If the twelve (12) weeks of leave has expired, and the employee has not returned to work, the employee may elect to continue health insurance coverage by purchasing it pursuant to COBRA.

(Dr. Pilditch and Mr. Saffold were not present at the time the vote was taken.)

Matter of Drug and Alcohol Policy

Mr. Michael Nehf presented the first reading of the revised Drug and Alcohol Policy. The policy was deferred to the next regular Board meeting.

Matter of Revised By-Laws and Rules

Mr. Michael Nehf informed the Trustees that he will distribute a revised draft for discussion at the June 9, 2000 Board of Trustees meeting, which may be used to further discuss and make necessary modifications for consideration at the September 19, 2000 meeting. The Pension Laws and Rules Committee may also meet to discuss modifications prior the September 19, 2000 Board meeting.

Matter of Summer Hours

A motion was made by Mr. O'Brill, seconded by Mr. O'Farrell, to approve implementation of a "summer hours" program, whereby employees work a 40-hour work week, including lunch, over a four-day period rather than over a five-day period, in accordance with the report entitled "Summer Hours", effective June through August each year. The motion passed by a vote of 8-1.

(Dr. Pilditch and Mr. Saffold were not present at the time the vote was taken.)

Matter of Pre-tax Treatment of Pension Deductions

A motion was made by Mr. O'Farrell, seconded by Ms. Rodriguez, and unanimously passed, to approve pre-tax treatment of all pension deductions in accordance with the report entitled "Pension Deductions" and consistent with the practice of the Chicago Public Schools employer.

(Dr. Pilditch and Mr. Saffold were not present at the time the vote was taken.)

Matter of Early Retirement Option (ERO)

A motion was made by Mr. Ward, seconded by Mr. O'Brill, and unanimously passed, to approve the early retirement option for the pension fund staff for periods through June 30, 2005, provided such options are authorized each year by the Chicago Public Schools Board of Trustees.

(Dr. Pilditch and Mr. Saffold were not present at the time the vote was taken.)

Matter of Request for Extension of Leave of Absence

A motion was made by Mr. Ward, seconded by Ms. Anderson, and unanimously passed, to approve request for extension of leave of absence for pension fund employee Linda Olivarez, in accordance with the pension fund's by-laws and rules.

(Dr. Pilditch and Mr. Saffold were not present at the time the vote was taken.)

Request for Family and Medical Leave

Mr. Nehf reported that Kathleen Knight, a member of the pension office staff, has furnished a written request for a family leave of absence on an intermittent basis, effective May 1, 2000.

A motion was made by Mr. O'Farrell, seconded by Mr. Ward, and unanimously passed, to approve a family and medical leave of absence, on an intermittent basis, with continued health insurance benefits during the entire period of leave.

(Dr. Pilditch and Mr. Saffold were not present at the time the vote was taken.)

Matter of Reconsideration of Refund of 2.2 Upgrade Costs on Death of Pensioner

A motion was made by Mr. Ward, seconded by Ms. Anderson, and unanimously passed, to provide that when a pensioner dies before completing payment of the 2.2 upgrade costs using "the reduction in the first 24 pension payments method", that the survivor pension is computed utilizing the 2.2 pension formula without being required to complete the 2.2 upgrade payments.

(Dr. Pilditch and Mr. Saffold were not present at the time the vote was taken.)

Matter of Reducing Cost of Printing Minutes of Trustee Meetings

Mr. Nehf discussed with the Trustees the options to reduce the cost of printing minutes of the trustee meetings. After review and discussion, the Trustees instructed Mr. Nehf to obtain cost estimates and report back to the Board at the next regular meeting. Any decisions on this issue will be deferred to the next regular Board meeting.

Matter of Information Regarding Health Insurance Carriers

The Trustees authorized Mr. Nehf to negotiate with all current participating insurance carriers for current benefit plan provisions and favorable rates and present the results to the Trustees at the next regular meeting on June 9, 2000, if possible.

REPORT OF THE ATTORNEY

Ms. Marisel Hernandez of Jacobs, Burns, Orlove, Stanton and Hernandez, discussed with the Trustees various legal issues.

EXECUTIVE SESSION

A motion was made by Mr. Ward, seconded by Mr. Mayo, and unanimously passed, to enter in an executive session to discuss legal issues. The executive session lasted from 3:57 p.m. to 4:17 p.m.

Following executive session, a motion was made by Mr. Silver, seconded by Mr. O'Farrell, and unanimously passed, to resume the regular order of business.

(Dr. Pilditch and Mr. Saffold were not present at the time the vote was taken.)

Request for Pension Credit of Anthony Torres Denied

After some discussion, a motion was made by Mr. Ward, seconded by Mr. O'Farrell, and unanimously passed, to deny Anthony Torres's entitlement to pension benefits.

(Dr. Pilditch and Mr. Saffold were not present at the time the vote was taken.)

Request for Survivor's Pension of Adele Gordon Denied

After some discussion, a motion was made by Mr. Silver, seconded by Mr. O'Brill, and unanimously passed, to deny Adele Gordon, the survivor of Clarence Gordon, a survivor's pension.

(Dr. Pilditch and Mr. Saffold were not present at the time the vote was taken.)

OMNIBUS VOTE

On a motion by Mr. Silver, seconded by Ms. Anderson, and unanimously passed, the foregoing committee reports that were moved to the omnibus were approved.

Approval of Disability Pension of Keith Roberts

The Trustees considered Keith Robert's request for a disability pension. Following review and discussion, a motion was made by Mr. Silver, seconded by Ms. Reilly, to grant Mr. Keith Roberts a disability pension. The motion passed with one abstention.

(Dr. Pilditch and Mr. Saffold were not present at the time the vote was taken.)

Request for Approval for Outside Time of Delores Guerrero Denied

After some discussion, a motion was made by Ms. Anderson, seconded by Mr. Ward, and unanimously passed, to deny Delores Guerrero's request for outside teaching service based on inadequate evidence.

(Dr. Pilditch and Mr. Saffold were not present at the time the vote was taken.)

REPORT OF THE INSURANCE CONSULTANT

Claims Data Analysis Update

Mr. Auntone Kelly of The Segal Company reviewed with the Trustees the results of the claims data analysis. He provided the Trustees with a list of retirees enrolled in the Blue Cross Blue Shield Non-Medicare Plan who were eligible for Part A and B of Medicare during the period of September 1, 1996 through August 31, 1998, approximately 40 annuitants, and a listing of individuals entitled to Medicare Part A only, 9 annuitants. During the two-year period ended August 31, 1998 Blue Cross Blue Shield paid claims estimated at \$753,381. Segal recommended that the Fund seek reimbursement from HCFA.

Mr. Kelly recommended these annuitants enroll under the Medicare supplement program. The Trustees instructed Mr. Kelly to seek reimbursement from HCFA

CONTINUATION OF THE REPORT OF THE ATTORNEY

Ms. Marisel Hernandez of Jacobs, Burns, Orlove, Stanton and Hernandez, updated the Board on the status of pending litigation.

After further discussion, a motion was made by Mr. Ward, seconded by Mr. O'Brill, and unanimously passed, to instruct attorney to approve a settlement agreement with Chicago Public Schools regarding Christmas vacation pension contributions from Year 1995.

ADJOURNMENT

On a motion by Mr. Silver, seconded by Ms. Anderson, and passed unanimously, the meeting adjourned at 4:50 p.m.

Respectfully submitted,



Maria J. Rodriguez
Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Executive Session - Official Report
Tuesday, April 25, 2000

An executive session of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Tuesday, April 25, 2000.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 3:57 p.m. with the following members present: Ms. Anderson, Ms. Knazze, Mr. Mayo, Mr. O'Brill, Mr. O'Farrell, Ms. Reilly, Ms. Rodriguez, Mr. Silver, Mr. Ward—9.

Members absent: Ms. Nolan—1.

(Dr. Pilditch and Mr. Saffold were not present at the time the roll call was taken.)

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), and Ms. Marisel Hernandez of Jacobs, Burns, Orlove, Stanton, and Hernandez (*Legal Counsel*).

Discussion ensued regarding litigation matters. No further action was taken.

There being no further business, the executive session was adjourned at 4:17 p.m.

Respectfully submitted,



Maria J. Rodriguez
Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Special Meeting - Official Report
Tuesday, May 23, 2000

A special meeting of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Tuesday, May 23, 2000.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 9:41 a.m.

ROLL CALL

Members present: Ms. Anderson, Ms. Knazze, Mr. Mayo, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Saffold, Mr. Silver, Mr. Ward—12.

Members absent: None.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton and Hernandez (*Legal Counsel*), Mr. Brad Blalock and Ms. Stephanie Grieser of Mercer Investment Consulting, Inc. (*Investment Consultant*), Mr. Cameron Clark and Mr. Jeff Markert of KPMG Peat Marwick (*Independent Auditor*), Ms. Kathy Stevenson of The Northern Trust Company (*Custodian*) and various observers and staff members.

REPORT OF THE INDEPENDENT AUDITOR

Financial Statement as of June 30, 1999 and August 31, 1998

KPMG Peat Marwick was engaged by the Pension Fund to perform audits in accordance with the generally accepted auditing standard and to render an opinion on the financial statements presented by management. Mr. Cameron Clark and Mr. Jeff Markert of KPMG Peat Marwick reviewed the Pension Fund's Financial Statements for ten months ended June 30, 1999 and year ended August 31, 1998. Mr. Clark commented that it is his opinion that the Pension Fund will once again qualify for the Government Finance Officers Association Certificate of Achievement for Excellence in Financial Reporting.

Presentation of Management Letter

Mr. Clark presented the Pension Fund's Management Letter which included comments and recommendations on internal control. He addressed questions raised by Trustees. Staff was requested to prepare and present responses to the Management Letter for the next Trustee meeting.

Presentation of Audit of Agreed-Upon Procedures

KPMG Peat Marwick performed audit procedures agreed to by the Pension Fund and the Illinois Department of Insurance relative to requirements specified in 40 ILCS 5/1A-104. Mr. Clark and Mr. Markert presented two reports of agreed-upon procedures as of June 30, 1999. The audits were performed on the operations of the Pension Fund relative to the Illinois Pension Code and the operations of the Pension Fund relative to its Bylaws and Rules.

KPMG Peat Marwick Partner Announces Retirement

Mr. Cameron Clark informed the Trustees that he would be retiring from KPMG Peat Marwick effective July 1, 2000. The Trustees expressed their appreciation to Mr. Clark for his many years of service to the Pension Fund.

Motion to Expend Legacy Fund Tabled

A motion was made by Mr. Ward, seconded by Mr. O'Farrell, that the Board of Trustees make it a policy that \$500,000 be carried in reserve for rebate for health insurance.

Following discussion, a motion was made by Mr. Silver, seconded by Ms. Nolan, to table the above motion pending further study. This motion passed by the following vote:

Ayes: Ms. Anderson, Ms. Knazze, Mr. Mayo, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Silver—10.

Nays: Mr. Ward—1.

(Mr. Saffold was not present at the time the vote was taken.)

REPORT OF THE EXECUTIVE DIRECTOR

Strategic Planning/Office Automation Status Report

Mr. Michael J. Nehf reported that staff has prepared a progress report on the Strategic Planning/Office Automation of the Pension Fund.

Mr. Ron DiPrizio and Mr. George Vitek of the MIS Department and Mr. Robin Towns of the Office Services Department of the Pension Fund reported that they have continued to investigate methods to safeguard the paper files of the Pension Fund that contain critical information and to automate the Pension Fund processes. They reported that since the last meeting of the Board of Trustees, the MIS Department had begun certain due diligence steps with six different vendors of database management systems. In addition, three alternative methods of preserving critical Pension Fund records were investigated and presented to the Trustees for their consideration. Staff members from the departments of MIS and Office Services presented their recommendations for Trustee approval.

A motion was made by Mr. Silver, seconded by Ms. Anderson, and unanimously passed, to adopt Method #1, as outlined, to image records by an outside agency for maintenance of paper files.

Mr. Nehf reported that he will have more information regarding these matters for the next Board meeting and will update the Trustees at that time.

Subsidizing Medicare Insurance Premiums that Include Penalties Approved

Mr. Nehf reported that approximately 500 pensioners are over age 65 and are not eligible for Medicare Parts A and B. He indicated that communications to these pensioners encouraging them to enroll into Medicare have resulted in enrollment of approximately 100 pensioners in Medicare Parts A and B.

A motion was made by Mr. Silver, seconded by Ms. Nolan to approve subsidizing Medicare insurance premiums that include penalties due to late enrollment by pensioner members into the Medicare insurance program. This approach is expected to save the Pension Fund money in the future, as Medicare becomes the primary payer of all "age 65 or older" pensioner claims.

Determination of Eligible Health Insurance Premiums Paid for Health Insurance Rebate

Mr. Nehf further emphasized that pensioners' health insurance reimbursements should be capped based on the highest paying Non Medicare and Medicare Pension Fund sponsored health insurance plans.

On a motion by Mr. Silver, seconded by Ms. Nolan, and by unanimous vote, eligible insurance premiums paid will be subject to maximums equal to those paid by pensioners in the regular deduction groups and shall not include costs paid by some other entity or plan. Pensioners who are "age 65 or older" and continue to be insured in the "under age 65"

plans will be rebated based on the eligible insurance premiums paid, subject to maximums equal to those paid by pensioners in the regular deduction groups.

Charter School Assistant Coordinator Position Filled

Mr. Nehf reminded the Trustees that at their February Meeting, Mr. Lawrence Martens, the Pension Fund's Benefits Director, presented a request for an assistant charter school administrator. Mr. Nehf reported that the position was advertised and filled by a current employee of the Pension Fund, Ms. Linda Keyes.

Matter of Investment Reports

A proposal regarding preparation and distribution of the investment manager reports was discussed with the Trustees. After review and discussion, the Trustees deferred any decisions regarding modifications to the next Board meeting.

REPORT OF THE ATTORNEY

Role and Responsibilities of Fiduciaries

Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton and Hernandez, discussed with the Trustees their role and responsibilities as fiduciaries. He addressed questions raised by the members of the Board of Trustees.

PERFORMANCE PRESENTATION

Smith Graham & Company

Mr. Gerald B. Smith of Smith Graham and Company distributed and reviewed a portfolio update regarding performance and changes of the firm's investment management team. He addressed questions raised by the members of the Board of Trustees.

After review and discussion, a motion was made by Mr. Silver, seconded by Ms. Knazze, to table all investment decisions of the day and have Mercer Investment Consulting, Inc., present only their investment performance report. The motion passed by a vote of 11-1.

NOTIFICATION OF INVESTMENT ORGANIZATIONAL CHANGES

A motion was made by Mr. Silver, seconded by Mr. O'Brill, that Mercer Investment Consulting, Inc., inform the Trustees within three business days of organizational changes in their Chicago office or any investment consulting business that affects the Fund directly. The motion passed with one abstention.

REPORT OF THE INVESTMENT CONSULTANT

Investment Performance Evaluation

Mr. Brad Blalock and Ms. Stephanie Grieser of Mercer Investment Consulting, Inc., reviewed the first quarter investment performance evaluation for the period ended March 31, 2000. They addressed questions raised by members of the Board of Trustees. Mercer also provided updated profiles of investment managers.

MATTER OF INFORMATION

President Reilly disclosed to the Trustees for the record that she and Ms. Anderson attended the Olympus Real Estate Conference in Santa Fe, New Mexico. She stated the conference was totally complimentary. The Fund was only responsible for transportation.

EXECUTIVE SESSION

A motion was made by Mr. Silver, seconded by Mr. Mayo, and unanimously passed, to enter into executive session to discuss personnel issues. The executive session lasted from 3:30 p.m. to 3:44 p.m.

Following the executive session, a motion was made by Mr. Silver, seconded by Ms. Anderson, and unanimously passed, to resume the regular order of business.

RECALCULATION OF MILITARY SERVICE

A motion was made by Mr. Ward, seconded by Ms. Nolan, that the Pension Fund extend a liberalized interest rate calculation for veterans who qualify, no matter what date they were to pay their military service bill. Furthermore, staff would be instructed to honor applications for retroactive recalculation under the law for validation of military time before being a teacher.

Following review and discussion, a motion was made by Mr. Silver, seconded by Mr. O'Brill, and unanimously passed, to table the above motion pending further study from the Pension Fund's attorney.

ADJOURNMENT

On a motion by Mr. Silver, seconded by Ms. Anderson, and passed unanimously, the meeting adjourned at 4:00 p.m.

Respectfully submitted,



Maria J. Rodriguez
Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Executive Session - Official Report
Tuesday, May 23, 2000

An executive session of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Tuesday, May 23, 2000.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 3:30 p.m. with the following members present: Ms. Anderson, Ms. Knazze, Mr. Mayo, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Saffold, Mr. Silver, Mr. Ward—12.

Members absent: None

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), and Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton, and Hernandez (*Legal Counsel*).

Discussion ensued regarding personnel matters. No further action was taken.

There being no further business, the executive session was adjourned at 3:44 p.m.

Respectfully submitted,



Maria J. Rodriguez
Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Regular Meeting - Official Report
Friday, June 9, 2000

A regular meeting of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Friday, June 9, 2000.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 9:09 a.m.

ROLL CALL

Members present: Ms. Anderson, Ms. Knazze, Mr. Mayo, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Saffold, Mr. Silver, Mr. Ward—12.

Members absent: None.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton and Hernandez (*Legal Counsel*), Mr. Brad Blalock and Ms. Stephanie Grieser of Mercer Investment Consulting, Inc. (*Investment Consultant*), Mr. Sandor Goldstein of Goldstein and Associates (*Consulting Actuary*), Ms. Kathy Stevenson of the Northern Trust Company (*Custodian*), and various observers and staff members.

PUBLIC PARTICIPATION

Mr. Robert Kauffman represented Christine Leveaux-Sharpe and Noelle Leveaux, survivors of a deceased teacher. He informed the Trustees that a competing claim for survivor benefits on their behalf was withdrawn and no further action is required.

Mr. Terri Katsulis, a principal, made recommendations regarding health insurance issues and survivor's pensions.

Ms. Sally Acker, a teacher, expressed concern about the calculations of her pension estimates.

Ms. Karen Ochwat, a disability pensioner, presented a verbal summary supporting her claim for a duty disability.

EXECUTIVE SESSION

A motion was made by Mr. Ward, seconded by Dr. Pilditch, and unanimously passed, to go into closed session for the purpose of discussing evidence regarding disability applicants and legal matters. *(Ms. Knazze and Mr. Saffold were not present at the time the vote was taken.)*

A motion was made by Mr. Silver, seconded by Dr. Pilditch, and unanimously passed, to return to open session.

DISABILITY APPLICANT APPROVED

A motion was made by Mr. Silver, seconded by Mr. Ward, and unanimously passed, to grant Linda Gilbert a disability pension.

DENIAL OF PENSION CANCELLATION APPEAL RECONSIDERED

A motion was made by Mr. Silver, seconded by Mr. Ward, and unanimously passed, to reconsider the denial of an appeal for pension reinstatement by Anthony Torres.

APPROVAL OF MINUTES

On a motion by Ms. Anderson, seconded by Mr. Silver, and by unanimous vote, the minutes of the regular meeting on April 25 and the special meeting on May 23, 2000, were approved and ordered printed.

REPORT OF THE INVESTMENT CONSULTANT

Private Equity Portfolio Increased

Mr. Brad Blalock of Mercer Investment Consulting, Inc. discussed and recommended increasing the private equity commitments from 2% to 4% of the portfolio.

A motion was made by Mr. Silver, seconded by Mr. O'Brill, and unanimously passed, to allocate \$50 million to Brinson Partners, investing 80% in the U.S. fund and 20% in the non U.S. fund.

Allocation Increase to International Developed Equities Recommended

Mercer also discussed and recommended an implementation plan for increasing the allocation to international developed equities by 2.5%.

Special Meeting Scheduled for Due Diligence Presentations

Mercer recommended that a special meeting be scheduled to complete due diligence presentations on fixed income managers.

The Trustees scheduled a special meeting on July 26, 2000 at 9:00 a.m., for the purpose of fixed income manager due diligence presentations. (This was later changed to July 31, 2000 at 9:00 a.m. because of a conflict with a CPS Board Meeting.)

REPORT OF THE COMMITTEE ON FINANCE

Retention of Actuary

The Committee on Finance recommended that Sandor Goldstein, F.S.A., be retained as actuary for the Fund for the 2000-2001 fiscal year at an annual fee of \$38,000 to be paid on a quarterly basis.

A motion was made by Mr. Silver, seconded by Dr. Pilditch, and unanimously passed, to approve the retention of the actuary.

REPORT OF THE ACTUARY

Reversionary Annuity Factors

Mr. Sandor Goldstein of Goldstein and Associates indicated that based on the actuarial assumptions currently used for the Fund's actuarial valuation, it would be appropriate to revise the reversionary annuity factors used by the Fund to calculate the reduction in a teacher's pension to provide a reversionary annuity to a beneficiary.

Mr. Goldstein recommended that the reversionary annuity factors be based on the 1983 Group Annuity Mortality Table, rated down 3 years for the pensioner and 2 years for the beneficiary, together with an interest rate of 8%, as these are the assumptions currently used for the Fund's actuarial valuation. He indicated that he had prepared revised reversionary annuity factors using these proposed assumptions. He provided some examples to show the effect of changing to the proposed annuity factors. Finally, he stated that the reduction in a teacher's pension to provide a reversionary annuity to a beneficiary would be somewhat smaller using the proposed annuity factors than the reductions using the current annuity factors.

Revised Annuity Factors Adopted

On a motion by Mr. Ward, seconded by Mr. Silver, and by unanimous vote, the Trustees adopted revised annuity factors based on the 1983 Group Mortality Table.

Motion Regarding Liberalized Interest Rate Calculation Not Voted On

A motion was made by Mr. Ward to make the liberalized interest rate calculation on reversionary applications applicable to current retirees. This motion was not voted on due to its failure to receive a second to the motion.

CONTINUATION OF REPORT OF COMMITTEE ON FINANCE

Reimbursement of the Contingent Account

The Committee on Finance reported that receipted bills, cancelled checks, bank statements and other supporting documents covering net expenditures of \$9,840.68 for the period from April 1 through May 31, 2000, inclusive were audited.

The Committee found that expenditures had been made properly and recommended this account be reimbursed.

Account Closed at South Shore Bank

A Trustee inquired about fees incurred on the Fund's contingent account with South Shore Bank. Following discussion of fees and operational issues, a motion was made by Mr. Ward, seconded by Mr. O'Farrell, and unanimously passed to close the Fund's account at South Shore Bank.

Bills

The following bills were presented with the recommendation that they be approved.

	Accurate Document Destruction, Inc.:	
5/11/00	Shredding of confidential data.....	\$254.70
	Ace Stamp Works:	
4/6/00	Rubber stamps.....	64.95
	ADP, Inc.:	
5/11/00	Staff payroll services, periods ended 3/14-4/22/00.....	637.58
	Ameritech:	
4/27/00	Monthly telephone service, 3/28-5/6/00.....	1,401.68
	Ameritech Cellular:	
4/27/00	Monthly cellular service, 4/11-5/5/00.....	113.23
	Anixter Center:	
4/27/00	Film processing of inactive files.....	37.20

Bills (continued)

5/1/00	Henry P. Anselmo: Legislative and government consulting, 4/00 & 5/00.....		7,533.34
4/6/00	Ardent Software, Inc.: Maintenance contract on Prime computer software, 4/00.....		24.00
4/6/00	Aspen Publishers, Inc.: Payroll answer book.....		128.03
4/27/00	Atlas Stationers, Inc.: Miscellaneous office supplies.....		47.96
5/1/00	Baird & Warner: Parking stall, 4/00 & 5/00.....		490.00
4/3/00	E. M. Barnes & Associates: Legislative and government consulting, 4/00-6/00.....		8,475.00
5/11/00	Bureau of Business Practice: Tax withholding booklets.....		44.00
5/11/00	Cahill Printing Co.: Newsletters.....	6,169.00	
	Statistical report covers.....	720.00	
	Pensioner beneficiary inquiry post cards.....	953.00	
	Office forms.....	<u>82.00</u>	7,924.00
4/13/00	Career Path: Posting of open positions on internet.....		150.00
4/20/00	CDW Computer Centers, Inc.: Computer equipment.....	7,402.55	
	Computer supplies.....	<u>206.60</u>	7,609.15
5/11/00	Chicago Messenger Service Inc.: Delivery services.....		210.00
5/11/00	Chicago Stationers Incorporated: Equipment.....	140.00	
	Furniture.....	289.97	
	Copier paper.....	919.40	
	Miscellaneous office supplies.....	<u>1,396.74</u>	2,746.11
5/11/00	Com Ed : Electric charges, 3/4-5/4/00.....		1,932.74
4/27/00	Concentric Network Corp.: E-mailbox charges, 3/18-5/17/00.....		502.00
5/5/00	CVSI, Inc.: Maintenance contract on Prime computer equip., 4/00 & 5/00.....		1,176.00
4/27/00	Des Plaines Office Equipment Co.: Toner cartridges.....		270.00
5/5/00	Fedex: Delivery services.....		98.18
5/1/00	Fifty-Five West Wacker Joint Venture: Rental fee, 4/00 & 5/00.....		50,337.79

Bills (continued)

	Freedom Imaging Systems, Inc.:		
4/13/00	Processing of 1999 forms 1099R.....	1,957.00	
	Additions listing.....	385.00	
	Year-end active teacher processing.....	<u>770.00</u>	3,112.00
	Goldstein & Associates:		
4/13/00	Actuarial services, 1/00-3/00.....		9,000.00
	Hinckley Spring Water Co.:		
4/20/00	Water purchases & equipment rental, 3/00.....		240.00
	Ikon Office Solutions:		
4/13/00	Maintenance agreement overage charges.....		200.47
	International Business Machines Corporation:		
4/20/00	Maintenance contract on AS400 equipment, 4/00-6/00.....		2,000.13
	Iron Mountain:		
4/13/00	Computer system daily backup storage charges, 3/00.....		315.85
	Jacobs, Burns, Orlove, Stanton & Hernandez:		
4/27/00	Legal services, 3/00.....		7,568.80
	MCI:		
4/13/00	Monthly long distance telephone service, 3/00.....		710.81
	Midwest Laser Specialists, Inc.:		
5/11/00	Equipment: 2 computer printers.....		1,075.37
	Midwest Mechanical:		
4/13/00	Maintenance agreement on computer room air cond. equip., 4/00.....		131.00
	Alfred Mossner Company:		
5/11/00	Stationery.....		1,066.00
	Next Day Toner Supplies, Inc.:		
5/5/00	Computer paper & supplies.....		568.51
	Pension Benefit Information:		
4/13/00	Death certificate service (1).....		29.00
	Physicians, Disability Applicants:		
	<i>Examination of Yolanda Browning:</i>		
4/27/00	Scott A. Kale, M.D.....	75.00	
4/20/00	U. S. Occupational Health, Inc.	<u>75.00</u>	150.00
	<i>Examination of Nerida Chanza:</i>		
5/5/00	Sarah Alderman, M.D.		75.00
	<i>Examination of Jyotiben Desai:</i>		
5/5/00	Scott A. Kale, M.D.....	75.00	
4/27/00	U. S. Occupational Health, Inc.	<u>75.00</u>	150.00
	<i>Examination of Linda Gilbert:</i>		
4/27/00	U. S. Occupational Health, Inc.		75.00
	<i>Examination of Eileen F. Goran:</i>		
4/6/00	Fahey Medical Center.....		365.80
	<i>Examination of Maxine Parker:</i>		
5/11/00	U. S. Occupational Health, Inc.	<u>75.00</u>	890.80

Bills (continued)

Pitney Bowes:			
5/11/00	Rental of postage meter, 6/00-8/00	310.50	
	Mail equipment supplies	<u>194.13</u>	504.63
Prentice Hall:			
5/11/00	Procedures manual for financial control		100.24
Right Temporaries, Inc.:			
4/27/00	Temporary staffing, 3/12-4/16/00		4,305.87
The Segal Company:			
5/5/00	Health insurance consulting services:		
	1998 retainer	14,252.50	
	1999 retainer	11,415.00	
	Health insurance funding vehicle	<u>525.00</u>	26,192.50
Source Management, Inc.:			
4/27/00	Computer supplies		320.00
State Farm:			
4/27/00	Business liability policy, 5/1/2000-5/1/2001	2,144.00	
	Adj. on workers compensation policy, 1/27/99-1/27/00	496.00	
	Adj. on workers compensation policy, 1/27/00-1/27/01	<u>481.00</u>	3,121.00
Union Pen Company:			
4/13/00	Complimentary pens		332.83
United States Postal Service:			
4/26/00	Meter mail	16,000.00	
	Mailing of newsletters	<u>5,103.26</u>	21,103.26
Wessels & Pautsch, P.C.:			
4/20/00	Monthly retainer, 3/00		50.00
			<u>\$175,146.71</u>

Replacement Warrants

The Committee on Finance reported that the following persons requested replacement warrants in lieu of the following described warrants that were lost or destroyed. Affidavits certifying these losses and in each case indemnifying the Fund against any liability, damage or expense which may result by reason of issuing such replacement warrants were duly filed. Therefore, the Committee recommended that warrants issued to the persons named below in the amounts indicated be duly recorded in the minutes of this meeting.

Name	Amount	Number	Date	Purpose
Bringmann, Richard	\$2,131.41	173231	3/16/00	Refund of contributions
Burke, John R.	605.27	209743	12/22/99	Health insurance rebate
Burke, Timothy J.	1,770.47	617893	4/1/00	Pension payment
Gemskie, James R.	2,844.96	616102	4/1/00	Pension payment
Goodson, Julia B., beneficiary of Yvonne Goodson	72,468.43	166775	3/3/99	Death benefit
Grofman, Ilenc	612.70	202892	12/22/99	Health insurance rebate
Kruger, Sheldon	2,520.45	616821	4/1/00	Pension payment
Martin, Corene S.	373.80	618291	4/1/00	Pension payment

Name	Amount	Number	Date	Purpose
Webster, Jimmy R., beneficiary of Dellora E. Johnson	5,612.43	171823	11/24/99	Death benefit
Widen, Maria	273.65	484885	8/1/99	Pension payment
Widen, Maria	273.65	501373	9/1/99	Pension payment
Widen, Maria	273.65	534631	11/1/99	Pension payment
Widen, Maria	273.65	551333	12/1/99	Pension payment
Widen, Maria	281.86	554827	1/1/00	Pension payment
Zaeske, Mary C.	79.60	616679	4/1/00	Pension payment

Mr. Silver moved the Report of the Committee on Finance to the omnibus.

REPORT OF COMMITTEE ON CLAIMS AND SERVICE CREDITS

Pensions

The Committee on Claims and Service Credits reported that applications for pensions were presented for persons, hereinafter listed, with the recommendation that they be approved and granted in the amounts and under the conditions set forth herewith.

In the case of each applicant for service and disability pensions, the employment of the teacher has terminated, the legally prescribed minimum years of teaching service were completed and requirements with respect to age, the Illinois Retirement Systems Reciprocal Act (if applicable), and the Illinois Pension Code were fulfilled.

In accordance with the provisions of the Illinois Pension Code, each applicant for disability retirement pension was declared by two physicians appointed by the Board to be suffering from a disability which wholly and presumably permanently incapacitates him/her for teaching.

Each applicant for a survivor's or reversionary pension furnished proper evidence of his/her right to receive such benefits.

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions</i>					
Adams, Dorothea E.	31082	Wright	39.000	1/1/00	\$42,724.56
Africh, William	31039	Bowen High	31.200	1/15/00	43,332.12
Akil, Kamba A.	30569	Clemente High	30.050	11/6/99	38,041.20
Backlandr, Werner J.	31218	Schurz High	5.650	1/30/99	5,336.52
Beavers, Willie	30974	Ross	35.100	12/18/99	41,608.56
Cartwright, Barbara	31034	Woodson North	41.350	2/26/00	44,017.68
Despenza-Green, Betty	31064	Chicago Vocational High	34.650	1/29/00	77,711.76
Dolan, Margaret T.	31041	Lincold Park High	34.100	1/29/00	39,513.00
Footo, Elizabeth A.	31232	Stagg	15.900	1/29/00	18,427.56
Giles, Marjorie H.	31062	Tilden	19.800	1/29/00	28,346.52

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions (continued)</i>					
Goesmann, Gerhard H.	31006	Manierre	36.650	2/12/00	39,591.60
Griffin, Nancy T.	31197	Marshall Metro High	32.100	1/28/00	26,563.80
Hall, Shirlee	30997	Stagg	36.350	1/29/00	42,125.52
Hayes, Charles	31045	Collins	35.900	1/29/00	39,534.48
Haynes, Elaine L.	31001	Gallistel	42.900	1/29/00	41,277.24
Hernandez, Bertha A.	31198	Kelvyn Park High	26.900	1/29/00	34,534.68
Horton, Frank D.	31052	South Shore High	38.000	1/1/00	70,170.24
Jackson, Bernice L.	31083	Hamline	38.250	3/11/00	44,057.16
Jake, Emma J.	31057	Libby	28.950	1/30/00	23,210.64
Jefferson, Carl S.	31059	Steinmetz High	27.000	2/15/00	31,614.12
Jenkins, Patricia G.	31060	Hendricks	39.950	1/29/00	44,020.44
Johnson, Laurence	31212	Carroll	34.150	3/11/00	39,705.84
Jones, Kenneth P.	31199	Marshall	28.550	1/29/00	36,757.08
Keyes, Rosalyn K.	31055	Parkside	32.600	2/12/00	40,599.12
Kihl, James	31078	Hanson Park	25.300	1/29/00	32,006.40
King, Earnestine	31089	Grant	41.500	2/26/00	41,396.52
Knigge, Norma J.	31084	Goodlow	18.050	2/26/00	23,138.88
Koerner, Frank J.	31040	Jackson Academy	34.950	1/29/00	43,552.08
Koffman, Marvin S.	31079	Kenwood Academy	28.700	1/29/00	36,592.56
Laffey, Myles J.	31070	Gunsaulus Academy	38.100	2/12/00	49,588.68
Lizak, Irene R.	31203	Roosevelt High	41.100	3/25/00	44,383.92
Livingston, Janet	31088	Saucedo Magnet	28.600	3/6/00	16,708.68
Lubanowski, Allen D.	30954	Colos	32.750	1/1/00	41,921.28
Magee, Willie M.	31268	Crown	10.000	3/14/00	1,809.84
Mance, Darryl J.	31051	Schurz High	22.600	11/10/99	13,460.28
McDonnell, Mary R.	31201	Bogan High	34.550	2/12/00	43,962.00
McKay, Constance	31109	Fulton	34.800	1/29/00	44,424.84
Menninger, Patricia T.	31286	Edison Regional	32.800	2/11/00	38,334.12
Miczko, Conrad B.	31043	Garvy	37.250	1/15/00	39,477.36
Miller, Anita M.	31267	Hinton	32.050	3/11/00	42,016.20
Moore, Claudine	31170	Wadsworth CPC	34.850	2/26/00	44,891.76
Murai, Carol Ann	31081	Brentano	33.750	11/6/99	40,762.80
Novogrodski, John J.	31092	Substitute	15.500	12/12/99	7,509.84
Osantowski, Russell C.	31255	Woods Academy	10.950	3/12/00	10,820.88
Peters, Kenneth R.	31102	Farren	23.950	2/12/00	31,492.56
Quach, Bao D.	31071	Arai Middle	8.400	9/15/98	8,446.20
Piersanti, Joann A.	31072	Morrill	33.950	2/26/00	44,542.20
Randle, Minnie Mae	30947	Douglass Jr. High	31.500	11/20/99	37,871.52
Reed, Ethel	31269	Englewood High	38.900	2/1/00	44,797.32
Richards, G. JoAnne	31098	Cameron	11.550	11/21/99	12,299.64
Richardson, Luvonia	31097	Johas Academy	23.650	2/26/00	30,141.24
Rodriguez, Nilda D.	31171	Schneider	25.550	12/18/99	49,023.60
Rosales-Salas, Jose N.	31000	Marquette	39.850	2/12/00	43,519.44
Sanders, Viola G.	31106	Schurz High	23.050	1/15/00	26,691.96
Seidel, Joyce M.	31077	Grimes	37.050	1/15/00	64,831.56
Shannon, Dorothy A.	31093	Penn	37.800	2/26/00	43,357.68
Shorey, Ann E.	31037	Alcott	37.300	1/29/00	65,321.64
Simmons, Janet	31234	Scammon	35.100	3/11/00	41,456.16
Smith, Dorothy L.	30937	Fulton	40.600	1/29/00	43,019.88

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Optional Service Retirement Pensions (continued)</i>					
Smith, Savannah A.	31087	Brown	26.250	1/1/00	33,895.68
Sullivan, Timothy F.	30975	Carver High	36.250	1/29/00	41,254.92
Thompson, Vernon H.	30998	Shields	34.950	1/29/00	42,996.36
Torian, Thomas E.	31047	W. Young Magnet	38.000	1/29/00	39,534.48
Trentacosta, Andrew E.	31095	Castellanos	29.950	2/12/00	36,296.16
Vaughn, Johnnie Q.	31061	Woods Academy	17.600	2/14/00	22,924.68
Ventrelli, Margo M.	31108	Roosevelt High	35.350	1/29/00	43,108.92
Woll, Aviva M.	31005	Stockton	18.750	12/22/99	21,784.08

Disability Pensions

Grison, Brenda	D1265	King High	29.650	1/2/00	\$33,467.64
Rotberg, Irwin Lee	D1233	Gillespie	27.150	1/6/00	31,050.60
Underwood, Charles	D1266	Gillespie	33.200	3/11/00	35,057.28

Reciprocal Retirement Pensions

Barnes, Vernon	F4244	Fenger High	34.0014	1/29/00	\$35,475.60
Begy, John M.	F4248	Kennedy High	35.4556	1/29/00	46,666.56
Caldwell, Mildred	F4231	Dodge	08.8750	2/16/00	9,136.56
Compton, Beverly	F4208	Goethe	16.2139	1/29/00	15,346.80
Cordell, Marilyn	F4219	Otis	30.6337	1/29/00	36,350.52
Ford, Austra	F4210	College Teacher	02.0000	1/1/00	3,134.40
Gale, Mildred	F4226	Central Office	33.1083	1/29/00	26,174.04
Gillespie, Thomas J.	F4249	College Teacher	03.9000	9/1/99	7,352.52
Hettinger, Margaret J.	F4268	Bogan High	36.0250	1/15/00	35,114.28
Hill, Bertha	F4243	Smyth	34.1028	1/15/00	41,442.84
Hill, Katherine Y.	F4234	McCorkle	18.1111	1/6/00	8,762.52
Liametz, Ruthe	F4217	Former Teacher	03.2000	1/1/00	1,737.12
Mackey, Barbara R.	F4232	Gladstone	31.9556	1/1/00	41,588.76
Morgan, Rosalind A.	F4290	College Teacher	11.9111	1/1/00	20,701.44
Peterson, Sandra	F4136	Carver High	34.4250	1/29/00	40,037.64
Quintana, Regina	F4253	Kelvyn Park High	29.0306	1/29/00	38,960.76
Rowe, Earl C.	F4216	Paderweski	30.4000	1/3/00	38,782.68
Shuemaker, Mary K.	F4254	College Teacher	05.0000	1/1/00	2,706.36
Stauskas, Nemira M.	F4240	Disney Magnet	32.0139	2/1/00	38,048.76
Stillerman, Freida E.	F4236	College Teacher	06.0000	8/8/99	5,689.44
Tagliere, Margaret A.	F4850	Former Teacher	06.0000	3/13/00	5,070.84
Tarzon, Judith	F4247	Former Teacher	01.4500	9/4/99	837.24
Thompson, John J.	F4224	Foreman High	05.3750	12/4/99	5,022.12
Werling, Charles J.	F4256	Chicago Voc. High	08.7000	1/29/00	9,943.08
Wesolowski, Antoni E.	F3416	Former Teacher	05.4500	2/23/00	6,224.52

Survivors' Pensions

Bailey, Thomas	SV473		18.000	10/12/99	\$8,522.52
<i>(Spouse of Geraldine Bailey, deceased teacher)</i>					
Bastien, Gerald T.	SV474		9.450	1/30/00	7,200.00
<i>(Spouse of Caroline Bastien, deceased teacher)</i>					
Beckom, Cora W.	SC397		38.000	1/1/00	16,384.44
<i>(Spouse of James Beckom, deceased pensioner)</i>					

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Survivors' Pensions (continued)</i>					
Bomer, Annie Lois	SC406		38.000	3/1/00	19,047.48
<i>(Spouse of Calvin T. Bomer, deceased pensioner)</i>					
Crist, Donald W.	SC398		28.876	11/1/99	11,155.92
<i>(Spouse of Royce M. Crist, deceased pensioner)</i>					
Cunningham, Norene K.	SC388		10.150	1/1/00	3,003.24
<i>(Spouse of John A. Cunningham, deceased pensioner)</i>					
Echeverria, Jorge	SV472		8.150	3/1/00	4,800.00
<i>(Spouse of Carmelina Echeverria, deceased teacher)</i>					
Eichstaedt, Donna	SV470		17.150	3/26/00	7,093.92
<i>(Spouse of Karl W. Eichstaedt, deceased teacher)</i>					
Fritz, Ronald L.	SV476		5.050	1/10/00	4,800.00
<i>(Spouse of Josefina Fritz, deceased teacher)</i>					
Golub, Arthur J.	SC391		29.600	1/1/00	4,997.40
<i>(Spouse of Helen S. Golub, deceased pensioner)</i>					
Grossman, Marianna F.	SC392		25.550	2/1/00	9,335.88
<i>(Spouse of Joel Grossman, deceased pensioner)</i>					
Hillbruner, Jean Anne	SC412		10.650	2/1/00	4,086.60
<i>(Spouse of Fred M. Hillbruner, deceased pensioner)</i>					
Houke, Gloria A.	SC395		37.950	1/1/00	20,237.88
<i>(Spouse of Thomas C. Houke, deceased pensioner)</i>					
Hudson, Edsel K.	SC400		29.500	2/1/00	15,360.72
<i>(Spouse of Helen B. Hudson, deceased pensioner)</i>					
Jaffray, Kathleen M.	SV468		5.100	3/16/00	2,085.96
<i>(Spouse of Douglas Jaffray, deceased teacher)</i>					
Jones, O'Dell	SV467		22.900	1/7/00	7,583.40
<i>(Spouse of Susie Jones, deceased teacher)</i>					
Kinsey, Nina	SC409		35.700	3/1/00	11,903.52
<i>(Spouse of Paul A. Kinsey, deceased pensioner)</i>					
Lee, William F.	SC402		20.800	3/1/00	9,003.84
<i>(Spouse of Winifred C. Lee, deceased pensioner)</i>					
Littlejohn, Willie	SC408		31.450	3/1/00	15,571.92
<i>(Spouse of Juanita Littlejohn, deceased pensioner)</i>					
Lofton, Jesse Jr.	SV466		30.900	11/20/99	14,560.32
<i>(Spouse of Helen Lofton, deceased teacher)</i>					
Lofton, Robert W.	SC407		31.750	1/1/00	14,941.44
<i>(Spouse of Jeanne F. Lofton, deceased pensioner)</i>					
Long, William C.	SC396		17.500	2/1/00	7,032.48
<i>(Spouse of Ethel W. Long, deceased pensioner)</i>					
Loverde, Jennie F.	SC405		39.545	1/1/00	16,391.28
<i>(Spouse of Salvatore J. Loverde, deceased pensioner)</i>					
Maloy, Lorraine A.	SC393		28.600	2/1/00	15,713.76
<i>(Spouse of Erwin S. Maloy, deceased pensioner)</i>					
McGrath, Bartholomew	SC411		21.150	2/1/00	9,533.76
<i>(Spouse of Julia M. McGrath, deceased pensioner)</i>					
McIntosh, Mary Charlotte	SC390		17.300	2/1/00	5,358.24
<i>(Spouse of Alfred C. McIntosh, deceased pensioner)</i>					
Rials, Julius B.	SC394		25.900	1/1/00	11,990.88
<i>(Spouse of Evelyn Rials, deceased pensioner)</i>					
Rivera, Zolia	SC401		10.200	11/1/99	4,800.00
<i>(Spouse of Dolores Rivera, deceased pensioner)</i>					
Rosenthal, George L.	SC404		30.318	2/1/00	8,443.44
<i>(Spouse of Judith Rosenthal, deceased pensioner)</i>					

Name of Member	No.	School or Final Status	Yrs of Service	Effective Date	Annual Pension
<i>Survivors' Pensions (continued)</i>					
Siekman, Leroy A. <i>(Spouse of Mary S. Siekman, deceased pensioner)</i>	SC399		34.150	2/1/00	16,066.20
Spielman, Lester <i>(Spouse of Dorothy Spielman, deceased pensioner)</i>	SC389		35.600	2/1/00	22,673.16
Stack, Frank E. <i>(Spouse of Marcella Stack, deceased pensioner)</i>	SC410		30.595	1/1/00	9,745.32
Thomas, Marvin L. <i>(Spouse Karltyce Thomas, deceased teacher)</i>	SV471		33.650	12/12/99	19,263.72
Tibbett, Catherine L. <i>(Spouse of John Tibbett, deceased teacher)</i>	SV475		5.250	12/28/99	4,800.00
Weber, Avis I. <i>(Spouse of Robert L. Weber, deceased pensioner)</i>	SC403		27.700	2/1/00	11,673.24

Summary of Pensions Granted

Type of Pension	At This Meeting	Total Approved This Fiscal Year
Optional service retirement pensions.....	67	664
Reciprocal service retirement pensions.....	25	205
Disability retirement pensions.....	3	27
Survivors' pensions.....	35	178
Reversionary pensions.....	0	4

Cancellation of Pensions

The Committee on Claims and Service Credits reported that pursuant to the law, the pensions of the following persons were cancelled upon the date of attainment of legal age. The Committee recommended that the cancellations shown below be confirmed and reported in the proceedings of this meeting.

Name	Reason	Type of Pension	Rate of Pension	Date Cancelled
Billinger, Brandy	Legal Age	Survivor	\$648.78	6/1/00
Dominguez, Rachel E.	Legal Age	Survivor	0.00	6/1/00
Dredze, Joshua	Legal Age	Survivor	0.00	6/1/00
Heaps, Thomas	Legal Age	Survivor	276.85	6/1/00
Slattery, Colleen L.	Legal Age	Survivor	477.62	6/1/00
Strawn, William L.	Legal Age	Survivor	0.00	6/1/00

Revision in Rate of Pensions

The Committee on Claims and Service Credits reported that changes in salary credits after pensions were granted necessitated the following revisions. The Committee recommended that (1) these revisions be approved, (2) the records of the Fund be changed accordingly, and (3) adjustments be authorized for pension payments made prior to this date, as applicable.

Jackson, Grant S.....	Increase the annual rate of pension from \$9,609.00 to \$10,732.80
Meier, Joseph D.....	Increase the annual rate of pension from \$35,423.88 to \$35,533.44
Roznowski, Kenneth.....	Increase the annual rate of pension from \$33,083.28 to \$33,557.16

Death Benefits

The Committee on Claims and Service Credits reported that documents pertaining to claims for death benefits were examined and verified, and recommended approval thereof.

In support of these claims, the Committee reported that death benefits were for persons whose dates of death were certified and whose heirs, beneficiaries, administrators or executors furnished proper evidence to receive such payments.

Single Payment Benefit of Death of Teachers:

<i>DECEASED</i>	<i>BENEFICIARY</i>	
BAILEY,GERALDINE	TONJA D BRADLEY.....	\$3,333.33
	ANTANDRA G BAILEY.....	3,333.34
BASTIEN,CAROLINE	GERALD BASTIEN.....	10,000.00
ECHEVERRIA,CARMELINA	JORGE ECHEVERRIA.....	10,000.00
O'KANE,REID	KENNETH R EINEKE.....	10,000.00
OBAOB,FELICITO	MARIA SALVICION SALUDO.....	1,316.00
PEARRE,JACQUELINE M	BRENDA A PEARRE.....	10,000.00
PECK,SANDRA	HENDERSON L WILLIAMS.....	5,000.00
	RONALD WILLIAMS.....	5,000.00
TIBBETT,JOHN	CATHRINE L TIBBETT.....	10,000.00
WILLIAMS,BARBARA	TELISA D MARABLE.....	3,333.34
		<u>\$71,316.01</u>

Single Payment Benefit of Death of Pensioners:

<i>DECEASED</i>	<i>BENEFICIARY</i>	
AJAO-SPEARS,ERNESTINE E	BERRYON READUS.....	\$2,500.00
	SHAWN READUS.....	2,500.00
BAKER,ELOISE W	JOHN THOMAS RATHBONE.....	2,500.00
	SHIRLEY M RATHBONE.....	2,500.00
BERGER,GERTRUDE	ROBERTA WOOD.....	2,500.00
	EVANGELINE SWAN.....	2,500.00
BOND,THOMAS H	LINDA L BOND.....	5,000.00
BRAMEYER,CHRISTINE M	KARI SOMA TAYLOR.....	5,000.00
BROWN,RUTH J	JAMES E LOVE.....	2,500.00
	JULIA A PRESTWOOD.....	2,500.00
BURKE,GENEVIEVE K	GENEVIEVE M BURKE.....	5,000.00
CARRAO,MAGDA N	JOSEPH N CARRAO.....	2,500.00
	ANNA F CARRAO LONG.....	2,500.00
CONROY,ELEANOR H	KATHLEEN MARY CONROY.....	5,000.00
CULLINAN,FRANCES	KATHRYN WILSON.....	5,000.00
CZOCHER,JEROME R	THOMAS J MACHNOWSKI.....	5,000.00
DISANDRO,LOUIS J	NICHOLAS DISANDRO.....	5,000.00
EL,MOHAMMED A	EVA ALI EL.....	5,000.00
	LUCY H FREEMAN.....	5,000.00

Single Payment Benefit of Death of Pensioners: (continued)

EWALD, JOSEPH F	RUTH G EWALD	5,000.00
FLYNN, JOHN M	VIOLET A FLYNN	5,000.00
GUNDERMAN, FRED W	DEAN N GUNDERMAN	5,000.00
HAYNES, SANDRA R	JAMES H HAYNES	2,500.00
	KIMBERLY J HAYNES	2,500.00
HILLBRUNER, FRED M	JEAN ANNE HILLBRUNER	5,000.00
HINES, MARY J	MARYJO H GOEING	2,500.00
	KATHLEEN J WIEDEMAN	2,500.00
HOLMBERG, ANNE	LORRAINE OLIN	2,500.00
HU, ISABELLE	LEWIS HU	10,000.00
HUDSON, IRMA S	YVONNE DAVIS	5,000.00
INGLE, RUTH W	GAIL I WOHLBERG	5,000.00
JORDAN, ROBERT H	DERRICK E JORDAN	2,500.00
	RODERICK H JORDAN	2,500.00
KELLY, WANDA L	LINDA D WILKENS	2,500.00
	DIANE M MCVEY	2,500.00
KINSEY, PAUL A	NINA KINSEY	5,000.00
KLEIBER, VIVIAN M	SHARON V BERG	5,000.00
KORECKY, MARY J	LILLIAN SMRHA	5,000.00
KRAL, EDWARD E	KARLA J KRAL	1,666.67
	BARBARA FLYNN	1,666.67
	MARTHA A ADAIR	1,666.66
LACEY, THELMA	FRANCESCA I LUSTER	2,500.00
	LOUIS J FREEMAN JR	2,500.00
LARKS, CAROLYN G	LARKS FAMILY TRUST	5,000.00
LAVERY, MARY F	EILEEN L LINGEN	5,000.00
LITTLEJOHN, JUANITA	VALERIE THOMPSON	1,666.67
	WILLIAM LITTLEJOHN	1,666.67
	DARRYL LITTLEJOHN	1,666.66
LOFTON, JEANNE F	ROBERT W LOFTON	5,000.00
MAYER, SARA K	HARRIET K MOSS	2,500.00
	JOEL JAY KUPPERMAN	2,500.00
MUTTER, LUCILLE S	ROBERT HOOK MUTTER	2,500.00
	SCOTT MUTTER	2,500.00
NARDI, ANGELA	JOSEPH N NARDI	5,000.00
NELSON, RUTH I	ESTHER NELSON	5,000.00
O'BRIEN, BERENICE D	MARY M SCHUESSLER	1,000.00
	NANCY O'BRIEN STRATTE	1,000.00
	JOHN T O'BRIEN	1,000.00
	KATHLEEN A WANHATALO	1,000.00
O'BRIEN, BERENICE D	PAUL M O'BRIEN	1,000.00
O'HARA, EDWARD J	KAREN M PEARSON	5,000.00
OBRIEN, MARILYN C	WILLIAM J OBRIEN	6,000.00
OLIVER, EDWARD H	EMMA J OLIVER	5,000.00
PICKETT, DOROTHY L	FONTAINE H PICKETT	5,000.00
PLAUTZ, ALICE D	SUSAN A ALBRIGHT	2,500.00
	STEPHEN L ALBRIGHT	2,500.00
POLAK, LOUISE L	MICHAEL H POLAK	2,500.00
	DOROTHY S RADIS	2,500.00
POLKA, SUSAN D	JOHN D POLKA	2,500.00
	GEORGE E POLKA	2,500.00

Single Payment Benefit of Death of Pensioners: (continued)

REICH, MARJORIE C	JUDITH E HATHAWAY	2,500.00
	LYNNE AUDREY BASTA	2,500.00
RIETVELD, MARY V	RUTH E BYRNES	2,500.00
	JANET D SEPICH	2,500.00
RYAN, BERNICE B	KAZIMIR TAUGINAS	1,666.67
	VICTORIA TAUGINAS	1,666.67
	KAZYTIS TAUGINAS	1,666.66
RYAN, PAUL C	JOHN F OBRILL	5,000.00
SHANK, ORELIA W	HANNAH HIGH	1,666.67
	LOIS H LIGHTFOOT	1,666.67
	CLARENCE W HIGH III	1,666.66
SOLOMON, MARLENE	ROBERT SOLOMON	5,000.00
SPARKS, LEO F	MAXWELL P SPARKS	2,500.00
	DOROTHY ELLIOT	2,500.00
SULTAN, LOIS S	JEROME SULTAN	5,000.00
TOPP, ALEX M	RACHEL G TOPP	5,000.00
VOGEL, PATRICIA H	MICHAEL P HART	1,666.66
	CAROLE M HEATH	1,666.67
	JACQUELINE F HEATH	1,666.67
WALD, HANNAH	DAVID S WALD	5,000.00
WANDEL, EVELYN H	HEATHER LYNDA HATLEM	5,000.00
WEBER, ROBERT L	AVIS I WEBER	5,000.00
WIEMHOFF, EVANGELINE	JOHN WIEMHOFF	1,250.00
	ROSEMARIE W LAPIDUS	1,250.00
	GWEN FREEMAN-CARTER	1,250.00
WOJKOWSKI, ESTHER P	JOHN J WOJKOWSKI	5,000.00
WOODWORTH, LOIS T	DANIEL E ZACHARY	10,000.00
ZIGERELL, JAMES J	JOAN ZIGERELL BEWLEY	5,000.00
		<u>\$327,250.00</u>

Refunds of Contributions on Death of Teachers:

<i>DECEASED</i>	<i>BENEFICIARY</i>	
BAILEY, GERALDINE	TONJA D BRADLEY	\$14,091.50
	ANTANDRA G BAILEY	14,091.50
BASTIEN, CAROLINE	GERALD BASTIEN	22,350.25
ECHEVERRIA, CARMELINA	JORGE ECHEVERRIA	18,141.42
EL, MOHAMMED A	EVA ALI EL	12,596.94
	LUCY H FREEMAN	12,596.93
GUPTA, RAJ S	PUSHPA GUPTA	1,151.56
HU, ISABELLE	LEWIS HU	44,886.61
O'KANE, REID	KENNETH R EINEKE	43,484.84
OBAOB, FELICITO	MARIA SALVICION SALUDO	1,666.94
PEARRE, JACQUELINE M	BRENDA A PEARRE	50,891.50
PECK, SANDRA	HENDERSON L WILLIAMS	37,792.53
	RONALD WILLIAMS	37,792.52
TIBBETT, JOHN	CATHRINE L TIBBETT	16,743.49
WILLIAMS, BARBARA	TELISA D MARABLE	15,278.61
		<u>\$343,557.14</u>

Grand Total of all Death Benefits \$742,123.15

Refunds

The Committee on Claims and Service Credits reported that documents pertaining to claims for refunds, listed herewith, were examined and verified, and recommended approval thereof.

In support of these claims, the committee reports that (1) the refunds on separation from service are for persons no longer employed as members of the teaching force . . . (2) refunds of contributions for survivors' pensions are for members with no eligible survivors at the time of retirement . . . (3) refunds of excess contributions are for deductions outside of the statutory requirements and/or overpayments towards the 2,2 upgrade option and . . . (4) refunds of creditable service withdrawn are for previously validated optional service.

Refunds on Separation from Service:

ACEVEDO, NADINE.....	\$5,073.08	JASPER, JHAUN DIONNE.....	1,601.82
ALJANCIC, COURTNY.....	2,819.63	JULIAN, WARREN.....	24,354.55
ARAUJO, SHERYL.....	2,342.23	LANGE, GREGORY.....	4,232.29
AVERETTE, TRINA.....	461.98	LANGWORTHY, APRIL.....	10,065.39
BARBER, LEROY.....	1,918.50	LASKO, LUZ M.....	9,077.40
BARBER, MELAWNO.....	11,977.68	LEWIS, DUANE.....	31,728.60
BIRDEN, DONALD.....	769.12	LUNA, LISA.....	1,849.41
BOLDOVICI, LUMI.....	19,732.61	MCNEAL, NICOLE.....	4,039.32
BOWEN, RUBY.....	80.36	MISSSEL, GENEVIEVE A.....	2,776.31
BRADLEY, STEPHANIE.....	6,336.43	MITCHELL, ROBERT.....	6,831.83
BROWN, M SHAINA.....	44,486.38	MONTGOMERY, DENNIS W.....	11,134.02
BROWN, PAMELA J.....	18,556.32	MORALES, MARTIN.....	21,454.71
CLARK, ALLYSON.....	2,234.58	MURRAY, RONALD L.....	547.17
COLLINS, BONNIE F.....	772.17	PARISI, JAMES J.....	185.62
CONSTANT, PHANUEL.....	2,035.17	RANCIFER, MARVISE.....	1,689.06
COOPER, DAPHNE.....	2,327.18	REID, RHONDA.....	19,507.94
DAVIS, CAROL ANN.....	4,465.82	RICH, JOSHUA.....	5,399.40
DECOURSEY, DAN.....	2,685.93	RODRIGUEZ, ROSA.....	23,848.05
DEVINNEY, DALE.....	4,582.83	RUBIN, MICHELE B.....	5,581.36
DOEPP, VIVIAN.....	24,026.92	SAMI, ISKENDER.....	4,876.39
EASLEY, ROBYNNE A.....	249.52	SEAMES, JASON.....	172.08
ESTELL, ANNA K.....	45,176.86	SHELTON, VERONICA HERRERA.....	2,890.34
FAMILAR, MINERVA CRUZ.....	17,034.47	SIMBALO, SARI.....	36.00
FRANKLIN, JACK.....	163.24	STEWART, ANITA.....	946.43
GAHL, NICOLE.....	8,167.53	STRICKLAND, EARLENE.....	1,067.51
GHOSTON, CHARICE.....	972.01	SULLIVAN, ELENA.....	6,473.98
GOMEZ, CHRISTINE.....	56,651.99	SZOPINSKI, SANDRA.....	8,196.78
GRADY, LAURETTA.....	818.90	TAYLOR, LARRY.....	268.33
HAMMOND, KRISTINE.....	21,686.08	THOMPSON, DELORES.....	15,517.49
HARPER, DIANA.....	19,708.09	THURMOND, SABRENA.....	12,641.49
HARRIS, BETTY JEAN.....	56,544.21	VEGA, OLGA.....	4,097.42
HARRIS, GWENDOLYN.....	21,073.73	VILLEGAS, REINA.....	2,241.17
HASSAN, ZAHIRAH.....	45,770.29	VINCENT, JANE A.....	43,462.87
HEREDIA, CARLOS.....	7,115.64	VOGEL, PATRICIA H.....	127.46
HOOK, PETER A.....	126.40	WALDRON, PATRICK.....	2,783.54
INIGUEZ, ZAIDA.....	11,638.13	WATTS, DARLENE J.....	526.41

WELCHKO, KRISTINA.....	6,837.46	WILLIAMS-GREEN, DAVIDA.....	7,343.33
WILK, CYNTHIA.....	2,741.78	WORRELL, MARJORIE.....	32,454.25
WILLEFORD, CHARLES.....	3,367.74		<u>\$815,556.51</u>

Refunds of Contributions for Survivors' Pensions for Members with No Eligible Survivors at the Time of Retirement:

BONOMO, ANTHONY R.....	\$9,082.67	MOORE, CLAUDINE.....	9,406.33
CARTWRIGHT, BARBARA.....	9,434.66	MORGAN, ROSALIND.....	774.94
JACKSON, BERNICE L.....	9,216.08	PIERSANTI, JOANN A.....	8,990.15
JOHNSON, LAURENCE.....	9,569.29	QUACH, BAO D.....	2,774.04
KIHL, JAMES.....	9,449.74	REED, ETHEL.....	9,143.04
KING, EARNESTINE.....	8,872.51	SCOTESE, ELIZABETH L.....	9,596.01
KNIGGE, NORMA J.....	6,578.94	SHANNON, DOROTHY A.....	9,042.99
LIZAK, IRENE R.....	9,451.25	SIMMONS, JANET.....	8,710.34
MEYER, MARY ELLEN.....	8,409.29	WILLIAMS, MICHAEL.....	<u>7,914.28</u>
MILLER, ANITA M.....	8,702.52		\$155,119.07

Refunds of Excess Contributions:

ABDENNABI, DORVINA V.....	\$304.32	CARNEY, JACK D.....	46.13
ALEXANDER, MICHAEL.....	2.16	CARTER, CYLVIA.....	51.03
ALLEN, JENIFER.....	10.90	CARTWRIGHT, BARBARA.....	915.89
AMERIN, CYNTHIA.....	69.39	CASSEY, HANNAH M.....	96.29
ANAGNOST, CATHERINE.....	3.84	CASTILLO, ARACELI.....	2.49
ANDERSON, KAREN.....	58.54	CATLEDGE, ELDRIDGE.....	17.78
AVILA, CRESENCIA.....	119.69	CHAMLEY, MATTHEW.....	20.05
BAECKELANDT, WERNER.....	20.60	CHILDRESS, JEANETTE T.....	17.78
BAHENA, LUCY.....	51.20	CHRISTENSEN, MURIEL J.....	18.06
BARNETTE, JILL.....	168.30	CLARK, ELLA MAE.....	18.96
BARTOSIEWICZ, PHILIP.....	6.38	CLAY, GREGORY.....	52.66
BECKWITH, PATRICIA.....	1.48	COHEN, MICHAEL.....	8.80
BEINKE, SARAH.....	4.19	COLLINS, BETTY J.....	274.92
BERLIN, BEATRICE.....	73.79	CONNER, LOUVENIA B.....	18.36
BIENICK, ELIZABETH.....	22.16	COOK, WILBERT.....	4.19
BOARD OF EDUCATION.....	129,206.29	COX, EMMA D.....	8.89
BRAID, FLOYD.....	40.59	CRITTENDON, CORDY W.....	8.89
BREGOVY, WENDY.....	3.32	CZUCHRA, JAMES.....	439.95
BRIDGERS, RUTH.....	55.34	DENES, ILYSE.....	19.03
BUNEV, MILKO B.....	105.53	DUNCAN, SHARON.....	15.16
BUNISH, NORBERT T.....	74.35	DUNIGAN, JOHN.....	21.73
BUNNELL, JEANNE L.....	112.99	EDWARDS, ARTHUR.....	103.03
BURROUGHS, CLEMENTINE M.....	18.34	FIGUEROA, OLGA.....	61.08
BUSETTO, ELIZABETH A.....	35.56	FIGUEROA, ROSA.....	4.77
BUSTAMANTE, ANTONIO.....	351.20	FLETCHER, WILLIAM.....	107.72
BUTLER-WALTON, LEGERTHA T.....	8.89	FOULKES, SHARON.....	18.34
CADE, CARLDELL.....	18.96	GOULD, MATTHEW.....	167.78
CADE, MARY A.....	264.57	GROVER, KAREN.....	53.28
CAMPBELL, BLONZELLA C.....	9.17	HANSBROUGH, ED.....	1.82
CAMPBELL, CYNTHIA.....	10.24	HARPER, ADRIANE.....	5.10
CARBAJAL, GLORIA.....	2.26	HE, SIBING.....	17.03
CARLSON, TRACY.....	14.56	HELBIG, CARYN.....	4.19

HEYER, DIETRICH	1.67	PANSCHAR, KATHLEEN	2.77
HOBSON, JUDITH	130.85	PATE, TONNIE	31.62
HOFBAUER, PATRICE	17.75	PFEIFFER, LORIS	5.22
HUFNAGEL, KATHERINE	12.98	PHIPPS, BARBARA	53.77
IODER, ALICIA	5.01	PICKETT, ODESSA	24.89
JACKSON, BERNICE L.	929.81	PONCE, FELIX	5.43
JANUARY, DAWN	5.84	RADDATZ, CHRISTINE	53.85
JARRETT, ESTELLA	50.33	RAMIREZ, ELBA	24.09
JARRETT, TERESA	18.09	REED, ETHEL	876.52
JOHNSON, JAMES	54.64	REID, ADELAIDE	4.70
JONES JR, WILLIAM	58.82	REILLY, ANN MARIE	6.39
KALVELAGE, TIMOTHY	3.71	REMPAS, SOPHIA	50.12
KELLY, ERIN	4.88	REYES, MARIA	29.29
KING, EARNESTINE	861.30	RIVERS, AUBREY	15.31
LARSON, LISA	20.42	ROBINSON, CASSANDRA	65.50
LAWATSCH, BARBARA	4.70	RUDDER, EARLENA Y	232.07
LEE, HYON JU	12.44	SALAS, SYLVIA	52.64
LEKAS, SOPHIE P.	4.69	SCHWARTZ, CATHERINE	19.16
LEVY, MITCHELL	1,275.08	SCOTSE, ELIZABETH L.	1,010.90
LIZAK, IRENE R.	956.79	SHANNON, DOROTHY	897.68
LOMBARDI, STEVE	8.10	SHEGOG, HENRY	6.69
LONGENDYKE, LISA	16.13	SKIPPER, SELESTINE	9.96
LYLES, BESSIE	36.09	SMITH, ALICE	50.12
MALONE, CHARLES	125.73	ST MARIE, LINNEA	1.61
MALONE, TERRY	7.84	STEWART, MARY V.	9.17
MARSHALL, ANITA	83.64	SULLIVAN, SHIRLEY	15.21
MARTI, KATHRYN	1.62	SUSSEWELL, LOUISE	104.28
MARTINEZ, MIRNA	58.85	TIRITILLI, CLAUDIA	16.60
MCDONNELL, JAMES	50.14	TROTTER, THOMAS	8.30
MELLENTHIN, PATRICIA	4.70	URBINA, IRMA	13.69
MEYER, MARY E.	1,936.74	VALAIKA, JENNIFER	57.49
MIAN, NISAR	52.64	VANN, GRACE	12.48
MILLER JR, WILLIAM	4.26	VAROUXAKIS, PHOTIKA	70.16
MONDRAGON, VIRGINIA RACHE	589.10	VELASCO, ISABEL	16.96
MUHAMMAD, JANNAT	104.16	VOLZ, JENNIFER	1.31
MULLANEY, JOHN	128.65	WARD, ANGELA	1.45
MURPHY SR, WILLIAM E.	121.08	WATERS SR, GEORGE	6.44
MURRAY, JAMES	62.81	WEBB II, CLARENCE	32.28
NEGOVAN, LAWRENCE	11.35	WERENICZ, JERRY	14.07
NEWELL, JANA	4.93	WILKIE, DIANA	25.80
NEWTON, KAREN	51.07	WILLS, WILLA	52.62
OGENE, LINUS	4.89	WILSON JR, RALPH	125.00
OLIVER, LEONELL	80.76	YOUNG, JOANNE	60.55
ONEAL, SHIRLEY	7.31	ZAROR-FEL, PATRICIA	8.44
OWENS, DIERDRE	4.19		
PALMORE, CHARLOTTE	32.94		

\$146,072.40

Refunds a/c Creditable Service Withdrawn:

BRYANT, FLORENCE L.	\$18.20
BURTON, LORRAINE R.	22.12
	<u>\$40.32</u>

Grand Total of All Refunds \$1,116,788.30

Outside Time and Military Service

The Committee on Claims and Service Credits reported that affidavits, or other evidence attesting to or certifying (1) service in the public schools of the several states or in schools operated by or under the auspices of the United States outside of the City of Chicago and (2) time spent in the military service of the United States were presented for the persons hereinafter listed.

The Committee recommended that the service described be approved for pension credit provided that the last five years of the member's service shall have been rendered in a position covered by this Fund, the State Universities Retirement System or the Teachers' Retirement System of the State of Illinois; a maximum credit of ten years shall be reduced by credit for such service validated by the State of Illinois and three-fifths of the term of service for which an annuity is granted shall be in the public schools of the City.

Name	School	Service	Years
Brown, Rosa F.	Medill	Teaching	02.000
Domes, Deborah Diane	Central Office	Teaching	02.625
Kisner, Kathryn	Crane High	Teaching	01.000
McLendon, Claire	Shoesmith	Teaching	03.300
Ngaiyaye, Morven	Office of Special Project	Teaching	02.000
Pero, Paula K.	Gompers	Teaching	05.000
Powell, Pamela	Thorp	Teaching	01.000
Traverso, Betty Lou	Julian High	Teaching	00.500
Webb-Booker, Sandra	Crane High	Military	00.650

Dr. Pilditch moved the Report of the Committee on Claims & Service Credits to the omnibus.

REPORT OF COMMITTEE ON PENSION LAW AND RULES

Mr. O'Brill reported that he has received a draft of revisions to the Bylaws and Rules of the Board of Trustees. He recommended that the Trustees establish a sub committee to review the revisions.

A motion was made by Mr. Ward, seconded by Dr. Pilditch, and unanimously passed to establish a sub committee for the purpose of reviewing the Bylaws and Rules of the Board of Trustees. The following Trustees volunteered to serve on the sub committee:

Ms. Anderson, Ms. Knazze, Ms. Nolan, Mr. O'Brill, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Silver and Mr. Ward.

Special Meeting Scheduled

A special sub committee meeting was scheduled for August 1, 2000 at 10:00 a.m. for the purpose of reviewing the Bylaws and Rules of the Board of Trustees.

Disposition of Election Materials

The Committee on Pension Law and Rules reported that materials used for the 1999 election of Trustees have been carefully preserved for more than six months, that they are of no use for any future elections and are not required evidence for proceedings in any court. Therefore, the committee recommended that they be destroyed.

Mr. O'Brill moved the Report of the Committee on Pension Law & Rules to the omnibus.

REPORT OF COMMITTEE ON INVESTMENTS

Purchase of Securities

The Committee on Investments reported that securities described herein have been purchased for investment by the Fund's investment managers. The Committee recommended that the listed securities be recorded in the proceedings for this meeting.

PURCHASE OF STOCKS
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
27,000	CENT NEWSPAPER INC	03-02-00	CORRESPONDENT SERVIC		1,350.00	2,831.00	764,383.50	0.018
7,500	CENT NEWSPAPER INC	03-28-00	ERNST AND COMPANY		375.00	3,005.40	225,410.25	0.017
5,700	CENT NEWSPAPER INC	03-29-00	JEFFERIES & COMPANY		285.00	3,001.80	171,107.16	0.017
1,100	CENT NEWSPAPER INC	03-30-00	CORRESPONDENT SERVIC		55.00	3,005.00	33,055.00	0.017
18,300	HASBRO INC COM	03-08-00	ERNST AND COMPANY		915.00	1,409.60	257,967.78	0.017
7,100	HORACE MANN EDUCATO	03-03-00	GARDNER RECH & CO.		426.00	1,485.20	105,452.75	0.028
5,000	HORACE MANN EDUCATO	04-25-00	CANTOR FITZGERALD &		250.00	1,430.00	71,500.00	0.029
4,000	HORACE MANN EDUCATO	04-28-00	ERNST AND COMPANY		240.00	1,435.30	57,413.60	0.029
15,000	HUSSMANN INTL INC C	03-02-00			900.00	1,404.90	210,738.00	0.005
27,300	HUSSMANN INTL INC C	03-03-00	CORRESPONDENT SERVIC		1,365.00	1,380.00	376,740.00	0.005
17,700	HUSSMANN INTL INC C	03-06-00	CORRESPONDENT SERVIC		885.00	1,323.70	234,303.75	0.006
6,500	HUSSMANN INTL INC C	03-07-00	PRYOR, MCCLENDON, CO		325.00	1,305.00	84,825.00	0.006
33,500	IDEX CORP COM	03-31-00	PRYOR, MCCLENDON, CO		1,675.00	2,750.50	921,437.60	0.020
16,000	INTL GAME TECH COM	03-28-00	PRYOR, MCCLENDON, CO		960.00	1,921.60	307,462.40	0.006
4,700	INTL GAME TECH COM	03-29-00	LOOP CAPITAL MARKETS		282.00	1,904.70	89,524.66	0.006
13,000	INTL GAME TECH COM	03-31-00	GARDNER RECH & CO.		780.00	2,092.20	271,987.30	0.005
30,100	LEGGETT & PLATT INC	03-29-00	PRYOR, MCCLENDON, CO		1,505.00	1,973.80	594,122.83	0.020
24,100	LEGGETT & PLATT INC	03-30-00	PRYOR, MCCLENDON, CO		1,205.00	2,024.10	487,815.33	0.019
8,300	LONGS DRUG STORES C	03-01-00	LOOP CAPITAL MARKETS		415.00	1,853.40	153,833.86	0.030
9,200	LONGS DRUG STORES C	03-02-00	PRYOR, MCCLENDON, CO		552.00	1,807.80	166,324.96	0.030
10,000	LONGS DRUG STORES C	03-28-00	CORRESPONDENT SERVIC		500.00	2,053.70	205,374.00	0.027
52,600	LONGS DRUG STORES C	03-29-00	ERNST AND COMPANY		2,630.00	2,119.80	1,115,014.80	0.026

ARIEL CAPITAL MGMT

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
10,000	MBIA INC COM	03-01-00	CORRESPONDENT SERVIC		600.00	3,827.10	382,719.00	0.021
3,100	MBIA INC COM	03-02-00	BEREAN CAPITAL INC I		186.00	3,831.00	118,761.00	0.021
33,700	ROUSE CO COM	03-31-00	LOOP CAPITAL MARKETS		2,022.00	2,109.20	710,810.51	0.062
14,700	SERVICEMASTER CO CO	04-14-00	FIRST BOSTON CORPORA		735.00	1,155.40	169,848.21	0.034
8,900	SERVICEMASTER CO CO	04-17-00	FIRST BOSTON CORPORA		445.00	1,182.30	105,230.93	0.033
15,000	SERVICEMASTER CO CO	04-18-00	PRYOR, MCCLENDON, CO		750.00	1,199.40	179,914.50	0.033
18,000	SERVICEMASTER CO CO	04-24-00	PRYOR, MCCLENDON, CO		900.00	1,248.40	224,715.60	0.032
16,900	SERVICEMASTER CO CO	04-25-00	PRYOR, MCCLENDON, CO		845.00	1,334.50	225,530.50	0.029
17,600	SERVICEMASTER CO CO	04-26-00	PRYOR, MCCLENDON, CO		880.00	1,290.80	227,182.56	0.030
481,600							9,250,507.34	

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36,100	ASSOC 1ST CAP CORP	04-11-00	BERNSTEIN, SANFORD C		1,805.00	2,315.10	835,761.93	0.011
32,500	ASSOC 1ST CAP CORP	04-12-00	BERNSTEIN, SANFORD C		1,625.00	2,508.50	815,265.75	0.010
3,800	ASSOC 1ST CAP CORP	04-12-00	INSTINET		38.00	2,307.20	87,675.50	0.011
17,800	ASSOC 1ST CAP CORP	04-13-00	BERNSTEIN, SANFORD C		890.00	2,421.40	431,010.98	0.010
2,100	ASSOC 1ST CAP CORP	04-13-00	INSTINET		21.00	2,419.70	50,814.75	0.010
6,600	ASSOC 1ST CAP CORP	04-14-00	INSTINET		66.00	2,407.20	158,878.50	0.010
24,400	ASSOC 1ST CAP CORP	04-14-00	BERNSTEIN, SANFORD C		1,220.00	2,200.30	536,882.96	0.011
93,100	ASSOC 1ST CAP CORP	04-27-00	CORRESPONDENT SERVIC		4,655.00	2,242.30	2,087,581.30	0.011
19,300	DELL COMPUTER CORP	03-22-00	GOLDMAN SACHS & COMP		0.00	5,857.20	1,130,456.97	0.000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
10,300	DELL COMPUTER CORP	03-23-00	GOLDMAN SACHS & COMP		0.00	5,734.70	590,677.19	0.000
2,300	DELL COMPUTER CORP	03-24-00	INSTINET		23.00	5,735.30	131,913.51	0.000
8,300	DELL COMPUTER CORP	03-24-00	GOLDMAN SACHS & COMP		0.00	5,768.70	478,806.25	0.000
5,200	DELL COMPUTER CORP	03-27-00	GOLDMAN SACHS & COMP		0.00	5,610.10	291,728.32	0.000
2,600	DELL COMPUTER CORP	03-28-00	GOLDMAN SACHS & COMP		0.00	5,675.00	147,550.00	0.000
1,500	DELL COMPUTER CORP	03-29-00	GOLDMAN SACHS & COMP		0.00	5,440.60	81,609.45	0.000
6,000	DELL COMPUTER CORP	03-30-00	GOLDMAN SACHS & COMP		0.00	5,275.10	316,507.20	0.000
1,400	GATEWAY INC COM	03-08-00	MERRILL LYNCH PIERCE		70.00	6,465.70	90,520.50	0.000
4,600	GATEWAY INC COM	03-09-00	MERRILL LYNCH PIERCE		230.00	6,440.70	296,274.96	0.000
11,800	GATEWAY INC COM	03-10-00	LEHMAN BROTHERS INC		590.00	6,420.10	757,582.42	0.000
3,500	GATEWAY INC COM	03-13-00	LEHMAN BROTHERS INC		175.00	6,218.40	217,647.15	0.000
3,400	GATEWAY INC COM	03-14-00	LEHMAN BROTHERS INC		170.00	6,135.50	208,608.70	0.000
14,200	GATEWAY INC COM	03-16-00	CITATION GROUP		710.00	5,549.30	788,013.38	0.000
5,300	JOHNSON & JOHNSON C	03-22-00	SMITH BARNEY INC		265.00	8,110.50	429,857.56	0.015
22,100	JOHNSON & JOHNSON C	03-23-00	BRIDGE TRADING COMPA		1,326.00	8,097.90	1,789,640.32	0.015
20,000	JOHNSON & JOHNSON C	03-27-00	CITATION GROUP		1,000.00	6,955.50	1,391,118.00	0.018
19,100	JOHNSON & JOHNSON C	03-29-00	CITATION GROUP		955.00	7,114.40	1,358,852.31	0.017
400	LEXMARK INTL GROUP	03-08-00	BERNSTEIN, SANFORD C		20.00	12,310.10	49,240.52	0.000
1,300	LEXMARK INTL GROUP	03-09-00	BERNSTEIN, SANFORD C		65.00	12,572.90	163,448.87	0.000
1,100	LEXMARK INTL GROUP	03-10-00	BERNSTEIN, SANFORD C		55.00	12,799.20	140,791.86	0.000
1,000	LEXMARK INTL GROUP	03-13-00	BERNSTEIN, SANFORD C		50.00	12,727.70	127,277.80	0.000
3,900	LEXMARK INTL GROUP	03-14-00	DONALDSON LUFKIN & J		234.00	12,731.20	496,517.19	0.000

BRINSON PRTRS EQUITY

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
900	LEXMARK INTL GROUP	03-15-00	INSTINET		9.00	12,451.00	112,059.00	0.000
2,100	LEXMARK INTL GROUP	03-15-00	DONALDSON LUFKIN & J		105.00	12,344.00	259,224.42	0.000
4,300	LEXMARK INTL GROUP	03-16-00	DONALDSON LUFKIN & J		215.00	12,030.20	517,302.47	0.000
2,900	LEXMARK INTL GROUP	03-17-00	INVESTMENT TECHNOLOG		58.00	12,116.00	351,364.58	0.000
1,200	LEXMARK INTL GROUP	03-21-00	WEEDEN AND & CO		60.00	12,809.10	153,710.04	0.000
12,300	MATTEL INC COM	03-24-00	FIRST BOSTON CORPORA		615.00	1,051.80	129,381.24	0.034
22,700	MATTEL INC COM	03-27-00	J.P. MORGAN SECURITI		1,135.00	1,061.90	241,071.73	0.033
44,600	MATTEL INC COM	03-31-00	CITATION GROUP		2,230.00	1,054.70	470,414.04	0.034
4,100	MICROSOFT CORP COM	03-08-00	DONALDSON LUFKIN & J		0.00	9,505.80	389,741.08	0.000
12,000	MICROSOFT CORP COM	03-09-00	DONALDSON LUFKIN & J		0.00	9,724.60	1,166,962.80	0.000
10,800	MICROSOFT CORP COM	03-10-00	PAIN WEBBER INC		0.00	10,132.40	1,094,301.36	0.000
1,000	MICROSOFT CORP COM	03-10-00	INSTINET		30.00	10,057.50	100,575.60	0.000
5,200	MICROSOFT CORP COM	03-13-00	PAIN WEBBER INC		0.00	9,876.20	513,565.00	0.000
2,300	MICROSOFT CORP COM	03-14-00	PAIN WEBBER INC		0.00	9,757.60	224,425.72	0.000
2,500	MICROSOFT CORP COM	03-15-00	PAIN WEBBER INC		0.00	9,545.10	238,628.50	0.000
1,100	MICROSOFT CORP COM	03-16-00	PAIN WEBBER INC		0.00	9,598.00	105,578.33	0.000
1,700	PRAXAIR INC COM	03-01-00	CITATION GROUP		85.00	3,340.50	56,788.67	0.018
1,500	TELLABS INC COM	03-22-00	SMITH BARNEY INC		0.00	6,320.00	94,800.00	0.000
4,000	TELLABS INC COM	03-23-00	SMITH BARNEY INC		0.00	6,346.30	253,854.80	0.000
2,100	TELLABS INC COM	03-24-00	SMITH BARNEY INC		0.00	6,506.80	136,644.48	0.000
2,300	TELLABS INC COM	03-27-00	SMITH BARNEY INC		0.00	6,527.20	150,125.83	0.000

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BRINSON PRNTS EQUITY

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,100	TELLABS INC COM	03-28-00	SMITH BARNEY INC		0.00	6,276.20	131,801.25	0.000
2,900	TELLABS INC COM	03-29-00	SMITH BARNEY INC		0.00	5,909.30	171,372.02	0.000
8,900	TELLABS INC COM	03-30-00	SMITH BARNEY INC		0.00	6,059.70	539,315.08	0.000
6,600	TELLABS INC COM	03-31-00	SMITH BARNEY INC		0.00	5,938.30	391,927.80	0.000
12,300	TELLABS INC COM	04-03-00	SMITH BARNEY INC		0.00	6,023.20	740,863.44	0.000
6,200	TELLABS INC COM	04-04-00	SMITH BARNEY INC		0.00	5,753.40	356,713.28	0.000
1,500	TX INSTRS INC COM	03-22-00	PRUDENTIAL SECURITIE		75.00	17,922.20	268,833.75	0.000
3,900	TX INSTRS INC COM	03-23-00	PRUDENTIAL SECURITIE		234.00	17,745.70	692,083.47	0.000
2,900	TX INSTRS INC COM	03-24-00	COWEN AND COMPANY		145.00	17,894.70	518,946.59	0.000
4,200	TX INSTRS INC COM	03-27-00	MERRILL LYNCH PIERCE		210.00	18,052.00	758,184.00	0.000
3,900	TX INSTRS INC COM	04-14-00	DONALDSON LUFKIN & J		195.00	13,404.30	522,768.48	0.001
300	TX INSTRS INC COM	04-17-00	DONALDSON LUFKIN & J		15.00	13,655.00	40,965.00	0.001
1,600	TX INSTRS INC COM	04-18-00	DONALDSON LUFKIN & J		96.00	14,083.50	225,336.00	0.001
1,100	TX INSTRS INC COM	04-24-00	DONALDSON LUFKIN & J		55.00	14,141.40	155,556.06	0.001
1,000	TX INSTRS INC COM	04-25-00	LEHMAN BROTHERS INC		50.00	14,702.50	147,025.00	0.001
1,400	TX INSTRS INC COM	04-26-00	LEHMAN BROTHERS INC		70.00	15,218.60	213,061.66	0.001
3,000	WAL-MART STORES INC	03-08-00	BERNSTEIN, SANFORD C		150.00	4,880.30	146,411.40	0.004
12,600	WAL-MART STORES INC	03-09-00	BERNSTEIN, SANFORD C		630.00	4,836.20	609,372.54	0.004
2,200	WAL-MART STORES INC	03-10-00	INSTINET		22.00	4,894.70	107,684.50	0.004
13,400	WAL-MART STORES INC	03-10-00	BERNSTEIN, SANFORD C		670.00	4,832.00	647,500.06	0.004
6,200	WAL-MART STORES INC	03-13-00	BERNSTEIN, SANFORD C		310.00	4,735.60	293,610.30	0.005

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PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
15,900	WAL-MART STORES INC	03-16-00	CITATION GROUP		795.00	5,394.20	857,690.52	0.004
640,700							31,776,053.99	

FIDELITY MGMT

17,955	#REORG UNITED HEALT	04-13-00	SMITH BARNEY INC		897.75	6,805.00	1,221,837.75	0.000
59	ABGENIX INC COM	03-23-00	KNIGHT SECURITIES L.		0.00	20,900.00	12,331.00	0.000
2,900	ABGENIX INC COM	03-23-00	INVESTMENT TECHNOLOG		34.80	21,331.80	618,623.65	0.000
88	ABGENIX INC COM	03-31-00	KNIGHT SECURITIES L.		0.00	15,450.00	13,596.00	0.000
2,120	ABGENIX INC COM	03-31-00	INVESTMENT TECHNOLOG		25.44	15,685.20	332,528.15	0.000
8,009	ABGENIX INC COM	04-25-00	INSTINET		160.18	8,410.50	673,602.55	0.000
2,840	AFFYMETRIX INC OC-C	03-23-00	FIRST BOSTON CORPORA		0.00	16,119.70	457,802.04	0.000
4,700	AFFYMETRIX INC OC-C	03-24-00	ROBERTSON STEPHENS &		0.00	15,754.60	740,470.43	0.000
98	AFFYMETRIX INC OC-C	03-27-00	KNIGHT SECURITIES L.		0.00	15,800.00	15,484.00	0.000
4,400	BEA SYS INC COM	03-08-00	INVESTMENT TECHNOLOG		52.80	13,445.20	591,592.76	0.000
100	BROCADE COMMUNICATI	03-07-00	INSTINET		2.00	33,754.30	33,754.31	0.000
100	BROCADE COMMUNICATI	03-07-00	DB CLEARING SERVICES		0.00	33,850.00	33,850.00	0.000
100	BROCADE COMMUNICATI	03-13-00	INSTINET		2.00	33,102.00	33,102.00	0.000
5,400	BROCADE COMMUNICATI	03-15-00	INSTINET		108.00	14,346.90	774,732.60	0.000
77	BROCADE COMMUNICATI	03-15-00	KNIGHT SECURITIES L.		0.00	14,300.00	11,011.00	0.000
29,654	CISCO SYS INC COM	04-17-00	MERRILL LYNCH PIERCE		0.00	5,700.00	1,690,278.00	0.000
131	CISCO SYS INC COM	04-24-00	KNIGHT SECURITIES L.		0.00	6,050.00	7,925.50	0.000

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
8,200	CISCO SYS INC COM	04-24-00	INVESTMENT TECHNOLOG		98.40	6,012.20	493,002.04	0.000
24,300	CLOROX CO COM	03-27-00	CITATION GROUP		1,215.00	3,251.00	790,014.87	0.024
700	COCA COLA ENTERPRIS	03-09-00	SMITH BARNEY INC		35.00	2,132.00	14,924.49	0.007
27,000	COCA COLA ENTERPRIS	03-10-00	SMITH BARNEY INC		1,350.00	2,127.10	574,341.30	0.007
9,900	COMVERSE TECH INC	04-13-00	GOLDMAN SACHS & COMP		0.00	7,166.60	709,495.38	0.000
2,288	COMVERSE TECH INC	04-13-00	GOLDMAN SACHS & COMP		0.00	7,485.30	171,265.49	0.000
5,800	COMVERSE TECH INC	04-13-00	GOLDMAN SACHS & COMP		0.00	6,858.70	397,807.50	0.000
400	DYNEGY INC NEW CL A	03-29-00	MORGAN STANLEY & CO		20.00	5,705.00	22,820.00	0.021
200	DYNEGY INC NEW CL A	03-29-00	INVESTMENT TECHNOLOG		4.00	5,705.10	11,410.26	0.021
600	DYNEGY INC NEW CL A	03-30-00	MORGAN STANLEY & CO		30.00	5,780.00	34,680.00	0.021
1,100	DYNEGY INC NEW CL A	03-31-00	PAIN WEBBER INC		55.00	6,164.40	67,809.28	0.020
100	DYNEGY INC NEW CL A	03-31-00	INVESTMENT TECHINOLOG		2.00	5,995.70	5,995.75	0.020
3,700	DYNEGY INC NEW CL A	04-03-00	PAIN WEBBER INC		185.00	6,496.70	240,379.38	0.019
7,500	DYNEGY INC NEW CL A	04-04-00	PAIN WEBBER INC		375.00	6,303.10	472,734.75	0.019
6,100	ELECTR ARTS COM	03-06-00	INVESTMENT TECHNOLOG		73.20	9,806.00	598,166.61	0.000
31	ELECTR ARTS COM	03-06-00	KNIGHT SECURITIES L.		0.00	9,550.00	2,960.50	0.000
6,254	ELECTR DATA SYS COR	04-17-00	DONALDSON LUFKIN & J		312.70	6,420.30	401,527.44	0.009
1,000	ELECTR DATA SYS COR	04-17-00	DONALDSON LUFKIN & J		50.00	6,368.90	63,689.40	0.009
5,200	ELECTR DATA SYS COR	04-17-00	DONALDSON LUFKIN & J		260.00	6,388.80	332,222.28	0.009
9,158	ELI LILLY & CO COM	03-15-00	BEAR, STEARNS, SECUR		109.90	6,245.10	571,929.01	0.016
10,100	ELI LILLY & CO COM	04-03-00	GOLDMAN SACHS & COMP		505.00	6,478.70	654,355.77	0.016
18,400	GILLETTE CO COM	03-27-00	GOLDMAN SACHS & COMP		920.00	3,545.90	652,458.48	0.018

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
700	HEALTHCON/WEBMD COR	04-07-00	SMITH BARNEY INC		0.00	2,898.70	20,291.25	0.000
22,600	HEALTHCON/WEBMD COR	04-07-00	SMITH BARNEY INC		0.00	2,814.80	636,158.36	0.000
1,651	HEALTHCON/WEBMD COR	04-10-00	B TRADE SERVICES		16.51	2,789.10	46,049.69	0.000
1,500	HEALTHCON/WEBMD COR	04-10-00	B TRADE SERVICES		15.00	2,845.80	42,688.05	0.000
23,000	HEALTHCON/WEBMD COR	04-25-00	SMITH BARNEY INC		0.00	1,875.00	431,250.00	0.000
12,087	HEALTHCON/WEBMD COR	04-26-00	MERRILL LYNCH PIERCE		0.00	1,934.50	233,832.68	0.000
7,400	HUMAN GENOME SCIENC	03-31-00	SMITH BARNEY INC		0.00	8,547.00	632,479.48	0.000
95	HUMAN GENOME SCIENC	04-03-00	SMITH BARNEY INC		0.00	8,210.60	7,800.14	0.000
100	INKTOMI CORP COM	03-17-00	INVESTMENT TECHNOLOG		1.20	20,413.70	20,413.70	0.000
100	INKTOMI CORP COM	03-17-00	INSTINET		2.00	20,496.70	20,496.74	0.000
1,040	INKTOMI CORP COM	03-17-00	MERRILL LYNCH PIERCE		0.00	22,000.90	228,809.46	0.000
5,600	INKTOMI CORP COM	03-17-00	GOLDMAN SACHS & COMP		0.00	22,768.70	1,275,050.00	0.000
13,100	INTUIT COM	03-16-00	SCHWAB, CHARLES		0.00	4,875.50	638,694.43	0.000
800	JDS UNIPHASE CORP C	04-04-00	KNIGHT SECURITIES L.		0.00	10,981.90	87,855.68	0.000
13,400	JDS UNIPHASE CORP C	04-04-00	INSTINET		268.00	11,069.00	1,483,252.70	0.000
9,521	JDS UNIPHASE CORP C	04-13-00	INSTINET		190.42	9,700.30	923,568.42	0.000
15,100	KOHL'S CORP COM	03-09-00	MONTGOMERY SECURITIE		755.00	8,475.70	1,279,842.78	0.000
7,800	LTX CORP COM	04-06-00	MORGAN STANLEY & CO		0.00	3,650.00	284,700.00	0.000
15,296	LTX CORP COM	04-12-00	JEFFERIES & COMPANY		0.00	3,910.40	598,143.96	0.000
500	LYCOS INC COM	03-22-00	MERRILL LYNCH PIERCE		0.00	6,809.50	34,047.90	0.000
1,700	LYCOS INC COM	03-23-00	MERRILL LYNCH PIERCE		0.00	7,147.90	121,515.15	0.000
1,300	LYCOS INC COM	03-24-00	MERRILL LYNCH PIERCE		0.00	7,161.80	93,103.66	0.000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,000	LYCOS INC COM	03-27-00	MERRILL LYNCH PIERCE		0.00	6,936.50	69,365.70	0.000
300	LYCOS INC COM	03-28-00	MERRILL LYNCH PIERCE		0.00	6,943.40	20,830.32	0.000
200	LYCOS INC COM	03-28-00	MERRILL LYNCH PIERCE		0.00	6,902.70	13,805.46	0.000
1,200	LYCOS INC COM	03-29-00	MERRILL LYNCH PIERCE		0.00	6,664.90	79,978.80	0.000
1,400	LYCOS INC COM	03-30-00	MERRILL LYNCH PIERCE		0.00	6,449.40	90,292.02	0.000
700	LYCOS INC COM	03-31-00	MERRILL LYNCH PIERCE		0.00	6,561.80	45,933.16	0.000
2,300	LYCOS INC COM	04-03-00	MERRILL LYNCH PIERCE		0.00	6,872.50	158,069.34	0.000
8,600	LYCOS INC COM	04-04-00	MERRILL LYNCH PIERCE		0.00	6,210.30	534,086.66	0.000
5,899	MICRON TECH INC COM	04-17-00	INVESTMENT TECHNOLOG	70.79		10,471.10	617,691.96	0.000
2,100	MILLENNIUM PHARMACE	03-31-00	ROBERTSON STEPHENS &		0.00	12,440.60	261,252.81	0.000
3,109	MILLENNIUM PHARMACE	04-03-00	ROBERTSON STEPHENS &		0.00	12,870.10	400,131.72	0.000
21,903	NOVELLUS SYS INC CO	04-18-00	GOLDMAN SACHS & COMP		0.00	5,891.00	1,290,305.73	0.000
4,500	PE CORP COM CELERA	03-23-00	BEAR, STEARNS, SECUR	54.00		13,100.40	589,518.00	0.000
5,700	PE CORP COM CELERA	03-31-00	FIRST BOSTON CORPORA	285.00		9,870.00	562,590.00	0.000
18,062	QUALCOMM INC COM	04-13-00	B TRADE SERVICES	180.62		13,110.60	2,368,054.63	0.000
6,400	QUALCOMM INC COM	04-13-00	B TRADE SERVICES	64.00		12,595.60	806,118.40	0.000
6,200	SCHERING- PLOUGH COR	03-31-00	DB CLEARING SERVICES	310.00		3,698.50	229,307.00	0.015
14,000	SCHERING- PLOUGH COR	03-31-00	DB CLEARING SERVICES	700.00		3,720.70	520,909.20	0.015
20,700	SCHERING- PLOUGH COR	04-03-00	ABN AMRO SECURITIES	1,035.00		3,902.60	807,840.27	0.014
8,400	TIME WARNER INC COM	03-22-00	BEAR, STEARNS, SECUR	100.80		10,124.30	850,442.04	0.001
100	VENTRO CORP COM	03-08-00	INVESTMENT TECHNOLOG		1.20	19,613.70	19,613.70	0.000
2,300	VENTRO CORP COM	03-08-00	TROSTER SINGER CORP		0.00	19,625.00	451,375.00	0.000

FIDELITY MGMT

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

June 9

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST	
				PER UNIT	EXTENSION				
4,105	VERISIGN INC COM	04-07-00	LEHMAN BROTHERS INC		0.00	16,187.50	664,496.88	0.000	
15,000	VITESSE SEMICONDUCT	03-16-00	INVESTMENT TECHNOLOG		180.00	8,526.30	1,278,954.00	0.000	
88	VITESSE SEMICONDUCT	03-16-00	KNIGHT SECURITIES L.		0.00	8,587.50	7,557.00	0.000	
12,730	WAL-MART STORES INC	03-14-00	CITATION GROUP		636.50	4,708.80	599,430.24	0.005	
							37,024,505.99		
548,148									

HARRIS INVT MGT

11,000	ARROW ELECTR INC CO	04-06-00	MESIROW FINANCIAL IN		660.00	3,604.80	396,534.60	0.000
20,000	ARROW ELECTR INC CO	04-07-00	MESIROW FINANCIAL IN		1,200.00	3,702.80	740,576.00	0.000
9,000	ARROW ELECTR INC CO	04-10-00	MESIROW FINANCIAL IN		540.00	3,632.40	326,921.40	0.000
45,000	AUTO DATA PROCESSIN	03-09-00	GARDNER RECH & CO.		2,700.00	4,378.70	1,970,455.50	0.007
25,000	AUTO DATA PROCESSIN	04-06-00	GARDNER RECH & CO.		1,500.00	5,206.80	1,301,707.50	0.006
68,000	BANK N.Y. CO INC CO	04-06-00	BEREAN CAPITAL INC I		4,080.00	4,153.80	2,824,645.20	0.015
60,000	CONOCO INC CL B COM	03-13-00	MESIROW FINANCIAL IN		3,600.00	2,329.70	1,397,850.00	0.032
50,000	CONOCO INC CL B COM	04-06-00	DONALDSON LUFKIN & J		3,000.00	2,575.50	1,287,750.00	0.029
20,000	ELECTR DATA SYS COR	03-09-00	BEREAN CAPITAL INC I		1,200.00	6,020.20	1,204,050.00	0.009
700	GRACE W R & CO DEL	04-06-00	DONALDSON LUFKIN & J		42.00	1,256.00	8,792.00	0.000
21,500	GRACE W R & CO DEL	04-07-00	INVESTMENT TECHNOLOG		430.00	1,277.50	274,671.10	0.000
47,800	GRACE W R & CO DEL	04-11-00	CANTOR FITZGERALD &		2,868.00	1,343.50	642,193.00	0.000
8,000	HEWLETT-PACKARD CO	03-09-00	GARDNER RECH & CO.		480.00	14,499.70	1,159,980.00	0.004
80,000	LOCKHEED MARTIN COR	03-09-00	CITATION GROUP		4,800.00	1,753.10	1,402,488.00	0.025

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PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
10,000	OWENS ILL INC COM N	03-15-00	INSTINET		200.00	1,689.50	168,950.00	0.000
30,000	OWENS ILL INC COM N	03-21-00	INSTINET		600.00	1,877.00	563,100.00	0.000
30,000	OWENS ILL INC COM N	03-22-00	INSTINET		600.00	1,849.90	554,976.00	0.000
10,000	RELIANT ENERGY INC	03-15-00	INSTINET		200.00	2,227.00	222,700.00	0.067
10,000	RELIANT ENERGY INC	03-16-00	INSTINET		200.00	2,427.00	242,700.00	0.061
60,500	RELIANT ENERGY INC	03-17-00	INSTINET	1,210.00		2,372.20	1,435,181.00	0.063
45,000	RELIANT ENERGY INC	03-20-00	INSTINET	900.00		2,320.60	1,044,301.50	0.064
10,000	RELIANT ENERGY INC	03-21-00	INSTINET	200.00		2,267.60	226,763.00	0.066
9,500	RELIANT ENERGY INC	03-22-00	INSTINET	190.00		2,295.70	218,096.25	0.065
35,000	RELIANT ENERGY INC	04-06-00	DONALDSON LUFKIN & J	2,100.00		2,399.10	839,713.00	0.062
35,000	SUPER VALU INC COM	04-06-00	ABN AMRO SECURITIES	2,100.00		1,956.40	684,757.50	0.027
7,400	SYSCO CORP COM	04-07-00	INVESTMENT TECHNOLOG	148.00		3,739.50	276,723.00	0.012
36,100	SYSCO CORP COM	04-07-00	FIRST BOSTON CORPORA	2,166.00		3,765.20	1,359,244.42	0.012
21,700	SYSCO CORP COM	04-10-00	FIRST BOSTON CORPORA	1,302.00		3,766.20	817,284.93	0.012
12,800	SYSCO CORP COM	04-11-00	FIRST BOSTON CORPORA	768.00		3,758.70	481,123.84	0.012
829,000							24,074,228.74	

HOLLAND CAP MGMT

10,050	COMPUWARE CORP COM	03-16-00	GOLDMAN SACHS & COMP	0.00		2,406.20	241,828.13	0.000
10,000	CONCORD EFS INC COM	03-29-00	CORRESPONDENT SERVIC	450.00		1,985.70	198,575.00	0.000
11,125	CONCORD EFS INC COM	04-25-00	BLAIR, WILLIAM & CO	0.00		2,272.90	252,860.13	0.000

HOLLAND CAP MGMT

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

June 9

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
4,600	HONEYWELL INTL INC	04-27-00	CORRESPONDENT SERVIC		207.00	5,554.50	255,507.00	0.013
3,800	MICROSOFT CORP COM	04-25-00	PRUDENTIAL SECURITIE		0.00	6,865.40	260,885.96	0.000
2,125	SAFeway INC COM NEW	04-14-00	SESLIA SECURITIES		95.63	4,476.10	95,118.62	0.000
41,700							1,304,774.84	

IRIDIAN ASSET MGT

200	AMERN STD COS INC D	04-05-00	WESTMINSTER RESEARCH		10.00	4,131.40	8,262.88	0.000
1,300	AMERN STD COS INC D	04-06-00	BEAR, STEARNS, SECUR		65.00	4,162.20	54,108.86	0.000
1,200	AMERN STD COS INC D	04-07-00	WESTMINSTER RESEARCH		60.00	4,015.30	48,184.32	0.000
1,500	AMERN STD COS INC D	04-12-00	WESTMINSTER RESEARCH		75.00	4,296.10	64,441.80	0.000
600	AMERN STD COS INC D	04-13-00	WESTMINSTER RESEARCH		30.00	4,224.30	25,345.80	0.000
300	AMERN STD COS INC D	04-14-00	WESTMINSTER RESEARCH		15.00	4,055.40	12,166.23	0.000
4,000	AMERN STD COS INC D	04-14-00	DONALDSON LUFKIN & J		200.00	4,040.50	161,622.00	0.000
700	AMERN STD COS INC D	04-17-00	WESTMINSTER RESEARCH		35.00	3,959.30	27,715.24	0.000
1,700	AMERN STD COS INC D	04-25-00	BEAR, STEARNS, SECUR		85.00	4,188.50	71,205.01	0.000
900	BAUSCH & LOMB INC C	04-10-00	GOLDMAN SACHS & COMP		45.00	5,223.30	47,010.15	0.019
400	BAUSCH & LOMB INC C	04-11-00	GOLDMAN SACHS & COMP		20.00	5,305.20	21,220.96	0.019
200	BAUSCH & LOMB INC C	04-11-00	MERRILL LYNCH PIERCE		10.00	5,314.40	10,628.96	0.019
700	BAUSCH & LOMB INC C	04-11-00	INVESTMENT TECHNOLOG		35.00	5,370.60	37,594.41	0.019
700	BAUSCH & LOMB INC C	04-12-00	MERRILL LYNCH PIERCE		35.00	5,553.20	38,872.47	0.018
3,100	BAUSCH & LOMB INC C	04-14-00	GOLDMAN SACHS & COMP		155.00	5,321.70	164,973.01	0.019

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PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,300	BAUSCH & LOMB INC C	04-14-00	PRUDENTIAL SECURITIE		65.00	5,410.00	70,330.00	0.019
1,200	BAUSCH & LOMB INC C	04-17-00	GOLDMAN SACHS & COMP		60.00	5,185.10	62,221.20	0.020
1,300	BECTON DICKINSON &	04-12-00	CITATION GROUP		65.00	2,929.50	38,084.02	0.012
2,000	BECTON DICKINSON &	04-17-00	CITATION GROUP		100.00	2,606.80	52,137.60	0.014
2,700	BECTON DICKINSON &	04-25-00	LEGG MASON WOOD WALK		135.00	2,589.60	69,919.47	0.014
1,000	BECTON DICKINSON &	04-27-00	BUCKINGHAM RESEARCH		50.00	2,570.00	25,700.10	0.014
1,600	BECTON DICKINSON &	04-28-00	BUCKINGHAM RESEARCH		80.00	2,569.40	41,111.04	0.014
2,700	BOWATER INC COM	04-24-00	CITATION GROUP		135.00	5,081.20	137,193.21	0.015
2,400	CABLETRON SYS INC C	04-18-00	MORGAN STANLEY & CO		120.00	1,998.60	47,967.36	0.000
1,200	CABLETRON SYS INC C	04-19-00	MORGAN STANLEY & CO		60.00	2,048.70	24,585.00	0.000
2,400	CADENCE DESIGN SYS	03-01-00	NEEDHAM & COMPANY		120.00	2,057.90	49,390.32	0.000
5,100	CADENCE DESIGN SYS	03-01-00	CITATION GROUP		255.00	2,124.90	108,369.90	0.000
6,500	CADENCE DESIGN SYS	03-02-00	GOLDMAN SACHS & COMP		325.00	2,115.80	137,532.85	0.000
2,600	CADENCE DESIGN SYS	03-03-00	GOLDMAN SACHS & COMP		130.00	2,085.40	54,220.92	0.000
4,600	CADENCE DESIGN SYS	03-06-00	CITATION GROUP		230.00	2,095.30	96,387.48	0.000
2,400	CADENCE DESIGN SYS	03-07-00	MORGAN STANLEY & CO		120.00	2,075.60	49,815.84	0.000
4,600	CADENCE DESIGN SYS	03-09-00	MORGAN STANLEY & CO		230.00	2,157.20	99,232.12	0.000
4,600	CADENCE DESIGN SYS	03-10-00	MONNESS CRESPI AND H		230.00	2,232.60	102,700.98	0.000
3,800	CENDANT CORP COM ST	04-25-00	BEAR, STEARNS, SECUR		190.00	1,551.10	58,945.22	0.000
1,600	CERIDIAN CORP COM	03-29-00	GOLDMAN SACHS & COMP		80.00	1,801.50	28,824.32	0.000
2,500	CERIDIAN CORP COM	04-03-00	GOLDMAN SACHS & COMP		125.00	1,903.10	47,579.75	0.000
1,200	CERIDIAN CORP COM	04-04-00	GOLDMAN SACHS & COMP		60.00	1,992.80	23,914.44	0.000

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,400	CERIDIAN CORP COM	04-14-00	WESTMINSTER RESEARCH		70.00	1,969.90	27,579.72	0.000
1,300	COMDISCO INC COM	04-27-00	GOLDMAN SACHS & COMP		65.00	2,992.50	38,902.63	0.003
2,700	COMERICA INC COM	03-16-00	FIRST ALBANY CORPORA		135.00	4,219.10	113,916.24	0.037
1,500	COMERICA INC COM	04-12-00	J.P. MORGAN SECURITI		75.00	4,595.20	68,928.60	0.034
1,400	COMERICA INC COM	04-13-00	LEHMAN BROTHERS INC		70.00	4,513.40	63,188.72	0.035
2,800	COMERICA INC COM	04-14-00	MORGAN STANLEY & CO		140.00	4,209.10	117,855.64	0.038
300	COMERICA INC COM	04-27-00	MORGAN STANLEY & CO		15.00	4,252.30	12,757.02	0.037
900	EQUIFAX INC COM	04-27-00	FIRST BOSTON CORPORA		45.00	2,450.60	22,056.21	0.015
3,200	FLEETBOSTON FINL CO	03-01-00	ING BARINGS INT'L		160.00	2,753.70	88,121.28	0.043
3,600	FLEETBOSTON FINL CO	03-16-00	FIRST ALBANY CORPORA		180.00	3,132.90	112,785.48	0.038
1,600	FLEETBOSTON FINL CO	04-14-00	MORGAN STANLEY & CO		80.00	3,545.50	56,729.28	0.033
1,500	FLEETBOSTON FINL CO	04-17-00	ERNST AND COMPANY		75.00	3,463.00	51,945.00	0.034
1,100	FLEETBOSTON FINL CO	04-25-00	LEHMAN BROTHERS INC		55.00	3,649.30	40,142.52	0.032
1,100	FLEETBOSTON FINL CO	04-27-00	PRUDENTIAL SECURITIE		55.00	3,620.70	39,828.58	0.033
3,200	FORTUNE BRANDS INC	04-12-00	DONALDSON LUFKIN & J		160.00	2,799.20	89,575.36	0.032
500	FORTUNE BRANDS INC	04-13-00	DONALDSON LUFKIN & J		25.00	2,799.20	13,996.00	0.032
1,000	FORTUNE BRANDS INC	04-14-00	DONALDSON LUFKIN & J		50.00	2,754.00	27,540.20	0.033
1,300	FORTUNE BRANDS INC	04-19-00	WESTMINSTER RESEARCH		65.00	2,601.60	33,821.45	0.035
700	GEN DYNAMICS CORP C	04-13-00	J.P. MORGAN SECURITI		35.00	5,255.10	36,785.91	0.019
1,400	GEN DYNAMICS CORP C	04-14-00	J.P. MORGAN SECURITI		70.00	5,120.90	71,692.60	0.020
700	GEN DYNAMICS CORP C	04-17-00	BEAR, STEARNS, SECUR		35.00	4,954.70	34,683.25	0.020
300	GENZYME CORP COM	04-12-00	MERRILL LYNCH PIERCE		0.00	4,605.60	13,816.86	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,400	GENZYME CORP COM	04-13-00	MERRILL LYNCH PIERCE		0.00	4,539.50	63,554.26	0.000
3,200	GENZYME CORP COM	04-14-00	MERRILL LYNCH PIERCE		0.00	4,281.90	137,022.40	0.000
1,300	GENZYME CORP COM	04-19-00	MORGAN STANLEY & CO		0.00	4,302.50	55,932.50	0.000
1,500	GENZYME CORP COM	04-24-00	MORGAN STANLEY & CO		0.00	4,103.00	61,545.00	0.000
1,700	GRAINGER W W INC CO	03-28-00	J.P. MORGAN SECURITI		85.00	5,585.80	94,959.62	0.012
1,700	GRAINGER W W INC CO	03-29-00	DONALDSON LUFKIN & J		85.00	5,595.90	95,131.49	0.012
200	GRAINGER W W INC CO	03-30-00	DONALDSON LUFKIN & J		10.00	5,571.20	11,142.58	0.012
200	HARCOURT GEN INC CO	03-06-00	MORGAN STANLEY & CO		10.00	3,330.00	6,660.00	0.025
700	HARCOURT GEN INC CO	04-12-00	CITATION GROUP		35.00	3,716.00	26,012.00	0.022
1,000	HARCOURT GEN INC CO	04-13-00	CITATION GROUP		50.00	3,661.40	36,614.20	0.022
1,300	HARCOURT GEN INC CO	04-14-00	CITATION GROUP		65.00	3,552.00	46,176.39	0.023
700	HARCOURT GEN INC CO	04-17-00	CITATION GROUP		35.00	3,434.20	24,039.82	0.024
200	HARCOURT GEN INC CO	04-19-00	CITATION GROUP		10.00	3,609.50	7,219.12	0.023
500	HARCOURT GEN INC CO	04-25-00	CITATION GROUP		25.00	3,573.70	17,868.85	0.023
7,300	HSEHD INTL INC COM	04-12-00	CITATION GROUP		365.00	4,475.70	326,726.10	0.015
2,200	HSEHD INTL INC COM	04-27-00	BEAR, STEARNS, SECUR		110.00	4,218.20	92,800.40	0.016
3,700	LORAL SPACE & COMMU	04-28-00	BEAR, STEARNS, SECUR		185.00	984.20	36,416.51	0.000
3,200	MANDALAY RESORT GRO	03-16-00	STREICHER J.		160.00	1,366.40	43,727.04	0.000
800	MANDALAY RESORT GRO	03-17-00	STREICHER J.		40.00	1,382.00	11,056.64	0.000
1,100	MANDALAY RESORT GRO	03-20-00	DONALDSON LUFKIN & J		55.00	1,400.50	15,405.72	0.000
1,000	MANDALAY RESORT GRO	03-21-00	DONALDSON LUFKIN & J		50.00	1,420.90	14,209.20	0.000
500	MANDALAY RESORT GRO	04-03-00	FIRST BOSTON CORPORA		25.00	1,667.50	8,337.50	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
700	MANDALAY RESORT GRO	04-04-00	WESTMINSTER RESEARCH		35.00	1,668.50	11,679.64	0.000
3,900	MANDALAY RESORT GRO	04-05-00	CITATION GROUP		195.00	1,698.70	66,251.64	0.000
2,900	MANDALAY RESORT GRO	04-12-00	WESTMINSTER RESEARCH		145.00	1,782.80	51,702.36	0.000
2,700	MANDALAY RESORT GRO	04-17-00	DB CLEARING SERVICES		135.00	1,614.30	43,586.91	0.000
10,400	MATTEL INC COM	04-05-00	MONTGOMERY SECURITIE		520.00	1,103.40	114,756.72	0.032
4,900	MATTEL INC COM	04-05-00	BEAR, STEARNS, SECUR		245.00	1,189.60	58,293.83	0.030
2,400	MATTEL INC COM	04-06-00	FIRST ALBANY CORPORA		120.00	1,248.60	29,966.64	0.028
18,600	MATTEL INC COM	04-06-00	BEAR, STEARNS, SECUR		930.00	1,277.70	237,654.06	0.028
3,500	MATTEL INC COM	04-07-00	FIRST ALBANY CORPORA		175.00	1,219.70	42,689.50	0.029
2,500	MATTEL INC COM	04-10-00	DONALDSON LUFKIN & J		125.00	1,203.30	30,082.75	0.029
4,800	MATTEL INC COM	04-11-00	ALLEN & COMPANY, INC		240.00	1,202.60	57,726.24	0.029
2,000	MATTEL INC COM	04-12-00	MERRILL LYNCH PIERCE		100.00	1,204.80	24,097.00	0.029
1,900	MATTEL INC COM	04-12-00	ALLEN & COMPANY, INC		95.00	1,194.50	22,697.02	0.030
900	MATTEL INC COM	04-13-00	CITATION GROUP		45.00	1,180.00	10,620.00	0.030
6,200	MATTEL INC COM	04-14-00	CITATION GROUP		310.00	1,123.70	69,672.50	0.032
1,300	MATTEL INC COM	04-19-00	DONALDSON LUFKIN & J		65.00	1,211.10	15,744.69	0.029
2,600	MATTEL INC COM	04-24-00	ERNST AND COMPANY		130.00	1,129.20	29,359.72	0.031
3,400	MELLON FINL CORP CO	03-16-00	FIRST ALBANY CORPORA		170.00	3,244.80	110,326.26	0.027
700	NCR CORP COM	04-14-00	WESTMINSTER RESEARCH		35.00	3,845.70	26,920.18	0.000
3,600	NETWORKS ASSOC INC	04-19-00	DB CLEARING SERVICES		0.00	2,516.60	90,599.40	0.000
1,700	PARAMETRIC TECH COR	03-20-00	DONALDSON LUFKIN & J		0.00	2,706.60	46,013.73	0.000
3,100	PITNEY BOWES INC CO	03-14-00	CITATION GROUP		155.00	4,542.30	140,814.09	0.025

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,400	PITNEY BOWES INC CO	03-15-00	CITATION GROUP		70.00	4,524.00	63,337.26	0.025
6,100	PITNEY BOWES INC CO	03-15-00	MONNESS CRESPI AND H		305.00	4,593.60	280,210.21	0.024
2,900	PITNEY BOWES INC CO	03-17-00	DONALDSON LUFKIN & J		145.00	4,530.60	131,388.27	0.025
1,000	PITNEY BOWES INC CO	03-21-00	BEAR, STEARNS, SECUR		50.00	4,384.30	43,843.90	0.026
1,800	PITNEY BOWES INC CO	03-22-00	BEAR, STEARNS, SECUR		90.00	4,369.80	78,656.40	0.026
3,800	PITNEY BOWES INC CO	04-12-00	MERRILL LYNCH PIERCE		190.00	4,469.40	169,839.86	0.025
500	PITNEY BOWES INC CO	04-14-00	CITATION GROUP		25.00	4,247.70	21,238.70	0.026
2,500	PITNEY BOWES INC CO	04-25-00	CITATION GROUP		125.00	4,284.10	107,102.75	0.026
400	PITNEY BOWES INC CO	04-26-00	WESTMINSTER RESEARCH		20.00	4,097.10	16,388.56	0.027
2,400	PITNEY BOWES INC CO	04-27-00	WESTMINSTER RESEARCH		120.00	4,055.00	97,321.92	0.028
900	READERS DIGEST ASSN	04-05-00	PRUDENTIAL SECURITIE		45.00	3,320.50	29,885.13	0.006
100	READERS DIGEST ASSN	04-06-00	PRUDENTIAL SECURITIE		5.00	3,373.70	3,373.75	0.005
200	READERS DIGEST ASSN	04-07-00	PRUDENTIAL SECURITIE		10.00	3,330.00	6,660.00	0.006
200	READERS DIGEST ASSN	04-10-00	PRUDENTIAL SECURITIE		10.00	3,305.00	6,610.00	0.006
800	READERS DIGEST ASSN	04-24-00	CHASE H&Q		40.00	3,107.70	24,862.24	0.006
900	READERS DIGEST ASSN	04-27-00	SMITH BARNEY INC		45.00	3,083.50	27,752.31	0.006
1,500	READERS DIGEST ASSN	04-28-00	FIRST BOSTON CORPORA		75.00	3,200.10	48,002.10	0.006
1,800	READERS DIGEST ASSN	04-28-00	SMITH BARNEY INC		90.00	3,086.00	55,548.00	0.006
200	ST JUDE MED INC COM	04-11-00	MORGAN STANLEY & CO		10.00	2,666.90	5,333.86	0.000
1,700	ST JUDE MED INC COM	04-13-00	MORGAN STANLEY & CO		85.00	2,756.70	46,865.09	0.000
2,000	ST JUDE MED INC COM	04-14-00	DONALDSON LUFKIN & J		100.00	2,596.00	51,921.60	0.000
2,500	SYMBOL TECHNOLOGIES	03-01-00	ING BARINGS INT'L		125.00	9,959.90	248,997.75	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,200	SYMBOL TECHNOLOGIES	03-02-00	ING BARINGS INT'L		60.00	9,905.50	118,866.96	0.000
1,300	SYMBOL TECHNOLOGIES	03-03-00	ING BARINGS INT'L		65.00	10,140.10	131,822.21	0.000
100	SYMBOL TECHNOLOGIES	03-06-00	ING BARINGS INT'L		5.00	9,777.30	9,777.38	0.000
600	SYMBOL TECHNOLOGIES	03-08-00	ING BARINGS INT'L		30.00	9,671.00	58,026.24	0.000
500	SYMBOL TECHNOLOGIES	03-13-00	ING BARINGS INT'L		25.00	9,551.80	47,759.15	0.000
200	SYMBOL TECHNOLOGIES	03-15-00	ING BARINGS INT'L		10.00	9,391.20	18,782.58	0.000
3,300	SYNOPSIS INC COM	03-23-00	MERRILL LYNCH PIERCE		0.00	4,945.20	163,192.26	0.000
700	TEXTRON INC COM	04-25-00	GOLDMAN SACHS & COMP		35.00	6,205.00	43,435.00	0.020
13,100	THERMO ELECTRON COR	03-07-00	MORGAN STANLEY & CO		655.00	2,359.80	309,133.80	0.000
400	THERMO ELECTRON COR	03-07-00	INVESTMENT TECHNOLOG		20.00	2,246.50	8,986.00	0.000
5,100	THERMO ELECTRON COR	03-07-00	FIRST BOSTON CORPORA		255.00	2,388.80	121,830.84	0.000
18,500	THERMO ELECTRON COR	03-08-00	CITATION GROUP		925.00	2,595.50	480,176.75	0.000
10,000	THERMO ELECTRON COR	03-09-00	FIRST BOSTON CORPORA		500.00	2,570.80	257,081.00	0.000
200	THERMO ELECTRON COR	03-09-00	INVESTMENT TECHNOLOG		10.00	2,564.30	5,128.76	0.000
5,100	THERMO ELECTRON COR	03-10-00	FIRST BOSTON CORPORA		255.00	2,599.60	132,580.62	0.000
11,200	THERMO ELECTRON COR	03-13-00	MONNESS CRESPI AND H		560.00	2,513.80	281,548.96	0.000
1,000	THERMO ELECTRON COR	03-13-00	INVESTMENT TECHNOLOG		50.00	2,461.20	24,612.50	0.000
1,900	THERMO ELECTRON COR	03-14-00	GOLDMAN SACHS & COMP		95.00	2,379.90	45,218.29	0.000
1,700	THERMO ELECTRON COR	03-23-00	BEAR, STEARNS, SECUR		85.00	2,168.70	36,869.43	0.000
2,700	THERMO ELECTRON COR	03-24-00	BEAR, STEARNS, SECUR		135.00	2,189.60	59,121.09	0.000
300	THERMO ELECTRON COR	04-07-00	DONALDSON LUFKIN & J		15.00	2,121.90	6,365.94	0.000
6,600	THERMO ELECTRON COR	04-10-00	CITATION GROUP		330.00	2,125.20	140,265.84	0.000

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,900	THERMO ELECTRON COR	04-11-00	DONALDSON LUFKIN & J		95.00	2,074.20	39,410.56	0.000
4,100	THERMO ELECTRON COR	04-12-00	CITATION GROUP		205.00	2,060.10	84,465.33	0.000
3,300	THERMO ELECTRON COR	04-14-00	DONALDSON LUFKIN & J		165.00	1,874.80	61,870.38	0.000
900	THERMO ELECTRON COR	04-17-00	MORGAN STANLEY & CO		45.00	1,809.90	16,289.28	0.000
700	THERMO ELECTRON COR	04-24-00	THOMAS WEISEL PARTNE		35.00	1,862.50	13,037.85	0.000
200	THERMO ELECTRON COR	04-26-00	CHASE H&Q		10.00	1,992.40	3,984.86	0.000
1,800	THERMO ELECTRON COR	04-27-00	CHASE H&Q		90.00	1,956.70	35,220.60	0.000
3,400	THERMO ELECTRON COR	04-28-00	CHASE H&Q		170.00	1,954.70	66,462.18	0.000
368,000							10,346,438.31	

J & W SELIGMAN

8,000	METALINK LTD COM ST	03-01-00	MONTGOMERY SECURITIE		0.00	5,062.50	405,000.00	0.000
2,900	METALINK LTD COM ST	03-13-00	MONTGOMERY SECURITIE		0.00	5,975.00	173,275.00	0.000
85	METALINK LTD COM ST	03-13-00	INSTINET		3.40	5,654.00	4,805.90	0.000
1,400	METALINK LTD COM ST	03-14-00	MONTGOMERY SECURITIE		0.00	5,245.80	73,441.62	0.000
1,400	METALINK LTD COM ST	03-15-00	MONTGOMERY SECURITIE		0.00	4,781.20	66,937.50	0.000
21,400	RADWARE LTD COM STK	03-24-00	SMITH BARNEY INC		0.00	4,637.50	992,425.00	0.000
1,200	RADWARE LTD COM STK	03-27-00	INSTINET		48.00	4,771.60	57,260.16	0.000
3,200	RADWARE LTD COM STK	03-28-00	INSTINET		128.00	4,603.80	147,323.84	0.000
3,300	RADWARE LTD COM STK	04-03-00	OPPENHEIMER & CO. IN		0.00	3,418.10	112,797.96	0.000
50	RADWARE LTD COM STK	04-03-00	INSTINET		2.00	3,454.00	1,727.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,550	RADWARE LTD COM STK	04-04-00	OPPENHEIMER & CO. IN		0.00	2,450.70	37,986.47	0.000
1,400	ACLARA BIOSCIENCES	03-21-00	DB CLEARING SERVICES		0.00	2,100.00	29,400.00	0.000
1,500	ACTUATE CORP COM	03-01-00	FIRST BOSTON CORPORA		0.00	6,608.30	99,124.95	0.000
100	ADR CRAYFISH CO LTD	03-06-00	MORGAN STANLEY & CO		0.00	2,450.00	2,450.00	0.000
8,800	ADVANCED ENERGY IND	04-18-00	MONTGOMERY SECURITIE		0.00	5,827.90	512,862.24	0.000
3,500	ADVANCED ENERGY IND	04-24-00	MONTGOMERY SECURITIE		0.00	6,238.70	218,357.30	0.000
2,000	ADVANCED ENERGY IND	04-28-00	LEHMAN BROTHERS INC		0.00	6,822.20	136,444.40	0.000
16,700	ADVANCED FIBRE COMM	03-22-00	GOLDMAN SACHS & COMP		0.00	7,361.90	1,229,452.33	0.000
210	AIRGATE PCS INC COM	03-23-00	DONALDSON LUFKIN & J		0.00	8,225.00	17,272.50	0.000
2,400	AIRGATE PCS INC COM	03-24-00	DONALDSON LUFKIN & J		0.00	8,246.00	197,904.48	0.000
211	AIRGATE PCS INC COM	03-27-00	DONALDSON LUFKIN & J		0.00	8,225.00	17,354.75	0.000
2,979	AIRGATE PCS INC COM	03-28-00	DONALDSON LUFKIN & J		0.00	8,481.20	252,656.44	0.000
2,700	AIRGATE PCS INC COM	03-29-00	DONALDSON LUFKIN & J		0.00	8,575.00	231,525.00	0.000
1,000	AIRGATE PCS INC COM	03-30-00	DONALDSON LUFKIN & J		0.00	8,662.50	86,625.00	0.000
1,900	AIRGATE PCS INC COM	03-31-00	DONALDSON LUFKIN & J		0.00	8,771.40	166,656.98	0.000
2,400	AIRGATE PCS INC COM	04-05-00	DONALDSON LUFKIN & J		0.00	8,313.20	199,516.80	0.000
4,400	AIRGATE PCS INC COM	04-17-00	DONALDSON LUFKIN & J		0.00	6,578.00	289,435.52	0.000
1,900	AIRGATE PCS INC COM	04-24-00	DONALDSON LUFKIN & J		0.00	6,987.50	132,762.50	0.000
2,400	ALAMOSA PCS HLDGS I	03-16-00	INSTINET		96.00	2,667.70	64,026.96	0.000
13,900	ALAMOSA PCS HLDGS I	03-16-00	SMITH BARNEY INC		0.00	2,603.60	361,912.91	0.000
3,300	ALAMOSA PCS HLDGS I	03-17-00	SMITH BARNEY INC		0.00	2,860.00	94,380.00	0.000
2,900	ALAMOSA PCS HLDGS I	03-20-00	SMITH BARNEY INC		0.00	3,121.80	90,534.52	0.000

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
4,300	ALAMOS PCS HLDGS I	03-21-00	SMITH BARNEY INC		0.00	3,206.20	137,868.75	0.000
4,200	ALAMOS PCS HLDGS I	03-22-00	SMITH BARNEY INC		0.00	3,617.70	151,943.82	0.000
1,631	ALAMOS PCS HLDGS I	04-05-00	DB CLEARING SERVICES		0.00	3,251.80	53,036.86	0.000
360	ALAMOS PCS HLDGS I	04-07-00	SMITH BARNEY INC		0.00	3,500.00	12,600.00	0.000
709	ALAMOS PCS HLDGS I	04-10-00	SMITH BARNEY INC		0.00	3,465.60	24,571.32	0.000
9,900	ALAMOS PCS HLDGS I	04-17-00	DB CLEARING SERVICES		0.00	2,713.40	268,633.53	0.000
6,000	ALLOS THERAPEUTICS	03-27-00	COWEN AND COMPANY		0.00	1,800.00	108,000.00	0.000
2,200	ALLOS THERAPEUTICS	03-27-00	COWEN AND COMPANY		0.00	1,800.00	39,600.00	0.000
9,000	ALPHA INDS INC COM	03-22-00	OPPENHEIMER & CO. IN		0.00	12,926.90	1,163,421.90	0.000
1,700	ALPHA INDS INC COM	03-23-00	OPPENHEIMER & CO. IN		0.00	12,794.10	217,500.04	0.000
900	ALPHA INDS INC COM	03-23-00	INSTINET		36.00	12,117.40	109,056.60	0.000
1,100	ALPHA INDS INC COM	03-24-00	INSTINET		44.00	12,630.40	138,935.06	0.000
400	ALPHA INDS INC COM	03-27-00	INSTINET		16.00	12,241.50	48,966.00	0.000
4,600	ALPHA INDS INC COM	03-28-00	INSTINET		184.00	11,989.30	551,510.56	0.000
900	ALPHA INDS INC COM	03-29-00	OPPENHEIMER & CO. IN		0.00	11,379.30	102,414.42	0.000
1,500	ALPHA INDS INC COM	03-30-00	OPPENHEIMER & CO. IN		0.00	10,839.60	162,595.05	0.000
3,000	ALPHA INDS INC COM	04-03-00	PIPER JAFFRAY INC		0.00	9,478.80	284,364.90	0.000
1,800	ALPHA INDS INC COM	04-04-00	OPPENHEIMER & CO. IN		0.00	8,802.60	158,448.24	0.000
400	ALPHA INDS INC COM	04-05-00	OPPENHEIMER & CO. IN		0.00	9,228.70	36,915.00	0.000
700	ALPHA INDS INC COM	04-06-00	OPPENHEIMER & CO. IN		0.00	10,887.50	76,212.50	0.000
1,400	ALPHA INDS INC COM	04-11-00	INSTINET		56.00	9,342.90	130,801.72	0.000
4,500	ALPHA INDS INC COM	04-14-00	WEEDEN AND & CO		0.00	7,324.60	329,610.60	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
3,100	ALPHA INDS INC COM	04-17-00	OPPENHEIMER & CO. IN		0.00	7,386.60	228,987.08	0.000
1,400	ALPHA INDS INC COM	04-18-00	OPPENHEIMER & CO. IN		0.00	9,055.00	126,770.00	0.000
800	ALPHA INDS INC COM	04-19-00	OPPENHEIMER & CO. IN		0.00	10,493.70	83,950.00	0.000
2,200	ALPHA INDS INC COM	04-20-00	OPPENHEIMER & CO. IN		0.00	5,185.00	114,070.00	0.000
900	ALPHA INDS INC COM	04-24-00	OPPENHEIMER & CO. IN		0.00	4,591.20	41,321.25	0.000
1,700	ALPHA INDS INC COM	04-25-00	PIPER JAFFRAY INC		0.00	4,963.80	84,386.13	0.000
5,900	ALPHARMA INC CL A	03-17-00	COWEN AND COMPANY	295.00		4,107.40	242,337.19	0.004
5,700	ALPHARMA INC CL A	04-24-00	WARBURG DILLON READ	285.00		3,796.50	216,401.07	0.004
11,200	ALTEON WEBSYSTEMS I	04-27-00	ROBERTSON STEPHENS &		0.00	6,274.10	702,700.32	0.000
2,800	ANADIGICS INC COM	04-14-00	GOLDMAN SACHS & COMP		0.00	5,390.60	150,937.64	0.000
7,200	ANADIGICS INC COM	04-17-00	GOLDMAN SACHS & COMP		0.00	5,791.70	417,008.16	0.000
4,800	ANDREW CORP COM	04-26-00	INSTINET		192.00	2,750.50	132,024.00	0.000
6,400	ANDREW CORP COM	04-27-00	INSTINET		256.00	2,829.70	181,103.36	0.000
6,600	ANDREW CORP COM	04-28-00	INSTINET		264.00	2,932.70	193,559.52	0.000
1,100	ANTEC CORP COM	04-24-00	INSTINET		44.00	4,561.80	50,180.35	0.000
3,700	ANTEC CORP COM	04-25-00	INSTINET		148.00	4,977.00	184,151.96	0.000
11,300	ANTEC CORP COM	04-25-00	WARBURG DILLON READ		0.00	4,913.90	555,274.09	0.000
4,300	ANTEC CORP COM	04-26-00	WARBURG DILLON READ		0.00	5,018.30	215,789.91	0.000
4,500	ANTEC CORP COM	04-28-00	WARBURG DILLON READ		0.00	5,208.90	234,401.85	0.000
100	ARROWPOINT COMMUNIC	03-30-00	GOLDMAN SACHS & COMP		0.00	3,400.00	3,400.00	0.000
300	ARTISTDIRECT INC CO	03-27-00	MORGAN STANLEY & CO		0.00	1,200.00	3,600.00	0.000
100	ASIAINFO HLDGS INC	03-02-00	MORGAN STANLEY & CO		0.00	2,400.00	2,400.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
13,700	BINDVIEW DEV CORP C	03-22-00	DONALDSON LUFKIN & J		0.00	3,589.90	491,828.63	0.000
6,200	BINDVIEW DEV CORP C	03-23-00	DONALDSON LUFKIN & J		0.00	3,845.60	238,430.30	0.000
2,700	BINDVIEW DEV CORP C	03-24-00	DONALDSON LUFKIN & J		0.00	3,848.70	103,916.25	0.000
12,300	BINDVIEW DEV CORP C	03-27-00	DONALDSON LUFKIN & J		0.00	3,727.70	458,509.56	0.000
3,700	BINDVIEW DEV CORP C	03-28-00	DONALDSON LUFKIN & J		0.00	3,523.20	130,358.77	0.000
8,300	BINDVIEW DEV CORP C	03-29-00	DONALDSON LUFKIN & J		0.00	3,444.70	285,915.08	0.000
5,600	C CORNET CORP COM	04-06-00	INSTINET		224.00	4,360.20	244,175.68	0.000
2,300	C CORNET CORP COM	04-06-00	OPPENHEIMER & CO. IN		0.00	4,358.10	100,238.14	0.000
7,700	C CORNET CORP COM	04-07-00	DONALDSON LUFKIN & J		0.00	4,735.00	364,595.00	0.000
17,500	C CORNET CORP COM	04-10-00	DONALDSON LUFKIN & J		0.00	4,465.10	781,408.25	0.000
6,600	C CORNET CORP COM	04-11-00	DONALDSON LUFKIN & J		0.00	4,250.90	280,561.38	0.000
4,100	C CORNET CORP COM	04-14-00	OPPENHEIMER & CO. IN		0.00	3,488.40	143,026.45	0.000
4,600	C CORNET CORP COM	04-17-00	DONALDSON LUFKIN & J		0.00	3,468.30	159,542.72	0.000
10,300	C CORNET CORP COM	04-18-00	DONALDSON LUFKIN & J		0.00	3,806.20	392,043.75	0.000
4,300	C CORNET CORP COM	04-19-00	DONALDSON LUFKIN & J		0.00	3,905.00	167,915.00	0.000
4,300	C CORNET CORP COM	04-20-00	DONALDSON LUFKIN & J		0.00	4,001.80	172,080.84	0.000
3,700	C CORNET CORP COM	04-24-00	DONALDSON LUFKIN & J		0.00	3,684.10	136,315.03	0.000
4,800	C CORNET CORP COM	04-25-00	DONALDSON LUFKIN & J		0.00	3,637.40	174,596.64	0.000
2,100	C CORNET CORP COM	04-26-00	DONALDSON LUFKIN & J		0.00	3,625.00	76,125.00	0.000
2,600	C CORNET CORP COM	04-27-00	DONALDSON LUFKIN & J		0.00	3,740.00	97,240.00	0.000
2,100	C CORNET CORP COM	04-28-00	DONALDSON LUFKIN & J		0.00	3,900.00	81,900.00	0.000
700	CALDERA SYS INC COM	03-21-00	ROBERTSON STEPHENS &		0.00	1,400.00	9,800.00	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,500	CHARTER COMMUNICATI	04-20-00	INSTINET		60.00	1,475.80	22,137.75	0.00
20,800	CHARTER COMMUNICATI	04-20-00	MERRILL LYNCH PIERCE		0.00	1,485.10	308,913.28	0.00
25,900	CHARTER COMMUNICATI	04-20-00	PRUDENTIAL SECURITIE		0.00	1,484.30	384,454.42	0.00
1,800	CHARTER COMMUNICATI	04-24-00	INSTINET		72.00	1,443.40	25,981.92	0.00
15,400	CHARTER COMMUNICATI	04-25-00	INSTINET		616.00	1,466.80	225,890.28	0.00
12,000	CHARTER COMMUNICATI	04-26-00	INSTINET		480.00	1,497.40	179,689.20	0.00
10,400	CHARTER COMMUNICATI	04-27-00	INSTINET		416.00	1,474.20	153,323.04	0.00
14,600	CHOICE I COMMUNICAT	03-29-00	FIRST UNION CAPITAL		0.00	3,385.60	494,304.90	0.00
5,400	CHOICE I COMMUNICAT	03-30-00	FIRST UNION CAPITAL		0.00	3,137.50	169,425.00	0.00
3,200	CHOICE I COMMUNICAT	03-31-00	FIRST UNION CAPITAL		0.00	3,216.60	102,933.44	0.00
700	CHOICE I COMMUNICAT	04-03-00	FIRST UNION CAPITAL		0.00	3,581.40	25,069.94	0.00
1,200	CHOICE I COMMUNICAT	04-04-00	FIRST UNION CAPITAL		0.00	3,581.20	42,975.00	0.00
4,300	CHOICE I COMMUNICAT	04-13-00	FIRST UNION CAPITAL		0.00	2,451.50	105,417.08	0.00
600	CHOICE I COMMUNICAT	04-26-00	FIRST UNION CAPITAL		0.00	2,800.00	16,800.00	0.00
1,700	CHOICE I COMMUNICAT	04-27-00	FIRST UNION CAPITAL		0.00	3,120.80	53,054.11	0.00
800	CHOICE I COMMUNICAT	04-28-00	FIRST UNION CAPITAL		0.00	3,210.00	25,680.00	0.00
200	COM21 INC COM	03-22-00	INSTINET		8.00	6,112.00	12,224.08	0.00
6,700	COM21 INC COM	03-22-00	MERRILL LYNCH PIERCE		0.00	5,952.00	398,784.00	0.00
4,900	COM21 INC COM	03-23-00	MERRILL LYNCH PIERCE		0.00	6,263.80	306,930.61	0.00
2,800	COM21 INC COM	03-23-00	INSTINET		112.00	6,263.00	175,365.12	0.00
2,600	COM21 INC COM	03-24-00	INSTINET		104.00	6,192.70	161,010.72	0.00
3,100	COM21 INC COM	03-27-00	INSTINET		124.00	5,857.00	181,569.48	0.00

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
100	COM21 INC COM	03-28-00	INSTINET		4.00	5,697.70	5,697.75	0.000
1,600	COM21 INC COM	03-28-00	MERRILL LYNCH PIERCE		0.00	5,557.40	88,919.04	0.000
5,400	COM21 INC COM	04-14-00	MERRILL LYNCH PIERCE		0.00	3,009.90	162,535.68	0.000
7,000	COM21 INC COM	04-17-00	MERRILL LYNCH PIERCE		0.00	2,947.50	206,325.00	0.000
7,100	COM21 INC COM	04-18-00	MERRILL LYNCH PIERCE		0.00	3,190.30	226,512.01	0.000
4,100	COM21 INC COM	04-19-00	MERRILL LYNCH PIERCE		0.00	3,188.30	130,723.17	0.000
4,700	COPPER MTN NETWORKS	04-17-00	DAIN RAUSCHER		0.00	5,547.20	260,722.16	0.000
2,300	COPPER MTN NETWORKS	04-18-00	PIPER JAFFRAY INC		0.00	6,137.50	141,162.50	0.000
900	CORECOM LTD COM STK	04-19-00	MERRILL LYNCH PIERCE		0.00	2,956.20	26,606.25	0.000
3,300	CORECOM LTD COM STK	04-20-00	INSTINET		132.00	3,003.10	99,102.96	0.000
4,800	CORECOM LTD COM STK	04-25-00	INSTINET		192.00	3,182.00	152,736.00	0.000
1,400	COX RADIO INC CL A	03-16-00	MORGAN STANLEY & CO		70.00	6,879.00	96,307.26	0.000
900	COX RADIO INC CL A	03-17-00	MORGAN STANLEY & CO		45.00	7,188.50	64,696.59	0.000
2,000	COX RADIO INC CL A	03-21-00	FIRST BOSTON CORPORA		100.00	7,433.60	148,672.60	0.000
1,000	COX RADIO INC CL A	03-22-00	FIRST BOSTON CORPORA		50.00	7,575.10	75,751.90	0.000
500	COX RADIO INC CL A	03-23-00	FIRST BOSTON CORPORA		20.00	7,780.80	38,904.25	0.000
1,700	COX RADIO INC CL A	04-06-00	MONTGOMERY SECURITIE		102.00	8,406.00	142,902.00	0.000
300	COX RADIO INC CL A	04-10-00	MONTGOMERY SECURITIE		15.00	8,532.30	25,597.02	0.000
1,200	COX RADIO INC CL A	04-11-00	MONTGOMERY SECURITIE		60.00	8,761.70	105,140.64	0.000
5,700	COX RADIO INC CL A	04-18-00	FIRST BOSTON CORPORA		285.00	7,267.50	414,247.50	0.000
1,300	COX RADIO INC CL A	04-24-00	FIRST BOSTON CORPORA		78.00	7,106.00	92,378.00	0.000
1,600	COX RADIO INC CL A	04-25-00	FIRST BOSTON CORPORA		80.00	7,205.20	115,283.68	0.000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
4,400	CYTYC CORP COM	03-22-00	INSTINET		176.00	4,256.40	187,284.24	0.00
1,900	CYTYC CORP COM	03-24-00	ROBERTSON STEPHENS &		0.00	4,300.00	81,700.00	0.00
4,500	CYTYC CORP COM	03-31-00	CANTOR FITZGERALD &		0.00	4,187.30	188,431.65	0.00
5,400	CYTYC CORP COM	04-26-00	ROBERTSON STEPHENS &		0.00	3,838.50	207,280.62	0.00
24,200	DIGITAL MICROWAVE C	03-29-00	MERRILL LYNCH PIERCE		0.00	3,941.70	953,913.18	0.00
1,400	DIGITAL MICROWAVE C	03-30-00	INSTINET		56.00	3,416.50	47,831.56	0.00
4,700	DIGITAL MICROWAVE C	04-05-00	DAIN RAUSCHER		0.00	3,255.20	152,996.75	0.00
6,900	DIGITAL MICROWAVE C	04-17-00	DAIN RAUSCHER		0.00	2,902.20	200,255.25	0.00
9,900	DIGITAL MICROWAVE C	04-18-00	DAIN RAUSCHER		0.00	3,412.10	337,806.81	0.00
2,700	DIGITAL MICROWAVE C	04-19-00	DAIN RAUSCHER		0.00	3,305.00	89,237.43	0.00
3,000	DIGITALTHINK INC CO	03-01-00	FIRST BOSTON CORPORA		0.00	4,515.60	135,468.90	0.00
900	DIGITAS INC COM	03-13-00	MORGAN STANLEY & CO		0.00	2,400.00	21,600.00	0.00
25,100	DOBSON COMMUNICATIO	03-16-00	MONTGOMERY SECURITIE		0.00	2,000.00	502,000.00	0.00
16,500	DOBSON COMMUNICATIO	03-17-00	MONTGOMERY SECURITIE		0.00	2,007.50	331,237.50	0.00
4,600	DOBSON COMMUNICATIO	03-20-00	MONTGOMERY SECURITIE		0.00	1,927.20	88,654.42	0.00
3,900	DOBSON COMMUNICATIO	03-22-00	MONTGOMERY SECURITIE		0.00	1,800.00	70,200.00	0.00
17,700	DOBSON COMMUNICATIO	03-23-00	MONTGOMERY SECURITIE		0.00	1,963.70	347,580.21	0.00
2,400	DOBSON COMMUNICATIO	03-24-00	INSTINET		96.00	2,146.80	51,523.20	0.00
5,600	DOBSON COMMUNICATIO	03-27-00	LEHMAN BROTHERS INC		0.00	2,000.00	112,000.00	0.00
11,200	DOBSON COMMUNICATIO	04-11-00	LEHMAN BROTHERS INC		0.00	2,595.60	290,712.80	0.00
4,000	DOBSON COMMUNICATIO	04-28-00	DB CLEARING SERVICES		0.00	2,380.10	95,207.60	0.00
1,400	DOCUMENTUM INC COM	03-15-00	MORGAN STANLEY & CO		0.00	7,362.50	103,075.00	0.00

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
6,800	DOCUMENTUM INC COM	03-16-00	MORGAN STANLEY & CO		0.00	7,813.30	531,310.52	0.000
2,200	DOCUMENTUM INC COM	03-20-00	MORGAN STANLEY & CO		0.00	7,800.00	171,600.00	0.000
1,000	DOCUMENTUM INC COM	03-21-00	MORGAN STANLEY & CO		0.00	7,419.70	74,197.40	0.000
2,500	DOCUMENTUM INC COM	03-30-00	FIRST BOSTON CORPORA		0.00	7,074.10	176,853.00	0.000
2,100	DOCUMENTUM INC COM	03-31-00	FIRST BOSTON CORPORA		0.00	7,345.30	154,251.51	0.000
3,100	DOCUMENTUM INC COM	04-03-00	FIRST BOSTON CORPORA		0.00	6,452.90	200,041.14	0.000
1,100	DOCUMENTUM INC COM	04-03-00	INSTINET		44.00	7,041.20	77,454.08	0.000
2,700	DOCUMENTUM INC COM	04-24-00	FIRST BOSTON CORPORA		0.00	4,812.50	129,937.50	0.000
4,000	DOCUMENTUM INC COM	04-26-00	MONTGOMERY SECURITIE		0.00	5,975.70	239,030.40	0.000
12,900	EMMIS COMMUNICATION	04-06-00	LEHMAN BROTHERS INC		0.00	4,508.00	581,532.00	0.000
1,900	EMMIS COMMUNICATION	04-07-00	LEHMAN BROTHERS INC		0.00	4,543.70	86,331.25	0.000
2,900	EMMIS COMMUNICATION	04-10-00	LEHMAN BROTHERS INC		0.00	4,512.90	130,875.84	0.000
2,700	EMMIS COMMUNICATION	04-24-00	FIRST UNION CAPITAL		0.00	3,569.70	96,382.17	0.000
2,700	EMMIS COMMUNICATION	04-25-00	FIRST UNION CAPITAL		0.00	3,998.70	107,966.25	0.000
2,300	EMMIS COMMUNICATION	04-28-00	FIRST UNION CAPITAL		0.00	4,328.40	99,553.43	0.000
12,300	ENTRUST TECHNOLOGIE	04-18-00	GOLDMAN SACHS & COMP		0.00	5,287.80	650,399.40	0.000
700	EPRISE CORP COM	03-24-00	DB CLEARING SERVICES		0.00	1,500.00	10,500.00	0.000
3,500	ETINUUM INC COM	03-24-00	HAMBRECHT & QUEST		0.00	1,230.70	43,075.20	0.000
5,700	ETINUUM INC COM	03-24-00	HAMBRECHT & QUEST		0.00	1,200.00	68,400.00	0.000
3,500	ETINUUM INC COM	03-27-00	HAMBRECHT & QUEST		0.00	1,224.80	42,868.70	0.000
2,100	EXCHANGE APPLICATIO	03-23-00	DB CLEARING SERVICES		0.00	4,573.80	96,050.01	0.000
4,300	EXCHANGE APPLICATIO	03-24-00	DB CLEARING SERVICES		0.00	5,091.30	218,927.19	0.000

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
900	EXCHANGE APPLICATIO	03-30-00	INSTINET		36.00	5,154.00	46,386.00	0.000
7,200	EXCHANGE APPLICATIO	03-31-00	INSTINET		288.00	5,169.30	372,196.08	0.000
1,100	EXCHANGE APPLICATIO	04-04-00	DB CLEARING SERVICES		0.00	3,208.10	35,289.98	0.000
1,100	EXCHANGE APPLICATIO	04-05-00	DB CLEARING SERVICES		0.00	3,812.50	41,937.50	0.000
2,500	FAIRMARKET INC COM	03-14-00	DB CLEARING SERVICES		0.00	1,700.00	42,500.00	0.000
4,800	FAIRMARKET INC COM	03-23-00	DB CLEARING SERVICES		0.00	3,115.50	149,545.92	0.000
3,900	FAIRMARKET INC COM	03-29-00	DB CLEARING SERVICES		0.00	3,600.00	140,400.00	0.000
4,200	FAIRMARKET INC COM	04-04-00	DB CLEARING SERVICES		0.00	1,653.80	69,460.44	0.000
2,800	FAIRMARKET INC COM	04-05-00	DB CLEARING SERVICES		0.00	1,445.80	40,483.24	0.000
700	FIRSTWORLD COMMUNIC	03-07-00	LEHMAN BROTHERS INC		0.00	1,700.00	11,900.00	0.000
5,800	FRIEDMAN BILLINGS R	03-06-00	LEHMAN BROTHERS INC		290.00	1,696.70	98,413.82	0.000
11,600	FRIEDMAN BILLINGS R	03-07-00	ABN AMRO SECURITIES		580.00	1,695.50	196,678.00	0.000
1,700	FRIEDMAN BILLINGS R	03-08-00	LEHMAN BROTHERS INC		85.00	1,549.40	26,340.48	0.000
12,000	FRIEDMAN BILLINGS R	03-10-00	FRIEDMAN BILLING AND		600.00	1,676.90	201,229.20	0.000
36,400	GLOBAL TELESYSTEMS	04-17-00	PIPER JAFFRAY INC		1,820.00	1,404.80	511,376.32	0.258
5,800	GLOBAL TELESYSTEMS	04-18-00	PIPER JAFFRAY INC		290.00	1,488.00	86,306.32	0.243
51,900	GLOBAL TELESYSTEMS	04-19-00	OPPENHEIMER & CO. IN		3,114.00	1,579.80	819,916.20	0.229
13,500	GLOBESPAN INC COM I	04-17-00	THOMAS WEISEL PARTNE		0.00	5,255.60	709,515.45	0.000
3,000	GLOBESPAN INC COM I	04-27-00	INSTINET		120.00	7,132.80	213,984.60	0.000
35,000	GOTO COM INC COM ST	03-24-00	DONALDSON LUFKIN & J		0.00	4,762.20	1,666,794.50	0.000
300	GOTO COM INC COM ST	03-24-00	INSTINET		12.00	4,516.50	13,549.50	0.000
9,300	GOTO COM INC COM ST	04-14-00	DONALDSON LUFKIN & J		0.00	3,307.90	307,636.56	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
10,500	HARMONIC INC COM	03-23-00	MERRILL LYNCH PIERCE		0.00	11,379.30	1,194,831.75	0.000
2,100	HARMONIC INC COM	03-24-00	INSTINET		84.00	10,816.00	227,136.21	0.000
6,700	HARMONIC INC COM	04-19-00	INSTINET		268.00	7,536.80	504,968.95	0.000
5,400	HARMONIC INC COM	04-20-00	TROSTER SINGER CORP		0.00	7,602.70	410,550.12	0.000
4,400	HOOPER HOLMES INC C	03-01-00	EDWARDS. A.G.		220.00	3,019.50	132,860.64	0.000
2,100	HOOPER HOLMES INC C	03-03-00	EDWARDS. A.G.		105.00	2,848.70	59,823.75	0.001
7,400	HOOPER HOLMES INC C	03-07-00	EDWARDS. A.G.		370.00	3,016.60	223,230.62	0.000
1,200	ILLUMINET HLDGS INC	03-30-00	INSTINET		48.00	4,829.10	57,950.28	0.000
1,400	ILLUMINET HLDGS INC	03-31-00	MONTGOMERY SECURITIE		0.00	5,019.90	70,279.72	0.000
300	IMPROVENET INC COM	03-15-00	FIRST BOSTON CORPORA		0.00	1,600.00	4,800.00	0.000
700	INSILICON CORP COM	03-22-00	ROBERTSON STEPHENS &		0.00	1,200.00	8,400.00	0.000
1,100	INTEGRATED INFORMAT	03-17-00	ROBERTSON STEPHENS &		0.00	1,500.00	16,500.00	0.000
4,900	INTERMUNE PHARMACEU	03-24-00	WARBURG DILLON READ		0.00	2,900.00	142,100.00	0.000
5,000	INTERMUNE PHARMACEU	03-24-00	WARBURG DILLON READ		0.00	2,000.00	100,000.00	0.000
1,900	INTERMUNE PHARMACEU	03-30-00	HAMBRECHT & QUEST		0.00	1,878.40	35,690.55	0.000
2,800	INTERMUNE PHARMACEU	03-31-00	HAMBRECHT & QUEST		0.00	1,998.00	55,945.12	0.000
6,300	INTERMUNE PHARMACEU	04-03-00	HAMBRECHT & QUEST		0.00	1,906.20	120,091.23	0.000
12,400	INTERMUNE PHARMACEU	04-06-00	HAMBRECHT & QUEST		0.00	1,662.50	206,150.00	0.000
600	INTERMUNE PHARMACEU	04-11-00	HAMBRECHT & QUEST		0.00	1,992.30	11,954.16	0.000
3,900	INTERMUNE PHARMACEU	04-12-00	HAMBRECHT & QUEST		0.00	1,840.70	71,787.69	0.000
1,000	INTERMUNE PHARMACEU	04-26-00	CHASE H&Q		0.00	1,462.50	14,625.00	0.000
6,200	INTRAWARE INC COM	03-07-00	ROBERTSON STEPHENS &		0.00	6,766.10	419,502.54	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
4,900	INTRAWARE INC COM	03-08-00	ROBERTSON STEPHENS &		0.00	6,710.00	328,790.00	0.000
1,900	INTRAWARE INC COM	03-09-00	ROBERTSON STEPHENS &		0.00	6,878.10	130,684.47	0.000
1,000	INTRAWARE INC COM	03-10-00	INSTINET		40.00	7,415.20	74,152.70	0.000
5,900	INTRAWARE INC COM	03-10-00	ROBERTSON STEPHENS &		0.00	7,480.00	441,320.00	0.000
4,500	INTRAWARE INC COM	03-13-00	ROBERTSON STEPHENS &		0.00	7,067.50	318,038.85	0.000
3,500	INTRAWARE INC COM	03-28-00	INSTINET		140.00	5,077.60	177,719.15	0.000
3,300	INTRAWARE INC COM	03-29-00	INSTINET		132.00	4,922.30	162,437.88	0.000
800	INTRAWARE INC COM	03-31-00	INSTINET		32.00	4,212.80	33,703.04	0.000
900	INTRAWARE INC COM	04-03-00	INSTINET		36.00	3,898.60	35,087.67	0.000
100	IPRINT COM INC COM	03-07-00	FIRST BOSTON CORPORA		0.00	1,000.00	1,000.00	0.000
2,400	ISS GROUP INC OC-CO	04-14-00	PRUDENTIAL SECURITIE		0.00	6,747.30	161,936.16	0.000
10,000	ITC DELTACOM INC CO	03-29-00	FIRST UNION CAPITAL		0.00	3,999.80	399,983.00	0.000
8,600	ITC DELTACOM INC CO	03-30-00	FIRST UNION CAPITAL		0.00	3,953.50	340,002.72	0.000
3,800	ITC DELTACOM INC CO	03-31-00	FIRST UNION CAPITAL		0.00	3,768.70	143,212.50	0.000
9,600	ITC DELTACOM INC CO	04-04-00	FIRST UNION CAPITAL		0.00	2,931.50	281,425.92	0.000
7,500	ITC DELTACOM INC CO	04-05-00	FIRST UNION CAPITAL		0.00	2,994.90	224,623.50	0.000
3,800	ITC DELTACOM INC CO	04-19-00	FIRST UNION CAPITAL		0.00	3,223.20	122,481.98	0.000
3,700	ITC DELTACOM INC CO	04-20-00	FIRST UNION CAPITAL		0.00	3,201.80	118,469.56	0.000
3,100	ITC DELTACOM INC CO	04-26-00	FIRST UNION CAPITAL		0.00	3,122.80	96,808.66	0.000
2,700	ITC DELTACOM INC CO	04-27-00	FIRST UNION CAPITAL		0.00	3,075.00	83,025.00	0.000
1,100	ITC DELTACOM INC CO	04-28-00	FIRST UNION CAPITAL		0.00	3,300.00	36,300.00	0.000
2,600	KEYNOTE SYS INC COM	03-24-00	ROBERTSON STEPHENS &		0.00	12,781.60	332,322.38	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,000	KEYNOTE SYS INC COM	03-27-00	ROBERTSON STEPHENS &		0.00	12,631.20	126,312.50	0.000
559	KEYNOTE SYS INC COM	03-28-00	INSTINET		22.36	12,004.00	67,102.36	0.000
3,400	KEYNOTE SYS INC COM	03-29-00	INSTINET		136.00	11,038.60	375,314.10	0.000
50	KEYNOTE SYS INC COM	03-31-00	INSTINET		2.00	10,054.00	5,027.00	0.000
2,891	KEYNOTE SYS INC COM	03-31-00	ROBERTSON STEPHENS &		0.00	10,536.10	304,600.10	0.000
6,200	KING PHARMACEUTICAL	04-05-00	DONALDSON LUFKIN & J		0.00	3,784.30	234,631.56	0.000
7,700	KING PHARMACEUTICAL	04-06-00	DONALDSON LUFKIN & J		0.00	3,969.70	305,673.83	0.000
2,500	KING PHARMACEUTICAL	04-17-00	DONALDSON LUFKIN & J		0.00	4,075.00	101,875.00	0.000
200	LOUDEYE TECHNOLOGIE	03-15-00	ROBERTSON STEPHENS &		0.00	1,600.00	3,200.00	0.000
500	MEDAREX INC COM	03-02-00	MORGAN STANLEY & CO		0.00	17,200.00	86,000.00	0.000
54,000	METAWAVE COMMUNICAT	04-26-00	MERRILL LYNCH PIERCE		0.00	900.00	486,000.00	0.000
1,600	METAWAVE COMMUNICAT	04-27-00	MERRILL LYNCH PIERCE		0.00	1,000.00	16,000.00	0.000
7,300	MGC COMMUNICATIONS	03-07-00	INSTINET		292.00	7,561.70	552,009.94	0.000
4,400	MGC COMMUNICATIONS	03-07-00	ING BARINGS INT'L		0.00	7,611.90	334,926.24	0.000
2,400	MGC COMMUNICATIONS	03-08-00	INSTINET		96.00	7,325.00	175,801.20	0.000
3,500	NET2000 COMMUNICATI	03-06-00	GOLDMAN SACHS & COMP		0.00	2,000.00	70,000.00	0.000
13,000	NET2000 COMMUNICATI	03-07-00	GOLDMAN SACHS & COMP		0.00	3,751.70	487,727.50	0.000
7,100	NET2000 COMMUNICATI	03-08-00	GOLDMAN SACHS & COMP		0.00	3,516.10	249,648.07	0.000
5,900	NET2000 COMMUNICATI	03-09-00	GOLDMAN SACHS & COMP		0.00	3,386.70	199,818.25	0.000
1,000	NET2000 COMMUNICATI	03-10-00	GOLDMAN SACHS & COMP		0.00	3,250.00	32,500.00	0.000
4,700	NET2000 COMMUNICATI	03-17-00	GOLDMAN SACHS & COMP		0.00	3,169.80	148,984.36	0.000
700	NET2000 COMMUNICATI	03-20-00	GOLDMAN SACHS & COMP		0.00	3,312.50	23,187.50	0.000

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
6,000	NET2000 COMMUNICATI	03-22-00	MERRILL LYNCH PIERCE		0.00	2,724.70	163,484.40	0.000
1,700	NET2000 COMMUNICATI	03-23-00	MERRILL LYNCH PIERCE		0.00	2,816.20	47,876.25	0.000
3,200	NETPLIANCE INC COM	03-17-00	DONALDSON LUFKIN & J		0.00	1,800.00	57,600.00	0.000
12,800	NETWORK PLUS CORP C	04-06-00	GOLDMAN SACHS & COMP		0.00	2,900.00	371,200.00	0.000
6,300	NETWORK PLUS CORP C	04-06-00	INSTINET		252.00	2,919.70	183,941.73	0.000
10,300	NETWORK PLUS CORP C	04-07-00	GOLDMAN SACHS & COMP		0.00	2,906.20	299,343.75	0.000
10,300	NETWORK PLUS CORP C	04-10-00	GOLDMAN SACHS & COMP		0.00	2,910.90	299,826.82	0.000
7,700	NETWORK PLUS CORP C	04-11-00	GOLDMAN SACHS & COMP		0.00	2,906.20	223,781.25	0.000
7,800	NETWORK PLUS CORP C	04-13-00	GOLDMAN SACHS & COMP		0.00	2,392.50	186,615.00	0.000
9,200	NETWORK PLUS CORP C	04-26-00	MERRILL LYNCH PIERCE		0.00	1,912.50	175,950.00	0.000
3,300	NETWORK PLUS CORP C	04-27-00	MERRILL LYNCH PIERCE		0.00	1,872.90	61,806.36	0.000
5,200	NUMERICAL TECHNOLOG	04-06-00	FIRST BOSTON CORPORA		0.00	1,400.00	72,800.00	0.000
295	NYFIX INC COM	03-01-00	WEEDEN AND & CO		14.75	4,004.40	11,812.98	0.000
9,200	ORAPHARMA INC OC-CO	03-09-00	ROBERTSON STEPHENS &		0.00	3,243.40	298,397.40	0.000
1,500	ORAPHARMA INC OC-CO	03-09-00	ROBERTSON STEPHENS &		0.00	1,800.00	27,000.00	0.000
9,700	ORAPHARMA INC OC-CO	03-10-00	ROBERTSON STEPHENS &		0.00	3,159.60	306,489.93	0.000
3,100	ORATEC INTERVENTION	04-04-00	MERRILL LYNCH PIERCE		0.00	1,400.00	43,400.00	0.000
3,900	OTG SOFTWARE INC CO	03-09-00	FIRST BOSTON CORPORA		0.00	1,900.00	74,100.00	0.000
1,800	OTG SOFTWARE INC CO	03-10-00	FIRST BOSTON CORPORA		0.00	5,651.60	101,730.42	0.000
1,800	OTG SOFTWARE INC CO	03-13-00	FIRST BOSTON CORPORA		0.00	5,281.20	95,062.50	0.000
1,400	PALM INC COM STK IS	03-01-00	GOLDMAN SACHS & COMP		0.00	3,800.00	53,200.00	0.000
200	PC-TEL INC COM	04-04-00	INSTINET		8.00	5,104.00	10,208.00	0.000

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,900	PC-TEL INC COM	04-04-00	MONTGOMERY SECURITIE		0.00	5,837.50	110,912.50	0.000
1,100	PC-TEL INC COM	04-05-00	INSTINET		44.00	5,733.00	63,063.99	0.000
6,300	PC-TEL INC COM	04-06-00	WARBURG DILLON READ		0.00	5,829.50	367,259.76	0.000
5,500	PC-TEL INC COM	04-10-00	WARBURG DILLON READ		0.00	5,230.50	287,681.90	0.000
300	PC-TEL INC COM	04-11-00	MONTGOMERY SECURITIE		0.00	4,650.00	13,950.00	0.000
1,100	PC-TEL INC COM	04-11-00	MONTGOMERY SECURITIE		0.00	4,650.00	51,150.00	0.000
3,100	PC-TEL INC COM	04-11-00	MONTGOMERY SECURITIE		0.00	4,650.00	144,150.00	0.000
400	PC-TEL INC COM	04-11-00	MONTGOMERY SECURITIE		0.00	4,650.00	18,600.00	0.000
200	PC-TEL INC COM	04-11-00	MONTGOMERY SECURITIE		0.00	4,650.00	9,300.00	0.000
300	PC-TEL INC COM	04-11-00	MONTGOMERY SECURITIE		0.00	4,650.00	13,950.00	0.000
5,600	PC-TEL INC COM	04-11-00	WARBURG DILLON READ		0.00	4,812.50	269,500.00	0.000
7,300	PC-TEL INC COM	04-14-00	MONTGOMERY SECURITIE		0.00	3,814.60	278,467.99	0.000
5,400	PC-TEL INC COM	04-19-00	WARBURG DILLON READ		0.00	3,477.50	187,785.00	0.000
1,300	PC-TEL INC COM	04-20-00	WARBURG DILLON READ		0.00	3,250.00	42,250.00	0.000
5,400	PC-TEL INC COM	04-24-00	WARBURG DILLON READ		0.00	2,946.30	159,101.82	0.000
2,800	PC-TEL INC COM	04-25-00	WARBURG DILLON READ		0.00	3,313.90	92,789.76	0.000
2,400	PILOT NETWORK SVCS	03-10-00	ROBERTSON STEPHENS &		0.00	4,958.70	119,010.00	0.000
4,800	PILOT NETWORK SVCS	03-13-00	ROBERTSON STEPHENS &		0.00	4,843.70	232,500.00	0.000
2,400	PILOT NETWORK SVCS	03-14-00	ROBERTSON STEPHENS &		0.00	4,922.50	118,140.00	0.000
400	PILOT NETWORK SVCS	03-14-00	ROBERTSON STEPHENS &		0.00	4,675.00	18,700.00	0.000
500	PILOT NETWORK SVCS	03-15-00	INSTINET		20.00	4,566.40	22,832.00	0.000
7,400	PILOT NETWORK SVCS	03-16-00	ROBERTSON STEPHENS &		0.00	4,628.70	342,529.72	0.000

PURCHASE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
4,600	PILOT NETWORK SVCS	04-03-00	ROBERTSON STEPHENS &		0.00	3,128.60	143,919.28	0.000
1,200	PILOT NETWORK SVCS	04-04-00	ROBERTSON STEPHENS &		0.00	2,637.50	31,650.00	0.000
2,600	PILOT NETWORK SVCS	04-04-00	ROBERTSON STEPHENS &		0.00	2,341.20	60,872.50	0.000
900	PILOT NETWORK SVCS	04-05-00	INSTINET		36.00	2,645.90	23,813.73	0.000
200	PILOT NETWORK SVCS	04-11-00	CORRESPONDENT SERVIC		0.00	2,900.00	5,800.00	0.000
500	PILOT NETWORK SVCS	04-12-00	CORRESPONDENT SERVIC		0.00	2,900.00	14,500.00	0.000
1,900	PINNACLE HLDGS INC	04-28-00	INSTINET		76.00	5,613.00	106,647.95	0.000
15,400	POWERTEL INC COM	03-23-00	INSTINET		616.00	7,843.20	1,207,866.66	0.000
1,800	POWERTEL INC COM	03-30-00	INSTINET		72.00	7,012.70	126,229.86	0.000
340	POWERTEL INC COM	04-04-00	INSTINET		13.60	6,179.00	21,008.60	0.000
5,000	POWERTEL INC COM	04-04-00	SMITH BARNEY INC		0.00	6,355.70	317,785.50	0.000
2,160	POWERTEL INC COM	04-05-00	SMITH BARNEY INC		0.00	6,330.00	136,728.00	0.000
2,200	POWERTEL INC COM	04-06-00	SMITH BARNEY INC		0.00	6,725.00	147,950.00	0.000
2,400	POWERTEL INC COM	04-11-00	RAYMOND JAMES		0.00	7,064.10	169,539.12	0.000
1,600	POWERTEL INC COM	04-12-00	RAYMOND JAMES		0.00	6,905.60	110,490.08	0.000
1,700	POWERTEL INC COM	04-13-00	RAYMOND JAMES		0.00	6,704.10	113,970.89	0.000
3,500	POWERTEL INC COM	04-17-00	J.P. MORGAN SECURITI		0.00	5,988.50	209,598.90	0.000
6,100	POWERTEL INC COM	04-18-00	J.P. MORGAN SECURITI		0.00	6,461.70	394,167.36	0.000
23,700	PRICE COMMUNICATION	04-07-00	ROBERTSON STEPHENS &		1,422.00	2,315.50	548,782.98	0.000
22,900	PRICE COMMUNICATION	04-10-00	ROBERTSON STEPHENS &		1,374.00	2,314.10	529,944.93	0.000
7,800	PRICE COMMUNICATION	04-11-00	ROBERTSON STEPHENS &		390.00	2,208.50	172,270.02	0.000
300	PRIME RESPONSE INC	03-03-00	ROBERTSON STEPHENS &		0.00	1,800.00	5,400.00	0.000

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,000	PROXIM INC	04-14-00	MONTGOMERY SECURITIE		0.00	7,714.00	154,281.20	0.000
21,000	PROXIM INC	04-17-00	MONTGOMERY SECURITIE		0.00	7,099.30	1,490,855.10	0.000
13,100	PROXIM INC	04-19-00	INSTINET		524.00	6,997.10	916,624.03	0.000
4,200	PROXIM INC	04-20-00	MONTGOMERY SECURITIE		0.00	6,921.80	290,718.12	0.000
400	RADVISION LTD COM S	03-13-00	LEHMAN BROTHERS INC		0.00	2,000.00	8,000.00	0.000
400	REGISTER COM INC CO	03-03-00	DB CLEARING SERVICES		0.00	2,400.00	9,600.00	0.000
2,600	RURAL CELLULAR CORP	03-16-00	FIRST UNION CAPITAL		0.00	5,367.10	139,546.42	0.000
1,200	RURAL CELLULAR CORP	03-17-00	FIRST UNION CAPITAL		0.00	5,610.00	67,320.00	0.000
2,700	RURAL CELLULAR CORP	03-20-00	FIRST UNION CAPITAL		0.00	5,700.00	153,900.00	0.000
1,800	RURAL CELLULAR CORP	03-21-00	FIRST UNION CAPITAL		0.00	5,597.40	100,753.74	0.000
3,700	RURAL CELLULAR CORP	03-22-00	FIRST UNION CAPITAL		0.00	6,206.50	229,640.50	0.000
1,500	RURAL CELLULAR CORP	03-23-00	FIRST UNION CAPITAL		0.00	6,408.50	96,128.55	0.000
2,700	RURAL CELLULAR CORP	03-24-00	FIRST UNION CAPITAL		0.00	6,404.20	172,915.83	0.000
4,300	RURAL CELLULAR CORP	03-27-00	FIRST UNION CAPITAL		0.00	6,205.30	266,830.48	0.000
2,900	RURAL CELLULAR CORP	03-27-00	FIRST UNION CAPITAL		0.00	6,276.10	182,007.48	0.000
3,700	RURAL CELLULAR CORP	03-28-00	FIRST UNION CAPITAL		0.00	6,112.50	226,162.50	0.000
2,100	RURAL CELLULAR CORP	03-29-00	FIRST UNION CAPITAL		0.00	6,403.10	134,465.73	0.000
5,200	RURAL CELLULAR CORP	03-30-00	FIRST UNION CAPITAL		0.00	6,241.00	324,536.16	0.000
5,200	RURAL CELLULAR CORP	03-31-00	FIRST UNION CAPITAL		0.00	6,091.20	316,745.00	0.000
2,000	RURAL CELLULAR CORP	04-03-00	FIRST UNION CAPITAL		0.00	6,575.00	131,500.00	0.000
1,500	RURAL CELLULAR CORP	04-04-00	FIRST UNION CAPITAL		0.00	6,491.60	97,375.05	0.000
3,800	RURAL CELLULAR CORP	04-05-00	FIRST UNION CAPITAL		0.00	6,663.90	253,228.96	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
600	RURAL CELLULAR CORP	04-06-00	INSTINET		24.00	6,350.80	38,105.28	0.000
2,200	RURAL CELLULAR CORP	04-07-00	FIRST UNION CAPITAL		0.00	6,957.50	153,065.00	0.000
50	RURAL CELLULAR CORP	04-07-00	INSTINET		2.00	6,704.00	3,352.00	0.000
1,290	RURAL CELLULAR CORP	04-10-00	FIRST UNION CAPITAL		0.00	7,022.90	90,595.67	0.000
340	RURAL CELLULAR CORP	04-11-00	INSTINET		13.60	6,817.10	23,178.21	0.000
610	RURAL CELLULAR CORP	04-12-00	INSTINET		24.40	6,582.50	40,153.37	0.000
1,290	RURAL CELLULAR CORP	04-13-00	FIRST UNION CAPITAL		0.00	6,442.70	83,110.96	0.000
1,300	RURAL CELLULAR CORP	04-14-00	FIRST UNION CAPITAL		0.00	6,252.00	81,277.04	0.000
2,580	RURAL CELLULAR CORP	04-17-00	FIRST UNION CAPITAL		0.00	6,245.80	161,143.96	0.000
2,600	RURAL CELLULAR CORP	04-18-00	FIRST UNION CAPITAL		0.00	6,705.00	174,330.00	0.000
3,800	RURAL CELLULAR CORP	04-20-00	FIRST UNION CAPITAL		0.00	6,975.00	265,050.00	0.000
4,000	RURAL CELLULAR CORP	04-28-00	FIRST UNION CAPITAL		0.00	7,236.50	289,462.00	0.000
9,600	SAWTEK INC COM	03-28-00	INSTINET		384.00	5,792.20	556,053.12	0.000
3,300	SAWTEK INC COM	03-28-00	HAMBRECHT & QUEST		0.00	5,725.90	188,957.01	0.000
5,500	SAWTEK INC COM	03-28-00	PIPER JAFFRAY INC		0.00	5,848.50	321,672.45	0.000
14,400	SAWTEK INC COM	03-29-00	INSTINET		576.00	5,579.80	803,491.20	0.000
2,700	SAWTEK INC COM	03-30-00	FIRST UNION CAPITAL		0.00	5,012.50	135,337.50	0.000
2,700	SAWTEK INC COM	03-31-00	INSTINET		108.00	5,095.30	137,573.91	0.000
1,800	SAWTEK INC COM	03-31-00	FIRST UNION CAPITAL		0.00	5,175.00	93,150.00	0.000
200	SAWTEK INC COM	04-03-00	INSTINET		8.00	5,071.10	10,142.38	0.000
3,600	SAWTEK INC COM	04-04-00	INSTINET		144.00	4,193.10	150,954.84	0.000
900	SAWTEK INC COM	04-04-00	HAMBRECHT & QUEST		0.00	4,704.10	42,337.53	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
3,400	SAWTEK INC COM	04-05-00	FIRST UNION CAPITAL		0.00	4,656.30	158,316.92	0.000
2,200	SAWTEK INC COM	04-06-00	TROSTER SINGER CORP		0.00	5,655.20	124,415.72	0.000
800	SAWTEK INC COM	04-06-00	INSTINET		32.00	5,321.80	42,574.88	0.000
5,300	SAWTEK INC COM	04-17-00	INSTINET		212.00	4,405.80	233,511.11	0.000
5,600	SAWTEK INC COM	04-18-00	FIRST UNION CAPITAL		0.00	4,883.20	273,459.20	0.000
2,600	SAWTEK INC COM	04-19-00	FIRST UNION CAPITAL		0.00	4,834.50	125,698.82	0.000
3,100	SBA COMMUNICATIONS	04-06-00	DONALDSON LUFKIN & J		0.00	4,230.80	131,155.11	0.000
1,200	SBA COMMUNICATIONS	04-07-00	DONALDSON LUFKIN & J		0.00	4,450.00	53,400.00	0.000
3,600	SBA COMMUNICATIONS	04-10-00	DONALDSON LUFKIN & J		0.00	4,599.10	165,567.96	0.000
6,700	SBA COMMUNICATIONS	04-11-00	DONALDSON LUFKIN & J		0.00	4,195.40	281,093.81	0.000
7,800	SBA COMMUNICATIONS	04-12-00	DONALDSON LUFKIN & J		0.00	3,960.80	308,944.74	0.000
1,700	SELECTICA INC DEL C	03-09-00	FIRST BOSTON CORPORA		0.00	3,000.00	51,000.00	0.000
1,800	SELECTICA INC DEL C	03-10-00	FIRST BOSTON CORPORA		0.00	13,483.90	242,710.20	0.000
1,300	SELECTICA INC DEL C	03-13-00	FIRST BOSTON CORPORA		0.00	12,541.60	163,041.71	0.000
1,800	SELECTICA INC DEL C	03-16-00	FIRST BOSTON CORPORA		0.00	10,625.00	191,250.00	0.000
400	SELECTICA INC DEL C	03-21-00	FIRST BOSTON CORPORA		0.00	7,600.00	30,400.00	0.000
500	SELECTICA INC DEL C	03-22-00	FIRST BOSTON CORPORA		0.00	9,376.40	46,882.25	0.000
4,400	SILICON IMAGE INC C	04-18-00	DAIN RAUSCHER		0.00	5,178.60	227,861.92	0.000
1,300	SILICON IMAGE INC C	04-19-00	DAIN RAUSCHER		0.00	5,437.50	70,687.50	0.000
200	SILICON LABORATORIE	03-23-00	MORGAN STANLEY & CO		0.00	3,100.00	6,200.00	0.000
900	SONICWALL INC COM	03-13-00	BEAR, STEARNS, SECUR		0.00	12,731.10	114,580.17	0.000
900	SONICWALL INC COM	03-15-00	INSTINET		36.00	11,708.20	105,374.25	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
30,900	SONICWALL INC COM	03-16-00	BEAR, STEARNS, SECUR		0.00	10,000.00	3,090,000.00	0.000
1,700	SONICWALL INC COM	03-16-00	INSTINET		68.00	10,426.60	177,253.39	0.000
5,000	SONICWALL INC COM	03-31-00	THOMAS WEISEL PARTNE		0.00	7,060.40	353,024.50	0.000
2,900	SONICWALL INC COM	04-03-00	THOMAS WEISEL PARTNE		0.00	7,176.30	208,114.15	0.000
2,500	SONICWALL INC COM	04-05-00	INSTINET	100.00		6,394.30	159,857.75	0.000
200	SWITCHBOARD INC COM	03-02-00	ROBERTSON STEPHENS &		0.00	1,500.00	3,000.00	0.000
20,700	TANOX INC COM STK	04-07-00	OPPENHEIMER & CO. IN		0.00	2,850.00	589,950.00	0.000
5,100	TANOX INC COM STK	04-07-00	OPPENHEIMER & CO. IN		0.00	2,865.60	146,146.62	0.000
3,900	TANOX INC COM STK	04-13-00	OPPENHEIMER & CO. IN		0.00	2,900.00	113,100.00	0.000
1,500	TANOX INC COM STK	04-24-00	OPPENHEIMER & CO. IN		0.00	2,714.10	40,712.55	0.000
7,500	TANOX INC COM STK	04-26-00	OPPENHEIMER & CO. IN		0.00	2,821.50	211,614.75	0.000
5,000	TRANSWITCH CORP COM	03-17-00	ROBERTSON STEPHENS &		0.00	9,395.70	469,787.50	0.000
3,900	TRANSWITCH CORP COM	04-14-00	SCHWAB, CHARLES		0.00	6,170.60	240,654.96	0.000
2,100	TRANSWITCH CORP COM	04-17-00	INSTINET	84.00		6,125.50	128,635.92	0.000
100	TRANSWITCH CORP COM	04-20-00	INSTINET		4.00	7,729.00	7,729.00	0.000
6,200	TRITON PCS HLDGS IN	04-28-00	MORGAN STANLEY & CO		0.00	4,120.90	255,495.80	0.000
1,925	TUT SYS INC COM	03-23-00	LEHMAN BROTHERS INC		0.00	6,000.00	115,500.00	0.000
5,375	TUT SYS INC COM	03-23-00	LEHMAN BROTHERS INC		0.00	6,000.00	322,500.00	0.000
7,200	TUT SYS INC COM	03-24-00	LEHMAN BROTHERS INC		0.00	6,285.00	452,526.48	0.000
300	UTSTARCOM INC COM	03-02-00	MERRILL LYNCH PIERCE		0.00	1,800.00	5,400.00	0.000
300	VALUECLICK INC COM	03-30-00	GOLDMAN SACHS & COMP		0.00	1,900.00	5,700.00	0.000
700	VARIAN SEMICONDUCTO	04-24-00	INSTINET		28.00	5,046.80	35,328.02	0.000

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
500	VARIAN SEMICONDUCTO	04-24-00	FIRST BOSTON CORPORA		0.00	4,975.00	24,875.00	0.000
4,400	VARIAN SEMICONDUCTO	04-25-00	FIRST BOSTON CORPORA		0.00	5,630.40	247,740.68	0.000
7,900	VARIAN SEMICONDUCTO	04-26-00	FIRST BOSTON CORPORA		0.00	6,604.90	521,787.89	0.000
5,500	VARIAN SEMICONDUCTO	04-27-00	INSTINET		220.00	6,162.60	338,945.20	0.000
300	VERSATA INC COM	03-03-00	BEAR, STEARNS, SECUR		0.00	2,400.00	7,200.00	0.000
10,100	VIASYSTEMS GROUP IN	03-23-00	MORGAN STANLEY & CO		0.00	2,100.00	212,100.00	0.000
2,500	VIRATA CORP COM	03-23-00	MONTGOMERY SECURITIE		0.00	15,077.90	376,948.50	0.000
2,500	VIRATA CORP COM	03-24-00	MONTGOMERY SECURITIE		0.00	17,093.30	427,333.00	0.000
800	VIRATA CORP COM	03-27-00	INSTINET		32.00	15,114.70	120,917.84	0.000
2,640	VIRATA CORP COM	04-27-00	FIRST BOSTON CORPORA		0.00	10,422.50	275,154.00	0.000
60	VIRATA CORP COM	04-27-00	INSTINET		2.40	9,725.40	5,835.26	0.000
4,400	VISUAL NETWORKS INC	04-05-00	MERRILL LYNCH PIERCE		0.00	5,252.40	231,107.36	0.000
1,000	VISUAL NETWORKS INC	04-06-00	MERRILL LYNCH PIERCE		0.00	6,043.70	60,437.50	0.000
1,500	VISUAL NETWORKS INC	04-07-00	MERRILL LYNCH PIERCE		0.00	5,712.50	85,687.50	0.000
4,100	VISUAL NETWORKS INC	04-14-00	MERRILL LYNCH PIERCE		0.00	3,982.70	163,294.39	0.000
62,200	W TELESERVICES CORP	04-27-00	GOLDMAN SACHS & COMP		0.00	2,100.00	1,306,200.00	0.000
1,200	W TELESERVICES CORP	04-28-00	BAIRD, ROBERT W & CO		0.00	2,112.50	25,350.00	0.000
2,200	WEBSense INC COM ST	03-28-00	HAMBRECHT & QUEST		0.00	1,800.00	39,600.00	0.000
6,700	WESTN WIRELESS CORP	04-11-00	GOLDMAN SACHS & COMP		0.00	4,611.00	308,940.35	0.000
10,000	WESTN WIRELESS CORP	04-12-00	GOLDMAN SACHS & COMP		0.00	4,762.30	476,231.00	0.000
28,100	WESTN WIRELESS CORP	04-13-00	GOLDMAN SACHS & COMP		0.00	4,499.30	1,264,322.97	0.000
14,800	WESTN WIRELESS CORP	04-14-00	GOLDMAN SACHS & COMP		0.00	4,264.50	631,153.40	0.000

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,900	WESTN WIRELESS CORP	04-17-00	GOLDMAN SACHS & COMP		0.00	4,077.70	118,253.88	0.000
1,600	WESTN WIRELESS CORP	04-20-00	GOLDMAN SACHS & COMP		0.00	4,691.90	75,071.04	0.000
6,800	WESTN WIRELESS CORP	04-24-00	GOLDMAN SACHS & COMP		0.00	4,740.10	322,326.80	0.000
5,400	WESTN WIRELESS CORP	04-25-00	INSTINET		216.00	4,808.70	259,669.80	0.000
2,500	WESTN WIRELESS CORP	04-25-00	GOLDMAN SACHS & COMP		0.00	4,800.00	120,000.00	0.000
2,700	WESTN WIRELESS CORP	04-25-00	CANTOR FITZGERALD &		0.00	4,575.00	123,525.00	0.000
							92,147,175.67	
2,176,040								

LA SALLE INV.

1,000	APT INVT & MGMT CO	04-04-00	GREEN STREET ADVISOR		50.00	3,805.00	38,050.00	0.073
3,100	BSTN PPTYS INC COM	03-15-00	GREEN STREET ADVISOR		155.00	3,057.90	94,796.45	0.069
5,500	BSTN PPTYS INC COM	03-23-00	DONALDSON LUFKIN & J		275.00	3,155.00	173,525.00	0.067
6,000	CBL & ASSOC PPTYS I	03-31-00	GREEN STREET ADVISOR		300.00	2,087.60	125,256.00	0.097
12,600	DUKE-WEEKS RLTY COR	03-20-00	GREEN STREET ADVISOR		630.00	1,840.60	231,923.16	0.084
10,000	DUKE-WEEKS RLTY COR	03-23-00	GREEN STREET ADVISOR		500.00	1,855.00	185,500.00	0.084
2,000	DUKE-WEEKS RLTY COR	03-24-00	GREEN STREET ADVISOR		100.00	1,848.50	36,970.60	0.084
1,000	EQTY RESDNTL PPTYS	04-03-00	LEHMAN BROTHERS INC		50.00	4,080.00	40,800.00	0.074
200	EQTY RESDNTL PPTYS	04-06-00	FIRST BOSTON CORPORA		10.00	4,123.50	8,247.04	0.073
4,200	EQTY RESDNTL PPTYS	04-10-00	J.P. MORGAN SECURITI		210.00	4,255.00	178,710.00	0.071
2,600	EQTY RESDNTL PPTYS	04-11-00	MERRILL LYNCH PIERCE		130.00	4,292.50	111,605.00	0.070
6,500	EQTY RESDNTL PPTYS	04-17-00	GREEN STREET ADVISOR		325.00	4,349.10	282,694.10	0.069

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
5,000	EQTY RESDNTL PPTYS	04-26-00	LEHMAN BROTHERS INC		250.00	4,497.10	224,859.50	0.067
8,100	KILROY RLTY CORP CO	03-29-00	FIRST UNION CAPITAL		405.00	2,030.00	164,430.00	0.088
1,000	POST PPTYS INC COM	03-31-00	CANTOR FITZGERALD &		50.00	4,005.00	40,050.00	0.075
1,600	PROLOGIS TR SH BEN	03-15-00	GREEN STREET ADVISOR		80.00	1,854.70	29,675.52	0.072
18,600	PROLOGIS TR SH BEN	04-07-00	PRUDENTIAL SECURITIE		930.00	1,905.00	354,330.00	0.070
1,000	PROLOGIS TR SH BEN	04-11-00	LEHMAN BROTHERS INC		50.00	1,905.00	19,050.00	0.070
1,900	PROLOGIS TR SH BEN	04-12-00	PRUDENTIAL SECURITIE		95.00	1,905.00	36,195.00	0.070
10,000	PROLOGIS TR SH BEN	04-14-00	DONALDSON LUFKIN & J		500.00	1,940.60	194,061.00	0.069
5,200	PS BUSINESS PKS INC	03-31-00	CANTOR FITZGERALD &		260.00	2,055.00	106,860.00	0.048
11,900	RECKSON ASSOCS RLTY	03-31-00	DONALDSON LUFKIN & J		595.00	1,855.00	220,745.00	0.080
3,000	ROUSE CO COM	04-13-00	ROBERTSON STEPHENS &		150.00	2,280.00	68,400.00	0.057
2,800	ROUSE CO COM	04-14-00	ROBERTSON STEPHENS &		140.00	2,298.40	64,356.32	0.057
16,900	STARWOOD HOTELS & R	03-08-00	DONALDSON LUFKIN & J		845.00	2,042.50	345,182.50	0.033
-3,100	VORNADO RLTY TR COM	02-29-00	LEHMAN BROTHERS INC		-155.00	3,055.00	-94,705.00	0.062
7,500	VORNADO RLTY TR COM	03-20-00	GREEN STREET ADVISOR		375.00	3,180.00	238,500.00	0.060
146,100							3,520,067.19	
LA SALLE-REIT LIQ.								
-12,800	GEN GROWTH PPTYS IN	02-08-00	LEHMAN BROTHERS INC		-640.00	2,900.90	-371,325.44	0.070
-12,800							-371,325.44	

PURCHASE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,800	TRIZEC HAHN CORP SU	03-02-00	BURNS FRY INC		190.00	1,453.70	55,243.26	0.024
100	TRIZEC HAHN CORP SU	03-02-00	BURNS FRY INC		5.00	1,436.20	1,436.25	0.024
2,300	TRIZEC HAHN CORP SU	03-03-00	MERRILL LYNCH PIERCE		115.00	1,405.00	32,315.00	0.024
100	AMLI RESDNTL PPTYS	04-17-00	LEHMAN BROTHERS INC		5.00	2,184.50	2,184.51	0.084
100	AMLI RESDNTL PPTYS	04-18-00	LEHMAN BROTHERS INC		5.00	2,183.40	2,183.47	0.084
1,100	ARCHSTONE CMNTYS TR	03-01-00	GREEN STREET ADVISOR		55.00	1,955.00	21,505.00	0.078
2,100	ARCHSTONE CMNTYS TR	03-10-00	LEHMAN BROTHERS INC		105.00	1,942.50	40,792.50	0.079
1,200	ARCHSTONE CMNTYS TR	03-14-00	GREEN STREET ADVISOR		60.00	1,930.00	23,160.00	0.079
2,000	ARCHSTONE CMNTYS TR	03-14-00	BRIDGE TRADING COMPA		100.00	1,930.00	38,600.00	0.079
800	BRE PROPS INC CL A	03-16-00	LEHMAN BROTHERS INC		40.00	2,555.00	20,440.00	0.066
300	BRE PROPS INC CL A	03-17-00	LEHMAN BROTHERS INC		15.00	2,530.00	7,590.00	0.067
2,000	BRE PROPS INC CL A	04-20-00	LEHMAN BROTHERS INC		100.00	2,705.00	54,100.00	0.062
1,100	BRE PROPS INC CL A	04-20-00	DONALDSON LUFKIN & J		55.00	2,705.00	29,755.00	0.062
400	BRE PROPS INC CL A	04-20-00	MERRILL LYNCH PIERCE		20.00	2,703.30	10,813.32	0.062
3,000	BRE PROPS INC CL A	04-24-00	EDWARDS. A.G.		150.00	2,705.00	81,150.00	0.062
1,600	BSTN PPTYS INC COM	04-03-00	SMITH BARNEY INC		80.00	3,155.00	50,480.00	0.067
300	CABOT INDL TR COM S	04-04-00	J.P. MORGAN SECURITI		15.00	1,767.50	5,302.50	0.080
6,700	CARRAMERICA RLTY CO	04-07-00	LEHMAN BROTHERS INC		335.00	2,205.00	147,735.00	0.083
8,000	CHATEAU CMNTYS INC	04-07-00	OPPENHEIMER & CO. IN		400.00	2,505.00	200,400.00	0.082
2,800	CORNERSTONE PPTYS I	04-13-00	GOLDMAN SACHS & COMP		140.00	1,836.20	51,415.00	0.043
1,700	CORNERSTONE PPTYS I	04-13-00	PAINE WEBBER INC		85.00	1,830.00	31,110.00	0.043
2,500	CORNERSTONE PPTYS I	04-24-00	EDWARDS. A.G.		125.00	1,823.70	45,593.75	0.043

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
12,300	CORNERSTONE PPTYS I	04-25-00	EDWARDS. A.G.		615.00	1,826.10	224,616.45	0.043
1,300	EQTY RESDNTL PPTYS	03-08-00	LEHMAN BROTHERS INC		65.00	3,930.00	51,090.00	0.077
1,300	EQTY RESDNTL PPTYS	03-09-00	LEHMAN BROTHERS INC		65.00	3,955.00	51,415.00	0.076
3,400	EQTY RESDNTL PPTYS	03-10-00	LEHMAN BROTHERS INC		170.00	3,914.30	133,088.92	0.077
2,400	EQTY RESDNTL PPTYS	03-14-00	LEHMAN BROTHERS INC		120.00	3,914.80	93,955.68	0.077
800	EQTY RESDNTL PPTYS	03-14-00	GREEN STREET ADVISOR		40.00	3,914.80	31,318.64	0.077
500	GABLES RESDNTL TR S	04-17-00	PAINE WEBBER INC		25.00	2,355.00	11,775.00	0.090
500	GABLES RESDNTL TR S	04-19-00	PAINE WEBBER INC		25.00	2,380.00	11,900.00	0.089
100	GABLES RESDNTL TR S	04-24-00	JEFFERIES & COMPANY		3.00	2,378.00	2,378.00	0.089
5,000	JDN RLTY CORP COM	04-10-00	LEHMAN BROTHERS INC		250.00	1,204.80	60,241.00	0.131
5,000	JDN RLTY CORP COM	04-12-00	LEHMAN BROTHERS INC		250.00	930.00	46,500.00	0.169
4,500	JDN RLTY CORP COM	04-13-00	LEHMAN BROTHERS INC		225.00	945.10	42,531.75	0.167
7,600	JDN RLTY CORP COM	04-14-00	LEHMAN BROTHERS INC		380.00	924.00	70,226.28	0.170
16,200	JDN RLTY CORP COM	04-17-00	PAINE WEBBER INC		810.00	886.70	143,659.98	0.178
27,600	JDN RLTY CORP COM	04-18-00	LEHMAN BROTHERS INC		1,380.00	851.30	234,964.32	0.185
3,300	JDN RLTY CORP COM	04-19-00	LEHMAN BROTHERS INC		165.00	859.10	28,352.61	0.183
5,900	JDN RLTY CORP COM	04-20-00	LEHMAN BROTHERS INC		295.00	854.40	50,411.37	0.184
2,500	JDN RLTY CORP COM	04-24-00	FIRST UNION CAPITAL		125.00	852.10	21,304.75	0.185
3,600	JDN RLTY CORP COM	04-25-00	FIRST UNION CAPITAL		180.00	842.10	30,318.48	0.187
1,100	MANUFACTURED HOME C	03-01-00	LEHMAN BROTHERS INC		55.00	2,280.00	25,080.00	0.072
900	MANUFACTURED HOME C	03-03-00	LEWCO SECURITIES		45.00	2,265.50	20,389.59	0.073
1,900	MANUFACTURED HOME C	03-08-00	LEHMAN BROTHERS INC		95.00	2,254.20	42,829.80	0.073

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
800	PA REAL ESTATE INVT	03-03-00	LEHMAN BROTHERS INC		40.00	1,630.00	13,040.00	0.115
2,200	PROLOGIS TR SH BEN	03-07-00	GREEN STREET ADVISOR		110.00	1,780.00	39,160.00	0.075
100	PROLOGIS TR SH BEN	03-08-00	GREEN STREET ADVISOR		5.00	1,780.00	1,780.00	0.075
17,500	PROLOGIS TR SH BEN	04-07-00	LEHMAN BROTHERS INC		875.00	1,905.00	333,375.00	0.070
2,000	PROLOGIS TR SH BEN	04-07-00	LEHMAN BROTHERS INC		100.00	1,905.00	38,100.00	0.070
400	PROLOGIS TR SH BEN	04-13-00	PRUDENTIAL SECURITIE		20.00	1,923.70	7,695.00	0.069
700	PS BUSINESS PKS INC	03-14-00	ROBERTSON STEPHENS &		35.00	2,030.00	14,210.00	0.049
4,000	PS BUSINESS PKS INC	03-16-00	BRIDGE TRADING COMPA		200.00	2,009.50	80,382.00	0.049
2,700	PS BUSINESS PKS INC	03-17-00	BRIDGE TRADING COMPA		135.00	2,011.20	54,303.75	0.049
1,600	PS BUSINESS PKS INC	03-21-00	ROBERTSON STEPHENS &		80.00	2,017.30	32,277.44	0.049
200	PS BUSINESS PKS INC	03-27-00	ROBERTSON STEPHENS &		10.00	2,042.50	4,085.00	0.048
3,600	PS BUSINESS PKS INC	03-28-00	ROBERTSON STEPHENS &		180.00	2,046.70	73,683.00	0.048
500	PS BUSINESS PKS INC	03-29-00	ROBERTSON STEPHENS &		25.00	2,011.50	10,057.65	0.049
300	PS BUSINESS PKS INC	03-30-00	ROBERTSON STEPHENS &		15.00	2,020.50	6,061.62	0.049
1,500	PS BUSINESS PKS INC	03-31-00	ROBERTSON STEPHENS &		75.00	2,042.50	30,637.50	0.048
1,600	PS BUSINESS PKS INC	04-13-00	ROBERTSON STEPHENS &		80.00	2,180.00	34,880.00	0.045
100	PS BUSINESS PKS INC	04-17-00	ROBERTSON STEPHENS &		5.00	2,180.00	2,180.00	0.045
300	PS BUSINESS PKS INC	04-27-00	ROBERTSON STEPHENS &		15.00	2,205.00	6,615.00	0.045
2,400	PUB STORAGE INC COM	03-02-00	ROBERTSON STEPHENS &		120.00	2,179.30	52,304.16	0.040
700	PUB STORAGE INC COM	03-06-00	ROBERTSON STEPHENS &		35.00	2,173.70	15,216.25	0.040
1,600	PUB STORAGE INC COM	03-07-00	ROBERTSON STEPHENS &		80.00	2,155.00	34,480.00	0.040
1,000	PUB STORAGE INC COM	03-08-00	ROBERTSON STEPHENS &		50.00	2,142.50	21,425.00	0.041

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,000	PUB STORAGE INC COM	03-09-00	ROBERTSON STEPHENS &		50.00	2,130.00	21,300.00	0.041
900	PUB STORAGE INC COM	03-13-00	ROBERTSON STEPHENS &		45.00	2,117.50	19,057.50	0.041
3,300	PUB STORAGE INC COM	03-14-00	BRIDGE TRADING COMPA		165.00	2,116.00	69,828.33	0.041
2,400	PUB STORAGE INC COM	03-17-00	BRIDGE TRADING COMPA		120.00	2,167.10	52,011.36	0.040
400	PUB STORAGE INC COM	03-20-00	LEHMAN BROTHERS INC		20.00	2,142.50	8,570.00	0.041
1,700	PUB STORAGE INC COM	03-31-00	DONALDSON LUFKIN & J		85.00	2,132.50	36,252.50	0.041
200	PUB STORAGE INC COM	04-03-00	DONALDSON LUFKIN & J		10.00	2,130.00	4,260.00	0.041
800	PUB STORAGE INC COM	04-25-00	DONALDSON LUFKIN & J		40.00	2,205.00	17,640.00	0.039
800	ROUSE CO COM	03-09-00	DONALDSON LUFKIN & J		40.00	2,105.00	16,840.00	0.062
100	ROUSE CO COM	03-14-00	ROBERTSON STEPHENS &		5.00	2,055.00	2,055.00	0.064
400	ROUSE CO COM	04-13-00	ROBERTSON STEPHENS &		20.00	2,280.00	9,120.00	0.057
1,200	ROUSE CO COM	04-19-00	GREEN STREET ADVISOR		60.00	2,304.00	27,648.48	0.057
1,400	ROUSE CO COM	04-20-00	GREEN STREET ADVISOR		70.00	2,305.00	32,270.00	0.057
1,000	SIMON PPTY GROUP IN	03-07-00	MERRILL LYNCH PIERCE		50.00	2,305.00	23,050.00	0.087
900	SIMON PPTY GROUP IN	03-08-00	DONALDSON LUFKIN & J		45.00	2,305.00	20,745.00	0.087
2,000	SIMON PPTY GROUP IN	03-09-00	DONALDSON LUFKIN & J		100.00	2,280.00	45,600.00	0.088
3,900	SIMON PPTY GROUP IN	04-06-00	LEHMAN BROTHERS INC		195.00	2,330.00	90,870.00	0.086
100	SIMON PPTY GROUP IN	04-13-00	MERRILL LYNCH PIERCE		5.00	2,448.70	2,448.75	0.082
100	SIMON PPTY GROUP IN	04-17-00	LEHMAN BROTHERS INC		5.00	2,455.00	2,455.00	0.082
6,200	STARWOOD HOTELS & R	03-01-00	GREEN STREET ADVISOR		310.00	2,164.50	134,200.24	0.031
3,200	STARWOOD HOTELS & R	03-01-00	GREEN STREET ADVISOR		160.00	2,202.20	70,471.04	0.031
9,500	STARWOOD HOTELS & R	03-02-00	DONALDSON LUFKIN & J		475.00	2,167.50	205,912.50	0.031

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,600	STARWOOD HOTELS & R	03-03-00	WATERHOUSE SECURITIE		180.00	2,136.20	76,905.00	0.032
1,300	STARWOOD HOTELS & R	03-06-00	GREEN STREET ADVISOR		65.00	2,098.70	27,284.14	0.032
6,400	STARWOOD HOTELS & R	03-07-00	GREEN STREET ADVISOR		320.00	2,023.70	129,520.00	0.034
1,300	STARWOOD HOTELS & R	03-08-00	DONALDSON LUFKIN & J		65.00	2,105.00	27,365.00	0.032
2,400	SUN COMMUNITIES INC	03-21-00	DB CLEARING SERVICES		120.00	2,727.70	65,464.80	0.077
3,400	SUN COMMUNITIES INC	03-22-00	DB CLEARING SERVICES		170.00	2,717.50	92,395.00	0.078
14,700	TAUBMAN CTR INC COM	03-03-00	LEHMAN BROTHERS INC		735.00	1,005.00	147,735.00	0.097
700	WYNDHAM INTL INC CL	04-04-00	LEHMAN BROTHERS INC		35.00	180.00	1,260.00	0.000
272,800							4,768,135.19	
NEW AMSTERDAM								
28,300	ATMEL CORP COM	03-15-00	MONTGOMERY SECURITIE		0.00	4,798.20	1,357,907.58	0.000
6,200	ELECTRONICS FOR IMA	03-13-00	LEHMAN BROTHERS INC		0.00	6,185.30	383,489.84	0.000
6,500	ELECTRONICS FOR IMA	03-15-00	LEHMAN BROTHERS INC		0.00	5,948.60	386,662.90	0.000
20,800	KEMET CORP COM	03-29-00	WARBURG DILLON READ		1,040.00	7,308.60	1,520,188.80	0.000
46,100	TOSCO CORP COM NEW	04-25-00	FACTSET DATA SYSTEMS		2,305.00	3,229.60	1,488,850.21	0.008
23,700	TOSCO CORP COM NEW	04-27-00	HOENIG & CO.		1,185.00	3,284.20	778,376.73	0.008
25,000	VISHAY INTERTECHNOL	03-15-00	CORRESPONDENT SERVIC		1,250.00	5,448.70	1,362,187.50	0.000
156,600							7,277,663.56	

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
3,100	GLOBAL CROSSING LTD	03-20-00	SPEAR LEEDS AND KELL		0.00	5,106.20	158,293.75	0.000
15,800	#REORG NORTEL NETWO	03-17-00	SMITH BARNEY INC		474.00	12,896.70	2,037,686.50	0.001
300	#REORG NORTEL NETWO	04-17-00	GUZMAN & COMPANY		9.00	10,103.00	30,309.00	0.001
500	ROYAL DUTCH PETRO N	04-17-00	GUZMAN & COMPANY		15.00	5,678.00	28,390.00	0.024
600	#REORG MCI WORLDCOM	04-17-00	GUZMAN & COMPANY		18.00	4,015.50	24,093.00	0.000
30,000	ALTERA CORP COM	04-17-00	CANTOR FITZGERALD &		0.00	8,443.70	2,533,125.00	0.000
400	AMER INTL GROUP INC	04-17-00	GUZMAN & COMPANY		12.00	10,165.50	40,662.00	0.001
6,200	AMER ON-LINE COM	03-17-00	SMITH BARNEY INC		186.00	6,490.50	402,411.00	0.000
500	AMER ON-LINE COM	04-17-00	GUZMAN & COMPANY		15.00	5,796.70	28,983.75	0.000
1,300	APACHE CORP COM	04-17-00	GUZMAN & COMPANY		39.00	4,528.00	58,864.00	0.006
1,100	APPLIED MATERIALS 1	03-17-00	SMITH BARNEY INC		0.00	9,587.50	105,462.50	0.000
600	AT & T CORP COM STK	04-17-00	GUZMAN & COMPANY		18.00	4,653.00	27,918.00	0.018
1,600	AUTODESK INC COM	04-17-00	GUZMAN & COMPANY		48.00	3,746.70	59,948.00	0.006
400	BELL ATLC CORP COM	04-17-00	GUZMAN & COMPANY		12.00	6,103.00	24,412.00	0.025
400	BELLSOUTH CORP COM	04-17-00	GUZMAN & COMPANY		12.00	4,740.50	18,962.00	0.016
400	BRISTOL MYERS SQUIB	04-17-00	GUZMAN & COMPANY		12.00	6,490.50	25,962.00	0.015
600	CARDINAL HLTH INC	04-17-00	GUZMAN & COMPANY		18.00	4,584.20	27,505.50	0.002
1,500	CISCO SYS INC COM	04-17-00	GUZMAN & COMPANY		45.00	6,653.00	99,795.00	0.000
700	CITIGROUP INC COM	04-17-00	GUZMAN & COMPANY		21.00	5,965.50	41,758.50	0.010
600	COCA COLA CO COM	04-17-00	GUZMAN & COMPANY		18.00	4,828.00	28,968.00	0.014
8,900	COMCAST CORP CL A S	03-02-00	SPEAR LEEDS AND KELL		0.00	4,068.70	362,118.75	0.002
6,700	COMPUTER ASSOC INTL	03-31-00	STANDARD AND POORS S		268.00	5,922.70	396,824.25	0.001

PURCHASE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
600	COMPUTER SCI CORP C	04-17-00	GUZMAN & COMPANY		18.00	7,553.00	45,318.00	0.000
2,700	CONEXANT SYS INC CO	03-17-00	SMITH BARNEY INC		0.00	7,925.00	213,975.00	0.000
2,500	CORNING INC COM	03-22-00	GUZMAN & COMPANY		100.00	20,454.00	511,350.00	0.003
500	DANAHER CORP COM	04-17-00	GUZMAN & COMPANY		15.00	4,984.20	24,921.25	0.001
2,800	DELL COMPUTER CORP	03-17-00	SMITH BARNEY INC		0.00	5,650.00	158,200.00	0.000
600	DELL COMPUTER CORP	04-17-00	GUZMAN & COMPANY		18.00	4,878.00	29,268.00	0.000
400	EASTN ENTERPRISES C	04-17-00	GUZMAN & COMPANY		12.00	6,071.70	24,287.00	0.028
200	EMC CORP MASS COM	04-17-00	GUZMAN & COMPANY		6.00	12,490.50	24,981.00	0.000
700	EXXON MOBIL CORP CO	04-17-00	GUZMAN & COMPANY		21.00	7,553.00	52,871.00	0.023
700	GEN ELEC CO COM	04-17-00	GUZMAN & COMPANY		21.00	15,203.00	106,421.00	0.010
200	HEWLETT-PACKARD CO	04-17-00	GUZMAN & COMPANY		6.00	13,378.00	26,756.00	0.004
500	HOME DEPOT INC COM	04-17-00	GUZMAN & COMPANY		15.00	5,678.00	28,390.00	0.002
700	INTEL CORP CAP	04-17-00	GUZMAN & COMPANY		21.00	12,303.00	86,121.00	0.000
400	INTL BUSINESS MACH	04-17-00	GUZMAN & COMPANY		12.00	11,228.00	44,912.00	0.004
300	JOHNSON & JOHNSON C	04-17-00	GUZMAN & COMPANY		9.00	7,759.20	23,277.75	0.016
1,100	KERR MCGEE CORP COM	04-17-00	GUZMAN & COMPANY		33.00	5,303.00	58,333.00	0.033
1,000	KIMBERLY-CLARK CORP	04-17-00	GUZMAN & COMPANY		30.00	5,878.00	58,780.00	0.018
600	KLA-TENCOR CORP	04-17-00	GUZMAN & COMPANY		18.00	6,803.00	40,818.00	0.000
46,600	LINEAR TECH CORP CO	03-31-00	J.P. MORGAN SECURITI		0.00	5,496.80	2,561,543.75	0.002
7,100	LUCENT TECHNOLOGIES	03-17-00	SMITH BARNEY INC		213.00	7,053.00	500,763.00	0.001
700	LUCENT TECHNOLOGIES	04-17-00	GUZMAN & COMPANY		21.00	5,415.50	37,908.50	0.001
500	MERCK & CO INC COM	04-17-00	GUZMAN & COMPANY		15.00	6,446.70	32,233.75	0.017

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
5,000	MICROSOFT CORP COM	03-17-00	SMITH BARNEY INC		0.00	9,937.50	496,875.00	0.000
1,100	MICROSOFT CORP COM	04-17-00	GUZMAN & COMPANY		33.00	7,590.50	83,495.50	0.000
3,800	MORGAN STANLEY DEAN	03-20-00	SPEAR LEEDS AND KELL		57.00	9,039.00	343,482.00	0.008
600	NETWORK APPLIANCE I	03-17-00	SMITH BARNEY INC		0.00	20,075.00	120,450.00	0.000
1,600	OCCIDENTAL PETE COR	04-17-00	GUZMAN & COMPANY		48.00	2,090.50	33,448.00	0.047
2,000	OLD KENT FNCL CORP	04-17-00	GUZMAN & COMPANY		60.00	3,134.20	62,685.00	0.028
600	ORACLE CORP COM	04-17-00	GUZMAN & COMPANY		18.00	7,484.20	44,905.50	0.000
800	PFIZER INC COM	04-17-00	GUZMAN & COMPANY		24.00	3,803.00	30,424.00	0.009
600	PHARMACIA CORP COM	04-17-00	GUZMAN & COMPANY		18.00	5,415.50	32,493.00	0.003
4,300	QUALCOMM INC COM	03-17-00	SMITH BARNEY INC		0.00	13,625.00	585,875.00	0.000
200	QUALCOMM INC COM	04-17-00	GUZMAN & COMPANY		6.00	11,690.50	23,381.00	0.000
1,000	ROWAN COMPANIES INC	04-17-00	GUZMAN & COMPANY		30.00	2,521.70	25,217.50	0.000
3,400	SABRE HLDGS CORP	03-17-00	SMITH BARNEY INC		102.00	5,165.50	175,627.00	0.000
700	SBC COMMUNICATIONS	04-17-00	GUZMAN & COMPANY		21.00	4,203.00	29,421.00	0.024
900	SEAGATE TECH COM	04-17-00	GUZMAN & COMPANY		27.00	4,653.00	41,877.00	0.000
1,900	SUN MICROSYSTEMS IN	03-17-00	SMITH BARNEY INC		0.00	9,618.70	182,756.25	0.000
300	SUN MICROSYSTEMS IN	04-17-00	GUZMAN & COMPANY		9.00	8,485.80	25,457.43	0.000
1,600	SUPER VALU INC COM	04-17-00	GUZMAN & COMPANY		48.00	2,103.00	33,648.00	0.025
300	TIME WARNER INC COM	04-17-00	GUZMAN & COMPANY		9.00	8,503.00	25,509.00	0.002
1,400	TX INSTRS INC COM	03-17-00	SMITH BARNEY INC		42.00	17,003.00	238,042.00	0.000
200	TX INSTRS INC COM	04-17-00	GUZMAN & COMPANY		6.00	15,696.70	31,393.50	0.001

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PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST	
				PER UNIT	EXTENSION				
2,800	US BANCORP DEL INC	04-17-00	GUZMAN & COMPANY		84.00	2,103.00	58,884.00	0.040	
58,300	VERITAS SOFTWARE CO	03-31-00	J.P. MORGAN SECURITI		0.00	13,096.80	7,635,478.13	0.000	
900	WAL-MART STORES INC	04-17-00	GUZMAN & COMPANY		27.00	5,403.00	48,627.00	0.004	
200	WARNER LAMBERT CO C	04-17-00	GUZMAN & COMPANY		6.00	10,290.50	20,581.00	0.009	
							21,683,914.31		
248,100									

OPPENHEIMER

8,100	AMFM INC COM	03-01-00	PRUDENTIAL SECURITIE	0.06	486.00	6,271.40	507,990.69	0.000	
33,800	AVON PROD INC COM	04-13-00	MERRILL LYNCH PIERCE	0.06	2,028.00	3,547.30	1,199,017.82	0.020	
19,200	CABLEVISION SYS COR	04-07-00	MORGAN STANLEY & CO	0.06	1,152.00	6,562.20	1,259,952.00	0.000	
13,000	CHEVRON CORP COM	04-05-00	LEHMAN BROTHERS INC	0.06	780.00	9,032.20	1,174,189.90	0.028	
20,700	COMPUTER ASSOC INTL	04-06-00	SMITH BARNEY INC	0.06	1,242.00	5,844.70	1,209,854.97	0.001	
20,100	DU PONT E I DE NEMO	03-24-00	MERRILL LYNCH PIERCE	0.06	1,206.00	5,551.30	1,115,821.35	0.025	
106,400	HANCOCK JOHN FINL S	04-24-00	BROADCORT CAPITAL CO	0.05	5,320.00	1,715.00	1,824,760.00	0.000	
9,200	INTL BUSINESS MACH	03-22-00	PRUDENTIAL SECURITIE	0.06	552.00	11,449.70	1,053,377.00	0.004	
38,700	MC DONALDS CORP COM	03-02-00	SPEAR LEEDS AND KELL	0.06	2,322.00	3,103.40	1,201,039.02	0.006	
9,800	SABRE HLDGS CORP	04-06-00	MERRILL LYNCH PIERCE	0.06	588.00	3,624.70	355,225.50	0.000	
26,200	SOLETRON CORP COM	03-24-00	SMITH BARNEY INC	0.06	1,572.00	4,298.20	1,126,136.26	0.000	
41,600	TRIBUNE CO COM	03-17-00	WILLIAMS CAPITAL GRO	0.06	2,496.00	3,763.60	1,565,695.04	0.010	
							13,593,059.55		
346,800									

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PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
2,100	BRAMBLES INDS LTD A	03-29-00	KLEINWORT BENSON SEC		89.26	2,694.40	56,583.85	0.000
3,440	BRAMBLES INDS LTD A	03-30-00	KLEINWORT BENSON SEC		144.42	2,661.40	91,553.21	0.000
22,440	FOSTERS BREWING GP	03-29-00	KLEINWORT BENSON SEC		90.38	255.20	57,288.70	0.000
17,680	WOOLWORTHS LTD NPV	03-29-00	KLEINWORT BENSON SEC		91.39	327.60	57,927.78	0.000
865	BCT TELUS COMMUNICA	03-28-00	KLEINWORT BENSON SEC		2.02	2,918.30	25,244.14	0.000
440	BCT TELUS COMMUNICA	03-29-00	KLEINWORT BENSON SEC		1.04	2,946.80	12,966.05	0.000
165	BCT TELUS COMMUNICA	03-30-00	KLEINWORT BENSON SEC		3.97	3,010.80	4,967.92	0.000
1,600	POTASH CORP SASK CO	03-23-00	SCOTIA MCLEOD INC LO		240.63	5,028.10	80,450.04	0.000
2,900	POTASH CORP SASK CO	03-24-00	SCOTIA MCLEOD INC LO		431.74	4,977.40	144,347.13	0.000
1,380	DANISCO A/S DKK20	03-28-00	KLEINWORT BENSON SEC		3.73	3,377.50	46,610.36	0.000
580	DEN DANSKE BANK AS	03-28-00	KLEINWORT BENSON SEC		4.74	10,213.00	59,235.56	0.000
480	NOVO-NORDISK AS DKK	03-28-00	KLEINWORT BENSON SEC		5.65	14,710.40	70,610.34	0.000
2,320	ASS GEN DE FRANCE F	03-28-00	KLEINWORT BENSON SEC		9.57	5,155.00	119,597.18	0.000
2,780	AVENTIS SA EUR3.82	03-28-00	KLEINWORT BENSON SEC		11.74	5,281.30	146,820.96	0.000
670	CIE DE ST-GOBAIN EU	03-28-00	KLEINWORT BENSON SEC		7.15	13,340.70	89,383.23	0.000
4,400	DANONE EUR2	03-17-00	INSTINET SERVICES LO		2,520.16	19,149.40	842,574.00	0.000
1,060	DANONE EUR2	03-28-00	KLEINWORT BENSON SEC		18.79	22,162.70	234,925.13	0.000
640	FRANCE TELECOM EUR4	03-28-00	KLEINWORT BENSON SEC		10.13	19,786.70	126,635.39	0.000
2,290	TOTAL FINA ELF EUR1	03-28-00	KLEINWORT BENSON SEC		25.31	13,815.70	316,381.32	0.000
1,190	BASF AG NPV	03-28-00	KLEINWORT BENSON SEC		4.57	4,803.90	57,167.52	0.000
2,700	BAYER AG ORD NPV	03-28-00	KLEINWORT BENSON SEC		9.67	4,473.50	120,784.58	0.000
7,251	BAYER HYPO-VEREINS	03-31-00	JP MORGAN SECURITIES		1,336.99	6,164.60	446,999.87	0.000

PUBLIC SCHOOL TEACHERS/MSAM

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
12,520	BAYER HYPO-VEREINS	04-07-00	JP MORGAN SECURITIES		2,317.65	6,189.00	774,866.61	0.000
4,058	BAYER HYPO-VEREINS	04-20-00	MORGAN GUARANTY LOND		740.41	6,100.10	247,542.12	0.000
6,340	VIAG AG NPV	03-28-00	KLEINWORT BENSON SEC		10.17	2,005.40	127,145.53	0.000
15,900	HONG KONG ELECTRIC	03-29-00	KLEINWORT BENSON SEC		68.87	301.20	47,893.76	0.000
13,100	HONG KONG ELECTRIC	03-30-00	KLEINWORT BENSON SEC		57.06	302.90	39,685.15	0.000
17,000	HONG KONG LAND HLD	03-01-00	CREDIT LYONNAISE SEC		199.06	213.40	36,286.66	0.000
3,000	HONG KONG LAND HLD	03-02-00	CREDIT LYONNAISE SEC		35.43	215.90	6,477.93	0.000
1,000	HONG KONG LAND HLD	03-07-00	CREDIT LYONNAISE SEC		11.84	216.60	2,166.84	0.000
2,000	HONG KONG LAND HLD	03-08-00	CREDIT LYONNAISE SEC		23.68	215.90	4,319.88	0.000
13,000	HONG KONG LAND HLD	03-09-00	CREDIT LYONNAISE SEC		153.93	215.10	27,964.83	0.000
31,000	HONG KONG LAND HLD	03-29-00	KLEINWORT BENSON SEC		3.23	130.10	40,334.23	0.000
26,000	HONG KONG LAND HLD	03-30-00	KLEINWORT BENSON SEC		2.81	135.10	35,131.41	0.000
4,000	HONG KONG LAND HLD	04-03-00	CREDIT LYONNAIS SECS		52.87	241.60	9,665.27	0.000
5,000	SWIRE PACIFIC 'A'HK	03-02-00	SALOMON BROTHERS HON		92.96	482.80	24,142.05	0.000
2,000	SWIRE PACIFIC 'A'HK	03-07-00	SALOMON BROTHERS HON		37.23	483.60	9,673.31	0.000
11,500	SWIRE PACIFIC 'A'HK	03-08-00	SALOMON BROTHERS HON		209.95	474.40	54,563.44	0.000
18,000	SWIRE PACIFIC 'A'HK	03-09-00	SALOMON BROTHERS HON		315.72	455.80	82,053.73	0.000
13,500	SWIRE PACIFIC 'A'HK	03-10-00	SALOMON BROTHERS HON		231.93	446.60	60,298.27	0.000
8,000	SWIRE PACIFIC 'A'HK	03-13-00	SALOMON BROTHERS HON		138.40	449.80	35,986.61	0.000
7,500	SWIRE PACIFIC 'A'HK	03-17-00	SALOMON BROTHERS HON		129.76	449.30	33,702.94	0.000
7,000	SWIRE PACIFIC 'A'HK	03-29-00	KLEINWORT BENSON SEC		50.50	501.60	35,118.25	0.000
9,000	SWIRE PACIFIC 'A'HK	03-30-00	KLEINWORT BENSON SEC		66.53	514.10	46,271.47	0.000

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PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
11,350	ENI ITL1000(REGD)	03-28-00	KLEINWORT BENSON SEC		4.46	491.50	55,786.18	0.000
24,770	TELECOM ITALIA SPA	03-28-00	KLEINWORT BENSON SEC		14.55	734.00	181,826.46	0.000
12,000	ASAHI CHEM INDUST Y	03-29-00	KLEINWORT BENSON SEC		6.36	662.70	79,528.45	0.000
3,000	CANON INC JPY50	03-29-00	KLEINWORT BENSON SEC		10.28	4,282.60	128,478.57	0.000
4,000	DAIICHI PHARM CO JP	03-29-00	KLEINWORT BENSON SEC		4.76	1,486.40	59,459.27	0.000
1,000	DAIICHI PHARM CO JP	03-30-00	KLEINWORT BENSON SEC		1.20	1,505.90	15,059.70	0.000
6,000	HITACHI JPY50	03-29-00	KLEINWORT BENSON SEC		5.80	1,209.20	72,555.63	0.000
8	JAPAN TOBACCO INC J	03-29-00	KLEINWORT BENSON SEC		4.83	755,080.30	60,406.43	0.000
2	JAPAN TOBACCO INC J	03-30-00	KLEINWORT BENSON SEC		1.19	743,349.00	14,866.98	0.000
4,000	MATSUSHITA ELC IND	03-29-00	KLEINWORT BENSON SEC		9.14	2,857.00	114,280.57	0.000
10,000	MITSUBISHI ELECT Y5	03-29-00	KLEINWORT BENSON SEC		7.43	928.80	92,888.70	0.000
10,000	mitsui & CO Y50	03-03-00	MERRILL LYNCH INTERN		132.79	665.20	66,525.91	0.000
8,000	mitsui & CO Y50	03-29-00	KLEINWORT BENSON SEC		4.91	767.30	61,391.85	0.000
1,000	mitsui & CO Y50	03-30-00	KLEINWORT BENSON SEC		0.63	777.40	7,774.01	0.000
5,000	NICHIDO FIRE Y50	03-29-00	KLEINWORT BENSON SEC		1.82	454.70	22,737.76	0.000
3,000	NICHIDO FIRE Y50	03-30-00	KLEINWORT BENSON SEC		1.06	440.40	13,213.79	0.000
2,000	NICHIDO FIRE Y50	03-31-00	KLEINWORT BENSON SEC		0.68	430.10	8,603.04	0.000
23	NIPPON TEL&TEL CP J	03-23-00	UBS AG LONDON		647.11	1,409,583.00	324,204.25	0.000
30	NIPPON TEL&TEL CP J	03-29-00	KLEINWORT BENSON SEC		37.61	1,567,167.00	470,150.30	0.000
28	NIPPON TEL&TEL CP J	04-05-00	UBS AG LONDON		813.44	1,455,481.00	407,534.80	0.000
14	NIPPON TEL&TEL CP J	04-06-00	UBS AG LONDON		401.19	1,435,704.00	200,998.60	0.000
14	NIPPON TEL&TEL CP J	04-07-00	UBS AG LONDON		397.52	1,422,581.00	199,161.47	0.000

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PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
8	NIPPON TEL&TEL CP J	04-12-00	UBS AG LONDON		231.83	1,451,882.00	116,150.56	0.000
27	NIPPON TEL&TEL CP J	04-13-00	UBS AG LONDON		759.26	1,408,855.00	380,390.99	0.000
19	NIPPON TEL&TEL CP J	04-14-00	UBS AG LONDON		532.45	1,403,990.00	266,758.25	0.000
39	NIPPON TEL&TEL CP J	04-18-00	UBS AG LONDON		1,010.88	1,298,597.00	506,453.14	0.000
9	NIPPON TEL&TEL CP J	04-19-00	UBS AG LONDON		240.56	1,339,109.00	120,519.83	0.000
2,000	ONO PHARMACEUTICAL	03-29-00	KLEINWORT BENSON SEC		5.61	3,505.10	70,103.19	0.000
10,000	SANKYO CO JPY50	03-23-00	KLEINWORT BENSON SEC		187.02	2,006.10	200,611.56	0.000
10,000	SANKYO CO JPY50	03-24-00	KLEINWORT BENSON SEC		438.07	2,194.70	219,473.10	0.000
10,000	SANKYO CO JPY50	03-27-00	KLEINWORT BENSON SEC		465.61	2,332.70	233,270.27	0.000
1,000	SANKYO CO JPY50	03-28-00	KLEINWORT BENSON SEC		48.32	2,420.60	24,206.94	0.000
13,000	SANKYO CO JPY50	03-29-00	KLEINWORT BENSON SEC		324.61	2,499.50	324,938.15	0.000
5,000	SANKYO CO JPY50	03-29-00	KLEINWORT BENSON SEC		9.97	2,492.70	124,638.13	0.000
19,000	SANKYO CO JPY50	03-31-00	KLEINWORT BENSON SEC		467.67	2,463.80	468,134.31	0.000
10,000	SANKYO CO JPY50	04-03-00	KLEINWORT BENSON SEC		274.44	2,747.10	274,718.94	0.000
30,000	SUMITOMO M'NE&FIRE	03-02-00	HSBC INVESTMENT BANK		262.67	438.60	131,596.29	0.000
10,000	SUMITOMO M'NE&FIRE	03-03-00	HSBC INVESTMENT BANK		91.34	457.50	45,757.54	0.000
20,000	SUMITOMO M'NE&FIRE	03-08-00	HSBC INVESTMENT BANK		186.96	468.30	93,671.07	0.000
15,000	SUMITOMO M'NE&FIRE	03-10-00	HSBC INVESTMENT BANK		141.17	471.50	70,728.02	0.000
24,000	SUMITOMO M'NE&FIRE	03-15-00	HSBC INVESTMENT BANK		228.64	477.20	114,548.75	0.000
5,000	SUMITOMO M'NE&FIRE	03-16-00	HSBC INVESTMENT BANK		47.42	475.10	23,758.71	0.000
6,000	SUMITOMO M'NE&FIRE	03-24-00	HSBC INVESTMENT BANK		54.32	453.50	27,212.18	0.000
2,000	SUMITOMO M'NE&FIRE	03-27-00	HSBC INVESTMENT BANK		18.67	467.60	9,353.56	0.000

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PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
5,000	SUMITOMO M'NE&FIRE	03-29-00	KLEINWORT BENSON SEC		1.95	489.20	24,464.96	0.000
7,000	SUMITOMO M'NE&FIRE	03-30-00	KLEINWORT BENSON SEC		2.72	485.80	34,011.62	0.000
8,000	SUMITOMO M'NE&FIRE	03-31-00	KLEINWORT BENSON SEC		3.19	499.10	39,928.75	0.000
200	TAKEFUJI CORP JPY50	03-29-00	KLEINWORT BENSON SEC		1.62	10,156.00	20,312.12	0.000
500	TAKEFUJI CORP JPY50	03-30-00	KLEINWORT BENSON SEC		4.29	10,725.30	53,626.72	0.000
300	TAKEFUJI CORP JPY50	03-31-00	KLEINWORT BENSON SEC		2.61	10,874.40	32,623.40	0.000
18,000	TOKYO GAS CO JPY50	03-29-00	KLEINWORT BENSON SEC		3.02	209.40	37,700.08	0.000
17,000	TOKYO GAS CO JPY50	03-30-00	KLEINWORT BENSON SEC		2.90	213.00	36,222.22	0.000
9,000	TOPPAN PRINTING CO	03-29-00	KLEINWORT BENSON SEC		8.18	1,136.10	102,251.95	0.000
6,000	TOPPAN PRINTING CO	03-30-00	KLEINWORT BENSON SEC		5.33	1,110.70	66,645.66	0.000
1,000	TOPPAN PRINTING CO	03-31-00	KLEINWORT BENSON SEC		0.86	1,084.20	10,842.77	0.000
7,000	TOSHIBA CORP Y50	03-29-00	KLEINWORT BENSON SEC		5.39	962.60	67,385.34	0.000
6,000	TOYO SEIKAN KAISHA	03-24-00	CAZENOVE & CO	200.37		1,673.00	100,385.38	0.000
1,000	TOYO SEIKAN KAISHA	03-27-00	CAZENOVE & CO	35.34		1,770.50	17,705.05	0.000
4,000	TOYO SEIKAN KAISHA	03-28-00	CAZENOVE & CO	138.59		1,735.70	69,430.64	0.000
3,000	TOYO SEIKAN KAISHA	03-29-00	CAZENOVE & CO	107.53		1,795.70	53,873.10	0.000
2,000	TOYO SEIKAN KAISHA	03-29-00	KLEINWORT BENSON SEC		2.87	1,796.00	35,921.33	0.000
7,000	TOYO SEIKAN KAISHA	03-31-00	CAZENOVE & CO	241.37		1,727.50	120,925.57	0.000
1,000	TOYO SEIKAN KAISHA	04-05-00	CAZENOVE & CO	34.39		1,722.60	17,226.41	0.000
2,000	TOYO SEIKAN KAISHA	04-07-00	CAZENOVE & CO	72.45		1,814.70	36,295.62	0.000
5,000	TOYO SEIKAN KAISHA	04-12-00	CAZENOVE & CO	176.81		1,771.60	88,582.81	0.000
8,000	TOYO SEIKAN KAISHA	04-19-00	CAZENOVE & CO	288.41		1,806.10	144,490.78	0.000

PUBLIC SCHOOL TEACHERS/MSAM

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
5,000	TOYO SEIKAN KAISHA	04-20-00	CAZENOVE & CO		179.45	1,798.00	89,904.15	0.000
9,000	TOYO SEIKAN KAISHA	04-26-00	CAZENOVE & CO		321.49	1,789.50	161,063.86	0.000
6,000	TOYO SEIKAN KAISHA	04-28-00	CAZENOVE & CO		213.20	1,780.10	106,808.55	0.000
14,100	AKZO NOBEL NV NLG5	03-03-00	JP MORGAN SECURITIES		1,663.18	3,943.60	556,056.35	0.000
4,930	AKZO NOBEL NV NLG5	03-07-00	MORGAN GUARANTY LOND		585.90	3,973.30	195,887.00	0.000
7,900	AKZO NOBEL NV NLG5	03-17-00	KLEINWORT BENSON SEC		749.16	3,802.60	300,410.83	0.000
3,830	AKZO NOBEL NV NLG5	03-28-00	KLEINWORT BENSON SEC		13.35	4,358.50	166,931.75	0.000
600	CSM NV CVA(PART EXC	03-28-00	KLEINWORT BENSON SEC		0.92	1,917.40	11,504.89	0.000
1,100	CSM NV CVA(PART EXC	03-29-00	KLEINWORT BENSON SEC		1.65	1,882.20	20,704.38	0.000
1,080	CSM NV CVA(PART EXC	03-30-00	KLEINWORT BENSON SEC		1.64	1,892.40	20,438.44	0.000
2,310	ING GROEP NV CVA NL	03-28-00	KLEINWORT BENSON SEC		10.12	5,476.50	126,508.82	0.000
1,180	PHILIPS ELEC(KON) E	03-28-00	KLEINWORT BENSON SEC		17.88	18,939.70	223,489.04	0.000
10,070	ROYAL DUTCH PETROL	03-02-00	UBS AG LONDON		1,569.55	5,206.80	524,328.26	0.000
4,330	ROYAL DUTCH PETROL	03-28-00	KLEINWORT BENSON SEC		19.34	5,585.30	241,846.53	0.000
3,160	CIMPOR CIMENTOS DE	03-28-00	KLEINWORT BENSON SEC		3.87	1,531.80	48,407.07	0.000
4,000	JARDINE STRATEGIC U	03-29-00	KLEINWORT BENSON SEC		0.66	207.70	8,308.66	0.000
6,000	JARDINE STRATEGIC U	03-30-00	KLEINWORT BENSON SEC		0.98	204.80	12,291.98	0.000
14,000	JARDINE STRATEGIC U	03-31-00	KLEINWORT BENSON SEC		2.29	204.30	28,605.69	0.000
31,000	JARDINE STRATEGIC U	04-03-00	KLEINWORT BENSON SEC		4.99	201.30	62,429.69	0.000
16,000	UTD O/S BANK SGD1	03-29-00	KLEINWORT BENSON SEC		8.06	629.60	100,750.67	0.000
17,000	UTD O/S BANK SGD1	03-30-00	DEUTSCHE BANK LONDON		1,040.96	618.40	105,136.79	0.000
11,000	UTD O/S BANK SGD1	03-31-00	DEUTSCHE BANK LONDON		674.27	619.10	68,101.66	0.000

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
8,000	UTD O/S BANK SGD1	04-03-00	DEUTSCHE BANK LONDON		490.07	618.70	49,497.50	0.000
14,000	UTD O/S BANK SGD1	04-04-00	DEUTSCHE BANK LONDON		867.01	625.40	87,568.33	0.000
18,000	UTD O/S BANK SGD1	04-05-00	DEUTSCHE BANK LONDON		1,100.11	617.20	111,112.05	0.000
4,860	TELEFONICA SA EUR1	03-28-00	KLEINWORT BENSON SEC		10.51	2,702.60	131,349.47	0.000
6,920	FORENINGSSPARBK SEK	03-28-00	KLEINWORT BENSON SEC		7.69	1,388.60	96,094.56	0.000
29,100	NORDIC BALTIC HLDG	03-24-00	MORGAN GUARANTY LOND		443.91	510.00	148,415.17	0.000
23,200	NORDIC BALTIC HLDG	03-28-00	KLEINWORT BENSON SEC		9.64	519.40	120,521.76	0.000
72,900	NORDIC BALTIC HLDG	03-31-00	MORGAN GUARANTY LOND		1,134.02	520.00	379,141.29	0.000
27,500	NORDIC BALTIC HLDG	04-07-00	MORGAN GUARANTY LOND		434.71	528.50	145,338.98	0.000
500	SVENSKA CELLULOSA S	03-17-00	SALOMON BROS INTL LT		30.06	2,411.00	12,055.15	0.000
10,620	SVENSKA CELLULOSA S	03-22-00	SALOMON BROS INTL LT		766.84	2,414.10	256,381.21	0.000
4,880	SVENSKA CELLULOSA S	03-28-00	KLEINWORT BENSON SEC		9.59	2,455.20	119,817.25	0.000
90	HOLDERBK FN GLARUS	03-28-00	KLEINWORT BENSON SEC		95.25	113,908.70	102,517.89	0.000
130	NESTLE SA CHF10(REG	03-28-00	KLEINWORT BENSON SEC		219.46	181,695.30	236,203.94	0.000
90	NOVARTIS AG CHF20(R	03-28-00	KLEINWORT BENSON SEC		111.31	133,106.20	119,795.60	0.000
50	RICHEMONT(CIE FIN)	03-28-00	KLEINWORT BENSON SEC		122.79	264,304.80	132,152.44	0.000
10	SCHINDLER-HLDG AG P	03-10-00	SCHRODER SECS LTD LO		49.26	145,395.40	14,539.54	0.000
5	SCHINDLER-HLDG AG P	03-17-00	SCHRODER SECS LTD LO		24.49	144,548.20	7,227.41	0.000
310	SWISSCOM AG CHF25(R	03-28-00	KLEINWORT BENSON SEC		118.78	41,238.50	127,839.41	0.000
570	UBS AG CHF20(REGD)	03-28-00	KLEINWORT BENSON SEC		138.76	26,199.80	149,339.29	0.000
15,600	ALLIED DOMECQ ORD G	03-28-00	KLEINWORT BENSON SEC		390.43	494.60	77,161.52	0.000
11,900	ALLIED DOMECQ ORD G	03-29-00	KLEINWORT BENSON SEC		302.53	502.20	59,772.34	0.000

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PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
6,100	ALLIED ZURICH ORD G	03-28-00	KLEINWORT BENSON SEC		311.71	1,009.60	61,590.33	0.000
5,400	ASSOCD BRIT FOODS O	03-07-00	HENDERSON CROSTHWAIT		201.05	554.20	29,929.13	0.000
21,600	ASSOCD BRIT FOODS O	03-08-00	HENDERSON CROSTHWAIT		804.82	555.40	119,977.94	0.000
2,900	ASSOCD BRIT FOODS O	03-09-00	HENDERSON CROSTHWAIT		108.79	557.50	16,168.67	0.000
8,200	ASSOCD BRIT FOODS O	03-10-00	HENDERSON CROSTHWAIT		303.38	551.10	45,190.57	0.000
9,500	ASSOCD BRIT FOODS O	03-13-00	HENDERSON CROSTHWAIT		346.60	543.50	51,635.53	0.000
3,100	ASSOCD BRIT FOODS O	03-14-00	HENDERSON CROSTHWAIT		111.84	536.10	16,621.78	0.000
24,200	ASSOCD BRIT FOODS O	03-14-00	ABN AMRO EQUITIES LT		884.62	544.20	131,713.40	0.000
11,900	ASSOCD BRIT FOODS O	03-28-00	KLEINWORT BENSON SEC		414.44	688.30	81,911.15	0.000
4,400	ASSOCD BRIT FOODS O	04-18-00	HENDERSON CROSTHWAIT		178.92	605.10	26,627.08	0.000
18,600	ASSOCD BRIT FOODS O	04-19-00	HENDERSON CROSTHWAIT		738.70	592.00	110,116.81	0.000
1,400	ASSOCD BRIT FOODS O	04-27-00	HENDERSON CROSTHWAIT		56.76	604.50	8,464.24	0.000
2,300	ASSOCD BRIT FOODS O	04-28-00	HENDERSON CROSTHWAIT		92.95	602.70	13,862.37	0.000
3,100	ASTRAZENECA ORD USD	03-28-00	KLEINWORT BENSON SEC		673.37	4,294.80	133,139.22	0.000
8,300	BAA ORD GBPI	03-28-00	KLEINWORT BENSON SEC		288.06	685.60	56,908.38	0.000
5,600	BAA ORD GBPI	03-29-00	KLEINWORT BENSON SEC		178.88	630.50	35,311.17	0.000
15,400	BAE SYSTEMS ORD GBP	03-01-00	ABN AMRO EQUITIES LT		521.27	503.80	77,588.13	0.000
102,600	BAE SYSTEMS ORD GBP	03-02-00	ABN AMRO EQUITIES LT		3,541.20	514.00	527,424.97	0.000
82,100	BAE SYSTEMS ORD GBP	03-03-00	ABN AMRO EQUITIES LT		2,801.98	508.30	417,315.63	0.000
2,100	BAE SYSTEMS ORD GBP	03-13-00	DONALDSON LUFKIN & J		63.08	447.30	9,395.02	0.000
6,600	BAE SYSTEMS ORD GBP	03-14-00	DONALDSON LUFKIN & J		211.17	475.60	31,395.46	0.000
19,500	BAE SYSTEMS ORD GBP	03-28-00	KLEINWORT BENSON SEC		561.24	569.00	110,955.52	0.000

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PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
3,600	BAE SYSTEMS ORD GBP	03-29-00	KLEINWORT BENSON SEC		103.62	567.20	20,420.98	0.000
5,000	BARCLAYS PLC ORD GB	03-28-00	KLEINWORT BENSON SEC		664.86	2,629.10	131,456.12	0.000
4,300	BASS ORD GBP0.28	03-08-00	KLEINWORT BENSON SEC		317.89	1,060.70	45,610.50	0.000
10,300	BASS ORD GBP0.28	03-09-00	KLEINWORT BENSON SEC		762.48	1,062.80	109,477.92	0.000
10,300	BASS ORD GBP0.28	03-10-00	KLEINWORT BENSON SEC		768.82	1,071.70	110,389.33	0.000
10,800	BASS ORD GBP0.28	03-13-00	KLEINWORT BENSON SEC		788.84	1,048.70	113,262.49	0.000
6,200	BASS ORD GBP0.28	03-28-00	KLEINWORT BENSON SEC		382.91	1,220.50	75,675.66	0.000
10,900	BG GROUP ORD GBP0.1	03-01-00	DEUTSCHE BANK LONDON		349.45	460.00	50,144.10	0.000
15,400	BG GROUP ORD GBP0.1	03-02-00	DEUTSCHE BANK LONDON		487.09	453.90	69,914.34	0.000
28,400	BG GROUP ORD GBP0.1	03-03-00	DEUTSCHE BANK LONDON		890.91	450.40	127,928.08	0.000
20,500	BG GROUP ORD GBP0.1	03-06-00	DEUTSCHE BANK LONDON		654.92	458.60	94,024.75	0.000
2,100	BG GROUP ORD GBP0.1	03-07-00	DEUTSCHE BANK LONDON		66.81	456.90	9,596.74	0.000
13,000	BRIT AMER TOBACCO O	03-28-00	KLEINWORT BENSON SEC		305.96	465.00	60,452.37	0.000
7,200	BRITISH TELECOM ORD	03-28-00	KLEINWORT BENSON SEC		732.57	2,011.80	144,851.74	0.000
7,600	BRITISH TELECOM ORD	03-29-00	INSTINET SERVICES LO		986.74	1,933.20	146,923.33	0.000
13,500	BRITISH TELECOM ORD	03-30-00	INSTINET SERVICES LO		1,715.76	1,892.70	255,514.90	0.000
8,900	BUNZL ORD 25P	03-28-00	KLEINWORT BENSON SEC		214.98	477.00	42,455.85	0.000
12,600	BUNZL ORD 25P	03-29-00	KLEINWORT BENSON SEC		304.67	477.70	60,196.22	0.000
27,200	CADBURY SCHWEPES O	03-28-00	KLEINWORT BENSON SEC		935.66	680.20	185,027.83	0.000
5,900	CGU PLC ORD GBP0.25	03-28-00	KLEINWORT BENSON SEC		405.14	1,357.10	80,072.41	0.000
2,000	CGU PLC ORD GBP0.25	03-29-00	KLEINWORT BENSON SEC		140.64	1,387.30	27,747.19	0.000
30,800	DIAGEO ORD GBX28.93	03-13-00	GOLDMAN SACHS INTL L		1,328.15	619.20	190,736.45	0.000

PUBLIC SCHOOL TEACHERS/MSAM

PURCHASE OF STOCKS (continued)
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NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
16,800	DIAGEO ORD GBX28.93	03-14-00	GOLDMAN SACHS INTL L		732.94	626.30	105,234.63	0.000
6,900	DIAGEO ORD GBX28.93	03-15-00	GOLDMAN SACHS INTL L		303.35	630.70	43,520.20	0.000
10,300	DIAGEO ORD GBX28.93	03-22-00	LEHMAN BROTHERS INTE		505.52	704.50	72,563.94	0.000
33,000	DIAGEO ORD GBX28.93	03-23-00	LEHMAN BROTHERS INTE		1,597.39	695.10	229,414.62	0.000
77,500	DIAGEO ORD GBX28.93	03-24-00	LEHMAN BROTHERS INTE		3,821.38	708.20	548,897.07	0.000
17,200	DIAGEO ORD GBX28.93	03-27-00	DEUTSCHE BANK LONDON		856.54	715.00	122,990.34	0.000
18,900	DIAGEO ORD GBX28.93	03-28-00	DEUTSCHE BANK LONDON		947.77	720.00	136,092.57	0.000
16,700	DIAGEO ORD GBX28.93	03-28-00	KLEINWORT BENSON SEC		610.49	722.70	120,696.56	0.000
26,200	DIAGEO ORD GBX28.93	03-29-00	DEUTSCHE BANK LONDON		1,307.68	716.70	187,796.58	0.000
34,600	DIAGEO ORD GBX28.93	03-30-00	DEUTSCHE BANK LONDON		1,787.91	742.10	256,782.32	0.000
10,500	DIAGEO ORD GBX28.93	03-31-00	DEUTSCHE BANK LONDON		550.11	752.10	78,970.78	0.000
18,400	GREAT UNIV STORES O	03-28-00	KLEINWORT BENSON SEC		607.42	652.60	120,089.12	0.000
9,200	IMPERIAL TOBACCO OR	03-28-00	KLEINWORT BENSON SEC		359.21	771.50	70,984.39	0.000
6,900	IMPERIAL TOBACCO OR	03-29-00	KLEINWORT BENSON SEC		273.07	781.70	53,943.02	0.000
500	IMPERIAL TOBACCO OR	03-30-00	KLEINWORT BENSON SEC		20.00	791.40	3,957.48	0.000
6,400	LLOYDS TSB GROUP OR	03-28-00	KLEINWORT BENSON SEC		342.07	1,056.10	67,595.23	0.000
1,000	PRUDENTIAL PLC 5P	03-03-00	CAZENOVE & CO		104.00	1,496.00	14,960.81	0.000
2,400	PRUDENTIAL PLC 5P	03-07-00	CAZENOVE & CO		247.92	1,483.70	35,608.93	0.000
4,800	PRUDENTIAL PLC 5P	03-08-00	CAZENOVE & CO		492.24	1,474.00	70,755.38	0.000
3,700	PRUDENTIAL PLC 5P	03-28-00	KLEINWORT BENSON SEC		283.62	1,514.30	56,029.74	0.000
9,800	RECKITT BENCKISER O	03-28-00	KLEINWORT BENSON SEC		473.58	955.20	93,613.82	0.000
5,600	RECKITT BENCKISER O	03-29-00	KLEINWORT BENSON SEC		272.29	960.50	53,789.80	0.000

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,000	RECKITT BENCKISER O	03-30-00	KLEINWORT BENSON SEC		98.43	969.70	19,395.15	0.000
10,300	RMC GROUP ORD 25P	03-28-00	KLEINWORT BENSON SEC		657.34	1,261.80	129,967.95	0.000
46,500	ROLLS-ROYCE ORD 20P	03-29-00	CSFB EQUITIES LONDON		996.48	319.00	148,373.29	0.000
47,200	ROLLS-ROYCE ORD 20P	03-30-00	CSFB EQUITIES LONDON		1,009.27	318.30	150,279.60	0.000
40,800	ROLLS-ROYCE ORD 20P	03-31-00	CSFB EQUITIES LONDON		885.76	323.20	131,879.72	0.000
65,100	ROLLS-ROYCE ORD 20P	04-03-00	CSFB EQUITIES LONDON		1,396.11	319.30	207,899.91	0.000
10,300	ROLLS-ROYCE ORD 20P	04-04-00	CSFB EQUITIES LONDON		227.58	328.50	33,842.12	0.000
2,700	ROLLS-ROYCE ORD 20P	04-05-00	CSFB EQUITIES LONDON		60.03	331.20	8,943.27	0.000
13,600	ROLLS-ROYCE ORD 20P	04-06-00	CSFB EQUITIES LONDON		306.91	335.70	45,656.84	0.000
13,900	ROLLS-ROYCE ORD 20P	04-06-00	WILLIAM DE BROE		312.48	334.80	46,545.53	0.000
38,100	ROLLS-ROYCE ORD 20P	04-07-00	CSFB EQUITIES LONDON		852.09	332.90	126,865.19	0.000
22,300	ROLLS-ROYCE ORD 20P	04-10-00	CSFB EQUITIES LONDON		501.07	334.40	74,577.96	0.000
29,900	ROLLS-ROYCE ORD 20P	04-11-00	CSFB EQUITIES LONDON		678.63	337.80	101,028.50	0.000
11,500	ROLLS-ROYCE ORD 20P	04-18-00	CSFB EQUITIES LONDON		271.65	351.30	40,404.90	0.000
12,600	ROLLS-ROYCE ORD 20P	04-19-00	CITIBANK N.A. LONDON		310.69	354.20	44,638.40	0.000
4,000	ROLLS-ROYCE ORD 20P	04-19-00	CSFB EQUITIES LONDON		95.40	355.20	14,209.33	0.000
10,700	ROYAL&SUN ALLIANCE	03-28-00	KLEINWORT BENSON SEC		330.70	610.70	65,345.34	0.000
13,600	SAINSBURY J ORD GBP	03-28-00	KLEINWORT BENSON SEC		313.02	454.70	61,848.07	0.000
17,000	SAINSBURY J ORD GBP	03-29-00	KLEINWORT BENSON SEC		391.71	455.30	77,413.53	0.000
21,100	SCOT & SOUTHERN EN	03-28-00	KLEINWORT BENSON SEC		959.54	899.30	189,753.44	0.000
8,300	TATE & LYLE ORD GBP	03-01-00	ABN AMRO EQUITIES LT		221.78	397.30	32,978.91	0.000
10,600	TATE & LYLE ORD GBP	03-01-00	HENDERSON CROSTHWAIT		285.04	400.50	42,454.12	0.000

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PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
4,200	TATE & LYLE ORD GBP	03-02-00	ABN AMRO EQUITIES LT		112.84	398.80	16,749.67	0.000
2,000	TATE & LYLE ORD GBP	03-06-00	HENDERSON CROSTHWAIT		52.20	389.20	7,785.40	0.000
17,800	TATE & LYLE ORD GBP	03-07-00	HENDERSON CROSTHWAIT		464.80	389.10	69,266.23	0.000
9,700	TATE & LYLE ORD GBP	03-08-00	HENDERSON CROSTHWAIT		243.67	374.00	36,284.51	0.000
20,100	TATE & LYLE ORD GBP	03-15-00	HENDERSON CROSTHWAIT		474.68	351.90	70,739.12	0.000
5,600	TATE & LYLE ORD GBP	03-15-00	ABN AMRO EQUITIES LT		128.21	339.90	19,039.41	0.000
9,900	TATE & LYLE ORD GBP	03-16-00	HENDERSON CROSTHWAIT		253.08	380.70	37,689.96	0.000
21,200	TATE & LYLE ORD GBP	03-22-00	HENDERSON CROSTHWAIT		535.69	376.50	79,838.43	0.000
18,400	TATE & LYLE ORD GBP	03-23-00	ABN AMRO EQUITIES LT		456.48	369.20	67,936.99	0.000
9,000	TATE & LYLE ORD GBP	03-23-00	HENDERSON CROSTHWAIT		225.11	372.40	33,518.31	0.000
16,000	TATE & LYLE ORD GBP	03-28-00	KLEINWORT BENSON SEC		306.80	378.80	60,618.72	0.000
2,300	TATE & LYLE ORD GBP	04-14-00	HENDERSON CROSTHWAIT		55.75	361.40	8,314.01	0.000
3,400	TATE & LYLE ORD GBP	04-17-00	HENDERSON CROSTHWAIT		81.94	359.40	12,221.56	0.000
5,400	TATE & LYLE ORD GBP	04-18-00	HENDERSON CROSTHWAIT		130.77	360.10	19,446.23	0.000
5,400	TATE & LYLE ORD GBP	04-19-00	ABN AMRO EQUITIES LT		129.95	357.30	19,297.92	0.000
17,900	TATE & LYLE ORD GBP	04-19-00	HENDERSON CROSTHWAIT		431.13	358.90	64,243.32	0.000
700	TATE & LYLE ORD GBP	04-20-00	HENDERSON CROSTHWAIT		16.88	359.30	2,515.70	0.000
300	TATE & LYLE ORD GBP	04-25-00	HENDERSON CROSTHWAIT		7.20	358.10	1,074.30	0.000
2,500	TATE & LYLE ORD GBP	04-26-00	HENDERSON CROSTHWAIT		60.13	358.70	8,969.10	0.000
3,200	TATE & LYLE ORD GBP	04-27-00	HENDERSON CROSTHWAIT		76.97	358.70	11,480.58	0.000
2,200	TATE & LYLE ORD GBP	04-28-00	HENDERSON CROSTHWAIT		52.76	357.60	7,868.56	0.000
183,900	VODAFONE AIRTOUCH O	04-14-00	GOLDMAN SACHS INTL L		6,171.13	482.00	886,447.42	0.000

PUBLIC SCHOOL TEACHERS/MSAM

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
74,800	VODAFONE AIRTOUCH O	04-17-00	GOLDMAN SACHS INTL L		2,335.00	448.30	335,373.10	0.000
56,000	VODAFONE AIRTOUCH O	04-18-00	GOLDMAN SACHS INTL L		1,844.88	473.10	264,966.70	0.000
2,900	WOLSELEY ORD 25P	03-02-00	UBS AG LONDON		92.23	473.70	13,739.64	0.000
58,300	WOLSELEY ORD 25P	03-02-00	ABN AMRO EQUITIES LT		1,864.42	476.20	277,656.22	0.000
2,000	WOLSELEY ORD 25P	03-03-00	UBS AG LONDON		62.92	468.50	9,370.91	0.000
2,500	WOLSELEY ORD 25P	03-06-00	UBS AG LONDON		80.04	476.90	11,923.21	0.000
2,700	WOLSELEY ORD 25P	03-07-00	UBS AG LONDON		86.13	475.10	12,828.19	0.000
16,400	WOLSELEY ORD 25P	03-08-00	UBS AG LONDON		511.52	464.20	76,133.81	0.000
3,600	WOLSELEY ORD 25P	03-13-00	UBS AG LONDON		112.33	463.20	16,675.39	0.000
8,300	WOLSELEY ORD 25P	03-15-00	UBS AG LONDON		268.26	480.70	39,900.09	0.000
31,100	WOLSELEY ORD 25P	03-16-00	UBS AG LONDON		1,063.39	509.10	158,340.69	0.000
8,800	WOLSELEY ORD 25P	03-17-00	UBS AG LONDON		304.75	515.10	45,335.71	0.000
20,200	WOLSELEY ORD 25P	03-28-00	KLEINWORT BENSON SEC		610.99	598.00	120,796.42	0.000
5,900	WPP GROUP ORD 10P	03-28-00	KLEINWORT BENSON SEC		521.53	1,747.30	103,096.43	0.000
3,213,355							30,200,572.35	

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201,900	TELSTRA CORP NPV	04-17-00	MERRILL LYNCH MELBOU		3,872.47	428.10	864,422.13	0.000
133,100	TELSTRA CORP NPV	04-18-00	MERRILL LYNCH MELBOU		2,585.43	433.60	577,126.80	0.000
144,000	TELSTRA CORP NPV	04-19-00	MERRILL LYNCH MELBOU		2,872.40	445.20	641,182.45	0.000
87,800	TELSTRA CORP NPV	04-20-00	MERRILL LYNCH MELBOU		1,774.70	451.10	396,150.07	0.000

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
139,400	TELSTRA CORP NPV	04-26-00	MERRILL LYNCH MELBOU		2,831.89	453.40	632,142.09	0.000
121,900	TELSTRA CORP NPV	04-27-00	MERRILL LYNCH MELBOU		2,438.18	446.40	544,255.15	0.000
55,100	TELSTRA CORP NPV	04-28-00	MERRILL LYNCH MELBOU		1,070.35	433.60	238,925.91	0.000
2,700	NOKIA (AB) OY EURO.	03-24-00	BEAR STEARNS NEW YOR		1,173.23	21,769.70	587,784.49	0.000
1,500	NOKIA (AB) OY EURO.	03-24-00	CSFB (EUROPE) LIMITE		652.80	21,803.50	327,053.01	0.000
8,677	ALCATEL EUR10	03-29-00	MORGAN STANLEY NEW Y		5,008.03	23,144.10	2,008,220.41	0.000
4,978	THOMSON MULTIMEDIA	03-17-00	GOLDMAN SACHS & CO N		1,404.78	11,316.10	563,316.31	0.000
1,276	THOMSON MULTIMEDIA	03-20-00	GOLDMAN SACHS & CO N		380.84	11,968.50	152,718.41	0.000
4,194	THOMSON MULTIMEDIA	03-21-00	GOLDMAN SACHS & CO N		1,191.93	11,396.30	477,964.94	0.000
4,397	THOMSON MULTIMEDIA	03-22-00	GOLDMAN SACHS & CO N		1,283.78	11,707.80	514,794.87	0.000
26,099	BAYER AG ORD NPV	03-16-00	BHF SECS CORP NEW YO		2,789.35	4,285.70	1,118,528.93	0.000
34,514	BAYER AG ORD NPV	03-17-00	BHF SECS CORP NEW YO		3,816.54	4,434.20	1,530,434.78	0.000
12,883	BAYER AG ORD NPV	03-20-00	BHF SECS CORP NEW YO		1,427.25	4,442.40	572,324.94	0.000
7,611	INFINEON TECHNOLOG	03-13-00	DEUTSCHE BANK SECURI		0.00	3,375.50	256,915.11	0.000
75,000	LEGEND HOLDINGS HKD	03-01-00	BARING SECURITIES IN		1,295.27	449.10	336,826.51	0.000
224,000	LEGEND HOLDINGS HKD	03-01-00	GOLDMAN SACHS & CO N		3,749.64	435.30	975,122.41	0.000
2,000	LEGEND HOLDINGS HKD	03-02-00	CSFB NEW YORK DTC 3		36.39	473.20	9,465.84	0.000
22,000	DAIWA SEC CO Y50	04-10-00	KLEINWORT BENSON INT		258.43	1,747.30	384,418.19	0.000
28,000	DAIWA SEC CO Y50	04-11-00	DAIWA SECURITIES NEW		747.40	1,782.10	499,014.70	0.000
43,000	DAIWA SEC CO Y50	04-11-00	DRESDNER KLEINWORT B		258.16	1,767.00	759,810.94	0.000
53,000	DAIWA SEC CO Y50	04-12-00	DRESDNER KLEINWORT B		255.02	1,729.60	916,715.16	0.000
90,000	DAIWA SEC CO Y50	04-13-00	DRESDNER KLEINWORT B		254.45	1,747.70	1,572,970.11	0.000

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
67	EAST JAPAN RAILWAY	03-31-00	SBC WARBURG ASIA LTD		263.20	508,202.70	340,495.84	0.000
44	EAST JAPAN RAILWAY	04-03-00	SBC WARBURG ASIA LTD		270.49	524,542.30	230,798.64	0.000
88	EAST JAPAN RAILWAY	04-04-00	SBC WARBURG ASIA LTD		261.58	564,511.30	496,769.95	0.000
39	EAST JAPAN RAILWAY	04-05-00	SBC WARBURG ASIA LTD		260.45	539,451.00	210,385.92	0.000
29	EAST JAPAN RAILWAY	04-06-00	SBC WARBURG ASIA LTD		229.28	527,874.40	153,083.60	0.000
54	EAST JAPAN RAILWAY	04-07-00	SBC WARBURG ASIA LTD		264.39	519,805.80	280,695.16	0.000
16	EAST JAPAN RAILWAY	04-07-00	NOMURA SECURITIES NE		124.88	521,123.80	83,379.82	0.000
33	EAST JAPAN RAILWAY	04-10-00	NOMURA SECURITIES NE		253.17	512,211.90	169,029.94	0.000
35	EAST JAPAN RAILWAY	04-10-00	SBC WARBURG ASIA LTD		265.12	511,897.40	179,164.12	0.000
35	EAST JAPAN RAILWAY	04-11-00	SBC WARBURG ASIA LTD		256.70	497,160.50	174,006.19	0.000
35	EAST JAPAN RAILWAY	04-12-00	SBC WARBURG ASIA LTD		256.85	506,276.40	177,196.77	0.000
61,000	RICOH CO JPY50	03-03-00	SBC WARBURG ASIA LTD		975.48	2,211.90	1,349,296.43	0.000
10,000	SANKYO CO JPY50	04-05-00	SBC WARBURG ASIA LTD		255.76	2,608.60	260,867.40	0.000
10,000	SANKYO CO JPY50	04-06-00	DAIWA SECURITIES NEW		257.80	2,582.30	258,238.87	0.000
6,000	SANKYO CO JPY50	04-06-00	NOMURA SECURITIES NE		231.75	2,578.90	154,734.21	0.000
9,000	SANKYO CO JPY50	04-07-00	SMITH BARNEY NEW YOR		352.46	2,614.70	235,324.15	0.000
6,000	SANKYO CO JPY50	04-10-00	SMITH BARNEY NEW YOR		236.53	2,632.10	157,926.34	0.000
4,000	SANKYO CO JPY50	04-11-00	SMITH BARNEY NEW YOR		157.58	2,630.40	105,216.33	0.000
9,000	SANKYO CO JPY50	04-12-00	SMITH BARNEY NEW YOR		361.70	2,683.20	241,491.56	0.000
10,000	SANKYO CO JPY50	04-13-00	SMITH BARNEY NEW YOR		418.72	2,795.60	279,563.51	0.000
7,000	SANKYO CO JPY50	04-14-00	SMITH BARNEY NEW YOR		283.41	2,703.20	189,225.15	0.000
4,000	SANKYO CO JPY50	04-17-00	SMITH BARNEY NEW YOR		154.84	2,584.70	103,388.06	0.000

PUBLIC SCH TEACHERS/SCUDDER

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

June 9

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
1,000	SONY CORP Y50	03-30-00	SBC WARBURG ASIA LTD		204.39	13,646.20	136,462.11	0.000
24,900	SONY CORP Y50	03-30-00	MORGAN STANLEY NEW Y		2,462.12	13,538.50	3,371,096.81	0.000
19,150	KON KPN NV NLG1	04-07-00	DONALDSON LUFKIN AND		4,248.22	11,113.90	2,128,322.44	0.000
8,810	KON KPN NV NLG1	04-18-00	DONALDSON LUFKIN AND		1,877.18	10,674.90	940,466.96	0.000
3,830	KON KPN NV NLG1	04-25-00	ING BANK, NEW YORK		829.78	10,853.20	415,679.20	0.000
12,780	KON KPN NV NLG1	04-26-00	MEESPIERSON NEW YORK		2,810.53	11,017.70	1,408,074.81	0.000
8,570	KON KPN NV NLG1	04-27-00	ING BANK, NEW YORK		1,788.30	10,454.30	895,942.01	0.000
9,200	ADR SK TELECOM LTD	03-29-00	MORGAN STANLEY NEW Y		460.00	4,128.80	379,853.28	0.000
6,000	ADR SK TELECOM LTD	03-30-00	MORGAN STANLEY NEW Y		300.00	3,999.90	239,994.00	0.000
3,600	ADR SK TELECOM LTD	03-31-00	MORGAN STANLEY NEW Y		180.00	3,939.60	141,828.48	0.000
2,300	ADR SK TELECOM LTD	04-05-00	MORGAN STANLEY NEW Y		115.00	3,191.70	73,411.17	0.000
6,600	GDR SAMSUNG ELEC CO	04-18-00	MORGAN STANLEY NEW Y		0.00	15,173.20	1,001,431.86	0.000
6,500	GDR SAMSUNG ELEC CO	04-19-00	MORGAN STANLEY NEW Y		0.00	15,716.20	1,021,553.00	0.000
30,331	TELEFONICA SA EUR1	03-15-00	BEAR STEARNS NEW YOR		2,156.76	2,851.40	864,860.30	0.000
17,562	TELEFONICA SA EUR1	04-24-00	MORGAN STANLEY NEW Y		0.00	2,245.60	394,381.08	0.000
41,813	TELEFONICA SA EUR1	04-25-00	MORGAN STANLEY NEW Y		2,413.90	2,315.00	967,975.45	0.000
12,700	ERICSSON(LM)TEL SEK	03-24-00	BARING SECURITIES IN		2,502.59	9,872.40	1,253,798.46	0.000
1,800	ERICSSON(LM)TEL SEK	03-27-00	BARING SECURITIES IN		367.22	10,221.00	183,979.38	0.000
23,800	ERICSSON(LM)TEL SEK	04-18-00	GOLDMAN SACHS & CO N		3,790.06	7,978.20	1,898,819.63	0.000
2,699	UBS AG CHF20(REGD)	03-29-00	UBS AG LONDON		1,768.79	26,279.50	709,284.16	0.000
2,727	UBS AG CHF20(REGD)	03-30-00	UBS AG LONDON		1,757.05	25,837.10	704,578.47	0.000

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PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
5,726	UBS AG CHF20(REGD)	03-31-00	UBS AG LONDON		3,740.65	26,196.30	1,500,001.03	0.000
501	UBS AG CHF20(REGD)	04-03-00	UBS AG LONDON		331.83	26,559.80	133,065.04	0.000
18,131	DIAGEO ORD GBX28.93	03-01-00	CITIBANK N.A. LONDON		806.71	745.60	135,192.79	0.000
50,303	DIAGEO ORD GBX28.93	03-02-00	CITIBANK N.A. LONDON		2,272.74	757.40	380,997.83	0.000
77,627	DIAGEO ORD GBX28.93	04-18-00	MERRILL LYNCH INTERN		4,013.44	866.80	672,918.31	0.000
73,737	INVENSYS ORD GBP0.2	04-10-00	ABN AMRO EQUITIES LT		1,905.51	432.80	319,159.80	0.000
12,955	INVENSYS ORD GBP0.2	04-11-00	CITIBANK N.A. LONDON		343.70	444.30	57,564.17	0.000
6,295	INVENSYS ORD GBP0.2	04-12-00	ABN AMRO EQUITIES LT		175.54	466.10	29,342.69	0.000
45,071	INVENSYS ORD GBP0.2	04-12-00	ABN AMRO EQUITIES LT		1,248.66	463.90	209,120.52	0.000
33,870	INVENSYS ORD GBP0.2	04-13-00	ABN AMRO HOARE GOVET		932.88	461.30	156,264.01	0.000
1,061	INVENSYS ORD GBP0.2	04-13-00	CITIBANK N.A. LONDON		29.50	466.10	4,946.37	0.000
3,763	INVENSYS ORD GBP0.2	04-14-00	ABN AMRO EQUITIES LT		106.04	470.30	17,697.55	0.000
18,816	INVENSYS ORD GBP0.2	04-14-00	CSFB (EUROPE) LIMITE		534.94	476.20	89,618.21	0.000
45,485	INVENSYS ORD GBP0.2	04-17-00	CSFB (EUROPE) LIMITE		1,268.67	467.20	212,535.67	0.000
55,469	INVENSYS ORD GBP0.2	04-18-00	CSFB (EUROPE) LIMITE		1,491.42	450.40	249,852.46	0.000
62,199	INVENSYS ORD GBP0.2	04-19-00	CSFB (EUROPE) LIMITE		1,655.01	445.70	277,260.94	0.000
2,773	INVENSYS ORD GBP0.2	04-25-00	CSFB (EUROPE) LIMITE		74.12	448.20	12,428.75	0.000
9,960	INVENSYS ORD GBP0.2	04-26-00	HSBC INVT PLC LTD LO		271.33	456.00	45,424.63	0.000
17,474	INVENSYS ORD GBP0.2	04-27-00	HSBC INVT PLC LTD LO		488.42	468.20	81,827.71	0.000
2,453,392							47,005,894.16	

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
22,800	TRANSOCEAN SEDCO FO	03-23-00	MORGAN STANLEY & CO	0.05	1,140.00	4,429.70	1,009,992.12	0.002
35,700	TRANSOCEAN SEDCO FO	03-24-00	BLAYLOCK & PARTNERS	0.05	1,785.00	4,597.70	1,641,396.75	0.002
41,600	SCHLUMBERGER LTD CO	03-24-00	BEAR, STEARNS, SECUR	0.05	2,080.00	7,768.20	3,231,596.16	0.009
1,400	SCHLUMBERGER LTD CO	04-26-00	SPEAR LEEDS AND KELL	0.05	70.00	7,617.50	106,645.00	0.009
1,000	#REORG MCI WORLDCOM	04-26-00	SPEAR LEEDS AND KELL	0.00	0.00	4,175.00	41,750.00	0.000
22,800	AETHER SYSTEMS INC	04-04-00	MERRILL LYNCH PIERCE	0.00	0.00	13,181.20	3,005,325.00	0.000
4,000	AIR PROD & CHEM INC	04-26-00	SPEAR LEEDS AND KELL	0.05	200.00	3,086.20	123,450.00	0.023
9,000	ALCOA INC COM STK	03-08-00	SMITH BARNEY INC	0.05	450.00	6,688.10	601,934.40	0.014
25,500	ALCOA INC COM STK	03-09-00	CORRESPONDENT SERVIC	0.05	1,275.00	6,650.10	1,695,798.45	0.015
21,600	AMER HOME PROD CORP	04-20-00	CITATION GROUP	0.05	1,080.00	5,955.00	1,286,280.00	0.015
3,200	AMER ON-LINE COM	04-26-00	SPEAR LEEDS AND KELL	0.05	160.00	6,017.50	192,560.00	0.000
2,900	ANADARKO PETRO CORP	04-26-00	SPEAR LEEDS AND KELL	0.05	145.00	4,042.50	117,232.50	0.004
1,000	ANALOG DEVICES INC	04-26-00	SPEAR LEEDS AND KELL	0.05	50.00	6,611.20	66,112.50	0.000
12,300	ASSOC 1ST CAP CORP	03-01-00	JEFFERIES & COMPANY	0.05	615.00	1,998.90	245,865.93	0.013
60,000	ASSOC 1ST CAP CORP	03-01-00	LEWCO SECURITIES	0.05	3,000.00	2,011.30	1,206,834.00	0.012
1,900	ASSOC 1ST CAP CORP	03-01-00	DB CLEARING SERVICES	0.05	95.00	2,011.30	38,216.41	0.012
28,500	ASSOC 1ST CAP CORP	03-02-00	BERNSTEIN, SANFORD C	0.05	1,425.00	2,005.00	571,425.00	0.012
70,700	ASSOC 1ST CAP CORP	03-30-00	BEAR, STEARNS, SECUR	0.05	3,535.00	2,042.60	1,444,174.76	0.012
6,000	ASSOC 1ST CAP CORP	03-31-00	BEAR, STEARNS, SECUR	0.05	300.00	2,111.20	126,673.80	0.012
40,100	ASSOC 1ST CAP CORP	04-26-00	SPEAR LEEDS AND KELL	0.05	2,005.00	2,302.80	923,422.80	0.011
51,500	BAKER HUGHES INC CO	03-23-00	MAY DAVIS GROUP INC.	0.05	2,575.00	2,698.40	1,389,681.15	0.017
12,900	BAKER HUGHES INC CO	03-24-00	CORRESPONDENT SERVIC	0.05	645.00	2,858.80	368,795.52	0.016

PURCHASE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
15,800	BAKER HUGHES INC CO	03-27-00	BEAR, STEARNS, SECUR	0.05	790.00	2,795.70	441,726.92	0.016
23,500	BAKER HUGHES INC CO	03-28-00	BEAR, STEARNS, SECUR	0.05	1,175.00	2,882.60	677,425.10	0.015
57,500	BAKER HUGHES INC CO	04-20-00	CITATION GROUP	0.05	2,875.00	2,916.10	1,676,809.25	0.015
33,000	BIOGEN INC COM	04-20-00	MERRILL LYNCH PIERCE	0.00	0.00	5,322.00	1,756,276.50	0.000
62,000	BK AMER CORP COM	03-23-00	JEFFERIES & COMPANY	0.05	3,100.00	5,369.90	3,329,381.40	0.037
15,100	BK AMER CORP COM	03-24-00	JEFFERIES & COMPANY	0.05	755.00	5,437.10	821,014.18	0.036
15,800	BRISTOL MYERS SQUIB	03-01-00	CITATION GROUP	0.05	790.00	5,258.10	830,789.28	0.018
21,800	BURL RES INC COM	03-24-00	CITATION GROUP	0.05	1,090.00	3,291.90	717,638.56	0.016
83,100	BURL RES INC COM	03-27-00	CITATION GROUP	0.05	4,155.00	3,347.40	2,781,739.26	0.016
800	BURL RES INC COM	04-26-00	SPEAR LEEDS AND KELL	0.05	40.00	3,905.00	31,240.00	0.014
900	CHASE MANHATTAN COR	04-26-00	SPEAR LEEDS AND KELL	0.05	45.00	7,717.50	69,457.50	0.024
4,500	CHUBB CORP COM	04-26-00	SPEAR LEEDS AND KELL	0.05	225.00	6,486.20	291,881.25	0.020
52,900	CIRCUIT CY STORES I	03-24-00	PIPER JAFFRAY INC	0.05	2,645.00	5,138.80	2,718,451.65	0.001
50,000	CIRCUIT CY STORES I	03-24-00	CITATION GROUP	0.05	2,500.00	5,138.80	2,569,425.00	0.001
700	CIRCUIT CY STORES I	04-26-00	SPEAR LEEDS AND KELL	0.05	35.00	5,886.20	41,203.75	0.001
21,000	CITIGROUP INC COM	04-20-00	CITATION GROUP	0.05	1,050.00	6,067.50	1,274,175.00	0.010
22,800	CITRIX SYS INC COM	04-04-00	LEHMAN BROTHERS INC	0.00	0.00	6,595.50	1,503,787.68	0.000
22,800	CITRIX SYS INC COM	04-11-00	ING BARINGS INT'L	0.00	0.00	8,096.50	1,846,004.28	0.000
19,500	CITRIX SYS INC COM	04-28-00	NUTMEG SECURITIES	0.00	0.00	5,952.70	1,160,788.20	0.000
1,700	CLEAR CHANNEL COMMU	04-26-00	SPEAR LEEDS AND KELL	0.05	85.00	6,973.70	118,553.75	0.000
3,500	DELL COMPUTER CORP	04-26-00	SPEAR LEEDS AND KELL	0.00	0.00	5,131.20	179,593.75	0.000
163,600	DISNEY WALT CO DISN	04-20-00	CITATION GROUP	0.05	8,180.00	4,197.50	6,867,126.36	0.005

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
8,100	DOW CHEM CO COM	03-08-00	CORRESPONDENT SERVIC	0.05	405.00	9,707.80	786,332.61	0.035
49,200	DU PONT E I DE NEMO	04-20-00	SMITH BARNEY INC	0.05	2,460.00	5,490.20	2,701,217.76	0.025
2,800	ENRON CORP COM	04-26-00	SPEAR LEEDS AND KELL	0.05	140.00	7,411.20	207,515.00	0.006
44,800	FHLMC VTG COM	03-08-00	GARDNER RECH & CO.	0.05	2,240.00	3,912.70	1,752,903.04	0.017
32,700	FHLMC VTG COM	03-23-00	GARDNER RECH & CO.	0.05	1,635.00	4,655.20	1,522,250.40	0.014
36,600	FHLMC VTG COM	03-24-00	PRUDENTIAL SECURITIE	0.05	1,830.00	4,689.70	1,716,433.86	0.014
38,400	FNMA COM STK	03-08-00	MAY DAVIS GROUP INC.	0.05	1,920.00	5,041.80	1,936,081.92	0.022
10,000	FNMA COM STK	03-23-00	PAINE WEBBER INC	0.05	500.00	6,181.60	618,168.00	0.018
38,800	FNMA COM STK	03-24-00	CHICAGO CORPORATION	0.05	1,940.00	6,344.10	2,461,537.96	0.017
3,600	FOREST LAB INC COM	04-13-00	MORGAN STANLEY & CO	0.05	180.00	8,047.10	289,696.68	0.000
6,800	FOREST LAB INC COM	04-19-00	MORGAN STANLEY & CO	0.05	340.00	8,142.50	553,690.68	0.000
2,800	FOREST LAB INC COM	04-26-00	FIRST BOSTON CORPORA	0.06	168.00	8,506.00	238,168.00	0.000
4,700	FOREST LAB INC COM	04-27-00	FIRST BOSTON CORPORA	0.06	282.00	8,478.20	398,477.75	0.000
15,200	FOREST LAB INC COM	04-28-00	LEHMAN BROTHERS INC	0.05	760.00	8,283.30	1,259,061.60	0.000
1,500	GILLETTE CO COM	04-26-00	SPEAR LEEDS AND KELL	0.05	75.00	3,792.50	56,887.50	0.017
2,700	GOLDMAN SACHS GROUP	04-26-00	SPEAR LEEDS AND KELL	0.05	135.00	9,848.70	265,916.25	0.004
2,200	GUIDANT CORP COM ST	04-26-00	SPEAR LEEDS AND KELL	0.05	110.00	5,623.70	123,722.50	0.000
300	HOME DEPOT INC COM	04-26-00	SPEAR LEEDS AND KELL	0.05	15.00	5,998.70	17,996.25	0.002
1,200	INTL BUSINESS MACH	04-26-00	SPEAR LEEDS AND KELL	0.05	60.00	10,967.50	131,610.00	0.004
46,100	INTL PAPER CO COM	03-09-00	CORRESPONDENT SERVIC	0.05	2,305.00	3,404.10	1,569,322.37	0.029
61,800	JOHNSON & JOHNSON C	03-24-00	BEAR, STEARNS, SECUR	0.05	3,090.00	7,105.00	4,390,890.00	0.018
8,300	JOHNSON & JOHNSON C	04-11-00	GARDNER RECH & CO.	0.05	440.00	7,799.60	686,372.72	0.016

PURCHASE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
9,300	JOHNSON & JOHNSON C	04-12-00	GARDNER RECH & CO.	0.05	465.00	7,763.40	721,997.13	0.016
88,000	KROGER CO COM	03-02-00	CITATION GROUP	0.05	4,400.00	1,455.00	1,280,400.00	0.000
26,200	KROGER CO COM	03-07-00	CITATION GROUP	0.05	1,310.00	1,466.70	384,280.64	0.000
48,200	KROGER CO COM	03-08-00	CHICAGO CORPORATION	0.05	2,410.00	1,448.60	698,249.30	0.000
65,600	KROGER CO COM	03-08-00	CHICAGO CORPORATION	0.05	3,280.00	1,442.50	946,280.00	0.000
9,400	KROGER CO COM	03-09-00	MERRILL LYNCH PIERCE	0.05	470.00	1,455.00	136,770.00	0.000
59,500	KROGER CO COM	03-14-00	CITATION GROUP	0.05	2,975.00	1,454.90	865,671.45	0.000
20,100	KROGER CO COM	04-26-00	SPEAR LEEDS AND KELL	0.05	1,005.00	1,900.90	382,086.93	0.000
17,600	LEAR CORP COM STK P	03-01-00	JEFFERIES & COMPANY	0.05	880.00	2,200.00	387,203.52	0.000
8,600	LEAR CORP COM STK P	03-02-00	JEFFERIES & COMPANY	0.05	430.00	2,196.00	188,859.44	0.000
900	LEAR CORP COM STK P	03-02-00	JEFFERIES & COMPANY	0.05	45.00	2,192.50	19,732.50	0.000
81,000	LEAR CORP COM STK P	03-03-00	PIPER JAFFRAY INC	0.05	4,050.00	2,297.00	1,860,626.70	0.000
4,800	LEAR CORP COM STK P	03-06-00	JONES & ASSOCIATES	0.05	240.00	2,503.20	120,155.52	0.000
4,500	LEAR CORP COM STK P	03-07-00	JONES & ASSOCIATES	0.05	225.00	2,502.30	112,603.95	0.000
4,700	LEAR CORP COM STK P	03-08-00	CORRESPONDENT SERVIC	0.05	235.00	2,574.60	121,007.61	0.000
5,700	LEAR CORP COM STK P	03-15-00	GARDNER RECH & CO.	0.05	285.00	2,529.20	144,165.54	0.000
4,300	LEAR CORP COM STK P	04-26-00	SPEAR LEEDS AND KELL	0.05	215.00	3,017.50	129,752.50	0.000
50,000	LOCKHEED MARTIN COR	03-14-00	MAY DAVIS GROUP INC.	0.05	2,500.00	1,667.50	833,750.00	0.026
1,800	MEDTRONIC INC COM	04-26-00	SPEAR LEEDS AND KELL	0.05	90.00	5,323.70	95,827.50	0.003
72,100	MERCK & CO INC COM	04-20-00	SMITH BARNEY INC	0.05	3,605.00	6,961.70	5,019,414.54	0.016
14,700	MICROSOFT CORP COM	04-03-00	MERRILL LYNCH PIERCE	0.00	0.00	9,097.50	1,337,332.50	0.000
22,000	MICROSOFT CORP COM	04-07-00	DB CLEARING SERVICES	0.00	0.00	8,864.10	1,950,121.80	0.000

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
18,200	MICROSOFT CORP COM	04-14-00	B TRADE SERVICES	0.03	546.00	7,663.40	1,394,749.72	0.000
3,400	NOBLE AFFILIATES IN	04-26-00	SPEAR LEEDS AND KELL	0.05	170.00	3,548.70	120,657.50	0.004
10,600	PALM INC COM STK IS	03-01-00	GOLDMAN SACHS & COMP	0.00	0.00	3,800.00	402,800.00	0.000
27,800	PALM INC COM STK IS	03-03-00	MERRILL LYNCH PIERCE	0.00	0.00	7,854.30	2,183,512.08	0.000
68,200	PFIZER INC COM	04-20-00	SMITH BARNEY INC	0.05	3,410.00	4,092.50	2,791,085.00	0.008
26,500	RAYTHEON CO CL A CO	03-14-00	GARDNER RECH & CO.	0.05	1,325.00	1,981.00	524,988.85	0.040
8,600	RAYTHEON CO CL A CO	03-22-00	GARDNER RECH & CO.	0.05	430.00	2,005.00	172,430.00	0.039
12,600	RAYTHEON CO CL A CO	03-23-00	SMITH BARNEY INC	0.05	630.00	1,974.50	248,793.30	0.040
3,600	SBC COMMUNICATIONS	04-26-00	SPEAR LEEDS AND KELL	0.05	180.00	4,405.00	158,580.00	0.023
137,200	SCHERING-PLOUGH COR	04-20-00	SMITH BARNEY INC	0.05	6,860.00	4,005.00	5,494,860.00	0.013
1,600	SCHWAB CHARLES CORP	04-26-00	SPEAR LEEDS AND KELL	0.05	80.00	4,780.00	76,480.00	0.001
3,200	TARGET CORP COM	04-26-00	SPEAR LEEDS AND KELL	0.05	160.00	7,173.70	229,560.00	0.005
13,100	VERITAS SOFTWARE CO	04-04-00	B TRADE SERVICES	0.03	393.00	9,982.70	1,307,733.70	0.000
13,100	VERITAS SOFTWARE CO	04-11-00	FIRST UNION CAPITAL	0.00	0.00	11,032.00	1,445,201.17	0.000
29,000	WARNER LAMBERT CO C	04-04-00	BRIDGE TRADING COMPA	0.05	1,450.00	10,474.90	3,037,744.20	0.009
23,100	WARNER LAMBERT CO C	04-20-00	SMITH BARNEY INC		1,155.00	11,110.10	2,566,440.03	0.008
6,800	WARNER LAMBERT CO C	04-24-00	PRUDENTIAL SECURITIE		340.00	11,865.00	806,824.08	0.008
2,613,400							115,522,632.42	

WILLIAM BLAIR

2,300	#REORG PHARMACIA &	03-16-00	CLEARY GULL AND REIL		138.00	5,768.50	132,675.50	0.017
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PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
3,000	ACTIVE SOFTWARE INC	03-30-00	LEHMAN BROTHERS INC		0.00	7,967.50	239,025.00	0.000
2,000	ACTIVE SOFTWARE INC	04-04-00	LEHMAN BROTHERS INC		0.00	5,458.30	109,166.60	0.000
1,800	ACTIVE SOFTWARE INC	04-26-00	GOLDMAN SACHS & COMP		0.00	4,493.70	80,887.50	0.000
16,437	AT&T WIRELESS GROUP	04-26-00	MERRILL LYNCH PIERCE		0.00	2,950.00	484,891.50	0.000
12,600	AT&T WIRELESS GROUP	04-27-00	GOLDMAN SACHS & COMP		756.00	3,018.50	380,331.00	0.000
8,500	BAXTER INTL INC COM	03-06-00	MERRILL LYNCH PIERCE		510.00	5,488.90	466,557.35	0.021
5,400	BAXTER INTL INC COM	03-30-00	LEHMAN BROTHERS INC		324.00	6,129.50	330,997.32	0.018
12,100	BIOGEN INC COM	03-15-00	LEHMAN BROTHERS INC		0.00	8,215.60	994,097.28	0.000
3,100	BIOGEN INC COM	03-16-00	BEAR, STEARNS, SECUR		0.00	8,687.50	269,312.50	0.000
15,800	CLEAR CHANNEL COMMU	03-30-00	FIRST BOSTON CORPORA		948.00	6,851.00	1,082,467.48	0.000
30,800	CONCORD EFS INC COM	03-09-00	SMITH BARNEY INC		0.00	1,604.80	494,299.96	0.000
14,200	COX COMMUNICATIONS	03-30-00	MORGAN STANLEY & CO		852.00	4,531.00	643,402.00	0.000
15,400	CYBERSOURCE CORP DE	04-26-00	JEFFERIES & COMPANY		0.00	1,425.00	219,450.00	0.000
16,100	FIRST DATA CORP COM	03-17-00	FIRST UNION CAPITAL		966.00	4,246.90	683,752.51	0.001
5,600	FISERV INC COM	03-09-00	BAIRD, ROBERT W & CO		0.00	2,925.00	163,800.00	0.000
22,800	IMS HLTH INC COM ST	04-26-00	GOLDMAN SACHS & COMP		1,368.00	1,727.10	393,783.36	0.004
14,200	INTUIT COM	03-09-00	MERRILL LYNCH PIERCE		0.00	5,339.20	758,166.40	0.000
10,000	INTUIT COM	04-26-00	MORGAN STANLEY & CO		0.00	3,750.70	375,075.00	0.000
7,500	NOVELL INC COM	03-09-00	LEHMAN BROTHERS INC		0.00	3,196.90	239,773.50	0.000
11,500	OMNICARE INC COM	03-30-00	FIRST UNION CAPITAL		690.00	1,212.20	139,408.75	0.007
400	PALM INC COM STK IS	03-01-00	GOLDMAN SACHS & COMP		0.00	3,800.00	15,200.00	0.000
23,059	SANGAMO BIOSCIENCES	04-06-00	LEHMAN BROTHERS INC		0.00	1,500.00	345,885.00	0.000

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
3,800	TARGET CORP COM	03-09-00	PRUDENTIAL SECURITIE		228.00	5,806.80	220,660.30	0.006
800	TELLABS INC COM	03-09-00	INSTINET		40.00	4,964.50	39,716.00	0.000
2,800	TMP WORLDWIDE INC C	03-09-00	GOLDMAN SACHS & COMP		0.00	9,236.50	258,624.52	0.000
2,200	TMP WORLDWIDE INC C	04-26-00	MERRILL LYNCH PIERCE		0.00	6,950.00	152,900.00	0.000
1,000	USFREIGHTWAYS CORP	03-16-00	ABN AMRO SECURITIES		0.00	3,625.00	36,250.00	0.010
700	USFREIGHTWAYS CORP	03-17-00	ABN AMRO SECURITIES		0.00	3,625.00	25,375.00	0.010
							9,775,931.33	
265.896								

WOODFORD CAPITAL

6,200	TYCO INTL LTD NEW C	03-09-00	U.S. CLEARING CORPOR		310.00	4,535.50	281,201.62	0.001
4,400	TYCO INTL LTD NEW C	03-22-00	BEREAN CAPITAL INC I		264.00	4,793.50	210,914.00	0.001
6,500	#REORG NORTEL NETWO	04-03-00	BEREAN CAPITAL INC I		390.00	12,093.50	786,077.50	0.001
3,400	TRANSOCEAN SEDCO FO	03-29-00	GARDNER RECH & CO.		170.00	4,998.70	169,957.50	0.002
2,700	TRANSOCEAN SEDCO FO	04-03-00	MAGNA SECURITIES COR		108.00	5,195.10	140,268.51	0.002
1,800	SCHLUMBERGER LTD CO	03-28-00	AUTRANET INC		90.00	7,941.60	142,950.42	0.009
2,100	SCHLUMBERGER LTD CO	04-03-00	MAGNA SECURITIES COR		84.00	8,049.30	169,036.77	0.009
1,900	AGILENT TECHNOLOGIE	03-17-00	MAGNA SECURITIES COR		76.00	12,379.00	235,201.57	0.000
2,300	ALCOA INC COM STK	03-29-00	GARDNER RECH & CO.		115.00	7,220.10	166,063.91	0.013
3,500	ALCOA INC COM STK	04-03-00	MAGNA SECURITIES COR		140.00	7,158.00	250,530.70	0.013
3,900	ANHEUSER BUSCH COS	04-24-00	ABN AMRO SECURITIES		234.00	7,474.70	291,515.25	0.016
1,800	APPLIED MATERIALS I	03-24-00	MONTGOMERY SECURITIE		0.00	10,956.90	197,225.46	0.000

PURCHASE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
5,300	AT & T CORP COM STK	03-29-00	BEREAN CAPITAL INC I		318.00	5,999.70	317,986.75	0.014
4,800	AT&T CORP COM LIBER	03-28-00	AUTRANET INC		240.00	5,934.00	284,834.40	0.000
4,800	AT&T WIRELESS GROUP	04-26-00	M R BEAL AND COMPANY		0.00	2,950.00	141,600.00	0.000
3,500	AUTO DATA PROCESSIN	04-04-00	BEREAN CAPITAL INC I		210.00	5,131.00	179,585.00	0.006
5,500	BELLSOUTH CORP COM	04-24-00	BEREAN CAPITAL INC I		330.00	5,166.80	284,174.00	0.014
6,700	BRISTOL MYERS SQUIB	04-04-00	BEREAN CAPITAL INC I		402.00	6,418.50	430,039.50	0.015
800	BROADCOM CORP CL A	04-05-00	MONTGOMERY SECURITIE		0.00	21,196.90	169,575.28	0.000
1,000	BROADCOM CORP CL A	04-14-00	MAGNA SECURITIES COR		40.00	12,291.50	122,915.00	0.000
2,100	CITIGROUP INC COM	03-29-00	MAGNA SECURITIES COR		84.00	6,052.60	127,105.02	0.010
2,300	CORNING INC COM	03-23-00	MONTGOMERY SECURITIE		115.00	22,300.10	512,902.99	0.003
2,600	ELECTR DATA SYS COR	04-04-00	MERRILL LYNCH PIERCE		156.00	6,831.70	177,625.24	0.008
3,600	ELI LILLY & CO COM	04-24-00	BEREAN CAPITAL INC I		216.00	7,806.00	281,016.00	0.013
1,100	EMC CORP MASS COM	03-10-00	U.S. CLEARING CORPOR		55.00	13,133.50	144,469.27	0.000
3,300	ENRON CORP COM	04-14-00	MAGNA SECURITIES COR		132.00	6,785.80	223,932.72	0.007
2,800	EXXON MOBIL CORP CO	04-14-00	MAGNA SECURITIES COR		112.00	7,892.50	220,991.12	0.022
1,000	GEN ELEC CO COM	03-29-00	MAGNA SECURITIES COR		40.00	16,459.90	164,599.50	0.009
3,900	GEN ELEC CO COM	04-03-00	BEREAN CAPITAL INC I		234.00	15,837.20	617,652.75	0.010
2,300	HEWLETT-PACKARD CO	03-06-00	SESLIA SECURITIES		92.00	14,510.20	333,735.75	0.004
900	HEWLETT-PACKARD CO	04-04-00	ROBERT VAN SECURITIE		45.00	13,853.00	124,677.72	0.004
3,700	INFINITY BROADCASTI	03-28-00	AUTRANET INC		185.00	3,341.50	123,637.72	0.000
1,700	INTERNET CAP GROUP	03-02-00	GOLDIS - PITTSBURG I		85.00	11,701.20	198,920.57	0.000
2,700	INTL BUSINESS MACH	03-27-00	MERRILL LYNCH PIERCE		162.00	12,641.90	341,332.92	0.004

WOODFORD CAPITAL

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	COST PER SHARE	TOTAL COST	YIELD ON COST
1,600	INTL BUSINESS MACH	03-29-00	MAGNA SECURITIES COR		64.00	12,045.20	192,723.52	0.004
1,200	JDS UNIPHASE CORP C	03-01-00	AUTRANET INC		60.00	27,690.80	332,290.44	0.000
1,700	JDS UNIPHASE CORP C	04-14-00	MAGNA SECURITIES COR		68.00	7,990.00	135,830.00	0.000
600	JOHNSON & JOHNSON C	04-04-00	AUTRANET INC		30.00	7,442.50	44,655.00	0.017
2,000	LUCENT TECHNOLOGIES	04-20-00	SPEAR LEEDS AND KELL		100.00	6,267.50	125,350.00	0.001
2,500	LUCENT TECHNOLOGIES	04-24-00	BEREAN CAPITAL INC I		150.00	6,106.00	152,650.00	0.001
3,300	MEDTRONIC INC COM	03-28-00	U.S. CLEARING CORPOR		165.00	5,680.00	187,440.33	0.002
6,100	MERCK & CO INC COM	04-04-00	ABN AMRO SECURITIES		366.00	6,862.20	418,597.25	0.016
3,400	MICROSOFT CORP COM	03-24-00	MONTGOMERY SECURITIE		0.00	11,461.50	389,694.06	0.000
3,300	MICROSOFT CORP COM	03-29-00	MAGNA SECURITIES COR		132.00	10,788.40	356,017.86	0.000
1,400	MOTOROLA INC COM	03-17-00	MAGNA SECURITIES COR		56.00	15,064.70	210,905.80	0.003
3,900	NETWORK APPLIANCE I	04-14-00	MAGNA SECURITIES COR		156.00	5,041.50	196,618.50	0.000
2,300	PALM INC COM STK IS	03-03-00	MONTGOMERY SECURITIE		0.00	8,202.00	188,646.46	0.000
9,800	PFIZER INC COM	04-24-00	BEREAN CAPITAL INC I		588.00	4,381.00	429,338.00	0.008
2,100	QUALCOMM INC COM	03-23-00	MONTGOMERY SECURITIE		0.00	14,305.60	300,419.07	0.000
3,700	TX INSTRS INC COM	03-23-00	MONTGOMERY SECURITIE		185.00	17,962.00	664,597.33	0.000
700	WAL-MART STORES INC	03-28-00	AUTRANET INC		35.00	5,542.50	38,797.50	0.004
1,900	WARNER LAMBERT CO C	04-24-00	BEREAN CAPITAL INC I		114.00	11,893.50	225,976.50	0.008
900	YAHOO INC COM	04-06-00	MONTGOMERY SECURITIE		0.00	15,950.40	143,553.78	0.000
159,300							13,298,353.83	

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
11,600	GLOBAL CROSSING LTD	03-13-00	MERRILL LYNCH PIERCE		0.00	5,644.70	654,794.48	0.000
6,500	GLOBAL CROSSING LTD	03-16-00	MORGAN STANLEY & CO		0.00	4,913.00	319,348.90	0.000
5,900	GLOBAL CROSSING LTD	04-11-00	LEHMAN BROTHERS INC		0.00	3,324.30	196,135.47	0.000
4,400	APPLIED MICRO CIRCU	03-28-00	SMITH BARNEY INC		0.00	14,512.40	638,546.48	0.000
3,300	APPLIED MICRO CIRCU	04-06-00	LEHMAN BROTHERS INC		0.00	13,209.90	435,929.34	0.000
1,200	APPLIED MICRO CIRCU	04-26-00	BEAR, STEARNS, SECUR		0.00	10,948.50	131,382.72	0.000
16,300	AT & T CORP COM STK	03-30-00	LYNCH JONES & RYAN		978.00	5,904.30	962,405.79	0.014
400	AVANEX CORP COM STK	03-08-00	INSTINET		16.00	24,668.50	98,674.08	0.000
1,500	AVANEX CORP COM STK	04-04-00	MORGAN STANLEY & CO		0.00	9,223.50	138,352.95	0.000
5,600	BIOGEN INC COM	03-23-00	INSTINET		224.00	7,593.70	425,247.20	0.000
1,100	E-TEK DYNAMICS INC	03-07-00	J.P. MORGAN SECURITI		0.00	30,303.80	333,342.02	0.000
1,500	E-TEK DYNAMICS INC	03-08-00	J.P. MORGAN SECURITI		0.00	28,350.80	425,262.60	0.000
1,800	EXODUS COMMUNICATIO	03-23-00	MORGAN STANLEY & CO		0.00	17,662.50	317,925.00	0.000
2,800	EXTREME NETWORKS IN	04-25-00	MORGAN STANLEY & CO		0.00	5,887.50	164,850.00	0.000
2,000	GO2NET INC COM	03-29-00	PIPER JAFFRAY INC		0.00	8,955.60	179,112.20	0.000
900	IMMUNEX CORP NEW CO	03-14-00	SMITH BARNEY INC		0.00	16,113.50	145,021.50	0.000
1,400	INTERNAP NETWORK SV	03-21-00	INSTINET		56.00	6,459.00	90,426.28	0.000
1,100	INTERNAP NETWORK SV	04-05-00	SMITH BARNEY INC		0.00	4,589.20	50,481.42	0.000
500	INTERNAP NETWORK SV	04-06-00	SMITH BARNEY INC		0.00	4,475.00	22,375.00	0.000
1,300	JUNIPER NETWORKS IN	03-01-00	MORGAN STANLEY & CO		0.00	27,075.00	351,975.00	0.000
1,000	JUNIPER NETWORKS IN	03-09-00	MORGAN STANLEY & CO		0.00	27,290.20	272,902.20	0.000
1,800	KANA COMMUNICATIONS	03-20-00	INSTINET		72.00	10,793.60	194,284.80	0.000

ZEVENBERGEN

PURCHASE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
2,000	KANA COMMUNICATIONS	03-23-00	HAMBRECHT & QUEST		0.00	10,765.00	215,301.00	0.000
900	KANA COMMUNICATIONS	03-31-00	ING BARINGS INT'L		0.00	7,664.50	68,981.22	0.000
900	KANA COMMUNICATIONS	04-05-00	ING BARINGS INT'L		0.00	5,727.00	51,543.45	0.000
1,000	MEDIMMUNE INC COM	04-04-00	SMITH BARNEY INC		0.00	15,125.00	151,250.00	0.000
13,400	MICROSOFT CORP COM	04-27-00	CHASE H&Q		0.00	6,850.00	917,900.00	0.000
4,000	MINIMED INC COM	03-07-00	LEHMAN BROTHERS INC		0.00	12,286.70	491,470.40	0.000
1,300	MINIMED INC COM	03-08-00	INSTINET		52.00	12,253.60	159,297.45	0.000
5,600	NEXTEL COMMUNICATIO	03-13-00	MORGAN STANLEY & CO		0.00	15,538.40	870,150.40	0.000
2,400	NEXTEL COMMUNICATIO	03-14-00	J.P. MORGAN SECURITI		0.00	14,996.50	359,917.68	0.000
2,100	NEXTEL COMMUNICATIO	03-15-00	PRUDENTIAL SECURITIE		0.00	13,930.20	292,534.83	0.000
1,300	NEXTEL COMMUNICATIO	04-17-00	PRUDENTIAL SECURITIE		0.00	10,269.40	133,502.59	0.000
7,000	QWEST COMMUNICATION	03-10-00	CORRESPONDENT SERVIC		350.00	5,099.60	356,973.40	0.000
1,300	REALNETWORKS INC CO	04-14-00	LEHMAN BROTHERS INC		0.00	3,347.70	43,521.27	0.000
1,700	REDBACK NETWORKS IN	03-01-00	INSTINET		68.00	29,797.60	506,560.73	0.000
3,700	SOLETRON CORP COM	03-10-00	LYNCH JONES & RYAN		222.00	3,508.10	129,803.03	0.000
1,800	SYCAMORE NETWORKS I	03-01-00	ROBERTSON STEPHENS &		0.00	16,140.60	290,531.34	0.000
1,500	SYCAMORE NETWORKS I	03-03-00	MORGAN STANLEY & CO		0.00	17,406.20	261,093.75	0.000
16,300	TIME WARNER TELECOM	03-24-00	FIRST BOSTON CORPORA		0.00	7,176.80	1,169,821.66	0.000
3,800	TIME WARNER TELECOM	04-04-00	LEHMAN BROTHERS INC		0.00	5,871.70	223,127.26	0.000
500	VOICESTREAM WIRELES	04-14-00	J.P. MORGAN SECURITI		0.00	8,526.50	42,632.70	0.000
							<u>13,284,689.59</u>	
146,400								

June 9

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2000

PURCHASE OF BONDS
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
400,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	03-01-00	53.700	215,136.00	AAA	AAA	02-28-85	6.500	UTENDAHL CAPITAL
625,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	03-29-00	55.000	344,043.75	AAA	AAA	02-28-85	6.500	FIRST BOSTON COR
800,000	US TREAS STRIPPED PRINC B	0.000	02-15-27	03-01-00	19.600	157,120.00	AAA	AAA	02-15-97	6.090	CHAPMAN CO.
13,514	FHA PROJ #113-35102 SOUTH	6.850	02-01-40	06-08-99	95.900	12,969.66	AAA	AAA	06-01-99	0.000	SALOMON BROS INC
1,299	FHA PROJ #113-35102 SOUTH	6.850	02-01-40	06-08-99	95.900	1,246.68	AAA	AAA	06-01-99	0.000	SALOMON BROTHER
1,000,000	A T & T CDA INC SR NT 7.6	7.650	09-15-06	03-03-00	99.500	995,990.00	BAA3	BBB	09-22-99	8.120	BEAR, STEARNS, S
1,000,000	TYCO INTL GROUP S A NT 7	7.000	06-15-28	03-27-00	87.000	870,700.00	BAA1	A-	06-09-98	8.450	GOLDMAN SACHS &
1,000,000	BRIT SKY BROADCASTING GR	6.875	02-23-09	03-09-00	89.000	890,320.00	BAA3	BB+	02-23-99	8.730	WARBURG DILLON R
1,000,000	FINOVA CAP CORP FINOVA CA	7.250	11-08-04	04-24-00	88.000	880,210.00	BAA2	BBB+	11-08-99	8.880	MORGAN STANLEY
385,000	K N ENERGY INC 6.45 SR NT	6.450	03-01-03	04-11-00	96.800	373,011.10	BAA2	BBB-	03-09-98	7.720	GOLDMAN SACHS &
240,000	PENNEY J C INC TRANCHE #	6.375	09-15-00	04-19-00	99.700	239,342.40	BAA2	BBB	09-11-95	7.190	GOLDMAN SACHS &
1,000,000	PVTPL RAYTHEON CO NT 7.9	0.000	03-01-03	03-02-00	99.800	998,300.00	BAA2	BBB-	03-10-00	8.060	MORGAN STANLEY
1,015,000	ROHM & HAAS CO DEB DTD 0	7.850	07-15-29	03-23-00	101.800	1,034,102.30	NR	A-	07-06-99	7.950	WARBURG DILLON R
1,050,000	##FNMA TBA POOL #9999999	6.500	04-01-30	03-03-00	93.600	983,718.75	AAA	AAA	01-01-40	7.340	SALOMON BROS INC
1,050,000	FNMA POOL #535275 6.5 DUE	0.000	05-01-30	03-03-00	93.600	983,718.75	AAA	AAA	04-01-00	8.039	SALOMON BROS INC
10,579,813						8,979,929.39					

CASH EQUIVALENT

-70	MFB NORTHN INSTL FDS SHO	1.670		01-19-00	1,819.800	-1,268.81	NR	NR	06-25-98	0.000
70	MFB NORTHN INSTL FDS SHO	1.670		01-19-00	1,807.900	1,268.81	NR	NR	06-25-98	0.000
-2,123	MFB NORTHN INSTL FDS SHO	1.670		01-26-00	1,812.000	-38,465.50	NR	NR	06-25-98	0.000

CASH EQUIVALENT

PURCHASE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

June 9

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
2,137	MFB NORTHN INSTL FDS SHO	1.670		01-26-00	1,800.000	38,465.50	NR	NR	06-25-98	0.000	
67	MFB NORTHN INSTL FDS SHO	1.670		03-22-00	1,811.800	1,221.93	NR	NR	06-25-98	0.000	
1,886	MFB NORTHN INSTL FDS SHO	1.670		03-28-00	1,801.000	33,970.92	NR	NR	06-25-98	0.000	
72	MFB NORTHN INSTL FDS SHO	1.670		04-14-00	1,820.000	1,315.88	NR	NR	06-25-98	0.000	
2,057	MFB NORTHN INSTL FDS SHO	1.670		04-25-00	1,808.000	37,195.66	NR	NR	06-25-98	0.000	
4,098						73,704.39					

LINCOLN CAPITAL

700,000	KOREA REP BD DTD 04/17/19	8.875	04-15-08	04-13-00	104.100	729,260.00	BAA2	BBB	04-17-98	8.610	SALOMON BROS INC
2,890,000	U.S. TREAS 6.375 NT DUE 0	6.375	09-30-01	04-03-00	99.800	2,886,387.50	AAA	AAA	09-30-96	6.700	GREENWICH CAPITA
470,000	US TREAS 10.75 BD DUE 5-1	10.750	05-15-03	04-28-00	111.000	521,993.75	AAA	AAA	04-04-83	6.700	GOLDMAN SACHS &
1,065,000	US TREAS 10.75 BD DUE 8-1	10.750	08-15-05	03-31-00	119.400	1,272,425.39	AAA	AAA	07-02-85	6.590	LEHMAN BROTHERS
920,000	US TREAS 5.625 NT DUE 05-	5.625	05-15-08	04-25-00	95.500	879,390.63	AAA	AAA	05-15-98	6.430	LEHMAN BROTHERS
545,000	US TREAS 6.375 BD DUE 8-1	6.375	08-15-27	04-28-00	102.100	556,921.88	AAA	AAA	08-15-97	6.200	GOLDMAN SACHS &
1,200,000	US TREAS 6.875 NT DUE 05-	6.875	05-15-06	04-28-00	101.600	1,219,687.50	AAA	AAA	05-15-96	6.690	GOLDMAN SACHS &
180,000	US TREAS BDS 10.75 DUE 02	10.750	02-15-03	03-31-00	111.000	199,828.13	AAA	AAA	01-04-83	6.690	LEHMAN BROTHERS
155,000	US TREAS NTS 6.625 DUE 05	6.625	05-15-07	03-16-00	100.800	156,283.59	AAA	AAA	05-15-97	6.680	SALOMON BROS INC
545,000	US TREAS NTS DTD 00865 6.	6.500	02-15-10	04-27-00	101.900	555,559.38	AAA	NR	02-15-00	6.220	CHASE SECURITIES
2,255,000	US TREAS NTS DTD 04/30/19	5.750	04-30-03	04-28-00	97.700	2,203,910.16	AAA	AAA	04-30-98	6.620	GOLDMAN SACHS &
1,430,000	US TREAS NTS UST NT 6.5 D	6.500	10-15-06	03-31-00	100.900	1,443,406.25	AAA	AAA	10-15-96	6.530	LEHMAN BROTHERS
455,000	US TREAS NTS UST NT 6.5 D	6.500	10-15-06	04-10-00	101.800	463,620.12	AAA	AAA	10-15-96	6.530	SALOMON BROS INC

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PURCHASE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
310,000	US TREAS SEC STRIPPED INT	0.000	05-15-09	03-31-00	56.600	175,755.47	AAA AAA	10-22-85	6.500	LEHMAN BROTHERS
795,000	FHLMC DEB 5.5 05-15-2002	5.500	05-15-02	03-07-00	97.200	773,493.66	AAA AAA	05-14-99	7.120	LEHMAN BROTHERS
1,195,000	FHLMC DEB 7 03-15-2010	0.000	03-15-10	03-23-00	99.200	1,185,750.70	AAA AAA	03-24-00	7.300	GOLDMAN SACHS &
1,395,000	FHLMC DEB 7 03-15-2010	0.000	03-15-10	03-23-00	99.200	1,384,202.70	AAA AAA	03-24-00	7.300	SALOMON BROS INC
2,985,000	FHLMC DEB 7 03-15-2010	0.000	03-15-10	03-23-00	99.200	2,961,896.10	AAA AAA	03-24-00	7.300	LEHMAN BROTHERS
11,405,000	FHLMC DEB DTD 01/07/2000	6.875	01-15-05	04-12-00	99.400	11,345,351.85	AAA AAA	01-07-00	7.290	MERRILL LYNCH GO
12,225,000	FHLMC DEB DTD 01/07/2000	6.875	01-15-05	04-13-00	99.600	12,186,369.00	AAA AAA	01-07-00	7.290	SMITH BARNEY INC
12,430,000	FNMA 6.5 DUE 08-15-2004 R	6.500	08-15-04	04-07-00	97.900	12,178,603.25	AAA AAA	08-06-99	7.300	LEHMAN BROTHERS
525,000	FNMA 6.625 01-15-2002	6.625	01-15-02	03-01-00	99.700	523,451.25	AAA AAA	01-14-00	7.100	LEHMAN BROTHERS
905,000	FNMA 6.625 01-15-2002	6.625	01-15-02	03-16-00	99.600	902,049.70	AAA AAA	01-14-00	7.100	LEHMAN BROTHERS
750,000	FNMA 6.625 01-15-2002	6.625	01-15-02	03-31-00	99.400	746,103.52	AAA AAA	01-14-00	7.100	LEHMAN BROTHERS
5,270,000	FNMA 6.625 01-15-2002	6.625	01-15-02	04-14-00	99.800	5,259,460.00	AAA AAA	01-14-00	7.100	LEHMAN BROTHERS
2,870,000	FNMA 7.25 DUE 01-15-2010	7.250	01-15-10	04-05-00	101.800	2,921,947.00	AAA AAA	01-14-00	7.290	MERRILL LYNCH PI
1,685,000	FNMA BD 7.125 02-15-2005	7.125	02-15-05	03-31-00	100.200	1,689,739.06	AAA AAA	02-14-00	7.270	LEHMAN BROTHERS
2,655,000	FNMA NT 6.5 04-29-2009/04	6.500	04-29-09	03-02-00	92.900	2,466,919.80	AAA AAA	04-29-99	7.760	LEHMAN BROTHERS
1,120,000	UTD MEXICAN STS MTN 9.875	9.875	02-01-10	03-31-00	105.900	1,186,080.00	BAA3 BB+	01-28-00	9.570	SALOMON BROS INC
1,000,000	CONAGRA INC 7.40 SUB DEBS	7.400	09-15-04	03-03-00	98.400	984,570.00	BAA2 BBB	09-22-92	8.220	J.P. MORGAN SECU
775,000	DEERE & CO BD 8.1 DUE 05-	0.000	05-15-30	04-26-00	99.900	774,341.25	A2 A+	05-01-00	8.710	SALOMON BROS INC
900,000	LEHMAN BROS HLDGS INC LE	7.750	01-15-05	03-20-00	99.600	897,264.00	A3 A	01-26-00	7.660	LEHMAN BROTHERS
1,300,000	PVTPL LIBERTY MEDIA NT 14	8.250	02-01-30	03-28-00	97.700	1,270,217.00	BAA3 BBB-	02-02-00	9.510	SALOMON BROS INC
700,000	VIACOM INC 7.75 BD DUE 06	7.750	06-01-05	04-18-00	100.400	702,828.00	BAA3 BBB+	05-25-95	8.130	MERRILL LYNCH PI
1,265,000	FHLMC TBA GOLD POOL #9999	6.500	04-01-29	03-10-00	93.400	1,182,379.69	AAA AAA	01-01-40	7.340	MERRILL LYNCH PI

PURCHASE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,265,000	FHLMC TBA GOLD POOL #9999	6.500	05-01-29	04-11-00	94.700	1,198,587.50	AAA	AAA	01-01-40	7.340	MERRILL LYNCH PI
3,425,000	FHLMC TBA POOL #9999999 7	0.000	04-15-15	04-14-00	99.800	3,420,718.75	AAA	AAA	04-15-00	0.000	GOLDMAN SACHS &
3,425,000	FHLMC TBA POOL #9999999 7	7.500	03-01-15	02-18-00	99.500	3,410,015.62	AAA	AAA	01-01-40	8.710	GOLDMAN SACHS &
3,425,000	FHLMC TBA POOL #9999999 7	7.500	04-01-15	03-16-00	99.900	3,421,789.06	AAA	AAA	01-01-40	0.000	GOLDMAN SACHS &
361,890	FNMA POOL #253267 8.5 DUE	8.500	05-01-30	04-11-00	102.000	369,467.07	AAA	AAA	04-01-00	8.382	MERRILL LYNCH PI
389,797	FNMA POOL #323422 6.5 DUE	6.500	12-01-28	04-06-00	94.500	368,601.82	AAA	AAA	11-01-98	7.650	GOLDMAN SACHS &
999,900	FNMA POOL #450601 6 DUE 1	6.000	12-01-28	03-13-00	90.400	904,440.83	AAA	AAA	12-01-98	8.064	SALOMON BROS INC
999,900	FNMA POOL #450601 6 DUE 1	6.000	12-01-28	03-13-00	90.400	904,440.83	AAA	AAA	12-01-98	8.064	SALOMON BROS INC
999,900	FNMA POOL #450601 6 DUE 1	6.000	12-01-28	03-13-00	90.400	904,440.83	AAA	AAA	12-01-98	8.064	SALOMON BROS INC
999,900	FNMA POOL #450601 6 DUE 1	6.000	12-01-28	03-13-00	90.400	904,440.83	AAA	AAA	12-01-98	8.064	SALOMON BROS INC
901,416	FNMA POOL #450601 6 DUE 1	6.000	12-01-28	03-13-00	90.400	815,358.85	AAA	AAA	12-01-98	8.064	SALOMON BROS INC
999,900	FNMA POOL #450601 6 DUE 1	6.000	12-01-28	03-13-00	90.400	904,440.83	AAA	AAA	12-01-98	8.064	SALOMON BROS INC
200,000	FNMA POOL #452292 6.5 DUE	6.500	02-01-29	04-06-00	94.400	188,905.87	AAA	AAA	02-01-99	7.650	GOLDMAN SACHS &
98,485	FNMA POOL #455413 6 DUE 1	6.000	12-01-28	03-13-00	90.400	89,082.57	AAA	AAA	12-01-98	7.430	SALOMON BROS INC
999,901	FNMA POOL #455413 6 DUE 1	6.000	12-01-28	03-13-00	90.400	904,441.59	AAA	AAA	12-01-98	7.430	SALOMON BROS INC
160,015	FNMA POOL #481806 6.5 DUE	6.500	08-01-29	03-13-00	93.500	149,714.28	AAA	AAA	08-01-99	7.640	LEHMAN BROTHERS
210,420	FNMA POOL #502997 6.5 DUE	6.500	06-01-29	04-06-00	94.300	198,550.66	AAA	AAA	06-01-99	8.069	GOLDMAN SACHS &
274,061	FNMA POOL #505917 6.5 DUE	6.500	07-01-29	03-13-00	93.500	256,418.00	AAA	AAA	07-01-99	7.640	LEHMAN BROTHERS
371,087	FNMA POOL #515171 6.5 DUE	6.500	10-01-29	03-13-00	93.500	347,198.53	AAA	AAA	09-01-99	8.024	LEHMAN BROTHERS
354,951	FNMA POOL #516294 6.5 DUE	6.500	10-01-29	03-13-00	93.500	332,101.14	AAA	AAA	09-01-99	8.024	LEHMAN BROTHERS
50,100	FNMA POOL #523471 7.5 DUE	7.500	03-01-30	03-13-00	97.400	48,816.19	AAA	AAA	03-01-00	8.251	SALOMON BROS INC
222,648	FNMA POOL #525202 7.5 DUE	7.500	02-01-30	03-13-00	97.400	216,942.52	AAA	AAA	02-01-00	8.271	SALOMON BROS INC

PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
497,690	FNMA POOL #526062 7.5 DUE	7.500	12-01-29	03-13-00	97,400	484,936.45	AAA AAA	12-01-99	8.262	SALOMON BROS INC
806,212	FNMA POOL #526353 7.5 DUE	7.500	03-01-30	03-13-00	97,400	785,552.82	AAA AAA	03-01-00	8.251	SALOMON BROS INC
260,843	FNMA POOL #527019 7.5 DUE	7.500	01-01-30	03-13-00	97,400	254,158.61	AAA AAA	01-01-00	7.950	SALOMON BROS INC
516,480	FNMA POOL #529411 7.5 DUE	7.500	02-01-30	03-13-00	97,400	503,245.53	AAA AAA	02-01-00	8.420	SALOMON BROS INC
999,900	FNMA POOL #531318 7.5 DUE	7.500	03-01-30	03-13-00	97,400	974,277.56	AAA AAA	03-01-00	8.251	SALOMON BROS INC
621,901	FNMA POOL #531318 7.5 DUE	7.500	03-01-30	03-13-00	97,400	605,964.79	AAA AAA	03-01-00	8.251	SALOMON BROS INC
779,501	FNMA POOL #531325 7.5 DUE	7.500	04-01-30	03-13-00	97,400	759,526.29	AAA AAA	03-01-00	8.251	SALOMON BROS INC
377,999	FNMA POOL #531325 7.5 DUE	7.500	04-01-30	03-13-00	97,400	368,312.78	AAA AAA	03-01-00	8.251	SALOMON BROS INC
588,948	FNMA POOL #532871 8.5 DUE	8.500	04-01-30	04-11-00	102,000	601,279.10	AAA AAA	04-01-00	8.382	MERRILL LYNCH PI
588,948	FNMA POOL #532871 8.5 DUE	8.500	04-01-30	04-11-00	102,000	601,279.10	AAA AAA	04-01-00	8.382	MERRILL LYNCH PI
588,948	FNMA POOL #532871 8.5 DUE	8.500	04-01-30	04-11-00	102,000	601,279.10	AAA AAA	04-01-00	8.382	MERRILL LYNCH PI
588,948	FNMA POOL #532871 8.5 DUE	8.500	04-01-30	04-11-00	102,000	601,279.10	AAA AAA	04-01-00	8.382	MERRILL LYNCH PI
411,152	FNMA POOL #532871 8.5 DUE	8.500	04-01-30	04-11-00	102,000	419,760.50	AAA AAA	04-01-00	8.382	MERRILL LYNCH PI
411,152	FNMA POOL #532871 8.5 DUE	8.500	04-01-30	04-11-00	102,000	419,760.50	AAA AAA	04-01-00	8.382	MERRILL LYNCH PI
411,152	FNMA POOL #532871 8.5 DUE	8.500	04-01-30	04-11-00	102,000	419,760.50	AAA AAA	04-01-00	8.382	MERRILL LYNCH PI
452,210	FNMA POOL #533302 7.5 DUE	7.500	03-01-30	03-13-00	97,400	440,622.12	AAA AAA	03-01-00	8.251	SALOMON BROS INC
999,900	FNMA POOL #534420 7.5 DUE	7.500	03-01-30	03-13-00	97,400	974,277.56	AAA AAA	03-01-00	7.930	SALOMON BROS INC
220,399	FNMA POOL #534420 7.5 DUE	7.500	03-01-30	03-13-00	97,400	214,751.28	AAA AAA	03-01-00	7.930	SALOMON BROS INC
779,922	FNMA POOL #534420 7.5 DUE	7.500	03-01-30	03-13-00	97,400	759,936.50	AAA AAA	03-01-00	7.930	SALOMON BROS INC
999,900	FNMA POOL #534420 7.5 DUE	7.500	03-01-30	03-13-00	97,400	974,277.56	AAA AAA	03-01-00	7.930	SALOMON BROS INC
193,688	FNMA POOL #534420 7.5 DUE	7.500	03-01-30	03-13-00	97,400	188,724.75	AAA AAA	03-01-00	7.930	SALOMON BROS INC
41,241	FNMA POOL #534420 7.5 DUE	7.500	03-01-30	03-13-00	97,400	40,184.20	AAA AAA	03-01-00	7.930	SALOMON BROS INC

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PURCHASE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
455,045	FNMA POOL #534516 8.5 DUE	8.500	04-01-30	04-11-00	102.000	464,572.50	AAA AAA	04-01-00	8.376	MERRILL LYNCH PI
49,262	FNMA POOL #536607 8.5 DUE	8.500	04-01-30	04-11-00	102.000	50,293.42	AAA AAA	04-01-00	8.389	MERRILL LYNCH PI
1,300,000	FNMA REMIC TR SER 93-134	6.500	08-25-08	03-27-00	95.700	1,244,546.88	AAA AAA	08-01-93	7.500	MERRILL LYNCH PI
1,215,269	FNMA SER 2000-M1 CL A 7.3	7.368	01-17-13	03-15-00	99.300	1,207,199.11	AAA AAA	02-01-00	0.000	PARIBAS CORP
-7,000,000	FNMA TBA POOL #9999999 6	6.000	03-01-30	02-29-00	90.400	-6,331,718.75	AAA AAA	01-01-40	1.000	SALOMON BROS INC
550,000	FNMA TBA POOL #9999999 6.	6.500	04-01-15	03-09-00	96.100	528,859.38	AAA AAA	04-01-00	7.680	MERRILL LYNCH PI
3,445,000	FNMA TBA POOL #9999999 6.	6.500	04-01-30	03-03-00	93.600	3,226,457.81	AAA AAA	01-01-40	7.340	MERRILL LYNCH PI
9,500,000	FNMA TBA POOL #9999999 6.	6.500	04-01-30	04-06-00	94.300	8,959,687.50	AAA AAA	01-01-40	7.340	MERRILL LYNCH PI
550,000	FNMA TBA POOL #9999999 6.	6.500	05-01-14	04-14-00	96.400	530,234.38	AAA AAA	01-01-40	7.680	MERRILL LYNCH PI
210,000	FNMA TBA POOL #9999999 6.	6.500	05-01-30	04-06-00	94.300	198,154.69	AAA AAA	01-01-40	7.340	GOLDMAN SACHS &
1,355,000	FNMA TBA POOL #9999999 6.	6.500	05-01-30	04-11-00	102.000	1,382,100.00	AAA AAA	01-01-40	7.340	MERRILL LYNCH PI
12,945,000	FNMA TBA POOL #9999999 6.	6.500	05-01-30	04-11-00	94.600	12,249,206.25	AAA AAA	01-01-40	7.340	MERRILL LYNCH PI
4,000,000	FNMA TBA POOL #9999999 6.	6.500	05-01-30	04-18-00	94.200	3,771,250.00	AAA AAA	01-01-40	7.340	SALOMON BROS INC
16,000,000	FNMA TBA POOL #9999999 7.	0.000	12-25-29	11-10-99	100.000	16,000,000.00	AAA AAA	03-20-00	1.000	SALOMON BROS INC
1,245,000	FNMA TBA POOL #9999999 8	8.000	04-01-30	03-07-00	100.200	1,247,723.44	AAA AAA	01-01-40	8.970	MERRILL LYNCH PI
9,040,000	FNMA TBA POOL #9999999 8	8.000	04-01-30	03-09-00	100.100	9,056,950.00	AAA AAA	01-01-40	8.970	SALOMON BROS INC
1,790,000	FNMA TBA POOL #9999999 8	8.000	04-01-30	03-09-00	100.100	1,793,356.25	AAA AAA	01-01-40	8.970	GOLDMAN SACHS &
635,000	FNMA TBA POOL #9999999 8	8.000	04-01-30	03-09-00	100.100	636,190.63	AAA AAA	01-01-40	8.970	MERRILL LYNCH PI
1,890,000	FNMA TBA POOL #9999999 8	8.000	04-01-30	03-31-00	100.200	1,895,315.63	AAA AAA	01-01-40	8.970	MERRILL LYNCH PI
1,885,000	FNMA TBA POOL #9999999 8	8.000	04-01-30	03-31-00	100.200	1,890,301.56	AAA AAA	01-01-40	8.970	LEHMAN BROTHERS
1,790,000	FNMA TBA POOL #9999999 8	8.000	05-01-30	04-11-00	100.400	1,797,831.25	AAA AAA	01-01-40	8.970	GOLDMAN SACHS &
1,885,000	FNMA TBA POOL #9999999 8	8.000	05-01-30	04-11-00	100.400	1,893,246.88	AAA AAA	01-01-40	8.970	LEHMAN BROTHERS

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PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,880,000	FNMA TBA POOL #9999999 8	8.000	05-01-30	04-11-00	100.500	1,889,400.00	AAA	AAA	01-01-40	8.970	MERRILL LYNCH PI
9,040,000	FNMA TBA POOL #9999999 8	8.000	05-01-30	04-11-00	100.400	9,079,550.00	AAA	AAA	01-01-40	8.970	SALOMON BROS INC
1,355,000	FNMA TBA POOL #9999999 8	8.500	04-01-28	03-01-00	102.000	1,383,370.31	AAA	AAA	01-01-40	9.520	MERRILL LYNCH PI
496,553	GNMA POOL #345441 SER 202	6.500	12-15-23	03-20-00	93.100	462,569.94	AAA	AAA	12-01-93	7.843	
364,964	GNMA POOL #346960 SER 202	6.500	12-15-23	03-20-00	93.100	339,986.84	AAA	AAA	12-01-93	7.600	MERRILL LYNCH PI
108,028	GNMA POOL #348883 SER 202	6.500	07-15-23	03-20-00	93.100	100,635.15	AAA	AAA	07-01-93	7.841	
395,319	GNMA POOL #352136 SER 202	6.500	06-15-23	03-20-00	93.100	368,264.58	AAA	AAA	07-01-93	7.834	
512,026	GNMA POOL #416615 SER 202	6.500	09-15-28	03-20-00	92.500	473,784.09	AAA	AAA	09-01-98	7.600	
157,907	GNMA POOL #426712 SER 202	6.500	10-15-28	03-20-00	92.500	146,113.70	AAA	AAA	10-01-98	7.842	
999,901	GNMA POOL #486631 SER 202	6.500	10-15-28	03-20-00	92.500	925,220.76	AAA	AAA	10-01-98	7.851	
999,901	GNMA POOL #486631 SER 202	6.500	10-15-28	03-20-00	92.500	925,220.76	AAA	AAA	10-01-98	7.851	
827,527	GNMA POOL #511226 SER 203	8.500	03-15-30	03-20-00	101.300	838,646.89	AAA	AAA	03-01-00	8.354	MERRILL LYNCH PI
299,970	GNMA POOL #515609 SER 203	8.500	03-15-30	03-20-00	101.300	304,000.85	AAA	AAA	03-01-00	8.080	
172,373	GNMA POOL #521499 SER 202	8.500	10-15-29	03-20-00	101.300	174,689.75	AAA	AAA	10-01-99	8.349	
999,900	GNMA POOL #527164 SER 203	8.500	03-15-30	03-20-00	101.300	1,013,336.16	AAA	AAA	03-01-00	8.349	
1,645,000	GNMA POOL #9999999 SER 20	8.000	04-19-30	03-09-00	100.300	1,650,654.69	AAA	AAA	01-01-40	8.970	MERRILL LYNCH PI
4,685,000	GNMA POOL #9999999 SER 20	8.500	05-15-30	04-17-00	102.500	4,802,125.00	AAA	AAA	01-01-40	0.000	MERRILL LYNCH PI
1,645,000	GNMA TBA POOL #9999999 SE	8.000	05-15-29	04-17-00	101.300	1,667,104.69	AAA	AAA	01-01-40	8.970	MERRILL LYNCH PI
-2,670,000	GNMA TBA POOL #9999999 SE	6.500	03-15-30	02-15-00	92.500	-2,470,584.38	AAA	AAA	01-01-40	7.330	MERRILL LYNCH PI
-1,365,000	GNMA TBA POOL #9999999 SE	6.500	03-15-30	02-17-00	93.100	-1,271,582.81	AAA	AAA	01-01-40	7.330	MERRILL LYNCH PI
-1,170,000	GNMA TBA POOL #9999999 SE	8.000	12-15-30	11-17-99	102.000	-1,193,400.00	AAA	AAA	01-01-40	8.980	MERRILL LYNCH PI
-2,300,000	GNMA TBA POOL #9999999 SE	8.500	03-15-30	02-09-00	101.300	-2,330,906.25	AAA	AAA	01-01-40	9.510	MERRILL LYNCH PI

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PURCHASE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P	ISSUE DATE	YIELD TO MATURITY	BROKER
2,145,000	GNMA TBA POOL #9999999 SE	8.500	04-15-30	04-07-00	102,500	2,200,300.78	AAA AAA	01-01-40	9.510	MERRILL LYNCH PI
1,600,000	ADVANTA EQUIP RECEIVABL	0.000	02-15-07	03-17-00	100,000	1,600,000.00	AAA NR	03-29-00	0.000	PRUDENTIAL SECUR
225,000	COPELCO CAP RECEIVABLES	7.120	08-18-03	04-14-00	99,900	224,998.25	AAA NR	04-20-00	0.000	FIRST UNION CAPI
25,000	FORD CR AUTO OWNER TR 20	7.090	11-17-03	03-15-00	99,900	24,999.88	AAA AAA	03-23-00	7.470	LEHMAN BROTHERS
25,000	FORD CR AUTO OWNER TR 20	7.090	11-17-03	03-15-00	99,900	24,999.88	AAA AAA	03-23-00	7.470	MERRILL LYNCH PI
25,000	FORD CR AUTO OWNER TR 20	7.090	11-17-03	03-15-00	99,900	24,999.88	AAA AAA	03-23-00	7.470	UTENDAHL CAPITAL
25,000	FORD CR AUTO OWNER TR 20	7.090	11-17-03	03-15-00	99,900	24,999.88	AAA AAA	03-23-00	7.470	GOLDMAN SACHS &
400,000	GMAC COML MTG SEC INC 97-	6.869	08-15-07	03-07-00	95,000	380,125.00	AAA NR	09-01-97	8.160	MERRILL LYNCH PI
465,000	INDYMAC ABS INC 2000-A AF	7.820	04-25-03	04-13-00	99,900	464,879.08	NR NR	01-01-40	0.000	MERRILL LYNCH PI
465,000	INDYMAC ABS INC CL 2000-A	0.000	06-25-31	04-13-00	99,900	464,879.08	NR AAA	04-01-00	0.000	MERRILL LYNCH PI
65,000	MMCA AUTO OWNER TR 1999-	6.800	08-15-03	04-20-00	99,500	64,732.72	AAA AAA	10-28-99	7.430	FIRST BOSTON COR
2,110,000	PECO ENERGY TRANSITION T	7.650	03-01-10	04-27-00	99,700	2,105,210.30	AAA NR	05-02-00	0.000	SALOMON BROS INC
25,000	PNC STUD LN TURST I SER I	6.728	01-25-07	04-26-00	97,700	24,429.69	AAA AAA	06-25-97	8.060	GOLDMAN SACHS &
75,000	RESDNTL AST SEC CORP MTG	7.890	10-25-28	03-09-00	100,000	75,000.00	AAA AAA	03-01-00	0.000	PRUDENTIAL SECUR
40,000	RESDNTL AST SEC CORP MTG	7.830	03-25-31	03-09-00	100,000	40,000.00	AAA AAA	03-01-00	0.000	PRUDENTIAL SECUR
1,735,000	UACSC 1999-D OWNER TR AUT	6.849	02-08-06	04-03-00	99,000	1,719,141.02	AAA AAA	11-12-99	7.860	GOLDMAN SACHS &
3,795,000	WFS FINL OWNER TR 2000-A	7.220	09-20-04	03-08-00	99,900	3,794,776.85	AAA AAA	03-01-00	7.810	B.A. SECURITIES
640,000	CMO 1ST UN NATL BK COML	7.840	03-15-10	04-28-00	100,400	643,169.92	NR AAA	05-01-00	0.000	FIRST UNION CAPI
2,740,000	CMO CHASE COML MTG SEC	7.756	02-15-10	03-20-00	100,400	2,753,675.89	NR AAA	03-01-00	0.000	SALOMON BROS INC
-1,215,000	CMO MELLON RESDNTL FDG	0.000	03-25-30	02-02-00	97,800	-1,188,622.11	NR AAA	02-01-00	0.000	GREENWICH CAPITA
						207,476,163.67				
209,765,250										

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PURCHASE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
5,200,000	US TREAS BDS 6.25 DUE 05-	6.250	05-15-30	03-23-00	104.700	5,445,375.00	AAA	AAA	11-15-99	5.970	AUTRANET INC
1,100,000	US TREAS BDS 6.25 DUE 05-	6.250	05-15-30	04-13-00	105.700	1,163,765.63	AAA	AAA	11-15-99	5.970	GARDNER RECH & C
2,500,000	US TREAS NTS DTD 00865 6.	6.500	02-15-10	04-05-00	105.000	2,625,000.00	AAA	NR	02-15-00	6.220	AUTRANET INC
50,000	FNMA 7.25 DUE 01-15-2010	7.250	01-15-10	03-02-00	100.400	50,245.00	AAA	AAA	01-14-00	7.290	AUTRANET INC
2,000,000	GNMA POOL #781089 SER 202	7.500	09-15-29	04-13-00	99.400	1,989,734.90	AAA	AAA	09-01-99	7.910	CHASE MANHATTAN
10,850,000						11,274,120.53					

MILLER ANDERSON

88,036	MFO MAS FDS ADVISORY MT	0.000		03-02-00	971.900	855,712.13	AAA	AAA	07-08-98	0.000	
105,643	MFO MAS FDS ADVISORY MT	0.000		04-06-00	977.000	1,032,136.73	AAA	AAA	07-08-98	0.000	
160,000	MONSANTO CO DEB 6.6 DUE 1	6.600	12-01-28	03-29-00	86.400	138,382.40	NR	AA-	12-01-99	7.770	GOLDMAN SACHS &
1,055,000	PVTPL HSBC CAP FDG DLR 1	10.176	06-30-30	04-12-00	100.000	1,055,000.00	NR	NR	04-17-00	0.000	HSBC SECURITIES
105,000	ALBERTSONS INC BD 7.45 DU	7.450	08-01-29	04-06-00	94.800	99,595.65	A2	A	07-27-99	7.960	DB CLEARING SERV
160,000	CSC HLDGS INC SR NT SER B	8.125	07-15-09	04-05-00	97.100	135,496.00	BA1	BB+	07-13-99	9.283	MERRILL LYNCH PI
160,000	EQUITABLE COS INC 6.5 DUE	6.500	04-01-08	04-19-00	92.200	147,552.00	A2	A+	04-06-98	7.800	J.P. MORGAN SECU
410,000	FORD MTR CR CO NT 7.375 D	7.375	10-28-09	03-30-00	98.000	401,841.00	A2	A	10-28-99	7.780	LEHMAN BROTHERS
375,000	FORD MTR CR CO NT 7.375 D	7.375	10-28-09	04-04-00	98.800	370,762.50	A2	A	10-28-99	7.780	LEHMAN BROTHERS
210,000	FORD MTR CR CO NT 7.375 D	7.375	10-28-09	04-11-00	98.000	205,865.10	A2	A	10-28-99	7.780	LEHMAN BROTHERS
480,000	KROGER CO SR NT SER B DTD	7.700	06-01-29	04-05-00	92.700	445,022.40	BAA3	BBB-	06-25-99	8.600	GOLDMAN SACHS &
150,000	LUCENT TECHNOLOGIES INC	6.450	03-15-29	04-04-00	87.800	131,818.50	A2	A	03-15-99	7.600	DLJ FIXED INCOME
55,000	NEWS AMER HLDG 8.875 BD D	8.875	04-26-23	04-04-00	103.300	56,867.25	BAA3	BBB-	04-26-93	8.890	SALOMON BROS INC

PURCHASE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
175,000	PVTPL ANTHEM INS 9.0 SR N	9.000	04-01-27	03-22-00	93.300	163,360.75	BAA3	BBB+	04-03-97	8.570	FIRST BOSTON COR
635,000	PVTPL ERAC USA FIN CO NT	0.000	05-01-05	04-19-00	99.700	633,647.45	BAA1	BBB+	04-25-00	8.887	GOLDMAN SACHS &
635,000	PVTPL RAYTHEON CO RAYTH	0.000	03-01-06	03-02-00	99.900	634,866.65	BAA2	BBB-	03-07-00	8.446	FIRST BOSTON COR
320,000	PVTPL RAYTHEON CO RAYTH	8.200	03-01-06	03-10-00	99.800	319,670.40	BAA2	BBB-	03-07-00	8.446	FIRST BOSTON COR
800,000	PVTPL VODAFONE AIRTOUCH	7.875	02-15-30	03-21-00	99.900	799,688.00	A2	A-	02-10-00	8.673	FIRST BOSTON COR
800,000	PVTPL VODAFONE AIRTOUCH	7.875	02-15-30	03-31-00	101.300	810,400.00	A2	A-	02-10-00	8.673	FIRST BOSTON COR
175,000	ROCKWELL INTL CORP NEW 6	6.700	01-15-28	04-17-00	86.900	152,153.75	A1	A+	01-26-98	7.820	SALOMON BROS INC
235,000	ROCKWELL INTL CORP NEW 6	6.700	01-15-28	04-18-00	87.500	205,747.20	A1	A+	01-26-98	7.820	SALOMON BROS INC
625,000	WA MUT INC SUB NT 8.25 DU	0.000	04-01-10	03-30-00	99.500	622,368.75	BAA1	BBB	04-04-00	8.420	GOLDMAN SACHS &
365,000	WAL MART STORES INC 7.55	7.550	02-15-30	03-08-00	99.800	364,405.05	AA2	AA	02-15-00	7.480	LEHMAN BROTHERS
300,000	WAL MART STORES INC NT 6.	6.875	08-10-09	04-03-00	97.700	293,313.00	AA2	AA	08-10-99	7.360	DEUTSCHE BANK SE
225,000	PECO ENERGY TRANSITION T	7.625	03-01-10	04-27-00	532.000	1,197,024.00	AAA	NR	05-02-00	0.000	SALOMON BROS INC
1,200,000	PECO ENERGY TRANSITION T	7.625	03-01-10	04-27-00	99.700	1,197,024.00	AAA	NR	05-02-00	0.000	SALOMON BROS INC
10,003,680						12,489,720.66					

NTQA FIXED INCOME

2,000,000	UTD MEXICAN STS GLOBAL N	8.625	03-12-08	04-28-00	95.900	1,918,000.00	BAA3	BB+	03-12-98	10.068	SALOMON BROS INC
1,000,000	S AFRICA REP 8.375 NT DUE	8.375	10-17-06	04-03-00	98.000	980,000.00	BAA3	BBB-	10-17-96	8.940	ABN AMRO SECURIT
1,700,000	SWEDEN KGDM 6.5 BD DUE 03	6.500	03-04-03	03-31-00	98.700	1,678,920.00	AA1	AA+	03-04-93	7.240	J.P. MORGAN SECU
18,000,000	US TREAS NTS 6.25 DUE 02-	6.250	02-15-07	03-31-00	99.800	17,966,250.00	AAA	AAA	02-15-97	6.670	GOLDMAN SACHS &
10,000,000	US TREAS NTS 6.5 DUE 05-3	6.500	05-31-01	04-28-00	99.900	9,992,187.50	AAA	AAA	05-31-96	6.550	FIRST BOSTON COR

PURCHASE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
8,000,000	US TREAS NTS 6.625 DUE 03	6.625	03-31-02	04-28-00	99.800	7,987,812.48	AAA	AAA	03-31-97	6.730	LEHMAN BROTHERS
5,000,000	FHLMC DEB DTD 02/18/2000	7.000	02-15-03	03-31-00	99.900	4,999,050.00	AAA	AAA	02-18-00	7.230	BALIS ZORN GERAR
1,000,000	FHLMC NT 6.625 09-15-2009	6.625	09-15-09	03-31-00	96.300	963,800.00	AAA	AAA	09-16-99	7.330	BALIS ZORN GERAR
5,000,000	FNMA 6.5 DUE 08-15-2004 R	6.500	08-15-04	03-31-00	97.900	4,896,350.00	AAA	AAA	08-06-99	7.300	BALIS ZORN GERAR
5,000,000	FNMA PREASSIGN 00021 NT 7	7.125	03-15-07	04-28-00	99.000	4,954,600.00	AAA	AAA	03-10-00	7.300	GOLDMAN SACHS &
1,000,000	BK TOKYO-MITSUBISHI LTD G	8.400	04-15-10	04-28-00	100.300	1,003,910.00	A3	BBB+	02-25-00	7.990	J.P. MORGAN SECU
2,500,000	PETROLEOS MEXICANOS PUT	9.500	09-15-27	03-31-00	104.600	2,615,625.00	NR	NR	09-15-99	9.560	SALOMON BROS INC
650,000	AHOLD FIN U S A INC NT 6	6.875	05-01-29	03-03-00	87.200	566,943.00	A3	A-	04-29-99	7.910	CHASE SECURITIES
300,000	ALLSTATE CORP BND 6.75 BD	6.750	06-15-03	03-06-00	97.200	291,882.00	A1	A+	06-15-93	7.800	SPEAR LEEDS AND
600,000	ARAMARK SVCS INC GTD NT	8.150	05-01-05	03-06-00	99.000	594,372.00	BAA3	BBB-	05-01-95	9.100	GOLDMAN SACHS &
2,000,000	CONSECO INC NT 8.75 DUE 0	8.750	02-09-04	03-01-00	100.700	2,015,200.00	BA1	BB-	02-07-00	14.960	PRUDENTIAL SECUR
1,000,000	DANA CORP NT 6.5 DUE 03-0	6.500	03-01-09	04-05-00	91.100	911,600.00	BAA1	BBB+	03-03-99	8.390	J.P. MORGAN SECU
850,000	DIAGEO CAP PLC NT 6.625 D	6.625	06-24-04	03-06-00	97.000	825,120.50	A1	A+	06-24-99	6.685	LOOP CAPITAL MAR
1,000,000	FPL GROUP CAP INC DEB 6.8	6.875	06-01-04	04-04-00	98.000	980,770.00	A2	A+	06-29-99	7.520	LEHMAN BROTHERS
1,250,000	HSBC HLDGS PLC SUB NT 7.5	7.500	07-15-09	04-03-00	98.400	1,230,187.50	A1	A	07-06-99	7.690	MORGAN STANLEY
1,000,000	ITT HARTFORD GROUP INC 6.	6.375	11-01-02	03-07-00	97.500	975,690.00	A2	A	11-08-95	7.600	SOUTHWEST SECURI
1,000,000	JOHNSON & JOHNSON 8.72 NT	8.720	11-01-24	04-05-00	110.800	1,108,450.00	AAA	AAA	11-01-94	7.990	MERRILL LYNCH PI
450,000	JOHNSON CTLs INC 7.125 DU	7.125	07-15-17	04-06-00	93.600	421,294.50	A2	A-	07-11-97	8.080	CHASE SECURITIES
2,000,000	KFW INTL FIN INC GLOBAL B	7.125	02-15-05	03-06-00	99.400	1,988,520.00	AAA	NR	03-01-00	7.270	MORGAN STANLEY
1,000,000	MIDAMERICAN FDG INC SR S	6.339	03-01-09	04-06-00	90.100	901,420.00	BAA1	BBB+	03-01-00	8.030	FIRST BOSTON COR
1,100,000	PETRO GEO SVCS A/S 7.5 BD	7.500	03-31-07	03-07-00	97.300	1,071,268.00	BAA3	BBB	03-21-97	8.430	ABN AMRO SECURIT
1,250,000	PETROLEOS MEXICANOS GLO	8.375	03-30-05	04-04-00	99.100	1,239,062.50	BAA3	NR	09-30-98	8.870	MERRILL LYNCH PI

NTQA FIXED INCOME

PURCHASE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

June 9

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,000,000	PHILLIPS PETE CO SR NT DT	6.375	03-30-09	03-01-00	92.400	924,160.00	BAA2	BBB	03-31-99	8.380	B.A. SECURITIES
800,000	SIMON PPTY. GROUP LP NT 7.	7.125	02-09-09	03-02-00	91.100	729,200.00	BAA1	BBB+	02-09-99	8.820	MERRILL LYNCH PI
500,000	SOUTH UN CO NEW SR NT 8.	8.250	11-15-29	04-04-00	98.900	494,625.00	BAA2	NR	11-03-99	8.090	MERRILL LYNCH PI
4,000,000	UTD MEXICAN MDUM TRM N	9.750	04-06-05	03-31-00	105.400	4,218,000.00	BAA3	NR	04-06-99	9.717	J.P. MORGAN SECU
81,950,000						81,444,269.98					

SMITH GRAHAM

2,190,000	FANNIE MAE 7.125 BONDS 15	7.125	01-15-30	03-01-00	100.800	2,209,538.09	0	0		7.200	BEAR STEARNS NEW
1,915,000	FNMA 6.375 DUE 06-15-2009	6.375	06-15-09	04-07-00	95.300	1,826,852.55	0	0		6.687	MERRILL LYNCH IN
860,000	US T BOND 6.25% (WI) BDS	6.250	05-15-30	03-07-00	101.100	870,212.50	0	0		5.970	LEHMAN BROS INC
370,000	US T BOND 6.25% (WI) BDS	6.250	05-15-30	04-14-00	106.500	394,165.63	0	0		5.970	BARCLAYS DE ZOET
210,000	US TREAS 6.50 NT DUE 11-1	6.500	11-15-06	04-10-00	107.600	226,078.13	0	0	11-14-96	6.372	GOLDMAN SACHS &
840,000	US TREAS NTS DTD 00865 6.	6.500	02-15-10	03-07-00	100.300	843,084.38	0	0		6.220	GOLDMAN SACHS &
530,000	USA TREASURY BDS 7.25% 15	7.250	05-15-16	03-07-00	107.300	568,839.06	0	0	05-15-88	6.447	GOLDMAN SACHS &
1,100,000	USA TREASURY BDS 8.125% 1	8.125	08-15-21	04-10-00	125.200	1,377,792.97	0	0		6.453	DEUTSCHE BANK CA
4,480,000	USA TREASURY NTS 5.875% 1	5.875	02-15-04	03-13-00	97.700	4,381,125.00	0	0	02-15-94	5.753	DEUTSCHE BANK CA
5,440,000	USA TREASURY NTS 5.875% 1	5.875	02-15-04	04-11-00	99.400	5,408,762.50	0	0	02-15-94	5.753	DEUTSCHE BANK CA
725,000	USA TREASURY NTS 5.875% 1	5.875	02-15-04	04-13-00	98.500	714,804.69	0	0	02-15-94	5.753	DONALDSON LUFKI
1,020,000	USA TREASURY NTS 5.875% 1	5.875	02-15-04	04-28-00	97.600	995,655.47	0	0	02-15-94	5.753	LEHMAN BROS INC
1,910,000	USA TREASURY NTS 6.5% NTS	6.500	05-31-02	03-07-00	99.700	1,904,628.13	0	0	06-02-97	5.703	GOLDMAN SACHS &
1,000,000	USA TREASURY NTS 6.5% NTS	6.500	05-31-02	03-16-00	99.900	999,843.75	0	0	06-02-97	5.703	DONALDSON LUFKI

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PURCHASE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
1,840,000	SHAW COMMUNICATIONS IN	0.000	04-11-10	04-04-00	99.600	1,834,443.20	0	0		0.000	MERRILL LYNCH GV
850,000	ALLSTATE CORP 7.875 DUE 0	0.000	05-01-05	04-26-00	99.600	846,829.50	0	0		0.000	MORGAN STANLEY
1,000,000	PVTPL LIMESTONE ELECTRO	0.000	03-15-03	03-15-00	100.000	1,000,000.00	0	0		0.000	DLJ FIXED INCOME
600,000	ST PAUL COS INC SR NT 7.8	0.000	04-15-05	04-12-00	99.600	597,648.00	0	0		8.220	DLJ FIXED INCOME
1,236,300	FNMA POOL #527243 6.5 DUE	0.000	11-01-29	03-02-00	93.600	1,157,485.97	0	0		7.640	BEAR STEARNS NEW
5,200,000	GNMA POOL #781158 SER 203	0.000	12-31-40	03-22-00	100.700	5,237,375.00	0	0		0.000	SMITH BARNEY SHE
2,689,000	GNMA POOL #781162 SER 201	0.000	12-31-40	04-20-00	98.300	2,644,043.28	0	0		0.000	BEAR STEARNS NEW
36,005,300						36,039,207.80					

WELLINGTON

2,500,000	U.S. TREAS INFLATION INDE	4.284	01-15-10	04-26-00	102.900	2,573,560.72	NR	AAA	01-15-00	4.280	J.P. MORGAN SECU
2,519,625	U.S. TREAS INFLATION INDE	4.284	01-15-10	04-26-00	102.100	2,573,560.72	NR	AAA	01-15-00	4.280	J.P. MORGAN SECU
1,500,000	US TREAS 7.5 BD DUE 11-15	7.500	11-15-24	03-31-00	117.500	1,762,617.19	AAA	AAA	05-15-94	6.240	SALOMON BROS INC
250,000	GLOBAL CROSSING HLDGS LT	9.625	05-15-08	04-17-00	96.000	240,000.00	BA2	BB	05-18-98	8.820	MERRILL LYNCH PI
150,000	MILLAR WESTN FST PRODS LT	9.875	05-15-08	04-25-00	95.700	143,625.00	B3	B+	05-13-98	10.727	SCOTIA MCLEOD IN
150,000	REPAP NB INC 1ST PRTY SR	9.000	06-01-04	04-25-00	97.500	146,250.00	B2	B-	06-04-98	11.530	FIRST BOSTON COR
2,000,000	AMVESCAP PLC 6.375 DUE 05	6.375	05-15-03	03-03-00	96.100	1,923,900.00	A3	BBB+	05-07-98	8.240	B.A. SECURITIES
5,000	PVTPL TELEWEST COMMUNI	9.875	02-01-10	03-01-00	100.600	5,031.25	B1	AAA	01-25-00	10.198	TORONTO DOMINIO
100,000	ACKERLEY GROUP INC SR SU	9.000	01-15-09	04-25-00	93.500	93,500.00	B2	B	12-14-98	10.419	FIRST CHICAGO CA
100,000	AK STL CORP SR NT 7.875 D	7.875	02-15-09	04-25-00	91.700	91,750.00	BA2	BB	08-15-99	9.448	PAINE WEBBER INC
100,000	ALGOMA STL INC 1ST MTG 12	12.375	07-15-05	03-02-00	98.800	98,875.00	B2	B	07-12-95	13.710	MONTGOMERY SEC

PURCHASE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
12,959	CF WELLINGTON INTL BD FD	0.000		03-31-00	1,234,900	160,045.19	NR	NR		0.000	
150,000	CMS ENERGY CORP 7.625 SR	7.625	11-15-04	04-25-00	93,300	139,962.00	BA3	BB	09-26-97	7.130	MORGAN STANLEY
2,500,000	EVEREST REINS HLDGS INC 8	8.750	03-15-10	03-09-00	99,400	2,486,875.00	A3	A-	03-14-00	8.120	GOLDMAN SACHS &
90,000	GEO SPECIALTY CHEMICALS	10.125	08-01-08	04-24-00	86,000	77,400.00	B3	B-	02-01-99	12.934	DB CLEARING SERV
125,000	HADCO CORP SR SUB NT 9.5	9.500	06-15-08	03-03-00	97,500	121,875.00	B2	B	05-18-98	9.410	FIRST BOSTON COR
225,000	HEXCEL CORP NEW SR SUB N	9.750	01-15-09	04-07-00	85,000	191,250.00	B2	B	07-15-99	12.217	FIRST BOSTON COR
50,000	LIN TV CORP SR SUB NT 8	8.375	03-01-08	04-11-00	85,000	42,500.00	B2	B-	09-01-98	11.550	OPPENHEIMER & CO
150,000	MASTEC INC SR SUB NT 7.75	7.750	02-01-08	03-22-00	93,000	139,500.00	BA1	BBB-	02-04-98	8.230	JEFFERIES & COMP
2,250,000	MONY GROUP INC 8.35 DUE 0	8.350	03-15-10	03-03-00	99,700	2,245,252.50	BAA1	A-	03-08-00	8.210	GOLDMAN SACHS &
250,000	MONY GROUP INC 8.35 DUE 0	8.350	03-15-10	03-03-00	99,700	249,472.50	BAA1	A-	03-08-00	8.210	GOLDMAN SACHS &
100,000	NTL INC 10 DUE 02-15-2007	10.000	02-15-07	03-22-00	97,800	97,865.00	B3	B-	02-12-97	8.720	TORONTO DOMINIO
160,000	PIONEER NAT RES CO SR NT	0.000	04-01-10	04-06-00	99,600	159,435.20	BA2	BB+	04-11-00	9.309	FIRST BOSTON COR
90,000	PIONEER NAT RES CO SR NT	9.625	04-01-10	04-17-00	101,600	91,462.50	BA2	BB+	04-11-00	9.309	B.A. SECURITIES
350,000	PVTPL FLAG TELECOM HLDG	11.625	03-30-10	03-14-00	100,000	350,000.00	B2	B	03-17-00	12.840	SALOMON BROS INC
140,000	PVTPL LENNAR CORP SR NT 1	11.250	05-01-10	04-28-00	92,300	129,238.20	BA1	BB+	05-01-00	10.481	DB CLEARING SERV
110,000	PVTPL SOVEREIGN SPECIALT	11.875	03-15-10	03-24-00	99,200	109,216.80	B3	B-	03-29-00	11.784	MERRILL LYNCH PI
250,000	PVTPL WINSTAR COMMUNIC	12.500	04-15-08	03-27-00	100,000	250,000.00	B3	B-	04-10-00	12.799	FIRST BOSTON COR
250,000	RELIASTAR FINL CORP 7.5 M	7.125	03-01-03	03-10-00	97,900	244,887.50	NR	NR	03-01-96	7.710	FIRST BOSTON COR
245,000	VIASYSTEMS INC 9.75 SR SU	9.750	06-01-07	03-17-00	83,700	205,187.50	B3	B	12-01-97	11.210	COWEN AND COMPA
90,000	WILLIAMS COMMUNICATION	10.875	10-01-09	03-13-00	101,200	91,125.00	B2	BB-	10-06-99	10.698	LEHMAN BROTHERS
40,000	WILLIAMS COMMUNICATION	10.875	10-01-09	03-13-00	101,500	40,600.00	B2	BB-	10-06-99	10.698	BEAR, STEARNS, S
40,000	WILLIAMS COMMUNICATION	10.875	10-01-09	03-14-00	101,500	40,600.00	B2	BB-	10-06-99	10.698	BEAR, STEARNS, S

PURCHASE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	PURCHASE DATE	UNIT COST	TOTAL COST	RATINGS MOODY S & P		ISSUE DATE	YIELD TO MATURITY	BROKER
40,000	WILLIAMS COMMUNICATION	10.875	10-01-09	03-21-00	100.100	40,050.00	B2	BB-	10-06-99	10.698	SCOTIA MCLEOD IN
40,000	WILLIAMS COMMUNICATION	10.875	10-01-09	03-31-00	99.000	39,600.00	B2	BB-	10-06-99	10.698	LEHMAN BROTHERS
32,997	FHLMC GROUP C37727 8 04-0	8.000	04-01-30	03-09-00	100.400	33,129.76	AAA	AAA	04-01-00	8.389	BALIS ZORN GERAR
1,922,225	FHLMC GROUP C90265 6.5 06	6.500	06-01-19	03-13-00	94.600	1,819,806.07	AAA	AAA	06-01-99	8.027	B.A. SECURITIES
4,103,001	FNMA POOL #190302 6 DUE 0	6.000	06-01-29	03-02-00	90.700	3,724,114.27	AAA	AAA	05-01-99	7.410	SALOMON BROS INC
1,421,000	FNMA POOL #323995 6 DUE 1	6.000	10-01-29	03-29-00	90.400	1,285,561.18	AAA	AAA	10-01-99	7.420	GREENWICH CAPITA
1,917,931	FNMA POOL #517694 6.5 DUE	6.500	07-01-19	03-13-00	94.500	1,813,043.92	AAA	AAA	09-01-99	8.002	LEHMAN BROTHERS
6,000,000	FNMA TBA POOL #9999999 8	8.500	05-01-30	04-27-00	101.400	6,086,250.00	AAA	AAA	01-01-40	0.000	SALOMON BROS INC
32,519,738						32,157,974.97					

PURCHASE OF REAL ESTATE
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	PURCHASE DATE	BROKER	COMMISSION		COST PER SHARE	TOTAL COST	YIELD ON COST
				PER UNIT	EXTENSION			
<u>92,110</u>	&&& BLACKSTONE REAL ES	04-17-00		<u>0</u>	<u>0</u>	1.00	<u>92,110.00</u>	0
92,110							92,110.00	
OLYMPUS REAL ESTATE								
<u>159,638</u>	&&& OLYMUS REAL ESTATE	03-30-00		<u>0</u>	<u>0</u>	1.00	<u>159,638.00</u>	0
<u>351,500</u>	&&& OLYMUS REAL ESTATE	04-27-00		<u>0</u>	<u>0</u>	1.00	<u>351,500.00</u>	0
511,138							511,138.00	
RREEF								
<u>7,199</u>	CF RREEF AMERICA REIT	03-31-00		<u>0</u>	<u>0</u>	11,400.00	<u>820,685.00</u>	0
7,199							820,685.00	

PURCHASE OF SHORT TERM
March 1, 2000 THROUGH April 30, 2000

<u>PAR VALUE</u>	<u>ISSUE</u>	<u>RATE</u>	<u>MATURITY DATE</u>	<u>PURCHASE DATE</u>	<u>UNIT COST</u>	<u>TOTAL COST</u>	<u>RATINGS MOODY S & P</u>	<u>ISSUE DATE</u>	<u>YIELD TO MATURITY</u>	<u>BROKER</u>
6,000,000	US TREAS BILLS 04-18-2000	0.000	04-18-00	04-07-00	99.800	5,992,126.67	0 0		0.000	DEUTSCHE BANK CA
<u>6,000,000</u>						<u>5,992,126.67</u>				

Sale of Securities

The Committee on Investments reported that the sale of securities by the Fund's investment managers has been completed as listed. The Committee recommended that these be reported in the proceedings of this meeting.

ARIEL CAPITAL MGMT

SALE OF STOCKS
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
60,300	#REORG DAYRUNNER INC	03-01-00	WEEDEN AND & CO		3.92	117,297.67	727,612.69	-610,315.02
13,000	#REORG SHOREWOOD PA	03-01-00	PRYOR, MCCLENDON, C		659.00	269,315.90	149,926.57	119,389.33
39,100	#REORG SHOREWOOD PA	03-06-00	PRYOR, MCCLENDON, C		1,981.93	805,890.54	450,933.01	354,957.53
16,500	INTL GAME TECH COM	04-04-00	DONALDSON LUFKIN &		1,001.27	336,874.18	310,209.84	26,664.34
28,800	INTL GAME TECH COM	04-10-00	PRYOR, MCCLENDON, C		1,750.46	671,800.90	541,457.17	130,343.73
4,500	INTL GAME TECH COM	04-25-00	CORRESPONDENT SERVI		228.77	112,832.38	84,585.50	28,246.88
4,400	LEE ENTERPRISES INC	03-20-00	ERNST AND COMPANY		267.67	109,732.33	127,902.07	-18,169.74
5,500	LITTELFUSE INC COM	03-07-00	BLAIR, WILLIAM & CO		6.03	180,806.47	138,663.95	42,142.52
20,600	LITTELFUSE INC COM	03-08-00	BLAIR, WILLIAM & CO		22.66	679,777.34	519,359.52	160,417.82
19,100	MBIA INC COM	03-20-00	BEREAN CAPITAL INC		1,175.99	898,424.46	798,600.83	99,823.63
4,500	MBIA INC COM	03-27-00	PRYOR, MCCLENDON, C		277.53	225,341.22	188,152.03	37,189.19
200	MILLER HERMAN INC CO	03-20-00	INSTINET		12.16	4,775.34	3,460.38	1,314.96
13,400	MILLER HERMAN INC CO	03-27-00	SMITH BARNEY INC		11.88	356,168.16	231,845.51	124,322.65
11,250	ROUSE CO COM	04-17-00	ERNST AND COMPANY		683.61	257,363.27	266,368.47	-9,005.20
4,950	ROUSE CO COM	04-18-00	ERNST AND COMPANY		300.78	112,949.28	117,202.13	-4,252.85
37,500	WESLEY JESSEN VISION	03-23-00	BEAR, STEARNS, SECU		42.57	1,276,772.43	975,665.97	301,106.46
23,800	WESLEY JESSEN VISION	03-24-00	WEEDEN AND & CO		28.32	849,472.22	619,222.67	230,249.55
15,000	WESLEY JESSEN VISION	03-27-00	KNIGHT SECURITIES L		17.86	535,575.14	390,266.39	145,308.75

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
7,300	WESLEY JESSEN VISION	03-28-00	KNIGHT SECURITIES L	8.80		263,821.23	189,929.64	73,891.59
7,600	WESLEY JESSEN VISION	03-31-00	BEAR, STEARNS, SECU	9.17		275,015.83	197,734.97	77,280.86
10,100	WESLEY JESSEN VISION	04-03-00	BEAR, STEARNS, SECU	11.85		355,437.45	262,779.37	92,658.08
4,500	WESLEY JESSEN VISION	04-11-00	EQUITABLE SECURITIE	5.62		168,533.33	117,079.92	51,453.41
15,000	WESLEY JESSEN VISION	04-12-00	EQUITABLE SECURITIE	18.74		561,903.76	390,266.39	171,637.37
1,700	WESLEY JESSEN VISION	04-13-00	MERRILL LYNCH PIERC	2.13		63,854.12	44,230.19	19,623.93
24,100	WHITMAN CORP NEW CO	03-09-00	DONALDSON LUFKIN &	1,213.99		268,404.76	386,144.39	-117,739.63
12,300	WHITMAN CORP NEW CO	04-07-00	CORRESPONDENT SERVI	620.03		149,999.62	197,077.84	-47,078.22
405,000						9,908,139.33	8,426,677.41	1,481,461.92

BRINSON PRNTS EQUITY

2,400	#REORG MONSANTO CO	03-09-00	FIRST BOSTON CORPOR	0.05	123.14	93,862.06	89,858.28	4,003.78
600	#REORG MONSANTO CO	03-10-00	FIRST BOSTON CORPOR	0.05	30.83	24,699.25	22,464.57	2,234.68
700	#REORG MONSANTO CO	03-13-00	FIRST BOSTON CORPOR	0.05	35.96	28,471.40	26,208.67	2,262.73
900	#REORG MONSANTO CO	03-17-00	SMITH BARNEY INC	0.05	46.39	41,409.86	33,696.86	7,713.00
14,400	#REORG MONSANTO CO	03-22-00	SMITH BARNEY INC	0.05	743.08	691,633.40	539,149.70	152,483.70
36,700	#REORG MONSANTO CO	03-23-00	SMITH BARNEY INC	0.05	1,894.75	1,790,588.30	1,374,082.91	416,505.39
41,600	#REORG MONSANTO CO	03-28-00	SMITH BARNEY INC	0.05	2,144.47	1,931,906.09	1,557,543.58	374,362.51
10,900	#REORG MONSANTO CO	03-28-00	WEEDEN AND & CO	0.06	670.81	503,349.55	408,106.37	95,243.18
31,500	#REORG MONSANTO CO	03-29-00	CITATION GROUP	0.05	1,624.03	1,469,035.37	1,179,389.96	289,645.41
2,000	#REORG UNITED HEALTH	03-09-00	SMITH BARNEY INC	0.05	103.25	97,101.75	122,888.25	-25,786.50
1,300	#REORG UNITED HEALTH	03-13-00	SMITH BARNEY INC	0.05	67.17	64,806.47	79,877.36	-15,070.89
3,100	AON CORP COM	03-09-00	DONALDSON LUFKIN &	0.05	157.25	67,267.75	114,776.63	-47,508.88
3,000	AON CORP COM	03-13-00	DONALDSON LUFKIN &	0.05	152.18	65,199.52	111,074.15	-45,874.63

BRINSON PRNTS EQUITY

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

June 9

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
7,000	AON CORP COM	04-12-00	MERRILL LYNCH PIERC	0.05	356.73	201,388.87	259,173.03	-57,784.16
2,700	AON CORP COM	04-12-00	INSTINET	0.01	29.55	76,414.20	99,966.74	-23,552.54
4,800	AON CORP COM	04-13-00	PAINE WEBBER INC	0.05	244.41	131,933.19	177,718.65	-45,785.46
2,300	AON CORP COM	04-14-00	PAINE WEBBER INC	0.05	117.02	60,222.79	85,156.85	-24,934.06
1,800	BAXTER INTL INC COM	03-09-00	DONALDSON LUFKIN &	0.05	93.32	99,469.18	116,872.85	-17,403.67
1,800	BAXTER INTL INC COM	03-10-00	DONALDSON LUFKIN &	0.05	93.37	100,819.13	116,872.85	-16,053.72
8,200	BURL NORTHN SANTA FE	03-09-00	DONALDSON LUFKIN &	0.05	415.32	158,972.18	254,807.24	-95,835.06
8,100	BURL NORTHN SANTA FE	03-17-00	DONALDSON LUFKIN &	0.05	410.85	174,955.77	251,699.83	-76,744.06
4,400	CENT & S W CORP COM	03-09-00	DONALDSON LUFKIN &	0.05	222.27	67,702.73	92,233.83	-24,531.10
4,400	CENT & S W CORP COM	03-17-00	DONALDSON LUFKIN &	0.05	222.63	78,427.37	92,233.84	-13,806.47
1,800	CIGNA CORP COM	03-08-00	J.P. MORGAN SECURIT	0.05	93.88	116,285.84	169,470.30	-53,184.46
4,500	CIGNA CORP COM	03-09-00	J.P. MORGAN SECURIT	0.05	234.57	286,730.88	423,675.75	-136,944.87
4,300	CIGNA CORP COM	03-10-00	J.P. MORGAN SECURIT	0.05	224.15	274,224.64	404,845.71	-130,621.07
1,400	CIGNA CORP COM	03-13-00	J.P. MORGAN SECURIT	0.05	72.94	87,952.06	131,810.23	-43,858.17
6,300	CIGNA CORP COM	03-14-00	J.P. MORGAN SECURIT	0.05	328.08	391,777.62	593,146.04	-201,368.42
14,100	CIGNA CORP COM	03-15-00	J.P. MORGAN SECURIT	0.05	735.11	902,551.78	1,327,517.34	-424,965.56
2,000	CIGNA CORP COM	03-16-00	CITATION GROUP	0.05	104.35	130,107.65	188,300.33	-58,192.68
5,300	CIGNA CORP COM	03-17-00	CITATION GROUP	0.05	276.35	339,932.77	498,995.88	-159,063.11
5,100	COMPAQ COMPUTER COR	03-09-00	DONALDSON LUFKIN &	0.05	259.62	138,077.88	121,446.78	16,631.10
5,000	COMPAQ COMPUTER COR	03-10-00	DONALDSON LUFKIN &	0.05	254.78	142,870.22	119,065.47	23,804.75
40,000	COMPAQ COMPUTER COR	03-22-00	GOLDMAN SACHS & COM	0.06	2,442.42	1,270,061.58	952,523.76	317,537.82
30,700	COMPAQ COMPUTER COR	03-28-00	CITATION GROUP	0.05	1,564.47	882,500.36	731,061.99	151,438.37
1,200	COMPUTER SCI CORP CO	03-09-00	DONALDSON LUFKIN &	0.05	63.14	93,916.90	76,609.90	17,307.00
1,100	COMPUTER SCI CORP CO	03-17-00	DONALDSON LUFKIN &	0.05	57.70	80,801.76	70,225.74	10,576.02
5,800	COMPUWARE CORP COM	03-09-00	CANTOR FITZGERALD &	0.00	4.33	129,770.67	165,565.76	-35,795.09

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BRINSON PRINS EQUITY

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

June 9

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
4,600	COMPUWARE CORP COM	03-10-00	GOLDMAN SACHS & COM	0.00	3.66	109,533.84	131,310.78	-21,776.94
16,900	COVANCE INC COM	03-03-00	CITATION GROUP	0.05	851.22	185,723.09	351,445.14	-165,722.05
1,100	CVS CORP COM STK	03-09-00	DONALDSON LUFKIN &	0.05	56.16	34,662.59	42,350.21	-7,687.62
1,100	CVS CORP COM STK	03-17-00	DONALDSON LUFKIN &	0.05	56.32	39,418.17	42,350.21	-2,932.04
4,400	CVS CORP COM STK	04-26-00	BRIDGE TRADING COMP	0.05	226.66	199,561.94	169,400.86	30,161.08
5,000	CVS CORP COM STK	04-27-00	PRUDENTIAL SECURITI	0.05	257.39	221,357.11	192,500.97	28,856.14
4,400	CVS CORP COM STK	04-28-00	EDGE SECURITIES	0.05	226.41	192,001.23	169,400.86	22,600.37
2,300	DOMINION RES INC VA	03-09-00	DONALDSON LUFKIN &	0.05	117.83	84,694.67	103,186.72	-18,492.05
2,200	DOMINION RES INC VA	03-17-00	DONALDSON LUFKIN &	0.05	112.86	85,413.02	98,700.34	-13,287.32
14,500	DOMINION RES INC VA	04-26-00	JEFFERIES & COMPANY	0.05	747.32	668,688.68	650,524.96	18,163.72
7,600	DOMINION RES INC VA	04-27-00	INSTINET	0.01	87.78	353,312.22	340,964.80	12,347.42
1,200	DU PONT E I DE NEMOU	03-09-00	DONALDSON LUFKIN &	0.05	61.83	54,707.37	79,587.91	-24,880.54
1,200	DU PONT E I DE NEMOU	03-17-00	DONALDSON LUFKIN &	0.05	62.12	63,243.76	79,587.91	-16,344.15
3,500	ELECTR DATA SYS CORP	03-03-00	SMITH BARNEY INC	0.05	182.67	229,702.93	196,325.27	33,377.66
5,000	ELECTR DATA SYS CORP	03-08-00	DONALDSON LUFKIN &	0.05	260.11	302,826.39	280,464.67	22,361.72
14,500	ELECTR DATA SYS CORP	03-09-00	J.P. MORGAN SECURIT	0.06	899.49	883,746.96	813,347.54	70,399.42
5,400	ELECTR DATA SYS CORP	03-10-00	J.P. MORGAN SECURIT	0.05	281.36	340,381.96	302,901.84	37,480.12
3,100	ELECTR DATA SYS CORP	03-13-00	J.P. MORGAN SECURIT	0.05	161.21	186,108.18	173,888.09	12,220.09
2,000	EMERSON ELEC CO COM	03-09-00	DONALDSON LUFKIN &	0.05	102.76	82,533.44	122,819.99	-40,286.55
1,000	EMERSON ELEC CO COM	03-10-00	DONALDSON LUFKIN &	0.05	51.38	41,209.62	61,409.99	-20,200.37
1,000	EMERSON ELEC CO COM	03-17-00	DONALDSON LUFKIN &	0.05	51.52	45,448.48	61,409.99	-15,961.51
2,200	ENTERGY CORP NEW CO	03-09-00	DONALDSON LUFKIN &	0.05	111.31	38,927.91	71,692.00	-32,764.09
600	ENTERGY CORP NEW CO	03-10-00	DONALDSON LUFKIN &	0.05	30.37	10,919.63	19,552.36	-8,632.73
1,500	ENTERGY CORP NEW CO	03-17-00	DONALDSON LUFKIN &	0.05	75.97	28,799.03	48,880.91	-20,081.88
1,400	EXXON MOBIL CORP CO	03-09-00	SMITH BARNEY INC	0.05	73.65	109,246.19	118,473.26	-9,227.07

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BRINSON PRNTS EQUITY

SALE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
700	EXXON MOBIL CORP CO	03-13-00	SMITH BARNEY INC	0.05	36.78	53,250.72	59,236.63	-5,985.91
21,200	FEDEX CORP COM	03-20-00	CITATION GROUP	0.05	1,085.18	754,277.18	1,091,348.47	-337,071.29
17,900	FEDEX CORP COM	03-23-00	CITATION GROUP	0.05	918.44	702,186.40	921,468.76	-219,282.36
2,200	FIRST DATA CORP COM	03-09-00	DONALDSON LUFKIN &	0.05	113.05	91,107.09	103,125.89	-12,018.80
800	FIRST DATA CORP COM	03-10-00	DONALDSON LUFKIN &	0.05	41.12	33,339.28	37,500.32	-4,161.04
1,400	FIRST DATA CORP COM	03-17-00	DONALDSON LUFKIN &	0.05	72.02	60,235.92	65,625.56	-5,389.64
2,989	FLEETBOSTON FINL COR	03-09-00	DONALDSON LUFKIN &	0.05	152.02	76,677.53	120,963.27	-44,285.74
933	FLEETBOSTON FINL COR	03-10-00	DONALDSON LUFKIN &	0.05	47.45	23,833.43	37,758.02	-13,924.59
2,178	FLEETBOSTON FINL COR	03-17-00	INVESTMENT TECHNOLO	0.02	45.89	69,853.32	88,142.52	-18,289.20
5,000	FLEETBOSTON FINL COR	04-11-00	CAPITAL INSTITUTION	0.05	256.42	192,064.58	202,347.39	-10,282.81
5,044	FLEETBOSTON FINL COR	04-11-00	CAPITAL INSTITUTION	0.05	258.67	193,754.75	204,128.04	-10,373.29
11,700	FLEETBOSTON FINL COR	04-12-00	CAPITAL INSTITUTION	0.05	600.46	463,130.21	473,492.88	-10,362.67
6,700	FLEETBOSTON FINL COR	04-13-00	MERRILL LYNCH PIERC	0.05	343.33	249,377.06	271,145.50	-21,768.44
5,500	FLEETBOSTON FINL COR	04-18-00	MORGAN STANLEY & CO	0.05	281.54	195,891.36	222,582.12	-26,690.76
15,500	HSEHD INTL INC COM	03-08-00	GOLDMAN SACHS & COM	0.05	791.51	494,295.54	695,127.15	-200,831.61
8,400	HSEHD INTL INC COM	03-09-00	GOLDMAN SACHS & COM	0.05	428.95	267,905.69	376,714.07	-108,808.38
6,100	HSEHD INTL INC COM	03-10-00	GOLDMAN SACHS & COM	0.05	311.67	199,721.36	273,566.17	-73,844.81
2,600	HSEHD INTL INC COM	03-13-00	GOLDMAN SACHS & COM	0.05	132.81	84,153.47	116,601.97	-32,448.50
27,300	HSEHD INTL INC COM	03-16-00	CITATION GROUP	0.05	1,397.29	967,133.00	1,224,320.72	-257,187.72
2,100	ILL TOOL WKS INC COM	03-09-00	DONALDSON LUFKIN &	0.05	108.83	114,540.88	147,413.53	-32,872.65
1,000	ILL TOOL WKS INC COM	03-10-00	DONALDSON LUFKIN &	0.05	51.81	53,950.79	70,196.92	-16,246.13
1,100	ILL TOOL WKS INC COM	03-17-00	DONALDSON LUFKIN &	0.05	57.36	70,480.14	77,216.61	-6,736.47
2,200	KIMBERLY-CLARK CORP	03-15-00	BERNSTEIN, SANFORD	0.05	113.68	110,023.82	129,001.80	-18,977.98
4,300	KIMBERLY-CLARK CORP	03-16-00	MERRILL LYNCH PIERC	0.05	222.79	233,320.96	252,139.88	-18,818.92
3,200	KIMBERLY-CLARK CORP	03-21-00	WEEDEN AND & CO	0.05	165.83	174,634.17	187,638.98	-13,004.81

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,300	KIMBERLY-CLARK CORP	03-29-00	INVESTMENT TECHNOLO		168.28	278,013.35	310,777.06	-32,763.71
4,300	KROGER CO COM	03-09-00	DONALDSON LUPKIN &		217.11	62,867.33	75,227.60	-12,360.27
4,400	KROGER CO COM	03-10-00	DONALDSON LUPKIN &		222.20	65,502.80	76,977.08	-11,474.28
1,100	LEXMARK INTL GROUP I	03-22-00	GOLDMAN SACHS & COM		70.77	142,774.35	105,196.88	37,577.47
4,100	LEXMARK INTL GROUP I	03-23-00	GOLDMAN SACHS & COM		222.37	520,620.72	392,097.46	128,523.26
1,600	LEXMARK INTL GROUP I	03-27-00	PAINE WEBBER INC		86.72	201,361.60	153,013.64	48,347.96
800	LEXMARK INTL GROUP I	03-29-00	PAINE WEBBER INC		43.02	90,438.82	76,506.82	13,932.00
5,800	MASCO CORP COM	03-09-00	FIRST BOSTON CORPOR		293.52	105,063.48	163,428.49	-58,365.01
1,300	MASCO CORP COM	03-10-00	FIRST BOSTON CORPOR		65.81	24,104.57	36,630.52	-12,525.95
2,300	MASCO CORP COM	03-13-00	FIRST BOSTON CORPOR		116.45	43,296.05	64,807.85	-21,511.80
2,300	MASCO CORP COM	03-17-00	SMITH BARNEY INC		116.66	49,477.09	64,807.85	-15,330.76
5,000	MATTEL INC COM	03-09-00	FIRST BOSTON CORPOR		251.53	45,500.97	105,524.13	-60,023.16
1,100	MATTEL INC COM	03-10-00	FIRST BOSTON CORPOR		55.34	9,877.55	23,215.31	-13,337.76
1,900	MATTEL INC COM	03-13-00	FIRST BOSTON CORPOR		95.62	18,310.63	40,099.17	-21,788.54
2,000	MATTEL INC COM	03-17-00	SMITH BARNEY INC		100.70	20,899.30	42,209.65	-21,310.35
3,300	NEWELL RUBBERMAID I	03-09-00	FIRST BOSTON CORPOR		167.49	74,247.18	124,474.23	-50,227.05
800	NEWELL RUBBERMAID I	03-10-00	FIRST BOSTON CORPOR		40.58	17,161.58	30,175.57	-13,013.99
1,200	NEWELL RUBBERMAID I	03-13-00	FIRST BOSTON CORPOR		60.89	26,489.11	45,263.35	-18,774.24
1,300	NEWELL RUBBERMAID I	03-17-00	SMITH BARNEY INC		66.09	32,433.91	49,035.30	-16,601.39
2,900	NORFOLK SOUTHN CORP	03-09-00	FIRST BOSTON CORPOR		146.26	37,454.85	91,873.03	-54,418.18
600	NORFOLK SOUTHN CORP	03-10-00	FIRST BOSTON CORPOR		30.26	7,676.56	19,008.21	-11,331.65
1,100	NORFOLK SOUTHN CORP	03-13-00	FIRST BOSTON CORPOR		55.47	13,969.53	34,848.39	-20,878.86
1,100	NORFOLK SOUTHN CORP	03-17-00	SMITH BARNEY INC		55.56	16,719.44	34,848.39	-18,128.95
2,200	PEPSICO INC COM	03-09-00	FIRST BOSTON CORPOR		112.31	68,994.75	81,412.96	-12,418.21
500	PEPSICO INC COM	03-10-00	FIRST BOSTON CORPOR		25.52	15,394.73	18,502.95	-3,108.22

BRINSON PRNTS EQUITY

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
600	PEPSICO INC COM	03-13-00	FIRST BOSTON CORPOR		30.62	18,333.28	22,203.54	-3,870.26
800	PEPSICO INC COM	03-17-00	SMITH BARNEY INC		40.90	26,696.62	29,604.71	-2,908.09
1,300	PNC FINANCIAL SERVIC	03-09-00	FIRST BOSTON CORPOR		76.86	55,479.39	85,603.62	-30,124.23
300	PNC FINANCIAL SERVIC	03-10-00	FIRST BOSTON CORPOR		15.38	11,197.12	17,120.72	-5,923.60
400	PNC FINANCIAL SERVIC	03-13-00	FIRST BOSTON CORPOR		20.51	15,004.49	22,827.63	-7,823.14
500	PNC FINANCIAL SERVIC	03-17-00	SMITH BARNEY INC		25.74	22,140.31	28,534.54	-6,394.23
1,900	PRAXAIR INC COM	03-09-00	FIRST BOSTON CORPOR		97.01	60,013.86	83,735.05	-23,721.19
500	PRAXAIR INC COM	03-10-00	FIRST BOSTON CORPOR		25.57	16,856.23	22,035.54	-5,179.31
400	PRAXAIR INC COM	03-13-00	FIRST BOSTON CORPOR		20.45	13,229.55	17,628.43	-4,398.88
700	PRAXAIR INC COM	03-17-00	SMITH BARNEY INC		35.86	25,522.12	30,849.75	-5,327.63
2,900	RAYTHEON CO CL B COM	03-09-00	SMITH BARNEY INC		146.75	52,310.77	201,639.45	-149,328.68
1,500	RAYTHEON CO CL B COM	03-13-00	SMITH BARNEY INC		75.89	26,596.06	104,296.27	-77,700.21
1,600	RAYTHEON CO CL B COM	03-17-00	OPPENHEIMER & CO. I		81.04	30,918.96	111,249.35	-80,330.39
2,000	SBC COMMUNICATIONS I	03-09-00	SMITH BARNEY INC		102.74	81,972.66	104,422.67	-22,450.01
500	SBC COMMUNICATIONS I	03-13-00	SMITH BARNEY INC		25.71	21,036.79	26,105.67	-5,068.88
1,300	SBC COMMUNICATIONS I	03-17-00	OPPENHEIMER & CO. I		66.98	59,164.27	67,874.73	-8,710.46
1,800	TX UTILS CO COM	03-09-00	SMITH BARNEY INC		91.63	48,787.19	64,720.96	-15,933.77
1,300	TX UTILS CO COM	03-13-00	SMITH BARNEY INC		66.16	34,573.38	46,742.91	-12,169.53
2,700	TX UTILS CO COM	03-22-00	COWEN AND COMPANY		137.69	80,524.81	97,081.44	-16,556.63
2,900	TX UTILS CO COM	03-23-00	INSTINET		31.87	86,061.88	104,272.65	-18,210.77
12,300	TX UTILS CO COM	03-23-00	COWEN AND COMPANY		627.33	368,995.05	442,259.88	-73,264.83
4,500	TX UTILS CO COM	03-24-00	COWEN AND COMPANY		229.52	135,202.93	161,802.39	-26,599.46
4,700	TX UTILS CO COM	03-27-00	COWEN AND COMPANY		239.76	142,380.80	168,993.61	-26,612.81
12,500	TX UTILS CO COM	03-28-00	PAINÉ WEBBER INC		762.38	370,573.87	449,451.09	-78,877.22
6,200	TX UTILS CO COM	03-29-00	COWEN AND COMPANY		316.15	184,122.07	222,927.74	-38,805.67

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
3,500	TX UTILS CO COM	03-30-00	COWEN AND COMPANY		178.47	103,893.33	125,846.31	-21,952.98
7,500	TX UTILS CO COM	03-31-00	COWEN AND COMPANY		382.48	223,724.27	269,670.66	-45,946.39
33,600	TX UTILS CO COM	04-07-00	CITATION GROUP		1,714.41	1,030,491.03	1,208,124.54	-177,633.51
2,100	US BANCORP DEL INC C	03-09-00	SMITH BARNEY INC		106.21	35,963.39	68,694.72	-32,731.33
600	US BANCORP DEL INC C	03-13-00	SMITH BARNEY INC		30.36	10,732.14	19,627.06	-8,894.92
1,500	US BANCORP DEL INC C	03-17-00	OPPENHEIMER & CO. I		76.07	31,892.68	49,067.66	-17,174.98
3,200	US BANCORP DEL INC C	04-11-00	CAPITAL INSTITUTION		162.41	71,983.51	104,677.67	-32,694.16
23,100	US BANCORP DEL INC C	04-12-00	CAPITAL INSTITUTION		1,172.68	529,170.98	755,641.93	-226,470.95
9,700	US BANCORP DEL INC C	04-13-00	PAIN WEBBER INC		589.48	223,589.16	317,304.19	-93,715.03
3,400	US BANCORP DEL INC C	04-13-00	INSTINET		36.65	79,225.85	111,220.02	-31,994.17
6,800	US BANCORP DEL INC C	04-14-00	PAIN WEBBER INC		344.90	146,614.66	222,440.05	-75,825.39
6,700	US BANCORP DEL INC C	04-17-00	PAIN WEBBER INC		339.67	139,606.58	219,168.87	-79,562.29
7,000	US BANCORP DEL INC C	04-18-00	PAIN WEBBER INC		354.93	147,497.67	228,982.40	-81,484.73
7,400	US BANCORP DEL INC C	04-19-00	PAIN WEBBER INC		375.26	157,205.52	242,067.11	-84,861.59
14,700	US BANCORP DEL INC C	04-20-00	PAIN WEBBER INC		745.46	312,990.76	480,863.04	-167,872.28
12,000	US BANCORP DEL INC C	04-24-00	PAIN WEBBER INC		608.75	261,886.45	392,541.26	-130,654.81
9,893	US BANCORP DEL INC C	04-27-00	CORRESPONDENT SERVI		501.82	214,393.93	323,617.56	-109,223.63
3,400	WELLS FARGO & CO NEW	03-09-00	SMITH BARNEY INC		173.71	110,959.71	127,843.35	-16,883.64
700	WELLS FARGO & CO NEW	03-13-00	SMITH BARNEY INC		35.76	22,495.49	26,320.69	-3,825.20
1,600	WELLS FARGO & CO NEW	03-17-00	OPPENHEIMER & CO. I		82.09	62,617.91	60,161.57	2,456.34
4,400	XEROX CORP COM	03-09-00	SMITH BARNEY INC		223.28	98,086.36	242,475.32	-144,388.96
3,500	XEROX CORP COM	03-13-00	SMITH BARNEY INC		177.77	82,728.48	192,878.10	-110,149.62
879,837						31,882,600.42	36,134,575.04	-4,251,974.62

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SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
298	CF DFA SMALL CAP VAL	03-14-00			0.00	113,658.07	64,409.81	49,248.26
298						113,658.07	64,409.81	49,248.26
FIDELITY MGMT								
5,371	AFFYMETRIX INC OC-CA	03-14-00	MERRILL LYNCH PIERC		40.02	1,200,335.51	203,711.66	996,623.85
800	AFFYMETRIX INC OC-CA	03-14-00	INVESTMENT TECHNOLO		15.90	188,984.10	30,342.46	158,641.64
638	AFFYMETRIX INC OC-CA	04-07-00	KNIGHT SECURITIES L		2.80	83,973.95	101,384.74	-17,410.79
7,000	AFFYMETRIX INC OC-CA	04-07-00	INVESTMENT TECHNOLO		114.66	919,402.54	1,112,371.73	-192,969.19
16,900	AMAZON COM INC COM	04-27-00	INSTINET		367.53	885,505.12	1,253,760.30	-368,255.18
24,013	AMGEN INC COM	03-27-00	SMITH BARNEY INC		45.32	1,359,491.50	482,899.49	876,592.01
17,840	AT HOME CORP COM SER	04-25-00	INSTINET		367.15	309,868.67	848,373.15	-538,504.48
31,100	BRINKER INTL INC COM	03-03-00	ROBERTSON STEPHENS		1,577.95	686,836.10	686,980.90	-144.80
16,175	BRINKER INTL INC COM	03-06-00	ROBERTSON STEPHENS		820.84	361,660.91	357,296.33	4,364.58
37,232	BRISTOL MYERS SQUIBB	04-20-00	ABN AMRO SECURITIES		1,923.53	1,855,782.00	1,469,973.59	385,808.41
21,928	BRISTOL MYERS SQUIBB	04-26-00	WEEDEN AND & CO		915.09	1,137,970.41	865,749.38	272,221.03
800	CABLEVISION SYS CORP	03-09-00	PAINE WEBBER INC		41.61	48,151.27	51,557.23	-3,405.96
1,100	CABLEVISION SYS CORP	03-10-00	PAINE WEBBER INC		57.24	67,046.06	70,891.19	-3,845.13
14,450	CABLEVISION SYS CORP	03-13-00	PAINE WEBBER INC		749.97	823,288.74	931,252.47	-107,963.73
4,800	COMCAST CORP CL A SP	03-09-00	BEAR, STEARNS, SECU		6.68	200,187.88	90,124.80	110,063.08
100	COMCAST CORP CL A SP	03-09-00	INVESTMENT TECHNOLO		2.14	4,100.99	1,877.60	2,223.39
600	COMCAST CORP CL A SP	03-09-00	CANTOR FITZGERALD &		0.84	25,124.16	11,265.60	13,858.56
2,300	COMCAST CORP CL A SP	03-09-00	MERRILL LYNCH PIERC		3.22	96,453.03	43,184.80	53,268.23
200	COMCAST CORP CL A SP	03-09-00	CANTOR FITZGERALD &		0.28	8,349.72	3,755.20	4,594.52
600	COMCAST CORP CL A SP	03-10-00	CANTOR FITZGERALD &		0.85	25,217.93	11,265.60	13,952.33

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SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,000	COMCAST CORP CL A SP	03-10-00	DONALDSON LUFKIN &	1.39		41,639.21	18,776.00	22,863.21
3,200	COMCAST CORP CL A SP	03-10-00	MORGAN STANLEY & CO	4.50		134,787.18	60,083.20	74,703.98
400	COMCAST CORP CL A SP	03-13-00	BEAR, STEARNS, SECUR	0.52		15,374.48	7,510.40	7,864.08
1,027	COMCAST CORP CL A SP	03-13-00	MONTGOMERY SECURITI	1.34		40,008.22	19,282.95	20,725.27
200	COMCAST CORP CL A SP	03-13-00	INVESTMENT TECHNOLO	4.26		7,789.50	3,755.20	4,034.30
12,700	CONEXANT SYS INC COM	03-16-00	INVESTMENT TECHNOLO	186.34		1,017,944.72	652,867.86	365,076.86
21,300	COSTCO WHSL CORP NE	03-31-00	SMITH BARNEY INC	35.69		1,070,417.11	646,227.29	424,189.82
11,471	DYNEGY INC NEW CL A	04-17-00	DB CLEARING SERVICE	594.70		633,894.99	448,619.91	185,275.08
3,468	EBAY INC COM	03-27-00	DONALDSON LUFKIN &	27.86		835,743.15	513,035.83	322,707.32
1,290	EBAY INC COM	04-26-00	KNIGHT SECURITIES L	6.58		197,320.33	190,835.13	6,485.20
4,000	EBAY INC COM	04-26-00	INVESTMENT TECHNOLO	68.75		622,326.45	591,736.82	30,589.63
2,500	FLEETBOSTON FINL COR	03-03-00	LEHMAN BROTHERS INC	127.30		68,593.20	98,659.54	-30,066.34
1,600	FLEETBOSTON FINL COR	03-06-00	MONTGOMERY SECURITI	81.47		43,761.57	63,142.10	-19,380.53
800	FLEETBOSTON FINL COR	03-07-00	INVESTMENT TECHNOLO	16.71		21,183.29	31,571.05	-10,387.76
1,800	FLEETBOSTON FINL COR	03-07-00	MONTGOMERY SECURITI	91.59		47,491.77	71,034.87	-23,543.10
2,100	FLEETBOSTON FINL COR	03-08-00	FIRST BOSTON CORPOR	106.81		54,110.36	82,874.01	-28,763.65
200	FLEETBOSTON FINL COR	03-08-00	PAIN WEBBER INC	10.18		5,189.82	7,892.76	-2,702.94
2,400	FLEETBOSTON FINL COR	03-09-00	INVESTMENT TECHNOLO	50.08		62,134.16	94,713.16	-32,579.00
1,300	FLEETBOSTON FINL COR	03-09-00	INVESTMENT TECHNOLO	27.12		33,569.82	51,302.96	-17,733.14
700	FLEETBOSTON FINL COR	03-09-00	PAIN WEBBER INC	35.61		18,053.30	27,624.67	-9,571.37
100	FLEETBOSTON FINL COR	03-10-00	INVESTMENT TECHNOLO	2.09		2,626.04	3,946.38	-1,320.34
1,900	FLEETBOSTON FINL COR	03-10-00	J.P. MORGAN SECURIT	96.65		49,110.31	74,981.25	-25,870.94
3,200	FLEETBOSTON FINL COR	03-13-00	J.P. MORGAN SECURIT	162.80		83,631.76	126,284.21	-42,652.45
1,600	FLEETBOSTON FINL COR	03-13-00	CITATION GROUP	81.39		41,551.25	63,142.10	-21,590.85
200	FLEETBOSTON FINL COR	03-13-00	INVESTMENT TECHNOLO	4.18		5,102.08	7,892.76	-2,790.68

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,300	FLEETBOSTON FINL COR	03-14-00	INVESTMENT TECHNOLO		27.16	34,555.70	51,302.96	-16,747.26
400	FLEETBOSTON FINL COR	03-14-00	CITATION GROUP		20.36	10,737.52	15,785.53	-5,048.01
5,600	FLEETBOSTON FINL COR	03-15-00	INVESTMENT TECHNOLO		117.31	159,016.77	220,997.37	-61,980.60
6,100	FLEETBOSTON FINL COR	03-16-00	FIRST BOSTON CORPOR		311.41	191,809.92	240,729.27	-48,919.35
300	FLEETBOSTON FINL COR	03-16-00	INVESTMENT TECHNOLO		6.31	9,190.58	11,839.14	-2,648.56
2,400	FLEETBOSTON FINL COR	03-17-00	FIRST BOSTON CORPOR		122.65	79,134.47	94,713.16	-15,578.69
600	FLEETBOSTON FINL COR	03-20-00	GOLDMAN SACHS & COM		30.65	19,189.27	23,678.29	-4,489.02
2,300	FLEETBOSTON FINL COR	03-20-00	INVESTMENT TECHNOLO		48.46	73,539.81	90,766.78	-17,226.97
2,900	FLEETBOSTON FINL COR	03-21-00	CITATION GROUP		148.27	97,914.36	114,445.06	-16,530.70
100	FLEETBOSTON FINL COR	03-21-00	INVESTMENT TECHNOLO		2.11	3,226.02	3,946.38	-720.36
1,100	FLEETBOSTON FINL COR	03-22-00	DONALDSON LUFKIN &		56.31	39,054.85	43,410.20	-4,355.35
4,200	FLEETBOSTON FINL COR	03-22-00	DONALDSON LUFKIN &		214.90	146,654.06	165,748.03	-19,093.97
3,600	FLEETBOSTON FINL COR	03-23-00	DONALDSON LUFKIN &		184.33	129,472.55	142,069.73	-12,597.18
2,200	FLEETBOSTON FINL COR	03-24-00	DONALDSON LUFKIN &		112.69	80,289.83	86,820.40	-6,530.57
1,500	FLEETBOSTON FINL COR	03-27-00	FIRST BOSTON CORPOR		76.80	53,729.70	59,195.72	-5,466.02
8,100	GOLDMAN SACHS GROUP	03-27-00	CITATION GROUP		436.00	929,288.48	716,008.41	213,280.07
5,500	GUIDANT CORP COM STK	03-27-00	GOLDMAN SACHS & COM		286.88	355,861.77	199,866.81	155,994.96
1,300	GUIDANT CORP COM STK	03-27-00	COWEN AND COMPANY		67.91	86,950.84	47,241.25	39,709.59
24,000	HEINZ H J CO COM	03-28-00	BERNSTEIN, SANFORD	1,225.26		756,298.74	1,065,295.20	-308,996.46
900	INKTOMI CORP COM	03-01-00	INVESTMENT TECHNOLO		15.02	126,434.98	66,741.95	59,693.03
46	INKTOMI CORP COM	03-01-00	KNIGHT SECURITIES L		0.22	6,459.91	3,411.26	3,048.65
15,600	INTL BUSINESS MACH C	03-01-00	CITATION GROUP		833.44	1,602,096.20	1,537,783.83	64,312.37
2,800	INTL BUSINESS MACH C	03-06-00	MORGAN STANLEY & CO		150.12	303,231.28	276,012.48	27,218.80
5,818	INTL BUSINESS MACH C	03-06-00	MORGAN STANLEY & CO		427.42	604,326.34	573,514.51	30,811.83
27,600	JOHNSON & JOHNSON CO	03-27-00	CITATION GROUP	1,444.43		1,931,402.89	1,865,465.08	65,937.81

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
9,300	MC DONALDS CORP COM	04-13-00	DONALDSON LUFKIN &		475.98	328,758.90	331,482.62	-2,723.72
7,558	MC DONALDS CORP COM	04-13-00	DONALDSON LUFKIN &		386.66	262,327.15	269,392.01	-7,064.86
33,616	MC DONALDS CORP COM	04-19-00	DONALDSON LUFKIN &		1,717.56	1,100,900.69	1,198,184.94	-97,284.25
25,640	MERCK & CO INC COM	04-03-00	ABN AMRO SECURITIES		1,338.21	1,684,712.29	1,312,812.82	371,899.47
29	MICROSOFT CORP COM	04-24-00	KNIGHT SECURITIES L		0.07	1,944.74	1,187.11	757.63
900	MICROSOFT CORP COM	04-24-00	WARBURG DILLON READ		2.01	60,297.99	36,841.31	23,456.68
900	MICROSOFT CORP COM	04-24-00	INSTINET		20.02	60,360.89	36,841.31	23,519.58
4,000	MICROSOFT CORP COM	04-24-00	GOLDMAN SACHS & COM		8.94	268,052.66	163,739.15	104,313.51
7,300	MICROSOFT CORP COM	04-24-00	INSTINET		162.06	481,464.20	298,823.95	182,640.25
2,300	MICROSOFT CORP COM	04-24-00	ABN AMRO SECURITIES		5.02	150,522.85	94,150.01	56,372.84
2,300	MICROSOFT CORP COM	04-24-00	MORGAN STANLEY & CO		5.15	154,325.31	94,150.01	60,175.30
600	MICROSOFT CORP COM	04-24-00	WARBURG DILLON READ		1.33	39,898.67	24,560.87	15,337.80
7,982	MINN MNG & MFG CO CO	04-25-00	BEAR, STEARNS, SECU		120.01	726,637.10	716,465.82	10,171.28
2,700	OMNICOM GROUP INC CO	04-04-00	GOLDMAN SACHS & COM		143.52	255,193.32	41,990.25	213,203.07
16,668	OMNICOM GROUP INC CO	04-04-00	GOLDMAN SACHS & COM		883.09	1,489,587.80	259,219.78	1,230,368.02
2,496	PE CORP COM CELERA G	03-14-00	MORGAN STANLEY & CO		137.23	372,738.71	20,611.23	352,127.48
3,400	PE CORP COM CELERA G	03-14-00	MORGAN STANLEY & CO		187.23	516,683.49	28,076.19	488,607.30
7,100	PE CORP PE BIOSYSTEM	03-14-00	DONALDSON LUFKIN &		379.87	745,507.79	141,771.85	603,735.94
700	PE CORP PE BIOSYSTEM	04-27-00	COWEN AND COMPANY		36.51	45,073.17	13,977.51	31,095.66
1,600	PE CORP PE BIOSYSTEM	04-27-00	DONALDSON LUFKIN &		83.64	109,081.96	31,948.59	77,133.37
5,600	PE CORP PE BIOSYSTEM	04-28-00	DONALDSON LUFKIN &		291.57	346,688.91	111,820.05	234,868.86
17,800	PROCTER & GAMBLE CO	03-07-00	DB CLEARING SERVICE		925.75	1,071,417.45	1,238,539.91	-167,122.46
100	PROCTER & GAMBLE CO	03-08-00	INSTINET		2.21	6,160.29	6,958.09	-797.80
11,500	PROCTER & GAMBLE CO	03-08-00	DB CLEARING SERVICE		597.69	679,837.76	800,180.28	-120,342.52
400	PROCTER & GAMBLE CO	03-08-00	INSTINET		8.82	24,585.54	27,832.36	-3,246.82

FIDELITY MGMT

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

June 9

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
7,048	PROTEIN DESIGN LABS	03-21-00	INVESTMENT TECHNOLO		105.83	637,166.58	343,093.56	294,073.02
64	YAHOO INC COM	04-17-00	KNIGHT SECURITIES L		0.25	7,483.75	5,744.26	1,739.49
6,900	YAHOO INC COM	04-17-00	INVESTMENT TECHNOLO		108.95	784,197.49	619,302.92	164,894.57
597,168						35,682,558.95	28,572,298.19	7,110,260.76

HARRIS INVT MGT

50,000	ADC TELECOMMUNICATI	03-09-00	MORGAN STANLEY & CO		86.73	2,601,788.27	1,251,118.09	1,350,670.18
4,000	ADOBE SYS INC COM	03-09-00	INSTINET		210.44	312,801.96	268,900.80	43,901.16
50,000	ALCOA INC COM STK	03-09-00	CORRESPONDENT SERVI		3,110.29	3,305,514.71	2,271,112.23	1,034,402.48
1,000	APPLE COMPUTER INC C	03-09-00	INSTINET		54.04	120,945.96	92,732.10	28,213.86
10,000	BRINKER INTL INC COM	04-06-00	DONALDSON LUFKIN &		610.19	305,014.81	277,029.42	27,985.39
6,000	CHAMPION INTL CORP C	03-09-00	BEREAN CAPITAL INC		369.53	285,380.47	360,483.84	-75,103.37
20,000	CIGNA CORP COM	04-06-00	DONALDSON LUFKIN &		1,253.40	1,600,590.60	1,897,282.73	-296,692.13
35,000	COASTAL CORP COM	03-09-00	ABN AMRO SECURITIES		2,153.45	1,601,284.05	1,427,040.16	174,243.89
20,000	DARDEN RESTAURANTS I	04-06-00	DONALDSON LUFKIN &		1,212.38	370,037.62	426,657.70	-56,620.08
80,000	DEAN FOODS CO COM	04-06-00	GOLDMAN SACHS & COM		4,866.34	1,985,133.66	3,213,937.50	-1,228,803.84
1,000	DELL COMPUTER CORP C	04-06-00	INSTINET		51.86	55,573.14	44,199.14	11,374.00
17,000	DELTA AIR LINES INC	04-06-00	BEREAN CAPITAL INC		1,051.60	946,698.40	978,873.98	-32,175.58
1,000	FEDT DEPT STORES INC	04-06-00	ERNST AND COMPANY		51.32	39,386.18	56,043.00	-16,656.82
4,000	INTEL CORP CAP	03-09-00	INSTINET		215.12	453,284.88	116,711.35	336,573.53
1,000	JABIL CIRCUIT INC CO	03-09-00	BEREAN CAPITAL INC		62.65	79,437.35	68,636.09	10,801.26
1,000	JABIL CIRCUIT INC CO	04-06-00	ERNST AND COMPANY		51.34	40,073.66	39,574.46	499.20
3,000	JONES APPAREL GROUP	03-09-00	BEREAN CAPITAL INC		182.49	74,442.51	82,972.28	-8,529.77
105,000	JONES APPAREL GROUP	04-06-00	CORRESPONDENT SERVI		6,405.44	3,156,719.56	2,904,029.98	252,689.58

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2000

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,000	LEXMARK INTL GROUP I	03-09-00	BEREAN CAPITAL INC		128.23	246,746.77	133,764.10	112,982.67
14,000	MANDALAY RESORT GRO	03-09-00	BEREAN CAPITAL INC		846.54	195,153.46	288,562.88	-93,409.42
2,000	MORGAN STANLEY DEAN	03-09-00	BEREAN CAPITAL INC		125.33	159,549.67	89,292.04	70,257.63
1,000	NCR CORP COM	04-06-00	ERNST AND COMPANY		51.41	42,073.59	51,423.70	-9,350.11
3,200	ORACLE CORP COM	03-09-00	INSTINET		168.70	260,631.30	44,018.38	216,612.92
22,000	ORACLE CORP COM	04-06-00	MORGAN STANLEY & CO		59.53	1,785,691.47	302,626.35	1,483,065.12
6,900	REYNOLDS & REYNOLDS	03-15-00	INVESTMENT TECHNOLO		143.88	176,193.21	154,330.36	21,862.85
17,200	REYNOLDS & REYNOLDS	03-16-00	FIRST BOSTON CORPOR		1,046.98	448,146.50	384,707.57	63,438.93
1,900	REYNOLDS & REYNOLDS	03-16-00	INVESTMENT TECHNOLO		39.63	48,588.59	42,496.77	6,091.82
1,400	REYNOLDS & REYNOLDS	03-20-00	INVESTMENT TECHNOLO		29.19	35,627.13	31,313.41	4,313.72
600	REYNOLDS & REYNOLDS	03-20-00	INSTINET		12.51	15,062.49	13,420.03	1,642.46
9,000	REYNOLDS & REYNOLDS	03-22-00	INSTINET		187.41	222,031.59	201,300.47	20,731.12
125,000	SHAW IND INC COM	03-13-00	GARDNER RECH & CO.		7,550.29	1,501,012.21	2,353,283.14	-852,270.93
45,000	TECH DATA CORP COM	04-06-00	MORGAN STANLEY & CO		49.37	1,480,887.13	1,721,407.50	-240,520.37
2,000	TELLABS INC COM	03-09-00	INSTINET		103.31	99,021.69	133,199.86	-34,178.17
1,000	VISHAY INTERTECHNOLO	04-06-00	ERNST AND COMPANY		52.01	60,135.49	37,890.08	22,245.41
663,200						24,110,660.08	21,760,371.49	2,350,288.59

HOLLAND CAP MGMT

20,825	COMPUWARE CORP COM	04-24-00	GOLDMAN SACHS & COM		7.54	225,922.89	475,147.83	-249,224.94
4,675	EMC CORP MASS COM	02-28-00	CORRESPONDENT SERVI		-298.82	-549,013.68	47,683.27	-501,330.41
4,675	EMC CORP MASS COM	02-28-00	CORRESPONDENT SERVI		228.70	549,083.80	47,683.27	501,400.53
4,040	FED SIGNAL CORP COM	04-25-00	WILLIAM O'NEIL		245.13	81,564.87	85,603.72	-4,038.85
2,875	FED SIGNAL CORP COM	04-26-00	WILLIAM O'NEIL		174.46	58,619.29	0.00	58,619.29

HOLLAND CAP MGMT

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
4,675	GRAINGER W W INC COM	04-06-00	BERNSTEIN, SANFORD		288.45	237,926.18	170,538.44	67,387.74
800	INTEL CORP CAP	03-30-00	GOLDMAN SACHS & COM		3.45	103,496.55	17,881.28	85,615.27
4,250	LUCENT TECHNOLOGIES	03-16-00	LEHMAN BROTHERS INC		200.91	289,595.97	50,813.46	238,782.51
2,900	NORTHN TR CORP COM	03-28-00	DONALDSON LUFKIN &		6.39	191,542.38	104,907.77	86,634.61
3,900	NORTHN TR CORP COM	04-25-00	BLAIR, WILLIAM & CO		8.53	255,795.59	141,082.86	114,712.73
44,265						1,444,533.84	1,045,975.36	398,558.48

IRIDIAN ASSET MGT

800	APPLE COMPUTER INC C	03-21-00	FIRST BOSTON CORPOR		3.60	107,984.64	78,576.90	29,407.74
400	APPLE COMPUTER INC C	03-30-00	GOLDMAN SACHS & COM		1.75	52,443.85	39,288.45	13,155.40
2,700	APPLE COMPUTER INC C	03-31-00	GOLDMAN SACHS & COM		11.87	355,985.56	265,197.05	90,788.51
500	APPLE COMPUTER INC C	04-04-00	GOLDMAN SACHS & COM		2.18	65,258.27	49,110.57	16,147.70
1,500	APPLE COMPUTER INC C	04-05-00	GOLDMAN SACHS & COM		6.37	190,857.53	147,331.70	43,525.83
1,300	APPLE COMPUTER INC C	04-12-00	BEAR, STEARNS, SECU		4.78	143,303.97	127,687.47	15,616.50
1,100	APPLE COMPUTER INC C	04-13-00	BEAR, STEARNS, SECU		4.26	127,640.29	108,043.24	19,597.05
100	APPLE COMPUTER INC C	04-20-00	BEAR, STEARNS, SECU		0.41	12,062.09	9,822.11	2,239.98
2,800	APPLE COMPUTER INC C	04-24-00	GOLDMAN SACHS & COM		10.89	326,570.19	275,019.17	51,551.02
1,000	APPLE COMPUTER INC C	04-24-00	DONALDSON LUFKIN &		3.89	116,629.21	98,221.13	18,408.08
2,300	APPLE COMPUTER INC C	04-25-00	BEAR, STEARNS, SECU		9.47	283,955.89	225,908.60	58,047.29
1,200	APPLE COMPUTER INC C	04-27-00	BEAR, STEARNS, SECU		5.02	150,482.54	117,865.36	32,617.18
3,400	AT&T CORP COM LIBERT	03-30-00	PRUDENTIAL SECURITI		176.62	198,193.66	71,791.51	126,402.15
2,400	AT&T CORP COM LIBERT	04-03-00	CITATION GROUP		124.76	142,631.32	50,676.36	91,954.96
3,500	AT&T CORP COM LIBERT	04-04-00	SMITH BARNEY INC		181.52	195,350.18	73,903.02	121,447.16
1,800	AT&T CORP COM LIBERT	04-05-00	CITATION GROUP		93.38	101,125.84	38,007.27	63,118.57

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
3,900	AT&T CORP COM LIBERT	04-06-00	DONALDSON LUFKIN &	202.45	223,082.30	82,349.08	140,733.22
1,300	AT&T CORP COM LIBERT	04-12-00	CITATION GROUP	67.29	68,552.30	27,449.69	41,102.61
1,300	AT&T CORP COM LIBERT	04-13-00	GOLDMAN SACHS & COM	67.25	67,370.25	27,449.69	39,920.56
5,000	AT&T CORP COM LIBERT	04-24-00	FIRST BOSTON CORPOR	257.78	233,078.72	105,575.74	127,502.98
2,000	AT&T CORP COM LIBERT	04-26-00	CHASE H&Q	103.31	99,171.49	42,230.30	56,941.19
1,900	AT&T CORP COM LIBERT	04-28-00	CITATION GROUP	98.13	93,742.68	40,118.78	53,623.90
2,700	AXA FINL INC COM	03-01-00	CITATION GROUP	137.74	81,819.14	90,099.40	-8,280.26
1,400	AXA FINL INC COM	03-02-00	GOLDMAN SACHS & COM	71.36	40,436.10	46,718.21	-6,282.11
2,300	AXA FINL INC COM	03-07-00	ALLEN & COMPANY, IN	117.14	64,003.64	76,751.34	-12,747.70
1,700	AXA FINL INC COM	03-07-00	INVESTMENT TECHNOLO	86.61	48,054.33	56,729.26	-8,674.93
15,100	AXA FINL INC COM	03-22-00	BEAR, STEARNS, SECU	772.09	511,900.09	503,889.27	8,010.82
6,300	AXA FINL INC COM	03-23-00	WESTMINSTER RESEARC	322.32	219,077.70	210,231.94	8,845.76
1,200	CABLEVISION SYS CORP	03-23-00	DONALDSON LUFKIN &	62.40	71,701.20	85,205.59	-13,504.39
300	CABLEVISION SYS CORP	04-12-00	CITATION GROUP	15.65	19,209.34	21,301.40	-2,092.06
1,300	CABLEVISION SYS CORP	04-18-00	CITATION GROUP	67.74	81,912.73	92,306.05	-10,393.32
1,800	CABLEVISION SYS CORP	04-19-00	CITATION GROUP	93.86	115,408.00	127,808.38	-12,400.38
1,600	CABLEVISION SYS CORP	04-20-00	GOLDMAN SACHS & COM	83.45	103,309.83	113,607.45	-10,297.62
100	CABLEVISION SYS CORP	04-26-00	CITATION GROUP	5.23	6,723.59	7,100.47	-376.88
600	CABLEVISION SYS CORP	04-28-00	CITATION GROUP	31.37	40,886.65	42,602.79	-1,716.14
5,000	CADENCE DESIGN SYS I	04-04-00	WEXFORD CLEARING SE	252.87	85,831.13	106,349.15	-20,518.02
5,800	CADENCE DESIGN SYS I	04-04-00	GOLDMAN SACHS & COM	293.17	94,682.99	123,365.01	-28,682.02
2,500	CADENCE DESIGN SYS I	04-06-00	STREICHER J.	126.51	45,032.99	53,174.57	-8,141.58
2,500	CADENCE DESIGN SYS I	04-07-00	STREICHER J.	126.52	45,352.23	53,174.57	-7,822.34
1,600	CADENCE DESIGN SYS I	04-10-00	LEGG MASON WOOD WAL	80.95	28,263.53	34,031.73	-5,768.20
1,200	CADENCE DESIGN SYS I	04-11-00	LEGG MASON WOOD WAL	60.70	20,700.50	25,523.80	-4,823.30

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,200	CADENCE DESIGN SYS I	04-12-00	LEGG MASON WOOD WAL		60.69	20,358.39	25,523.80	-5,165.41
2,500	CADENCE DESIGN SYS I	04-13-00	DB CLEARING SERVICE		126.34	39,856.91	53,174.57	-13,317.66
2,000	CADENCE DESIGN SYS I	04-19-00	CITATION GROUP		101.14	34,088.86	42,539.66	-8,450.80
1,400	CADENCE DESIGN SYS I	04-20-00	LEWCO SECURITIES		70.76	22,473.86	29,777.76	-7,303.90
2,200	CADENCE DESIGN SYS I	04-27-00	BUCKINGHAM RESEARCH		111.23	36,758.35	46,793.62	-10,035.27
2,100	CADENCE DESIGN SYS I	04-28-00	BUCKINGHAM RESEARCH		106.18	35,250.68	44,666.64	-9,415.96
6,300	CENDANT CORP COM STK	03-10-00	CITATION GROUP		318.85	114,939.02	148,539.59	-33,600.57
6,300	CENDANT CORP COM STK	03-10-00	CITATION GROUP		318.89	116,249.38	148,539.59	-32,290.21
2,000	COMDISCO INC COM	03-10-00	MONNESS CRESPI AND		103.61	108,016.59	51,813.00	56,203.59
1,500	COMDISCO INC COM	03-16-00	STREICHER J.		77.28	68,069.07	38,859.75	29,209.32
1,000	COMDISCO INC COM	03-20-00	WESTMINSTER RESEARC		51.60	47,948.40	25,906.50	22,041.90
1,100	COMDISCO INC COM	03-23-00	DONALDSON LUFKIN &		56.83	54,810.18	28,497.15	26,313.03
2,400	COMDISCO INC COM	04-04-00	CITATION GROUP		123.34	100,049.06	62,175.59	37,873.47
1,200	COMDISCO INC COM	04-06-00	HAMBRECHT & QUEST		61.62	48,304.62	31,087.80	17,216.82
900	FINOVA GROUP INC COM	04-26-00	LEHMAN BROTHERS INC		45.40	11,738.21	43,124.71	-31,386.50
1,400	FIRST DATA CORP COM	04-07-00	WESTMINSTER RESEARC		72.17	64,987.09	35,270.90	29,716.19
9,500	FLEETBOSTON FINL COR	03-28-00	CITATION GROUP		486.45	342,746.65	296,455.74	46,290.91
2,700	GEMSTAR INTL GROUP L	03-30-00	LEHMAN BROTHERS INC		7.36	220,593.44	195,336.98	25,256.46
2,000	GEMSTAR INTL GROUP L	03-31-00	LEHMAN BROTHERS INC		5.48	164,253.32	144,694.06	19,559.26
100	GEMSTAR INTL GROUP L	04-03-00	LEHMAN BROTHERS INC		0.27	7,999.73	7,234.70	765.03
4,300	GEMSTAR INTL GROUP L	04-04-00	LEHMAN BROTHERS INC		9.82	294,526.85	311,092.24	-16,565.39
5,200	GEMSTAR INTL GROUP L	04-05-00	COWEN AND COMPANY		12.44	373,130.72	376,204.57	-3,073.85
2,500	GEN MTRS CORP CL H N	03-16-00	HAMBRECHT & QUEST		134.73	291,746.52	95,881.71	195,864.81
1,000	GEN MTRS CORP CL H N	03-23-00	WESTMINSTER RESEARC		54.38	131,089.02	38,352.69	92,736.33
800	GEN MTRS CORP CL H N	03-30-00	DONALDSON LUFKIN &		43.16	94,623.64	30,682.15	63,941.49

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,600	GEN MTRS CORP CL H N	03-31-00	CITATION GROUP		140.33	309,714.41	99,716.98	209,997.43
1,800	GEN MTRS CORP CL H N	04-04-00	ING BARINGS INT'L		97.09	212,475.71	69,034.83	143,440.88
800	GEN MTRS CORP CL H N	04-05-00	DONALDSON LUFKIN &		43.10	92,796.10	30,682.15	62,113.95
4,200	GEN MTRS CORP CL H N	04-12-00	CITATION GROUP		225.52	465,247.46	161,081.28	304,166.18
4,100	GENZYME CORP SURGIC	03-01-00	FIRST BOSTON CORPOR		1.73	51,835.80	23,037.95	28,797.85
2,369	GENZYME CORP SURGIC	03-02-00	FIRST BOSTON CORPOR		1.11	33,218.67	13,311.44	19,907.23
900	L-3 COMMUNICATIONS H	04-18-00	MORGAN STANLEY & CO		46.51	45,102.62	33,402.85	11,699.77
2,200	L-3 COMMUNICATIONS H	04-20-00	GOLDMAN SACHS & COM		113.67	109,974.99	81,651.41	28,323.58
1,400	L-3 COMMUNICATIONS H	04-25-00	GOLDMAN SACHS & COM		72.48	74,243.58	51,959.99	22,283.59
400	L-3 COMMUNICATIONS H	04-26-00	GOLDMAN SACHS & COM		20.72	21,446.12	14,845.71	6,600.41
1,300	MCKESSON HBOC INC CO	04-26-00	MAXUS CORP		65.76	22,618.72	67,942.64	-45,323.92
300	NEXTEL COMMUNICATIO	03-03-00	MERRILL LYNCH PIERC		1.35	40,283.61	8,991.31	31,292.30
600	NEXTEL COMMUNICATIO	03-10-00	GOLDMAN SACHS & COM		3.15	94,467.63	17,982.63	76,485.00
100	NEXTEL COMMUNICATIO	03-20-00	BEAR, STEARNS, SECU		0.51	15,046.17	2,997.10	12,049.07
700	NEXTEL COMMUNICATIO	03-23-00	DONALDSON LUFKIN &		3.64	109,119.22	20,979.73	88,139.49
300	NEXTEL COMMUNICATIO	03-30-00	MERRILL LYNCH PIERC		1.50	44,909.97	8,991.31	35,918.66
1,800	NEXTEL COMMUNICATIO	03-30-00	GOLDMAN SACHS & COM		8.92	267,307.10	53,947.88	213,359.22
3,000	NEXTEL COMMUNICATIO	03-31-00	GOLDMAN SACHS & COM		14.95	448,320.95	89,913.13	358,407.82
1,800	NEXTEL COMMUNICATIO	04-05-00	GOLDMAN SACHS & COM		7.86	235,738.50	53,947.88	181,790.62
300	NEXTEL COMMUNICATIO	04-11-00	DONALDSON LUFKIN &		1.29	38,406.66	8,991.31	29,415.35
3,800	NEXTEL COMMUNICATIO	04-12-00	DONALDSON LUFKIN &		15.10	452,833.94	113,889.96	338,943.98
4,000	NEXTEL COMMUNICATIO	04-13-00	MERRILL LYNCH PIERC		15.69	470,615.11	119,884.17	350,730.94
3,100	PARAMETRIC TECH CORP	03-09-00	DONALDSON LUFKIN &		3.22	96,516.83	61,596.84	34,919.99
1,200	PREMIER PKS INC COM	04-06-00	DONALDSON LUFKIN &		61.01	30,096.31	31,092.89	-996.58
7,300	SILICON GRAPHICS INC	03-14-00	MONNESS CRESPI AND		368.18	94,954.49	97,096.12	-2,141.63

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
4,200	SILICON GRAPHICS INC	03-16-00	MONNESS CRESPI AND		211.63	48,523.07	55,863.52	-7,340.45
4,300	SILICON GRAPHICS INC	03-17-00	CITATION GROUP		216.83	54,541.52	57,193.61	-2,652.09
1,200	SILICON GRAPHICS INC	04-26-00	OPPENHEIMER & CO. I		60.32	9,370.24	15,961.01	-6,590.77
7,500	SILICON GRAPHICS INC	04-27-00	COWEN AND COMPANY		376.83	54,478.92	99,756.29	-45,277.37
6,200	SILICON GRAPHICS INC	04-28-00	COWEN AND COMPANY		311.45	43,088.55	82,465.20	-39,376.65
3,400	SNYDER COMMUNICATIO	03-01-00	NEUBERGER AND BERMA		172.80	83,656.92	58,972.79	24,684.13
3,200	SNYDER COMMUNICATIO	03-01-00	FIRST BOSTON CORPOR		162.65	79,217.83	55,503.80	23,714.03
2,600	SNYDER COMMUNICATIO	03-02-00	CITATION GROUP		132.21	66,107.73	45,096.84	21,010.89
1,300	SNYDER COMMUNICATIO	03-02-00	ROBERTSON STEPHENS		66.11	33,226.11	22,548.42	10,677.69
6,400	SNYDER COMMUNICATIO	03-03-00	DONALDSON LUFKIN &		325.63	168,278.53	111,007.60	57,270.93
2,200	SNYDER COMMUNICATIO	03-06-00	CITATION GROUP		111.95	58,100.49	38,158.86	19,941.63
5,100	SNYDER COMMUNICATIO	03-06-00	WEXFORD CLEARING SE		259.52	135,327.04	88,459.18	46,867.86
300	SNYDER COMMUNICATIO	03-07-00	INVESTMENT TECHNOLO		15.27	7,794.12	5,203.48	2,590.64
4,100	SNYDER COMMUNICATIO	03-07-00	MONTGOMERY SECURITI		208.56	106,391.44	71,114.24	35,277.20
3,300	SNYDER COMMUNICATIO	03-08-00	MONNESS CRESPI AND		167.71	81,058.49	57,238.30	23,820.19
800	SNYDER COMMUNICATIO	03-09-00	MONTGOMERY SECURITI		40.67	19,816.37	13,875.95	5,940.42
24,800	SNYDER COMMUNICATIO	03-23-00	FIRST BOSTON CORPOR		1,258.50	553,641.50	430,154.46	123,487.04
200	SUNGARD DATA SYS INC	04-04-00	STREICHER J.		10.25	7,352.83	6,027.77	1,325.06
300	SUNGARD DATA SYS INC	04-06-00	BUCKINGHAM RESEARCH		15.37	11,084.63	9,041.65	2,042.98
600	SUNGARD DATA SYS INC	04-07-00	BUCKINGHAM RESEARCH		30.75	22,208.67	18,083.30	4,125.37
100	SUNGARD DATA SYS INC	04-10-00	BUCKINGHAM RESEARCH		5.13	3,694.87	3,013.88	680.99
600	SYMBOL TECHNOLOGIES	04-25-00	DONALDSON LUFKIN &		31.07	31,798.93	32,448.18	-649.25
1,200	SYMBOL TECHNOLOGIES	04-27-00	CITATION GROUP		62.18	65,322.10	64,896.37	425.73
2,900	SYMBOL TECHNOLOGIES	04-28-00	DONALDSON LUFKIN &		150.42	162,227.54	156,832.89	5,394.65
4,100	SYNOPSIS INC.COM	04-04-00	GOLDMAN SACHS & COM		6.08	182,171.27	200,959.60	-18,788.33

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
800	SYNOPSIS INC COM	04-05-00	GOLDMAN SACHS & COM		1.15	34,278.37	39,211.63	-4,933.26
1,400	SYNOPSIS INC COM	04-06-00	DB CLEARING SERVICE		2.10	62,779.22	68,620.35	-5,841.13
2,700	SYNOPSIS INC COM	04-07-00	DB CLEARING SERVICE		4.07	122,092.90	132,339.24	-10,246.34
1,300	SYNOPSIS INC COM	04-10-00	HAMBRECHT & QUEST		1.94	57,925.28	63,718.90	-5,793.62
1,800	SYNOPSIS INC COM	04-11-00	HAMBRECHT & QUEST		2.59	77,657.87	88,226.16	-10,568.29
1,200	SYNOPSIS INC COM	04-12-00	HAMBRECHT & QUEST		1.68	50,210.88	58,817.44	-8,606.56
1,600	SYNOPSIS INC COM	04-13-00	HAMBRECHT & QUEST		2.24	67,003.68	78,423.26	-11,419.58
2,500	TANDY CORP COM	03-30-00	DONALDSON LUFKIN &		129.24	126,814.26	112,967.73	13,846.53
3,600	TANDY CORP COM	03-31-00	CITATION GROUP		186.49	194,480.27	162,673.53	31,806.74
1,700	TANDY CORP COM	04-03-00	DONALDSON LUFKIN &		88.21	96,046.11	76,818.05	19,228.06
700	TANDY CORP COM	04-06-00	DONALDSON LUFKIN &		36.26	37,700.25	31,630.96	6,069.29
2,500	TANDY CORP COM	04-07-00	DONALDSON LUFKIN &		129.63	138,533.62	112,967.73	25,565.89
3,500	TANDY CORP COM	04-12-00	MONTGOMERY SECURITI		181.78	203,070.22	158,154.82	44,915.40
1,300	TANDY CORP COM	04-25-00	DONALDSON LUFKIN &		67.46	73,507.73	58,743.22	14,764.51
1,800	TANDY CORP COM	04-26-00	DONALDSON LUFKIN &		93.54	105,854.10	81,336.76	24,517.34
800	TANDY CORP COM	04-28-00	DONALDSON LUFKIN &		41.51	45,193.29	36,149.67	9,043.62
9,400	TRAVELERS PPTY CAS C	03-22-00	ALLEN & COMPANY, IN		482.84	384,514.84	309,456.68	75,058.16
13,200	TRAVELERS PPTY CAS C	03-22-00	BERNSTEIN, SANFORD		678.02	539,759.02	434,556.19	105,202.83
22,900	TRAVELERS PPTY CAS C	03-22-00	CITATION GROUP		1,176.25	936,292.50	753,889.16	182,403.34
2,800	TV GUIDE INC CL A	04-05-00	DONALDSON LUFKIN &		3.84	115,159.32	124,212.43	-9,053.11
2,000	TV GUIDE INC CL A	04-06-00	DONALDSON LUFKIN &		2.74	82,083.46	88,723.17	-6,639.71
2,000	TV GUIDE INC CL A	04-07-00	DONALDSON LUFKIN &		2.76	82,688.84	88,723.17	-6,034.33
600	TV GUIDE INC CL A	04-10-00	DONALDSON LUFKIN &		0.83	24,739.81	26,616.95	-1,877.14
100	TV GUIDE INC CL A	04-11-00	DONALDSON LUFKIN &		0.13	3,824.87	4,436.16	-611.29
2,500	UNISYS CORP COM	04-13-00	MERRILL LYNCH PIERC		126.88	56,084.87	65,467.89	-9,383.02

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SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
1,300	UNISYS CORP COM	04-14-00	DONALDSON LUFKIN &		65.95	28,371.55	34,043.30	-5,671.75
2,500	UNISYS CORP COM	04-17-00	CITATION GROUP		126.79	53,310.71	65,467.89	-12,157.18
2,500	WHIRLPOOL CORP COM	03-03-00	MORGAN STANLEY & CO		129.36	130,444.39	145,927.76	-15,483.37
1,100	WILLIAMS CO INC COM	03-23-00	BEAR, STEARNS, SECU		56.64	49,140.97	43,738.06	5,402.91
23,000	WILLIAMS CO INC COM	03-27-00	BEAR, STEARNS, SECU		1,183.75	1,011,133.65	914,523.09	96,610.56
3,900	WILLIAMS CO INC COM	03-30-00	BEAR, STEARNS, SECU		200.74	171,905.48	155,071.31	16,834.17
1,600	WILLIAMS CO INC COM	03-31-00	WESTMINSTER RESEARC		82.35	70,363.57	63,619.00	6,744.57
422,669						19,123,123.32	14,139,937.38	4,983,185.94
J & W SELIGMAN								
9,900	RITCHIE BROS AUCTION	04-25-00	FIRST BOSTON CORPOR		601.79	232,900.60	214,550.93	18,349.67
7,200	RITCHIE BROS AUCTION	04-26-00	FIRST BOSTON CORPOR		365.70	170,536.38	156,037.04	14,499.34
1,100	RITCHIE BROS AUCTION	04-27-00	VAN KASPER AND COMP		55.85	25,244.15	23,838.99	1,405.16
3,100	RITCHIE BROS AUCTION	04-27-00	FIRST BOSTON CORPOR		157.36	70,613.16	67,182.62	3,430.54
1,800	RITCHIE BROS AUCTION	04-28-00	VAN KASPER AND COMP		91.38	41,308.62	39,009.26	2,299.36
35,285	METALINK LTD COM STK	03-23-00	MONTGOMERY SECURITI		55.76	1,672,453.24	1,671,810.24	643.00
5,900	RADWARE LTD COM STK	04-25-00	PIPER JAFFRAY INC		4.16	124,701.19	259,354.09	-134,652.90
12,300	RADWARE LTD COM STK	04-27-00	PIPER JAFFRAY INC		9.83	294,708.01	540,687.34	-245,979.33
1,200	RADWARE LTD COM STK	04-28-00	INSTINET		49.08	32,350.92	52,749.98	-20,399.06
400	RADWARE LTD COM STK	04-28-00	SMITH BARNEY INC		0.36	10,599.64	17,583.33	-6,983.69
20,400	#REORG NFO WORLDWID	03-28-00	ESI SECURITIES CO.		1,035.43	461,846.69	290,113.82	171,732.87
12,100	#REORG NFO WORLDWID	03-31-00	FIRST BOSTON CORPOR		614.48	283,748.83	172,077.32	111,671.51
54,900	#REORG NFO WORLDWID	04-04-00	GARDNER RECH & CO.		2,791.09	1,379,645.81	780,747.50	598,898.31
11,400	#REORG NFO WORLDWID	04-06-00	FIRST BOSTON CORPOR		579.55	285,628.85	162,122.43	123,506.42

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
14,200	#REORG SM&A CORP CO	03-14-00	DONALDSON LUFKIN &		2.37	70,997.63	224,956.08	-153,958.45
112,500	#REORG SM&A CORP CO	03-15-00	SUTRO & COMPANY		17.82	534,357.18	1,782,222.51	-1,247,865.33
1,400	ACLARA BIOSCIENCES I	03-21-00	SCHWAB, CHARLES		1.45	43,486.05	29,400.00	14,086.05
100	ADR CRAYFISH CO LTD	03-08-00	SCHWAB, CHARLES		0.30	8,869.70	2,450.00	6,419.70
16,700	ADVANCED FIBRE COMM	04-13-00	GOLDMAN SACHS & COM		25.94	778,148.97	1,229,452.33	-451,303.36
3,400	AFFILIATED COMPUTER	04-24-00	WEEDEN AND & CO		207.87	115,788.23	80,144.91	35,643.32
600	AFFILIATED MANAGERS	04-04-00	MERRILL LYNCH PIERC		30.83	24,679.63	16,823.48	7,856.15
100	AFFILIATED MANAGERS	04-05-00	MERRILL LYNCH PIERC		5.14	4,049.86	2,803.91	1,245.95
100	AFFILIATED MANAGERS	04-06-00	MERRILL LYNCH PIERC		5.14	3,948.57	2,803.91	1,144.66
300	AFFILIATED MANAGERS	04-07-00	MERRILL LYNCH PIERC		15.39	11,515.86	8,411.74	3,104.12
1,000	AFFYMETRIX INC OC-CA	03-31-00	INSTINET		44.80	143,827.30	90,841.81	52,985.49
8,200	ALLOS THERAPEUTICS I	03-28-00	SCHWAB, CHARLES		3.95	118,332.71	147,600.00	-29,267.29
6,400	AMERN SOFTWARE INC C	03-27-00	JEFFERIES & COMPANY		3.37	100,986.71	67,770.44	33,216.27
3,100	AMERN SOFTWARE INC C	03-31-00	JEFFERIES & COMPANY		1.28	38,361.22	32,826.31	5,534.91
2,400	AMERN SOFTWARE INC C	03-31-00	INSTINET		97.08	32,237.40	25,413.92	6,823.48
250	AMERN SOFTWARE INC C	04-04-00	INSTINET		10.09	2,614.91	2,647.28	-32.37
950	AMERN SOFTWARE INC C	04-05-00	JEFFERIES & COMPANY		0.35	10,479.86	10,059.67	420.19
7,000	AMERN SOFTWARE INC C	04-26-00	CANTOR FITZGERALD &		1.79	53,693.81	74,123.92	-20,430.11
3,000	AMERN SOFTWARE INC C	04-28-00	CANTOR FITZGERALD &		0.74	22,124.26	31,767.40	-9,643.14
3,200	ANTIGENICS INC DEL C	03-10-00	ROBERTSON STEPHENS		5.56	166,661.00	116,206.55	50,454.45
2,100	ANTIGENICS INC DEL C	03-14-00	ROBERTSON STEPHENS		3.36	100,534.14	76,260.56	24,273.58
1,000	ANTIGENICS INC DEL C	03-15-00	ROBERTSON STEPHENS		1.50	44,998.50	36,314.55	8,683.95
1,900	ANTIGENICS INC DEL C	03-16-00	ROBERTSON STEPHENS		2.31	69,110.19	68,997.64	112.55
2,300	ANTIGENICS INC DEL C	03-17-00	ROBERTSON STEPHENS		2.67	79,994.55	83,523.46	-3,528.91
23,000	APEX INC COM ISIN US	04-14-00	MONTGOMERY SECURITI		22.24	666,977.76	591,440.89	75,536.87

SALE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
30,500	APEX INC COM ISIN US	04-17-00	MONTGOMERY SECURITI		26.65	799,323.45	784,302.06	15,021.39
25,900	APEX INC COM ISIN US	04-18-00	MONTGOMERY SECURITI		23.78	713,220.78	666,013.87	47,206.91
3,300	APEX INC COM ISIN US	04-24-00	BLACK AND COMPANY		2.99	89,648.77	84,858.92	4,789.85
19,715	APPLIED GRAPHICS TEC	03-03-00	WEEDEN AND & CO		2.76	82,553.80	280,623.28	-198,069.48
1,200	APPLIED MICRO CIRCUIT	03-23-00	INSTINET		59.37	340,965.63	143,535.35	197,430.28
1,600	APPLIED MICRO CIRCUIT	03-24-00	MERRILL LYNCH PIERC		7.93	237,607.75	95,690.24	141,917.51
3,000	APPLIED MICRO CIRCUIT	03-27-00	INSTINET		165.48	464,020.62	179,419.19	284,601.43
1,200	APPLIED MICRO CIRCUIT	03-30-00	INSTINET		53.23	156,844.97	71,767.68	85,077.29
1,100	APPLIED MICRO CIRCUIT	03-31-00	MERRILL LYNCH PIERC		5.23	156,841.13	65,787.04	91,054.09
2,000	APPLIED MICRO CIRCUIT	04-03-00	MERRILL LYNCH PIERC		9.02	270,467.18	119,612.79	150,854.39
900	APPLIED MICRO CIRCUIT	04-04-00	MERRILL LYNCH PIERC		3.80	113,816.50	53,825.76	59,990.74
6,400	APPLIED MICRO CIRCUIT	04-04-00	INSTINET		277.25	637,163.39	382,760.94	254,402.45
100	ARROWPOINT COMMUNI	03-31-00	SCHWAB, CHARLES		0.24	7,199.76	3,400.00	3,799.76
300	ARTISTDIRECT INC COM	03-28-00	TROSTER SINGER CORP		0.12	3,599.88	3,600.00	-0.12
100	ASIAINFO HLDGS INC C	03-03-00	SCHWAB, CHARLES		0.34	9,964.04	2,400.00	7,564.04
8,700	ASPECT DEV INC COM	03-13-00	INSTINET		375.35	820,061.62	114,082.68	705,978.94
4,900	ASPECT DEV INC COM	03-13-00	DB CLEARING SERVICE		15.04	451,029.96	64,253.46	386,776.50
3,300	ASPECT DEV INC COM	04-25-00	WEEDEN AND & CO		6.76	202,532.39	43,182.05	159,350.34
6,700	ASPECT DEV INC COM	04-28-00	INSTINET		283.11	452,923.65	87,672.65	365,251.00
2,000	AVANT CORP COM	03-01-00	MORGAN STANLEY & CO		1.00	29,774.00	43,567.57	-13,793.57
2,000	AVANT CORP COM	03-02-00	MORGAN STANLEY & CO		1.00	29,999.00	43,567.57	-13,568.57
7,500	AVANT CORP COM	03-03-00	INSTINET		303.73	111,594.77	163,378.40	-51,783.63
4,700	AVANT CORP COM	03-06-00	INSTINET		190.42	72,134.59	102,383.80	-30,249.21
100	AVANT CORP COM	03-07-00	INSTINET		4.06	1,532.62	2,178.38	-645.76
3,700	AVANT CORP COM	03-08-00	DAIN RAUSCHER		1.82	54,415.19	80,600.01	-26,184.82

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
700	AVANT CORP COM	03-09-00	DAIN RAUSCHER		0.34	10,062.16	15,248.65	-5,186.49
600	AVANT CORP COM	03-13-00	INSTINET		24.29	8,587.09	13,070.27	-4,483.18
100	AVANT CORP COM	03-14-00	INSTINET		4.05	1,414.70	2,178.38	-763.68
2,180	AVANT CORP COM	03-15-00	DAIN RAUSCHER		0.97	28,884.03	47,488.66	-18,604.63
100	AVANT CORP COM	03-15-00	INSTINET		4.05	1,333.45	2,178.38	-844.93
1,800	AVANT CORP COM	03-20-00	INSTINET		72.81	24,106.23	39,210.82	-15,104.59
5,100	AVANT CORP COM	03-21-00	MORGAN STANLEY & CO		2.22	66,510.45	111,097.31	-44,586.86
4,300	AVANT CORP COM	03-22-00	MORGAN STANLEY & CO		1.85	55,360.65	93,670.28	-38,309.63
5,600	AVANT CORP COM	03-23-00	MORGAN STANLEY & CO		2.41	72,205.11	121,989.21	-49,784.10
4,300	AVANT CORP COM	03-24-00	MORGAN STANLEY & CO		1.85	55,360.65	93,670.28	-38,309.63
4,300	AVANT CORP COM	03-27-00	MORGAN STANLEY & CO		1.90	56,973.10	93,670.29	-36,697.19
1,900	AVANT CORP COM	04-05-00	INSTINET		76.73	21,680.17	41,389.20	-19,709.03
3,600	AVANT CORP COM	04-06-00	INSTINET		145.48	43,980.44	78,421.63	-34,441.19
900	AVANT CORP COM	04-07-00	INSTINET		36.39	11,552.91	19,605.41	-8,052.50
3,520	AVANT CORP COM	04-10-00	CANTOR FITZGERALD &		1.46	43,676.46	76,678.93	-33,002.47
4,627	AVANT CORP COM	04-11-00	CANTOR FITZGERALD &		1.79	53,497.90	100,793.58	-47,295.68
8,573	AVANT CORP COM	04-13-00	JEFFERIES & COMPANY		3.11	93,121.10	186,752.41	-93,631.31
100	AVE A INC COM STK IS	03-09-00	INSTINET		4.22	6,495.78	2,400.00	4,095.78
3,300	AVX CORP COM	03-17-00	MERRILL LYNCH PIERC		172.90	236,602.10	64,273.15	172,328.95
2,800	AVX CORP COM	03-21-00	DONALDSON LUFKIN &		147.26	217,579.34	54,534.79	163,044.55
6,100	AVX CORP COM	03-22-00	J.P. MORGAN SECURIT		320.98	478,791.93	118,807.95	359,983.98
1,900	AVX CORP COM	03-22-00	DONALDSON LUFKIN &		99.91	147,136.79	37,005.75	110,131.04
5,500	AVX CORP COM	03-22-00	GOLDIS - PITTSBURG		289.22	426,070.78	107,121.92	318,948.86
4,500	AVX CORP COM	03-24-00	MERRILL LYNCH PIERC		237.28	367,931.12	87,645.21	280,285.91
5,600	AVX CORP COM	03-27-00	DONALDSON LUFKIN &		295.04	450,614.72	109,069.59	341,545.13

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,800	AVX CORP COM	03-28-00	DONALDSON LUFKIN &		200.15	304,274.85	74,011.51	230,263.34
10,700	BINDVIEW DEV CORP CO	04-04-00	INSTINET		431.29	98,163.86	389,890.34	-291,726.48
5,400	BINDVIEW DEV CORP CO	04-04-00	DONALDSON LUFKIN &		1.78	53,390.72	196,767.09	-143,376.37
210	BINDVIEW DEV CORP CO	04-05-00	INSTINET		8.47	1,894.66	7,652.05	-5,757.39
9,200	BINDVIEW DEV CORP CO	04-05-00	DONALDSON LUFKIN &		2.60	77,730.04	335,232.81	-257,502.77
2,200	BINDVIEW DEV CORP CO	04-06-00	INSTINET		88.66	19,658.32	80,164.37	-60,506.05
19,190	BINDVIEW DEV CORP CO	04-07-00	ROBERTSON STEPHENS		5.44	163,122.99	699,251.93	-536,128.94
3,000	BNK UNITED CORP CL A	04-03-00	MERRILL LYNCH PIERC		3.20	95,996.80	84,474.62	11,522.18
900	BNK UNITED CORP CL A	04-03-00	INSTINET		36.97	28,914.59	25,342.39	3,572.20
12,200	BNK UNITED CORP CL A	04-04-00	LEHMAN BROTHERS INC		12.14	364,082.22	343,530.13	20,552.09
400	BNK UNITED CORP CL A	04-05-00	LEHMAN BROTHERS INC		0.41	12,199.59	11,263.28	936.31
3,300	BNK UNITED CORP CL A	04-06-00	LEHMAN BROTHERS INC		3.23	96,806.23	92,922.09	3,884.14
8,400	BNK UNITED CORP CL A	04-07-00	LEHMAN BROTHERS INC		7.95	238,342.05	236,528.94	1,813.11
2,600	BURR-BROWN CORP	03-09-00	INSTINET		109.13	153,507.71	27,900.76	125,606.95
9,500	BURR-BROWN CORP	03-10-00	INSTINET		398.98	568,768.82	101,945.10	466,823.72
3,500	BURR-BROWN CORP	03-13-00	MONTGOMERY SECURITI		6.65	199,493.35	37,558.72	161,934.63
5,400	BURR-BROWN CORP	03-14-00	INSTINET		226.77	322,740.75	57,947.74	264,793.01
3,800	BURR-BROWN CORP	03-14-00	MONTGOMERY SECURITI		7.53	225,617.47	40,778.04	184,839.43
2,700	BURR-BROWN CORP	03-15-00	MONTGOMERY SECURITI		5.13	153,894.87	28,973.87	124,921.00
12,500	BURR-BROWN CORP	03-16-00	MONTGOMERY SECURITI		22.71	681,227.29	134,138.29	547,089.00
2,300	BURR-BROWN CORP	03-17-00	INSTINET		96.27	127,922.88	24,681.45	103,241.43
3,000	BURR-BROWN CORP	03-20-00	MONTGOMERY SECURITI		5.68	170,131.82	32,193.19	137,938.63
5,700	BURR-BROWN CORP	03-21-00	MONTGOMERY SECURITI		10.51	315,056.99	61,167.06	253,889.93
7,300	BURR-BROWN CORP	03-21-00	INSTINET		305.53	405,423.36	78,336.76	327,086.60
3,900	BURR-BROWN CORP	03-22-00	MONTGOMERY SECURITI		7.55	226,436.20	41,851.15	184,585.05

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,100	BURR-BROWN CORP	03-22-00	MONTGOMERY SECURITI		4.01	120,063.49	22,535.23	97,528.26
4,800	BURR-BROWN CORP	03-23-00	INSTINET		201.69	290,441.67	51,509.10	238,932.57
4,200	BURR-BROWN CORP	03-24-00	INSTINET		176.79	263,396.73	45,070.47	218,326.26
1,600	BURR-BROWN CORP	03-28-00	MONTGOMERY SECURITI		3.14	94,196.86	17,169.70	77,027.16
9,600	BURR-BROWN CORP	04-05-00	MONTGOMERY SECURITI		17.76	532,500.96	103,018.21	429,482.75
3,300	BURR-BROWN CORP	04-06-00	MONTGOMERY SECURITI		6.29	188,583.43	35,412.51	153,170.92
1,800	BURR-BROWN CORP	04-11-00	COWEN AND COMPANY		3.52	105,521.48	19,315.91	86,205.57
800	BURR-BROWN CORP	04-11-00	INSTINET		33.60	47,767.68	8,584.85	39,182.83
3,600	BURR-BROWN CORP	04-12-00	COWEN AND COMPANY		6.66	199,568.34	38,631.83	160,936.51
6,600	BURR-BROWN CORP	04-28-00	INSTINET		278.86	445,330.70	70,825.02	374,505.68
700	CALDERA SYS INC COM	03-21-00	SCHWAB, CHARLES		0.61	18,199.39	9,800.00	8,399.39
2,500	CALIPER TECHNOLOGIES	03-23-00	TROSTER SINGER CORP		9.35	280,423.65	83,214.73	197,208.92
1,900	CALIPER TECHNOLOGIES	03-24-00	TROSTER SINGER CORP		6.85	205,450.41	63,243.19	142,207.22
700	CALIPER TECHNOLOGIES	03-27-00	TROSTER SINGER CORP		2.62	78,397.38	23,300.12	55,097.26
1,000	CALIPER TECHNOLOGIES	03-27-00	TROSTER SINGER CORP		3.48	104,309.02	33,285.89	71,023.13
900	CALIPER TECHNOLOGIES	03-28-00	TROSTER SINGER CORP		2.99	89,527.21	29,957.30	59,569.91
1,200	CALIPER TECHNOLOGIES	03-29-00	TROSTER SINGER CORP		3.55	106,226.45	39,943.07	66,283.38
1,000	CALIPER TECHNOLOGIES	03-30-00	TROSTER SINGER CORP		2.60	77,809.90	33,285.89	44,524.01
5,500	CALIPER TECHNOLOGIES	03-31-00	FIRST BOSTON CORPOR		14.92	447,369.93	183,072.41	264,297.52
2,500	CALIPER TECHNOLOGIES	04-05-00	INSTINET		105.40	161,647.10	83,214.73	78,432.37
4,800	CALIPER TECHNOLOGIES	04-06-00	OPPENHEIMER & CO. I		10.88	326,268.16	159,772.29	166,495.87
17,200	CAP SR LIVING CORP C	03-30-00	WEEDEN AND & CO		861.87	55,082.85	227,317.21	-172,234.36
1,600	CAP SR LIVING CORP C	03-31-00	WEEDEN AND & CO		80.18	5,133.58	21,145.79	-16,012.21
109,000	CAP SR LIVING CORP C	04-05-00	WEEDEN AND & CO		6,547.84	228,445.26	1,440,556.76	-1,212,111.50
5,100	CAREY INTL INC COM	04-06-00	FIRST UNION CAPITAL		1.65	49,404.60	97,892.18	-48,487.58

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
2,200	CAREY INTL INC COM	04-07-00	FIRST UNION CAPITAL	0.73	21,669.27	42,228.00	-20,558.73
200	CAREY INTL INC COM	04-10-00	FIRST UNION CAPITAL	0.07	1,887.43	3,838.91	-1,951.48
12,300	COGNEX CORP COM	03-22-00	NEEDHAM & COMPANY	19.83	594,758.97	220,073.31	374,685.66
1,000	COGNEX CORP COM	03-23-00	INSTINET	42.14	63,952.26	17,892.14	46,060.12
5,400	COGNEX CORP COM	03-23-00	NEEDHAM & COMPANY	11.57	346,986.49	96,617.55	250,368.94
5,000	COGNEX CORP COM	03-27-00	INSTINET	209.88	296,161.62	89,460.70	206,700.92
1,300	COGNEX CORP COM	03-28-00	NEEDHAM & COMPANY	2.52	75,478.73	23,259.78	52,218.95
5,100	COGNEX CORP COM	04-17-00	ROBERTSON STEPHENS	8.84	265,185.55	91,249.91	173,935.64
22,700	COGNEX CORP COM	04-18-00	ROBERTSON STEPHENS	39.94	1,198,125.08	406,151.56	791,973.52
2,553	COMM BANCORP INC N J	03-10-00	LEHMAN BROTHERS INC	155.99	84,093.01	54,233.19	29,859.82
3,290	COMM BANCORP INC N J	03-13-00	LEHMAN BROTHERS INC	200.92	105,104.74	69,889.22	35,215.52
3,300	COMPUCREDIT CORP CO	03-10-00	MONTGOMERY SECURITI	3.83	114,671.17	110,550.00	4,121.17
8,500	CORNELL CORRECTIONS	03-09-00	WEEDEN AND & CO	512.55	75,987.45	161,838.42	-85,850.97
1,900	CORNELL CORRECTIONS	03-10-00	WEEDEN AND & CO	95.58	17,083.65	36,175.65	-19,092.00
2,300	CORNELL CORRECTIONS	03-28-00	WEEDEN AND & CO	115.80	23,746.70	43,791.57	-20,044.87
2,900	CORNELL CORRECTIONS	04-10-00	WEEDEN AND & CO	175.02	30,274.98	55,215.46	-24,940.48
20,500	CORNELL CORRECTIONS	04-11-00	WEEDEN AND & CO	1,236.84	203,763.16	390,316.18	-186,553.02
5,900	CORNELL CORRECTIONS	04-13-00	WEEDEN AND & CO	355.97	58,644.03	112,334.90	-53,690.87
32,900	CORNELL CORRECTIONS	04-28-00	WEEDEN AND & CO	1,983.87	294,116.13	626,409.88	-332,293.75
3,700	CORRECTIONAL PPTYS T	04-07-00	SMITH BARNEY INC	186.41	41,968.06	75,446.17	-33,478.11
3,300	CORRECTIONAL PPTYS T	04-17-00	SMITH BARNEY INC	166.11	33,063.90	67,289.83	-34,225.93
1,500	CORRECTIONAL PPTYS T	04-24-00	SMITH BARNEY INC	75.57	16,799.43	30,586.28	-13,786.85
2,200	COSTAR GROUP INC COM	04-26-00	DONALDSON LUFKIN &	1.82	54,509.34	70,784.04	-16,274.70
1,300	COSTAR GROUP INC COM	04-27-00	DONALDSON LUFKIN &	1.05	31,287.22	41,826.93	-10,539.71
1,400	COSTAR GROUP INC COM	04-28-00	DONALDSON LUFKIN &	1.13	33,627.99	45,044.39	-11,416.40

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
9,600	CREDENCE SYS CORP DE	04-19-00	SMITH BARNEY INC		45.03	1,350,794.97	255,584.55	1,095,210.42
3,900	CREDENCE SYS CORP DE	04-28-00	INSTINET		175.22	576,309.52	103,831.23	472,478.29
9,200	CROSS TIMBERS OIL CO	04-13-00	LAZARD FRERES & CO.		464.30	128,335.70	125,943.82	2,391.88
9,200	CROSS TIMBERS OIL CO	04-14-00	LAZARD FRERES & CO.		464.10	122,502.18	125,943.82	-3,441.64
9,900	CROSS TIMBERS OIL CO	04-17-00	LAZARD FRERES & CO.		499.17	124,488.33	135,526.51	-11,038.18
900	CSG SYS INTL INC COM	04-05-00	INSTINET		37.71	51,182.73	23,424.42	27,758.31
2,000	CSG SYS INTL INC COM	04-06-00	LEHMAN BROTHERS INC		3.75	112,397.85	52,054.27	60,343.58
60,900	CUMULUS MEDIA INC CL	03-17-00	MORGAN STANLEY & CO		24.43	732,797.45	1,008,492.19	-275,694.74
8,700	CYMER INC COM	03-09-00	LEHMAN BROTHERS INC		16.76	502,553.53	531,911.91	-29,358.38
4,700	CYMER INC COM	03-10-00	LEHMAN BROTHERS INC		9.33	279,626.57	287,354.71	-7,728.14
2,400	CYMER INC COM	03-13-00	LEHMAN BROTHERS INC		4.64	139,195.36	146,734.32	-7,538.96
3,600	CYMER INC COM	03-15-00	LEHMAN BROTHERS INC		5.68	170,289.44	220,101.48	-49,812.04
3,700	CYMER INC COM	03-16-00	LEHMAN BROTHERS INC		5.81	174,063.65	226,215.41	-52,151.76
39,200	DEVRY INC DEL COM	04-17-00	FIRST BOSTON CORPOR		2,385.00	987,415.00	681,609.38	305,805.62
7,700	DEVRY INC DEL COM	04-18-00	FIRST BOSTON CORPOR		391.33	189,364.39	133,887.56	55,476.83
22,100	DEVRY INC DEL COM	04-20-00	ABN AMRO SECURITIES		1,122.94	537,076.15	384,274.68	152,801.47
16,800	DEVRY INC DEL COM	04-24-00	ABN AMRO SECURITIES		1,021.22	395,482.30	292,118.31	103,363.99
4,800	DIGITALTHINK INC COM	04-13-00	ROBERTSON STEPHENS		4.65	139,380.15	141,511.91	-2,131.76
14,300	DIGITALTHINK INC COM	04-17-00	ROBERTSON STEPHENS		7.98	239,376.88	421,587.55	-182,210.67
15,300	DIGITALTHINK INC COM	04-18-00	ROBERTSON STEPHENS		10.74	321,957.87	451,069.20	-129,111.33
7,500	DIGITALTHINK INC COM	04-19-00	ROBERTSON STEPHENS		5.08	152,370.17	221,112.36	-68,742.19
900	DIGITAS INC COM	03-28-00	MONTGOMERY SECURITI		0.75	22,499.25	21,600.00	899.25
4,500	DOUBLECLICK INC COM	03-21-00	INSTINET		194.88	446,161.02	394,524.21	51,636.81
2,000	DOUBLECLICK INC COM	03-24-00	INSTINET		87.45	223,307.15	175,344.09	47,963.06
5,200	DOUBLECLICK INC COM	03-28-00	INSTINET		226.54	555,842.22	455,894.64	99,947.58

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
4,300	DOUBLECLICK INC COM	04-05-00	INSTINET		183.07	331,776.07	376,989.80	-45,213.73
11,830	DOUBLECLICK INC COM	04-18-00	DONALDSON LUFKIN &		22.12	663,503.65	1,037,160.32	-373,656.67
3,500	DURA PHARMACEUTICAL	03-22-00	OPPENHEIMER & CO. I		1.54	45,949.61	54,053.13	-8,103.52
6,500	ENGAGE INC COM ISIN	03-20-00	FIRST UNION CAPITAL		25.62	768,549.98	214,849.97	553,700.01
5,400	ENGAGE INC COM ISIN	03-23-00	FIRST UNION CAPITAL		18.81	564,140.79	178,490.74	385,650.05
2,600	ENGAGE INC COM ISIN	03-24-00	FIRST UNION CAPITAL		9.72	291,418.82	85,939.99	205,478.83
2,700	ENGAGE INC COM ISIN	03-24-00	FIRST UNION CAPITAL		9.53	285,852.97	89,245.37	196,607.60
1,300	ENGAGE INC COM ISIN	03-28-00	INSTINET		57.04	150,870.49	42,969.99	107,900.50
500	ENGAGE INC COM ISIN	03-29-00	INSTINET		21.76	52,506.24	16,526.92	35,979.32
800	ENGAGE INC COM ISIN	03-30-00	FIRST UNION CAPITAL		2.63	78,769.85	26,443.07	52,326.78
11,400	ENGAGE INC COM ISIN	04-04-00	FIRST UNION CAPITAL		11.29	338,394.29	235,768.59	102,625.70
10,400	ENGAGE INC COM ISIN	04-05-00	INSTINET		427.78	352,889.34	215,087.13	137,802.21
1,600	ENGAGE INC COM ISIN	04-06-00	FIRST UNION CAPITAL		1.93	57,832.79	25,633.94	32,198.85
5,200	ENGAGE INC COM ISIN	04-07-00	FIRST UNION CAPITAL		6.78	203,110.42	83,310.32	119,800.10
12,300	ENTRUST TECHNOLOGIE	04-19-00	GOLDMAN SACHS & COM		20.27	607,797.76	650,399.40	-42,601.64
700	EPRISE CORP COM	04-28-00	DAIN RAUSCHER		0.25	7,279.61	10,500.00	-3,220.39
6,400	ETINUM INC COM	04-19-00	INSTINET		257.20	35,462.48	77,779.60	-42,317.12
1,800	ETINUM INC COM	04-25-00	TROSTER SINGER CORP		0.33	9,610.41	21,875.51	-12,265.10
4,500	ETINUM INC COM	04-26-00	CHASE H&Q		0.85	25,311.65	54,688.79	-29,377.14
7,500	EXPEDITORS INTL WASH	03-31-00	MERRILL LYNCH PIERC		9.87	295,832.13	234,928.18	60,903.95
7,700	FAIRMARKET INC COM S	04-17-00	DB CLEARING SERVICE		2.06	61,614.11	187,164.83	-125,550.72
10,500	FAIRMARKET INC COM S	04-18-00	DB CLEARING SERVICE		3.24	97,076.61	255,224.77	-158,148.16
700	FIRSTWORLD COMMUNI	03-08-00	INSTINET		28.57	16,965.68	11,900.00	5,065.68
400	FORRESTER RESH INC C	03-22-00	THOMAS WEISEL PARTN		0.63	18,799.37	6,365.10	12,434.27
700	FORRESTER RESH INC C	04-05-00	THOMAS WEISEL PARTN		1.15	34,410.57	11,138.92	23,271.65

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
900	FORRESTER RESH INC C	04-06-00	THOMAS WEISEL PARTN		1.47	43,806.03	14,321.47	29,484.56
1,500	FORRESTER RESH INC C	04-07-00	THOMAS WEISEL PARTN		2.30	68,860.00	23,869.11	44,990.89
1,100	FORRESTER RESH INC C	04-10-00	THOMAS WEISEL PARTN		1.63	48,815.05	17,504.01	31,311.04
9,500	FRIEDMAN BILLINGS RA	04-03-00	LEHMAN BROTHERS INC		573.29	98,045.26	159,655.44	-61,610.18
1,800	FRIEDMAN BILLINGS RA	04-05-00	LEHMAN BROTHERS INC		90.55	16,176.05	30,250.50	-14,074.45
100	FRIEDMAN BILLINGS RA	04-10-00	LEHMAN BROTHERS INC		5.04	1,002.73	1,680.58	-677.85
1,400	FRIEDMAN BILLINGS RA	04-13-00	LEHMAN BROTHERS INC		70.36	10,681.08	23,528.17	-12,847.09
18,300	FRIEDMAN BILLINGS RA	04-18-00	LEHMAN BROTHERS INC		919.44	132,158.16	307,546.81	-175,388.65
9,600	GEN SEMICONDUCTOR IN	03-17-00	WARBURG DILLON READ		485.72	170,991.40	120,970.15	50,021.25
1,600	GEN SEMICONDUCTOR IN	03-20-00	WARBURG DILLON READ		80.97	28,749.27	20,161.69	8,587.58
3,000	GEN SEMICONDUCTOR IN	04-26-00	WARBURG DILLON READ		181.79	53,447.71	37,803.17	15,644.54
5,000	HADCO CORP COM	03-20-00	DONALDSON LUFKIN &		259.69	290,365.31	238,099.14	52,266.17
3,000	HADCO CORP COM	03-21-00	DONALDSON LUFKIN &		155.66	169,374.04	142,859.48	26,514.56
6,100	HADCO CORP COM	03-22-00	DONALDSON LUFKIN &		316.58	347,000.95	290,480.95	56,520.00
1,000	HADCO CORP COM	03-27-00	SOUNDVIEW FINANCIAL		51.96	58,549.34	47,619.83	10,929.51
3,700	HADCO CORP COM	03-28-00	SOUNDVIEW FINANCIAL		194.01	269,905.99	176,193.36	93,712.63
50	HADCO CORP COM	04-05-00	ABN AMRO SECURITIES		2.61	3,167.08	2,380.99	786.09
2,250	HADCO CORP COM	04-06-00	ABN AMRO SECURITIES		139.77	142,719.48	107,144.61	35,574.87
84,500	HADCO CORP COM	04-19-00	ABN AMRO SECURITIES		4,399.60	5,233,485.00	4,023,875.44	1,209,609.56
3,300	HADCO CORP COM	04-28-00	WARBURG DILLON READ		173.88	266,027.88	157,145.44	108,882.44
3,100	HARRIS INTERACTIVE I	04-17-00	LEHMAN BROTHERS INC		0.43	12,787.07	51,786.70	-38,999.63
900	HARRIS INTERACTIVE I	04-19-00	LEHMAN BROTHERS INC		0.13	3,824.87	15,034.85	-11,209.98
1,500	HARRIS INTERACTIVE I	04-20-00	LEHMAN BROTHERS INC		0.22	6,562.28	25,058.08	-18,495.80
4,200	HARRIS INTERACTIVE I	04-24-00	LEHMAN BROTHERS INC		0.54	15,962.82	70,162.63	-54,199.81
900	HARRIS INTERACTIVE I	04-25-00	LEHMAN BROTHERS INC		0.13	3,684.29	15,034.85	-11,350.56

SALE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
6,600	HARRIS INTERACTIVE I	04-26-00	WEEDEN AND & CO		0.80	23,924.20	110,255.56	-86,331.36
7,600	HNC SOFTWARE INC COM	04-24-00	FIRST BOSTON CORPOR		10.85	325,210.63	225,818.89	99,391.74
14,900	HNC SOFTWARE INC COM	04-25-00	FIRST BOSTON CORPOR		21.36	640,587.75	442,723.88	197,863.87
300	IMPROVENET INC COM S	03-17-00	TROSTER SINGER CORP		0.13	3,824.87	4,800.00	-975.13
4,100	INSIGHT COMMUNICATIO	04-25-00	MONTGOMERY SECURITI		2.93	87,602.59	113,220.94	-25,618.35
11,400	INSIGHT COMMUNICATIO	04-26-00	MONTGOMERY SECURITI		7.81	234,278.15	314,809.43	-80,531.28
4,600	INSIGHT COMMUNICATIO	04-27-00	MONTGOMERY SECURITI		3.06	91,741.18	127,028.37	-35,287.19
5,200	INSIGHT COMMUNICATIO	04-28-00	DB CLEARING SERVICE		3.51	105,036.49	143,597.29	-38,560.80
15,100	INSIGNIA FINL GROUP	04-24-00	LEHMAN BROTHERS INC		911.42	161,413.58	191,986.77	-30,573.19
34,700	INSIGNIA FINL GROUP	04-25-00	LEHMAN BROTHERS INC		2,093.57	344,906.43	441,188.12	-96,281.69
54,500	INSIGNIA FINL GROUP	04-28-00	LEHMAN BROTHERS INC		3,288.17	541,711.83	692,932.38	-151,220.55
700	INSILICON CORP COM S	03-22-00	SCHWAB, CHARLES		0.55	16,351.03	8,400.00	7,951.03
1,100	INTEGRATED INFORMATI	03-17-00	TROSTER SINGER CORP		0.85	25,216.65	16,500.00	8,716.65
20,900	INTRAWARE INC COM	04-27-00	ROBERTSON STEPHENS		10.71	321,130.33	1,347,660.14	-1,026,529.81
400	INTRAWARE INC COM	04-28-00	INSTINET		16.22	6,483.78	25,792.54	-19,308.76
100	IPRINT COM INC COM	03-08-00	SCHWAB, CHARLES		0.04	1,024.96	1,000.00	24.96
20,500	ITT EDL SVCS INC COM	04-17-00	FIRST BOSTON CORPOR		1,241.53	344,648.82	649,424.57	-304,775.75
7,200	ITT EDL SVCS INC COM	04-18-00	FIRST BOSTON CORPOR		363.84	114,641.76	228,090.58	-113,448.82
2,900	ITT EDL SVCS INC COM	04-19-00	FIRST BOSTON CORPOR		146.82	54,364.77	91,869.82	-37,505.05
2,200	ITT EDL SVCS INC COM	04-20-00	FIRST BOSTON CORPOR		111.32	39,488.68	69,694.34	-30,205.66
4,100	ITT EDL SVCS INC COM	04-24-00	FIRST BOSTON CORPOR		207.33	69,472.58	129,884.91	-60,412.33
10,000	ITT EDL SVCS INC COM	04-25-00	FIRST BOSTON CORPOR		505.79	173,126.21	316,792.48	-143,666.27
94,000	IVEX PACKAGING CORP	03-10-00	LEHMAN BROTHERS INC		5,658.11	537,398.69	2,054,623.23	-1,517,224.54
6,400	KEMET CORP COM	03-17-00	DONALDSON LUFKIN &		334.94	447,690.02	144,792.52	302,897.50
8,000	KEMET CORP COM	03-22-00	MORGAN STANLEY & CO		419.26	577,091.14	180,990.66	396,100.48

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
7,300	KEMET CORP COM	03-24-00	DONALDSON LUFKIN &		382.53	525,348.87	165,153.97	360,194.90
4,500	KEMET CORP COM	04-25-00	LEHMAN BROTHERS INC		279.81	293,907.69	101,807.24	192,100.45
5,700	KEMET CORP COM	04-26-00	FIRST ALBANY CORPOR		298.69	410,195.93	128,955.84	281,240.09
11,400	KENT ELECTRS CORP CO	03-22-00	FIRST BOSTON CORPOR		581.99	358,899.91	262,611.02	96,288.89
3,400	KENT ELECTRS CORP CO	03-23-00	FIRST BOSTON CORPOR		173.59	107,455.11	78,322.58	29,132.53
9,900	KENT ELECTRS CORP CO	03-28-00	FIRST BOSTON CORPOR		505.69	320,136.50	228,056.93	92,079.57
6,600	KENT ELECTRS CORP CO	03-30-00	FIRST BOSTON CORPOR		336.38	190,861.66	152,037.96	38,823.70
4,600	KENT ELECTRS CORP CO	03-31-00	FIRST BOSTON CORPOR		234.43	132,452.57	105,965.85	26,486.72
3,500	LANDSTAR SYS INC COM	04-13-00	FIRST BOSTON CORPOR		7.40	221,871.95	194,129.41	27,742.54
600	LANDSTAR SYS INC COM	04-26-00	DB CLEARING SERVICE		1.20	35,728.80	33,279.33	2,449.47
6,100	LANDSTAR SYS INC COM	04-28-00	DB CLEARING SERVICE		11.92	357,474.92	338,339.84	19,135.08
600	LEARNING TREE INTL I	04-07-00	SMITH BARNEY INC		0.76	22,536.74	12,547.99	9,988.75
100	LEARNING TREE INTL I	04-10-00	SMITH BARNEY INC		0.13	3,637.37	2,091.33	1,546.04
1,400	LEARNING TREE INTL I	04-11-00	SMITH BARNEY INC		1.64	49,173.36	29,278.64	19,894.72
2,600	LEARNING TREE INTL I	04-12-00	SMITH BARNEY INC		2.94	88,156.82	54,374.62	33,782.20
900	LEARNING TREE INTL I	04-13-00	SMITH BARNEY INC		1.05	31,217.70	18,821.98	12,395.72
2,700	LEARNING TREE INTL I	04-14-00	SMITH BARNEY INC		2.97	88,830.54	56,465.95	32,364.59
200	LOUDEYE TECHNOLOGIE	03-15-00	SCHWAB, CHARLES		0.30	8,855.20	3,200.00	5,655.20
200	MATRIXONE INC COM	03-01-00	TROSTER SINGER CORP		0.47	13,999.53	5,000.00	8,999.53
1,000	MXYGEN INC COM STK	03-16-00	GOLDMAN SACHS & COM		5.25	157,201.25	69,826.18	87,375.07
80	MXYGEN INC COM STK	03-16-00	INSTINET		3.60	11,978.62	5,586.09	6,392.53
4,370	MXYGEN INC COM STK	03-17-00	GOLDMAN SACHS & COM		21.63	648,590.81	304,131.52	344,459.29
4,050	MXYGEN INC COM STK	03-20-00	ROBERTSON STEPHENS		14.86	445,528.48	281,861.03	163,667.45
6,900	MXYGEN INC COM STK	03-22-00	ROBERTSON STEPHENS		23.71	711,076.49	479,540.02	231,536.47
2,200	MXYGEN INC COM STK	03-23-00	ROBERTSON STEPHENS		7.98	239,382.38	152,778.79	86,603.59

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
7,100	MAXYGEN INC COM STK	04-05-00	FIRST BOSTON CORPOR		13.28	398,367.72	492,979.73	-94,612.01
500	MEDAREX INC COM	03-03-00	SCHWAB, CHARLES		3.20	95,996.80	86,000.00	9,996.80
2,500	MEDICALOGIC INC OC-C	03-10-00	PIPER JAFFRAY INC		2.78	83,278.47	52,568.08	30,710.39
11,900	MEDICALOGIC INC OC-C	03-13-00	PIPER JAFFRAY INC		11.06	331,701.44	250,224.09	81,477.35
1,900	MEDICALOGIC INC OC-C	03-14-00	PIPER JAFFRAY INC		1.78	53,168.58	39,951.74	13,216.84
10,100	MEDICALOGIC INC OC-C	03-15-00	PIPER JAFFRAY INC		6.90	206,802.72	212,375.07	-5,572.35
1,600	MEMBERWORKS INC CO	03-08-00	INSTINET		66.78	83,265.70	31,391.84	51,873.86
2,900	MEMBERWORKS INC CO	03-09-00	INSTINET		121.21	156,042.34	56,897.71	99,144.63
1,500	MEMBERWORKS INC CO	03-10-00	INSTINET		62.77	82,844.78	29,429.85	53,414.93
400	MEMBERWORKS INC CO	03-13-00	INSTINET		16.75	22,440.13	7,847.96	14,592.17
200	MEMBERWORKS INC CO	03-16-00	INSTINET		8.36	10,606.28	3,923.98	6,682.30
1,400	MEMBERWORKS INC CO	03-17-00	INSTINET		58.55	76,428.77	27,467.86	48,960.91
60	MEMBERWORKS INC CO	03-20-00	INSTINET		2.52	3,357.48	1,177.19	2,180.29
400	MEMBERWORKS INC CO	03-22-00	DB CLEARING SERVICE		0.66	19,766.02	7,847.96	11,918.06
460	MEMBERWORKS INC CO	03-23-00	INSTINET		19.17	22,824.38	9,025.15	13,799.23
1,700	MEMBERWORKS INC CO	03-24-00	DB CLEARING SERVICE		2.94	88,051.79	33,353.83	54,697.96
600	MEMBERWORKS INC CO	03-27-00	INSTINET		25.03	30,819.53	11,771.94	19,047.59
8,200	MEMBERWORKS INC CO	03-28-00	DB CLEARING SERVICE		12.84	385,045.22	160,883.18	224,162.04
50	MEMBERWORKS INC CO	03-30-00	INSTINET		2.08	2,256.38	980.99	1,275.39
2,700	MEMBERWORKS INC CO	03-30-00	DB CLEARING SERVICE		4.14	124,195.86	52,973.73	71,222.13
1,000	MEMBERWORKS INC CO	04-04-00	PIPER JAFFRAY INC		1.33	39,623.67	19,619.90	20,003.77
2,200	MEMBERWORKS INC CO	04-06-00	INSTINET		90.97	89,009.03	43,163.78	45,845.25
4,500	MEMBERWORKS INC CO	04-18-00	INSTINET		184.52	135,218.68	88,289.55	46,929.13
7,200	MEMBERWORKS INC CO	04-18-00	DB CLEARING SERVICE		7.20	215,992.80	141,263.28	74,729.52
7,300	METAMOR WORLDWIDE I	03-17-00	GOLDMAN SACHS & COM		3.92	117,480.82	179,763.44	-62,282.62

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
2,300	METAMOR WORLDWIDE I	03-20-00	GOLDMAN SACHS & COM	1.24	37,198.27	56,637.79	-19,439.52
88,700	METAMOR WORLDWIDE I	03-22-00	INSTINET	3,642.27	2,824,211.30	2,184,248.55	639,962.75
4,600	METRIS COS INC COM	04-05-00	LEHMAN BROTHERS INC	235.66	169,279.86	123,129.82	46,150.04
900	METRIS COS INC COM	04-06-00	LEHMAN BROTHERS INC	46.12	33,522.17	24,090.62	9,431.55
9,700	MICROCHIP TECH INC C	03-17-00	PRUDENTIAL SECURITI	19.16	574,537.06	171,168.57	403,368.49
5,900	MICROCHIP TECH INC C	03-20-00	MORGAN STANLEY & CO	12.48	374,088.82	104,112.84	269,975.98
1,900	MICROCHIP TECH INC C	03-21-00	MORGAN STANLEY & CO	3.92	117,425.01	33,527.86	83,897.15
10,100	MICROCHIP TECH INC C	03-22-00	PRUDENTIAL SECURITI	21.90	656,715.45	178,227.07	478,488.38
5,900	MICROCHIP TECH INC C	03-24-00	FIRST BOSTON CORPOR	13.13	393,811.87	104,112.84	289,699.03
6,100	MICROCHIP TECH INC C	03-31-00	FIRST BOSTON CORPOR	12.31	369,072.46	107,642.09	261,430.37
4,400	MICROCHIP TECH INC C	04-13-00	LEHMAN BROTHERS INC	9.57	286,808.83	77,643.47	209,165.36
13,900	MICROCHIP TECH INC C	04-25-00	PRUDENTIAL SECURITI	26.78	803,084.64	245,282.80	557,801.84
56,900	MODIS PROFESSIONAL S	03-23-00	MONTGOMERY SECURITI	2,870.41	759,191.29	901,086.37	-141,895.08
600	MODIS PROFESSIONAL S	04-03-00	MONTGOMERY SECURITI	36.26	7,688.74	9,501.79	-1,813.05
500	MODIS PROFESSIONAL S	04-04-00	MONTGOMERY SECURITI	25.21	6,190.64	7,918.16	-1,727.52
21,000	MODIS PROFESSIONAL S	04-07-00	BAIRD, ROBERT W & C	1,057.63	227,657.57	332,562.63	-104,905.06
23,800	MODIS PROFESSIONAL S	04-07-00	WARBURG DILLON READ	1,198.11	241,811.79	376,904.32	-135,092.53
10,200	NATL EQUIP SVCS INC	03-16-00	ARNHOLD & S BLEICHR	512.04	60,687.96	128,619.59	-67,931.63
108,900	NATL EQUIP SVCS INC	03-17-00	ABN AMRO SECURITIES	5,466.99	653,933.40	1,373,203.29	-719,269.89
4,700	NEOFORMA COM INC CO	03-31-00	MERRILL LYNCH PIERC	2.80	83,715.95	218,467.30	-134,751.35
800	NEOFORMA COM INC CO	04-03-00	INSTINET	32.44	12,974.44	37,185.92	-24,211.48
1,500	NEOFORMA COM INC CO	04-04-00	MERRILL LYNCH PIERC	0.75	22,499.25	69,723.61	-47,224.36
23,850	NEOFORMA COM INC CO	04-06-00	MERRILL LYNCH PIERC	11.43	342,682.07	1,108,605.35	-765,923.28
3,500	NET2000 COMMUNICATIO	04-18-00	GOLDMAN SACHS & COM	1.60	47,810.85	114,249.82	-66,438.97
10,200	NET2000 COMMUNICATIO	04-19-00	GOLDMAN SACHS & COM	5.42	162,559.12	332,956.62	-170,397.50

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
8,200	NET2000 COMMUNICATIO	04-26-00	GOLDMAN SACHS & COM		3.80	113,771.20	267,671.01	-153,899.81
1,600	NETPLIANCE INC COM S	03-17-00	TROSTER SINGER CORP		1.31	39,198.69	28,800.00	10,398.69
1,600	NETPLIANCE INC COM S	03-17-00	INSTINET		65.17	34,933.07	28,800.00	6,133.07
1,800	NETWORK ACCESS SOLU	04-03-00	J.P. MORGAN SECURIT		1.41	42,073.59	50,721.04	-8,647.45
6,200	NETWORK ACCESS SOLU	04-04-00	J.P. MORGAN SECURIT		3.80	113,970.80	174,630.96	-60,660.16
4,300	NETWORK ACCESS SOLU	04-06-00	J.P. MORGAN SECURIT		2.63	78,754.88	121,115.02	-42,360.14
26,700	NETWORK ACCESS SOLU	04-14-00	J.P. MORGAN SECURIT		13.10	392,936.14	751,964.24	-359,028.10
2,200	NETWORK ACCESS SOLU	04-26-00	J.P. MORGAN SECURIT		1.18	35,198.82	61,867.89	-26,669.07
6,700	NETWORK ACCESS SOLU	04-28-00	J.P. MORGAN SECURIT		3.61	108,033.89	188,415.84	-80,381.95
5,200	NUMERICAL TECHNOLO	04-24-00	CHASE H&Q		6.34	190,120.22	72,800.00	117,320.22
1	NYFIX INC COM	04-12-00			0.00	16.25	11.45	4.80
12,700	OMNICARE INC COM	03-16-00	MONTGOMERY SECURITI		766.71	140,520.79	229,216.32	-88,695.53
6,200	OMNICARE INC COM	03-17-00	MONTGOMERY SECURITI		374.31	68,666.41	111,900.88	-43,234.47
6,300	OMNICARE INC COM	04-05-00	SMITH BARNEY INC		317.50	74,454.68	113,705.74	-39,251.06
5,300	OMNICARE INC COM	04-26-00	SMITH BARNEY INC		267.85	85,056.85	95,657.21	-10,600.36
1,300	ONVIA COM INC COM ST	03-01-00	SCHWAB, CHARLES		2.22	66,557.91	27,300.00	39,257.91
6,100	ORAPHARMA INC OC-CO	03-30-00	ROBERTSON STEPHENS		4.33	129,620.67	188,946.70	-59,326.03
500	ORAPHARMA INC OC-CO	04-03-00	ROBERTSON STEPHENS		0.32	9,499.68	15,487.43	-5,987.75
2,100	ORAPHARMA INC OC-CO	04-04-00	ROBERTSON STEPHENS		1.10	32,986.33	65,047.23	-32,060.90
2,200	ORAPHARMA INC OC-CO	04-05-00	ROBERTSON STEPHENS		0.96	28,782.30	68,144.71	-39,362.41
2,100	ORAPHARMA INC OC-CO	04-06-00	ROBERTSON STEPHENS		0.90	26,905.35	65,047.23	-38,141.88
7,400	ORAPHARMA INC OC-CO	04-07-00	ROBERTSON STEPHENS		3.21	96,058.41	229,214.03	-133,155.62
3,100	ORATEC INTERVENTIONS	04-05-00	SCHWAB, CHARLES		2.69	80,571.58	43,400.00	37,171.58
4,300	OTG SOFTWARE INC COM	04-18-00	KNIGHT SECURITIES L		3.28	98,166.15	155,311.94	-57,145.79
1,600	OTG SOFTWARE INC COM	04-19-00	KNIGHT SECURITIES L		1.21	36,198.79	57,790.49	-21,591.70

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,600	OTG SOFTWARE INC COM	04-20-00	KNIGHT SECURITIES L	0.92		27,403.08	57,790.49	-30,387.41
1,000	PALM INC COM STK ISI	03-02-00	INSTINET	43.55		106,334.85	38,000.00	68,334.85
400	PALM INC COM STK ISI	03-02-00	KNIGHT SECURITIES L	1.67		49,998.33	15,200.00	34,798.33
500	PE CORP COM CELERA G	03-01-00	SCHWAB, CHARLES	28.97		119,033.53	112,500.00	6,533.53
34,500	PERSONNEL GROUP OF A	03-09-00	FIRST UNION CAPITAL	2,077.62		226,484.88	522,643.24	-296,158.36
144,900	PERSONNEL GROUP OF A	03-16-00	FIRST UNION CAPITAL	8,724.19		896,900.81	2,195,101.62	-1,298,200.81
17,800	PERSONNEL GROUP OF A	04-25-00	FIRST BOSTON CORPOR	1,071.34		99,053.66	269,653.62	-170,599.96
17,900	PERSONNEL GROUP OF A	04-27-00	FIRST BOSTON CORPOR	1,077.14		92,897.86	271,168.52	-178,270.66
3,100	PILOT NETWORK SVCS I	04-17-00	ROBERTSON STEPHENS	2.00		59,850.63	126,029.69	-66,179.06
10,300	PILOT NETWORK SVCS I	04-18-00	ROBERTSON STEPHENS	5.74		171,955.85	418,743.82	-246,787.97
4,300	PILOT NETWORK SVCS I	04-19-00	ROBERTSON STEPHENS	2.31		69,067.73	174,815.38	-105,747.65
10,200	PILOT NETWORK SVCS I	04-24-00	ROBERTSON STEPHENS	3.75		112,199.31	414,678.34	-302,479.03
300	PRIME RESPONSE INC C	03-03-00	INSTINET	12.27		7,861.47	5,400.00	2,461.47
2,300	PROFESSIONAL DETAILI	03-21-00	BLAIR, WILLIAM & CO	1.85		55,290.61	61,608.76	-6,318.15
600	PROFESSIONAL DETAILI	03-23-00	BLAIR, WILLIAM & CO	0.48		14,137.02	16,071.85	-1,934.83
1,700	PROFESSIONAL DETAILI	04-05-00	BLAIR, WILLIAM & CO	1.39		41,436.11	45,536.91	-4,100.80
700	PROFESSIONAL DETAILI	04-06-00	BLAIR, WILLIAM & CO	0.58		17,236.92	18,750.49	-1,513.57
6,700	PROFESSIONAL DETAILI	04-10-00	BLAIR, WILLIAM & CO	5.36		160,794.64	179,469.00	-18,674.36
14,800	PROFESSIONAL DETAILI	04-28-00	BLAIR, WILLIAM & CO	12.92		387,483.64	396,438.96	-8,955.32
4,200	PROV HEALTHCARE CO C	04-24-00	RAYMOND JAMES	4.23		126,631.23	112,395.28	14,235.95
600	PROV HEALTHCARE CO C	04-25-00	RAYMOND JAMES	0.61		18,299.39	16,056.47	2,242.92
3,100	PROV HEALTHCARE CO C	04-27-00	FIRST UNION CAPITAL	3.02		90,478.23	82,958.42	7,519.81
2,200	PROV HEALTHCARE CO C	04-28-00	FIRST UNION CAPITAL	2.11		63,247.89	58,873.72	4,374.17
2,800	PROVANTAGE HLTH SVCS	03-09-00	MERRILL LYNCH PIERC	140.73		21,537.71	57,141.32	-35,603.61
12,800	PROVANTAGE HLTH SVCS	03-14-00	MERRILL LYNCH PIERC	770.99		88,829.01	261,217.48	-172,388.47

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
42,100	PROVANTAGE HLTH SVCS	03-16-00	MERRILL LYNCH PIERC	2,535.49	281,925.79	859,160.64	-577,234.85
8,500	PRTY HEALTHCARE CORP	03-27-00	FIRST UNION CAPITAL	17.99	539,576.46	300,940.51	238,635.95
10,200	PSS WORLD MED INC CO	03-01-00	WEEDEN AND & CO	2.38	71,397.62	164,893.09	-93,495.47
700	PSS WORLD MED INC CO	03-02-00	WEEDEN AND & CO	0.17	4,899.83	11,316.19	-6,416.36
2,700	PSS WORLD MED INC CO	03-03-00	INSTINET	108.65	19,168.27	43,648.17	-24,479.90
700	PSS WORLD MED INC CO	03-06-00	INSTINET	28.18	5,152.38	11,316.19	-6,163.81
12,700	PSS WORLD MED INC CO	03-13-00	FIRST UNION CAPITAL	2.75	82,283.09	205,308.07	-123,024.98
12,700	PSS WORLD MED INC CO	03-14-00	FIRST UNION CAPITAL	2.62	78,578.63	205,308.07	-126,729.44
16,900	PSS WORLD MED INC CO	03-16-00	FIRST UNION CAPITAL	3.58	107,206.64	273,205.23	-165,998.59
4,400	PSS WORLD MED INC CO	03-20-00	FIRST UNION CAPITAL	1.01	30,248.99	71,130.36	-40,881.37
6,600	PSS WORLD MED INC CO	03-21-00	FIRST UNION CAPITAL	1.43	42,761.29	106,695.53	-63,934.24
16,500	PSS WORLD MED INC CO	03-23-00	FIRST UNION CAPITAL	3.89	116,525.71	266,738.83	-150,213.12
28,500	PSS WORLD MED INC CO	03-24-00	FIRST UNION CAPITAL	6.60	197,880.30	460,730.71	-262,850.41
400	RADVISION LTD COM ST	03-14-00	SCHWAB, CHARLES	0.80	23,745.48	8,000.00	15,745.48
400	REGISTER COM INC COM	03-07-00	INSTINET	16.96	28,719.64	9,600.00	19,119.64
8,600	RENT A CTR INC NEW C	03-10-00	ROBINSON HUMPHREY/A	4.39	131,683.11	236,502.83	-104,819.72
2,300	RENT A CTR INC NEW C	03-14-00	INSTINET	93.11	33,153.39	63,250.76	-30,097.37
24,800	RENT A CTR INC NEW C	03-17-00	DAIN RAUSCHER	12.20	365,787.80	682,008.15	-316,220.35
3,200	RENT A CTR INC NEW C	03-20-00	DAIN RAUSCHER	1.56	46,698.60	88,001.05	-41,302.45
3,200	RENT A CTR INC NEW C	03-22-00	DAIN RAUSCHER	1.66	49,598.34	88,001.05	-38,402.71
21,700	RENT A CTR INC NEW C	03-23-00	DAIN RAUSCHER	11.22	336,338.78	596,757.13	-260,418.35
8,800	SCHEIN PHARMACEUTIC	04-06-00	BEAR, STEARNS, SECU	444.70	140,355.30	189,476.97	-49,121.67
1,100	SCHEIN PHARMACEUTIC	04-24-00	WARBURG DILLON READ	55.60	17,855.70	23,684.62	-5,828.92
5,100	SCHEIN PHARMACEUTIC	04-25-00	WARBURG DILLON READ	257.62	78,151.31	109,810.52	-31,659.21
6,900	SCHEIN PHARMACEUTIC	04-26-00	KNIGHT SECURITIES L	348.27	97,524.78	148,567.17	-51,042.39

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,200	SCHEIN PHARMACEUTIC	04-27-00	KNIGHT SECURITIES L.	111.04		30,829.10	47,369.24	-16,540.14
2,600	SCHEIN PHARMACEUTIC	04-28-00	KNIGHT SECURITIES L.	131.22		36,268.78	55,981.83	-19,713.05
6,900	SCHEIN PHARMACEUTIC	04-28-00	GOLDIS - PITTSBURG	348.24		96,564.33	0.00	96,564.33
5,000	SCIQUEST COM INC COM	04-24-00	CHASE H&Q	1.75		52,342.25	0.00	52,342.25
5,700	SCIQUEST COM INC COM	04-25-00	INSTINET	230.06		61,549.39	0.00	61,549.39
5,000	SCIQUEST COM INC COM	04-26-00	FIRST UNION CAPITAL	1.79		53,435.71	0.00	53,435.71
1,300	SCIQUEST COM INC COM	04-26-00	INSTINET	52.49		14,485.15	0.00	14,485.15
9,100	SCIQUEST COM INC COM	04-27-00	FIRST UNION CAPITAL	3.42		102,423.45	0.00	102,423.45
3,300	SEQUENOM INC COM ISI	04-05-00	INSTINET	135.11		92,954.59	243,717.95	-150,763.36
2,900	SEQUENOM INC COM ISI	04-05-00	INSTINET	119.41		101,942.90	214,176.38	-112,233.48
15,130	SEQUENOM INC COM ISI	04-06-00	WARBURG DILLON READ	21.48		644,183.66	1,117,409.85	-473,226.19
200	SILICON LABORATORIES	03-31-00	SCHWAB, CHARLES	0.54		15,974.46	6,200.00	9,774.46
11,400	SONICWALL INC COM	04-17-00	THOMAS WEISEL PARTN	16.17		484,889.67	1,070,837.68	-585,948.01
7,300	SONICWALL INC COM	04-18-00	THOMAS WEISEL PARTN	11.37		341,035.14	685,711.85	-344,676.71
8,000	SONICWALL INC COM	04-19-00	THOMAS WEISEL PARTN	13.81		413,988.59	751,465.04	-337,476.45
6,200	SONICWALL INC COM	04-24-00	THOMAS WEISEL PARTN	11.08		332,145.24	582,385.40	-250,240.16
1,600	SUNGARD DATA SYS INC	04-13-00	DONALDSON LUFKIN &	81.89		56,380.67	34,742.19	21,638.48
200	SWITCHBOARD INC COM	03-02-00	KNIGHT SECURITIES L.	0.24		6,945.80	3,000.00	3,945.80
207,533	TOTAL RENAL CARE HLD	03-09-00	GARDNER RECH & CO.	10,399.39		671,740.83	3,827,586.64	-3,155,845.81
63,200	TOTAL RENAL CARE HLD	03-10-00	GARDNER RECH & CO.	3,166.92		204,261.80	1,165,614.51	-961,352.71
4,400	TRANSWITCH CORP COM	04-05-00	KNIGHT SECURITIES L.	11.70		350,885.66	184,448.17	166,437.49
4,900	TUT SYS INC COM	04-17-00	DAIN RAUSCHER	5.04		151,159.96	300,936.53	-149,776.57
9,600	TUT SYS INC COM	04-18-00	DAIN RAUSCHER	10.55		316,270.09	589,589.95	-273,319.86

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
4,800	UCAR INTL INC COM	03-01-00	BLAIR, WILLIAM & CO		242.54	75,838.42	146,995.29	-71,156.87
8,000	UCAR INTL INC COM	03-29-00	FIRST BOSTON CORPOR		484.34	129,515.66	244,992.15	-115,476.49
10,100	UCAR INTL INC COM	03-29-00	FIRST BOSTON CORPOR		510.48	163,614.52	309,302.59	-145,688.07
10,600	UCAR INTL INC COM	03-31-00	GOLDMAN SACHS & COM		534.70	140,180.30	324,614.60	-184,434.30
62,100	UCAR INTL INC COM	04-03-00	WEEDEN AND & CO		3,751.04	747,298.78	1,901,751.56	-1,154,452.78
28,800	US FOODSERVICE COM S	03-29-00	ROBERTSON STEPHENS		1,464.72	740,135.28	473,459.32	266,675.96
300	UTSTARCOM INC COM	03-03-00	SCHWAB, CHARLES		0.53	15,701.47	5,400.00	10,301.47
300	VALUECLICK INC COM S	03-31-00	SCHWAB, CHARLES		0.19	5,699.81	5,700.00	-0.19
16,000	VEECO INSTRS INC DEL	04-25-00	SOUNDVIEW FINANCIAL		33.74	1,011,966.26	611,364.61	400,601.65
24,500	VEECO INSTRS INC DEL	04-26-00	INSTINET		1,026.68	1,399,234.07	936,152.05	463,082.02
6,200	VEECO INSTRS INC DEL	04-26-00	MONTGOMERY SECURITI		10.43	312,702.07	236,903.78	75,798.29
300	VERSATA INC COM	03-06-00	INSTINET		12.80	23,852.38	7,200.00	16,652.38
2,200	VERTICALNET INC OC-C	03-24-00	INSTINET		101.81	414,099.89	89,253.38	324,846.51
1,500	VERTICALNET INC OC-C	03-27-00	INSTINET		69.49	284,591.96	60,854.58	223,737.38
1,400	VERTICALNET INC OC-C	03-30-00	INSTINET		63.26	217,635.62	56,797.60	160,838.02
2,300	VERTICALNET INC OC-C	04-03-00	INSTINET		96.50	134,614.04	46,692.83	87,921.21
10,100	VERTICALNET INC OC-C	04-04-00	INSTINET		419.27	457,487.46	204,839.41	252,648.05
10,100	VIASYSTEMS GROUP INC	03-28-00	FIRST BOSTON CORPOR		510.80	173,281.92	212,100.00	-38,818.08
9,100	VITESSE SEMICONDUCTO	03-28-00	PAINÉ WEBBER INC		32.37	970,886.67	608,151.88	362,734.79
8,900	VITESSE SEMICONDUCTO	04-13-00	INSTINET		378.83	684,357.80	594,785.91	89,571.89
9,300	VITESSE SEMICONDUCTO	04-17-00	INSTINET		392.93	627,271.51	621,517.86	5,753.65
300	WEBMETHODS INC COM	03-28-00	DAIN RAUSCHER		2.40	71,997.60	10,500.00	61,497.60
2,200	WEBSENSE INC COM STK	04-26-00	CHASE H&Q		2.02	60,497.98	39,600.00	20,897.98

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
90,400	XPEDIOR INC COM	03-22-00	INSTINET		3,681.28	1,954,581.60	2,616,169.84	-661,588.24
44,900	XPEDIOR INC COM	03-23-00	INSTINET		1,832.50	1,092,986.65	1,299,402.94	-206,416.29
17,800	ZEBRA TECHNOLOGIES C	03-17-00	BAIRD, ROBERT W & C		24.92	747,537.70	544,234.88	203,302.82
36,600	ZEBRA TECHNOLOGIES C	03-22-00	BAIRD, ROBERT W & C		56.03	1,680,839.23	1,119,044.77	561,794.46
4,066,457						102,949,671.83	1,568,140.37	1,381,531.46

LA SALLE INV.

11,300	1ST INDL RLTY TR INC	04-10-00	SMITH BARNEY INC		575.18	304,542.90	383,941.19	-79,398.29
5,900	1ST INDL RLTY TR INC	04-11-00	PRUDENTIAL SECURITI		300.31	158,999.69	200,464.87	-41,465.18
4,500	1ST INDL RLTY TR INC	04-12-00	SMITH BARNEY INC		229.10	122,576.80	152,896.94	-30,320.14
14,600	COML NET LEASE RLTY	03-01-00	DONALDSON LUFKIN &		734.99	148,915.01	238,514.65	-89,599.64
33,100	CRESCENT REAL ESTATE	04-13-00	SMITH BARNEY INC		1,675.14	602,399.86	1,184,179.92	-581,780.06
4,900	HIGHWOODS PPTYS INC	03-01-00	A.B.WATLEY, INC.		248.39	101,435.92	158,144.13	-56,708.21
3,200	JDN RLTY CORP COM	03-03-00	GREEN STREET ADVISO		161.15	34,247.81	66,039.63	-31,791.82
2,100	JDN RLTY CORP COM	03-09-00	MERRILL LYNCH PIERC		126.74	21,986.89	43,338.51	-21,351.62
1,300	JDN RLTY CORP COM	03-21-00	GREEN STREET ADVISO		65.46	13,584.54	26,828.60	-13,244.06
18,700	JDN RLTY CORP COM	04-12-00	LEHMAN BROTHERS INC		940.84	174,033.19	385,919.07	-211,885.88
2,100	JDN RLTY CORP COM	04-17-00	LEHMAN BROTHERS INC		105.62	18,269.38	43,338.50	-25,069.12
1,500	SPIEKER PPTYS INC	03-22-00	DONALDSON LUFKIN &		77.24	67,047.76	58,475.20	8,572.56
1,100	SPIEKER PPTYS INC	03-27-00	DONALDSON LUFKIN &		56.62	48,343.38	42,881.82	5,461.56
1,600	SPIEKER PPTYS INC	03-29-00	LEHMAN BROTHERS INC		82.34	69,917.66	62,373.55	7,544.11
2,000	SPIEKER PPTYS INC	03-30-00	LEHMAN BROTHERS INC		102.92	87,397.08	77,966.94	9,430.14
2,000	SPIEKER PPTYS INC	03-30-00	DONALDSON LUFKIN &		102.94	87,897.06	77,966.94	9,930.12

LA SALLE INV.

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,400	SPIEKER PPTYS INC	04-18-00	ROBERTSON STEPHENS		72.03	60,569.25	54,576.86	5,992.39
9,200	WYNDHAM INTL INC CL	03-13-00	LEGG MASON WOOD WAL		368.57	16,594.39	235,766.21	-219,171.82
4,400	WYNDHAM INTL INC CL	03-14-00	LEGG MASON WOOD WAL		176.29	8,248.39	112,757.75	-104,509.36
13,800	WYNDHAM INTL INC CL	03-15-00	LEGG MASON WOOD WAL		552.93	27,226.47	353,649.32	-326,422.85
9,000	WYNDHAM INTL INC CL	03-16-00	LEGG MASON WOOD WAL		360.63	18,290.07	230,640.86	-212,350.79
4,600	WYNDHAM INTL INC CL	03-17-00	LEGG MASON WOOD WAL		184.33	9,447.15	117,883.11	-108,435.96
4,100	WYNDHAM INTL INC CL	03-20-00	LEGG MASON WOOD WAL		164.29	8,306.31	105,069.72	-96,763.41
5,600	WYNDHAM INTL INC CL	03-22-00	LEGG MASON WOOD WAL		224.38	11,059.06	143,509.87	-132,450.81
3,500	WYNDHAM INTL INC CL	03-23-00	LEGG MASON WOOD WAL		140.25	7,162.15	89,693.67	-82,531.52
2,600	WYNDHAM INTL INC CL	03-24-00	LEGG MASON WOOD WAL		104.18	5,290.82	66,629.58	-61,338.76
31,858	WYNDHAM INTL INC CL	03-28-00	LEGG MASON WOOD WAL		1,595.03	62,120.97	816,417.38	-754,296.41
199,958						2,295,909.96	5,529,864.79	-3,233,954.83

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MORGAN STANLEY R/E

3,000	TRIZEC HAHN CORP SUB	03-27-00	MERRILL LYNCH PIERC		151.63	48,666.47	56,998.43	-8,331.96
34,000	#REORG WALDEN RESID	03-02-00			0.00	786,760.00	752,812.50	33,947.50
4,100	APT INVT & MGMT CO C	03-15-00	GREEN STREET ADVISO		210.33	159,638.42	135,008.92	24,629.50
1,400	APT INVT & MGMT CO C	03-16-00	GREEN STREET ADVISO		71.85	55,228.15	46,100.61	9,127.54
800	APT INVT & MGMT CO C	04-10-00	JEFFERIES & COMPANY		25.06	31,674.94	26,343.20	5,331.74
1,100	APT INVT & MGMT CO C	04-13-00	JEFFERIES & COMPANY		34.49	44,378.01	36,221.90	8,156.11
700	APT INVT & MGMT CO C	04-18-00	JEFFERIES & COMPANY		21.94	27,978.06	23,050.31	4,927.75
500	APT INVT & MGMT CO C	04-24-00	JEFFERIES & COMPANY		15.68	20,109.32	16,464.50	3,644.82
100	APT INVT & MGMT CO C	04-25-00	JEFFERIES & COMPANY		3.14	4,046.86	3,292.90	753.96
300	BRANDYWINE RLTY TR S	03-01-00	BEAR, STEARNS, SECU		15.16	4,784.84	6,534.27	-1,749.43

2000

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
100	BRANDYWINE RLTY TR S	03-14-00	BEAR, STEARNS, SECU		5.06	1,582.44	2,178.09	-595.65
1,500	BRANDYWINE RLTY TR S	03-15-00	BEAR, STEARNS, SECU		75.79	23,549.21	32,671.36	-9,122.15
1,500	BRANDYWINE RLTY TR S	03-16-00	BEAR, STEARNS, SECU		75.80	23,924.20	32,671.36	-8,747.16
300	BRANDYWINE RLTY TR S	03-21-00	BEAR, STEARNS, SECU		15.17	4,934.83	6,534.27	-1,599.44
600	BRANDYWINE RLTY TR S	03-22-00	BEAR, STEARNS, SECU		30.34	10,019.66	13,068.55	-3,048.89
200	BRANDYWINE RLTY TR S	03-30-00	BEAR, STEARNS, SECU		10.12	3,339.88	4,356.18	-1,016.30
1,400	BRANDYWINE RLTY TR S	03-31-00	BEAR, STEARNS, SECU		70.79	23,519.21	30,493.27	-6,974.06
1,200	BRANDYWINE RLTY TR S	04-04-00	LEHMAN BROTHERS INC		60.68	20,339.32	26,137.09	-5,797.77
1,400	BRANDYWINE RLTY TR S	04-05-00	LEHMAN BROTHERS INC		70.80	23,729.20	30,493.27	-6,764.07
2,500	BRANDYWINE RLTY TR S	04-11-00	ROBERTSON STEPHENS		126.44	42,998.56	54,452.27	-11,453.71
5,000	BRANDYWINE RLTY TR S	04-13-00	ROBERTSON STEPHENS		252.98	89,069.02	108,904.54	-19,835.52
600	BRANDYWINE RLTY TR S	04-14-00	ROBERTSON STEPHENS		30.36	10,619.64	13,068.55	-2,448.91
14,300	CHATEAU CMNTYS INC C	03-10-00	MERRILL LYNCH PIERC		726.92	356,773.08	374,326.65	-17,553.57
1,400	EASTGROUP PPTYS INC	03-01-00	MERRILL LYNCH PIERC		70.92	27,475.48	26,108.15	1,367.33
1,700	EQTY OFFICE PPTYS TR	03-02-00	LEHMAN BROTHERS INC		86.36	40,713.64	44,188.30	-3,474.66
1,700	EQTY OFFICE PPTYS TR	03-02-00	J.P. MORGAN SECURIT		86.36	40,713.64	44,188.30	-3,474.66
2,400	EQTY OFFICE PPTYS TR	03-03-00	GOLDMAN SACHS & COM		121.95	58,163.73	62,383.48	-4,219.75
1,300	EQTY OFFICE PPTYS TR	03-06-00	SMITH BARNEY INC		66.05	31,296.45	33,791.05	-2,494.60
1,300	EQTY OFFICE PPTYS TR	03-08-00	LEHMAN BROTHERS INC		66.07	31,783.93	33,791.05	-2,007.12
1,300	EQTY OFFICE PPTYS TR	03-10-00	LEHMAN BROTHERS INC		66.07	31,783.93	33,791.05	-2,007.12
300	EQTY RESDNTL PPTYS T	04-27-00	EDWARDS, A.G.		15.46	13,522.04	12,059.82	1,462.22
400	EQTY RESDNTL PPTYS T	04-28-00	JEFFERIES & COMPANY		12.61	18,187.39	16,079.76	2,107.63
1,200	FED RLTY INVT TR SH	04-14-00	DONALDSON LUFKIN &		60.84	24,841.08	28,168.83	-3,327.75
200	FED RLTY INVT TR SH	04-17-00	GREEN STREET ADVISO		10.14	4,126.52	4,694.80	-568.28
800	FED RLTY INVT TR SH	04-26-00	GREEN STREET ADVISO		40.56	16,726.08	18,779.22	-2,053.14

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
700	FED RLTY INVT TR SH	04-28-00	GREEN STREET ADVISO	35.51		15,014.49	16,431.82	-1,417.33
17,100	HOST MARRIOTT CORP R	03-01-00	GREEN STREET ADVISO	860.05		150,396.29	236,732.50	-86,336.21
4,600	HOST MARRIOTT CORP R	03-02-00	LEGG MASON WOOD WAL	231.35		40,018.65	63,682.43	-23,663.78
8,200	HOST MARRIOTT CORP R	03-06-00	LEGG MASON WOOD WAL	412.40		71,337.60	113,520.85	-42,183.25
12,400	HOST MARRIOTT CORP R	03-07-00	LEGG MASON WOOD WAL	623.65		108,605.47	171,665.67	-63,060.20
3,800	HOST MARRIOTT CORP R	03-09-00	LEGG MASON WOOD WAL	191.13		33,533.87	52,607.22	-19,073.35
5,300	HOST MARRIOTT CORP R	03-10-00	LEGG MASON WOOD WAL	266.61		47,874.88	73,373.23	-25,498.35
400	HOST MARRIOTT CORP R	03-13-00	LEGG MASON WOOD WAL	20.12		3,579.88	5,537.60	-1,957.72
400	HOST MARRIOTT CORP R	03-14-00	LEGG MASON WOOD WAL	20.12		3,579.88	5,537.60	-1,957.72
700	HOST MARRIOTT CORP R	03-16-00	LEGG MASON WOOD WAL	35.22		6,439.78	9,690.80	-3,251.02
2,014	HOST MARRIOTT CORP R	04-06-00	LEHMAN BROTHERS INC	101.33		18,528.17	27,881.83	-9,353.66
1,400	PAN PAC RETAIL PPTYS	04-13-00	DB CLEARING SERVICE	70.89		26,529.11	28,702.02	-2,172.91
100	PAN PAC RETAIL PPTYS	04-14-00	DB CLEARING SERVICE	5.07		1,907.43	2,050.14	-142.71
700	PAN PAC RETAIL PPTYS	04-24-00	DONALDSON LUFKIN &	35.45		13,286.74	14,351.01	-1,064.27
500	PAN PAC RETAIL PPTYS	04-25-00	DONALDSON LUFKIN &	25.32		9,474.68	10,250.72	-776.04
500	PAN PAC RETAIL PPTYS	04-26-00	DONALDSON LUFKIN &	25.32		9,474.68	10,250.72	-776.04
1,000	PAN PAC RETAIL PPTYS	04-27-00	DONALDSON LUFKIN &	50.64		18,949.36	20,501.44	-1,552.08
100	PAN PAC RETAIL PPTYS	04-28-00	DONALDSON LUFKIN &	5.07		1,907.82	2,050.14	-142.32
7,500	REGENCY RLTY CORP CO	03-31-00	PAINE WEBBER INC	379.95		147,878.55	165,217.94	-17,339.39
21,900	REGENCY RLTY CORP CO	04-06-00	PAINE WEBBER INC	1,109.56		435,521.69	482,436.39	-46,914.70
2,300	SEC CAP GROUP INC CL	03-02-00	JEFFERIES & COMPANY	116.00		29,784.00	29,182.37	601.63
500	SEC CAP GROUP INC CL	03-03-00	JEFFERIES & COMPANY	25.22		6,537.28	6,343.99	193.29
1,700	SEC CAP GROUP INC CL	03-06-00	J.P. MORGAN SECURIT	85.75		22,226.75	21,569.58	657.17
6,000	SEC CAP GROUP INC CL	03-07-00	J.P. MORGAN SECURIT	302.64		78,822.36	76,127.94	2,694.42
200	SEC CAP GROUP INC CL	03-08-00	J.P. MORGAN SECURIT	10.09		2,639.91	2,537.60	102.31

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,300	SEC CAP GROUP INC CL	03-14-00	MERRILL LYNCH PIERC		65.59	17,484.41	16,494.39	990.02
4,000	SHURGUARD STORAGE C	03-01-00	ROBERTSON STEPHENS		203.14	93,796.86	112,740.55	-18,943.69
900	SMITH CHARLES E RESD	03-31-00	PAINE WEBBER INC		28.09	32,462.18	29,834.96	2,627.22
700	SMITH CHARLES E RESD	04-03-00	LEHMAN BROTHERS INC		35.85	25,233.31	23,204.96	2,028.35
800	SMITH CHARLES E RESD	04-06-00	LEHMAN BROTHERS INC		40.99	29,559.01	26,519.96	3,039.05
600	STARWOOD HOTELS & RE	03-14-00	LEGG MASON WOOD WAL		30.50	14,969.50	16,979.76	-2,010.26
5,700	STARWOOD HOTELS & RE	03-15-00	BRIDGE TRADING COMP		289.63	138,517.34	161,307.71	-22,790.37
1,400	STARWOOD HOTELS & RE	03-15-00	ROBERTSON STEPHENS		71.17	34,928.83	39,619.44	-4,690.61
900	STARWOOD HOTELS & RE	03-16-00	ROBERTSON STEPHENS		45.77	22,791.73	25,469.64	-2,677.91
2,200	STARWOOD HOTELS & RE	03-17-00	SPEAR LEEDS AND KEL		111.92	57,296.20	62,259.12	-4,962.92
1,000	STARWOOD HOTELS & RE	03-20-00	LEHMAN BROTHERS INC		50.90	26,949.10	28,299.60	-1,350.50
1,000	STARWOOD HOTELS & RE	03-21-00	FIRST BOSTON CORPOR		50.90	26,949.10	28,299.60	-1,350.50
2,900	STARWOOD HOTELS & RE	03-24-00	LEWCO SECURITIES		147.42	72,352.58	82,068.84	-9,716.26
1,700	STARWOOD HOTELS & RE	03-29-00	KEEFE BRUYETTE AND		86.46	43,435.24	48,109.32	-4,674.08
1,400	STARWOOD HOTELS & RE	03-31-00	PAINE WEBBER INC		43.20	35,936.80	39,619.44	-3,682.64
3,600	STARWOOD HOTELS & RE	03-31-00	DONALDSON LUFKIN &		183.13	93,710.99	101,878.55	-8,167.56
800	STARWOOD HOTELS & RE	04-03-00	DONALDSON LUFKIN &		40.69	20,559.31	22,639.68	-2,080.37
4,200	STARWOOD HOTELS & RE	04-05-00	DONALDSON LUFKIN &		213.61	107,936.39	118,858.31	-10,921.92
9,800	STARWOOD HOTELS & RE	04-06-00	DONALDSON LUFKIN &		499.15	273,936.13	277,336.07	-3,399.94
2,600	STARWOOD HOTELS & RE	04-10-00	DONALDSON LUFKIN &		132.52	75,267.48	73,578.96	1,688.52
3,000	STARWOOD HOTELS & RE	04-11-00	DONALDSON LUFKIN &		152.90	86,847.10	84,898.80	1,948.30
2,800	URBAN SHOPPING CTRS	03-01-00	LEHMAN BROTHERS INC		142.57	76,876.47	90,706.92	-13,830.45
2,000	URBAN SHOPPING CTRS	03-14-00	JEFFERIES & COMPANY		101.87	55,898.13	64,790.66	-8,892.53
1,100	URBAN SHOPPING CTRS	03-15-00	JEFFERIES & COMPANY		56.05	31,156.45	35,634.86	-4,478.41
700	URBAN SHOPPING CTRS	04-26-00	GREEN STREET ADVISO		35.75	22,364.25	22,676.73	-312.48

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
700	URBAN SHOPPING CTRS	04-27-00	GREEN STREET ADVISO		35.75	22,364.25	22,676.73	-312.48
500	URBAN SHOPPING CTRS	04-28-00	JEFFERIES & COMPANY		15.54	16,171.96	16,197.66	-25.70
248,914						5,016,597.65	5,511,141.57	-494,543.92
NEW AMSTERDAM								
3,200	ALTERA CORP COM	03-06-00	SMITH BARNEY INC		10.49	314,517.19	125,410.98	189,106.21
11,100	AMERN PWR CONVERSIO	04-20-00	SMITH BARNEY INC		15.54	465,940.26	116,479.17	349,461.09
23,600	GILLETTE CO COM	04-20-00	FIRST BOSTON CORPOR		1,210.03	899,630.29	624,936.26	274,694.03
23,800	GILLETTE CO COM	04-24-00	BEREAN CAPITAL INC		1,220.74	920,822.20	630,232.33	290,589.87
34,000	PHILLIPS PETRO CO CO	03-15-00	FACTSET DATA SYSTEM		1,744.01	1,318,265.19	1,370,483.49	-52,218.30
24,200	PHILLIPS PETRO CO CO	03-29-00	CORRESPONDENT SERVI		1,245.85	1,074,141.65	975,461.77	98,679.88
6,900	VERITAS SOFTWARE COR	03-06-00	COWEN AND COMPANY		35.34	1,060,046.16	76,343.09	983,703.07
5,200	VERITAS SOFTWARE COR	03-29-00	COWEN AND COMPANY		25.79	773,474.21	57,533.93	715,940.28
1,400	VERITAS SOFTWARE COR	03-30-00	SMITH BARNEY INC		6.84	205,064.04	15,489.90	189,574.14
133,400						7,031,901.19	3,992,370.92	3,039,530.27
NTQA 500 INDEX								
300	GLOBAL CROSSING LTD	03-17-00	SMITH BARNEY INC		0.53	15,786.97	5,825.65	9,961.32
700	GLOBAL CROSSING LTD	03-31-00	GUZMAN & COMPANY		21.96	28,634.29	14,176.88	14,457.41
100	TYCO INTL LTD NEW CO	03-02-00	GUZMAN & COMPANY		3.13	3,721.87	2,172.98	1,548.89
300	TYCO INTL LTD NEW CO	03-17-00	SMITH BARNEY INC		9.48	14,315.52	6,518.93	7,796.59
1,700	TYCO INTL LTD NEW CO	03-31-00	GUZMAN & COMPANY		53.83	84,733.67	36,940.59	47,793.08
100	#REORG NORTEL NETWO	03-20-00	GARDNER RECH & CO.		3.43	12,752.82	2,840.65	9,912.17

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,300	#REORG NORTEL NETWO	03-31-00	GUZMAN & COMPANY		44.46	163,755.54	26,423.21	137,332.33
300	ALCAN ALUM LTD (NEW)	03-31-00	GUZMAN & COMPANY		9.34	10,153.16	6,500.86	3,652.30
400	INCO LTD COM	03-31-00	GUZMAN & COMPANY		12.25	7,312.75	11,059.44	-3,746.69
1,000	PLACER DOME INC COM	03-31-00	GUZMAN & COMPANY		30.28	8,094.72	13,104.77	-5,010.05
200	SEAGRAM LTD COM	03-17-00	SMITH BARNEY INC		6.40	11,943.60	5,031.83	6,911.77
400	SEAGRAM LTD COM	03-31-00	GUZMAN & COMPANY		12.80	23,787.20	10,063.65	13,723.55
200	TRANSOCEAN SEDCO FOR	03-31-00	GUZMAN & COMPANY		6.35	10,256.15	4,880.38	5,375.77
200	ADR UNILEVER N V NY	03-17-00	SMITH BARNEY INC		6.31	9,093.69	10,954.92	-1,861.23
600	ADR UNILEVER N V NY	03-31-00	GUZMAN & COMPANY		18.97	28,856.03	32,864.76	-4,008.73
100	ROYAL DUTCH PETRO N.	03-02-00	GUZMAN & COMPANY		3.18	5,378.07	2,726.33	2,651.74
800	ROYAL DUTCH PETRO N.	03-17-00	SMITH BARNEY INC		25.51	45,174.49	21,810.65	23,363.84
200	ROYAL DUTCH PETRO N.	03-22-00	PRUDENTIAL SECURITI		6.38	11,281.12	5,452.66	5,828.46
1,900	ROYAL DUTCH PETRO N.	03-31-00	GUZMAN & COMPANY		60.65	109,308.10	51,800.30	57,507.80
200	SCHLUMBERGER LTD CO	03-17-00	SMITH BARNEY INC		6.50	14,856.00	5,379.76	9,476.24
600	SCHLUMBERGER LTD CO	03-31-00	GUZMAN & COMPANY		19.53	45,880.47	16,139.28	29,741.19
100	#REORG ATLC RICHFIEL	03-20-00	GARDNER RECH & CO.		3.28	8,209.22	5,765.60	2,443.62
300	#REORG ATLC RICHFIEL	03-31-00	GUZMAN & COMPANY		9.85	25,490.15	17,296.80	8,193.35
48,400	#REORG ATLC RICHFIEL	04-17-00	BRIDGE TRADING COMP	2,060.23		3,724,739.77	2,790,551.05	934,188.72
300	#REORG CBS CORP COM	03-17-00	SMITH BARNEY INC		9.60	17,896.65	8,118.20	9,778.45
800	#REORG CBS CORP COM	03-31-00	GUZMAN & COMPANY		25.51	45,274.49	21,648.53	23,625.96
1,000	#REORG MCI WORLDCOM	03-17-00	SMITH BARNEY INC		1.46	43,686.04	16,432.12	27,253.92
200	#REORG MCI WORLDCOM	03-20-00	GARDNER RECH & CO.		6.30	8,793.70	3,286.42	5,507.28
2,600	#REORG MCI WORLDCOM	03-31-00	GUZMAN & COMPANY		81.93	117,730.57	42,723.50	75,007.07
200	#REORG MONSANTO CO C	03-17-00	SMITH BARNEY INC		6.31	9,256.19	3,200.21	6,055.98
200	#REORG UNITED HEALTH	03-31-00	GUZMAN & COMPANY		6.40	11,918.60	9,239.20	2,679.40

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
100	#REYNOLDS METALS CO	03-31-00	GUZMAN & COMPANY	3.23	6,684.27	5,624.52	1,059.75
500	ABBOTT LAB COM	03-17-00	SMITH BARNEY INC	15.56	16,734.44	7,271.82	9,462.62
1,500	ABBOTT LAB COM	03-31-00	GUZMAN & COMPANY	46.76	52,734.49	21,815.46	30,919.03
300	ADC TELECOMMUNICATI	03-31-00	GUZMAN & COMPANY	9.54	16,152.96	6,916.64	9,236.32
300	ADOBE SYS INC COM	03-17-00	SMITH BARNEY INC	0.88	26,286.62	6,960.75	19,325.87
100	ADOBE SYS INC COM	03-31-00	GUZMAN & COMPANY	3.38	11,127.87	2,320.25	8,807.62
200	ADVANCED MICRO DEVIC	03-31-00	GUZMAN & COMPANY	6.39	11,406.11	2,905.50	8,500.61
300	AES CORP COM	03-31-00	GUZMAN & COMPANY	9.79	23,615.21	12,779.11	10,836.10
300	AETNA INC COM STK	03-17-00	SMITH BARNEY INC	9.55	16,265.45	15,810.34	455.11
200	AETNA INC COM STK	03-31-00	GUZMAN & COMPANY	6.38	11,131.12	10,540.23	590.89
100	AFLAC INC COM	03-02-00	GUZMAN & COMPANY	3.13	3,621.87	5,204.00	-1,582.13
400	AFLAC INC COM	03-31-00	GUZMAN & COMPANY	12.61	18,212.39	20,816.00	-2,603.61
400	AIR PROD & CHEM INC	03-31-00	GUZMAN & COMPANY	12.38	11,362.62	7,479.36	3,883.26
300	ALBERTSON S INC COM	03-17-00	SMITH BARNEY INC	9.30	8,803.20	4,437.78	4,365.42
400	ALBERTSON S INC COM	03-31-00	GUZMAN & COMPANY	12.42	12,387.58	5,917.04	6,470.54
300	ALCOA INC COM STK	03-31-00	GUZMAN & COMPANY	9.71	21,065.29	5,629.04	15,436.25
200	ALLERGAN INC COM	03-31-00	GUZMAN & COMPANY	6.34	9,993.66	2,468.67	7,524.99
1,000	ALLIED WASTE INDS IN	03-31-00	GUZMAN & COMPANY	30.22	6,532.28	17,977.50	-11,445.22
500	ALLSTATE CORP COM	03-17-00	SMITH BARNEY INC	15.35	10,453.40	4,659.74	5,793.66
700	ALLSTATE CORP COM	03-31-00	GUZMAN & COMPANY	21.56	16,647.19	6,523.64	10,123.55
100	ALLTEL CORP COM ISIN	03-02-00	GUZMAN & COMPANY	3.21	6,040.54	3,957.63	2,082.91
100	ALLTEL CORP COM ISIN	03-17-00	SMITH BARNEY INC	3.24	7,028.01	3,957.63	3,070.38
300	ALLTEL CORP COM ISIN	03-31-00	GUZMAN & COMPANY	9.64	18,909.11	11,872.90	7,036.21
200	ALZA CORP COM	03-31-00	GUZMAN & COMPANY	6.26	7,506.24	6,344.19	1,162.05
400	AMER ELEC PWR CO INC	03-31-00	GUZMAN & COMPANY	12.40	11,912.60	11,722.90	189.70

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
100	AMER EXPRESS CO COM	03-17-00	SMITH BARNEY INC		3.48	14,359.02	2,500.29	11,858.73
100	AMER EXPRESS CO COM	03-20-00	GARDNER RECH & CO.		3.49	14,571.51	2,500.29	12,071.22
400	AMER EXPRESS CO COM	03-31-00	GUZMAN & COMPANY		13.99	59,561.01	10,001.17	49,559.84
100	AMER GEN CORP COM	03-02-00	GUZMAN & COMPANY		3.18	5,134.32	2,072.22	3,062.10
300	AMER GEN CORP COM	03-31-00	GUZMAN & COMPANY		9.57	16,827.93	6,216.65	10,611.28
500	AMER HOME PROD CORP	03-17-00	SMITH BARNEY INC		15.86	25,609.14	7,488.69	18,120.45
200	AMER HOME PROD CORP	03-22-00	PRUDENTIAL SECURITI		6.37	10,981.13	2,995.48	7,985.65
1,100	AMER HOME PROD CORP	03-31-00	GUZMAN & COMPANY		34.97	58,952.53	16,475.12	42,477.41
100	AMER INTL GROUP INC	03-02-00	GUZMAN & COMPANY		3.29	8,696.71	1,722.29	6,974.42
500	AMER INTL GROUP INC	03-17-00	SMITH BARNEY INC		16.63	48,670.87	8,611.47	40,059.40
100	AMER INTL GROUP INC	03-20-00	GARDNER RECH & CO.		3.33	9,896.67	1,722.29	8,174.38
1,500	AMER INTL GROUP INC	03-31-00	GUZMAN & COMPANY		50.48	164,199.52	25,834.41	138,365.11
100	AMER ON-LINE COM	03-02-00	GUZMAN & COMPANY		3.19	5,609.31	4,309.99	1,299.32
100	AMER ON-LINE COM	03-20-00	GARDNER RECH & CO.		3.22	6,528.03	4,349.25	2,178.78
100	AMER ON-LINE COM	03-22-00	PRUDENTIAL SECURITI		3.24	7,146.76	4,349.25	2,797.51
2,100	AMER ON-LINE COM	03-31-00	GUZMAN & COMPANY		67.71	141,157.29	91,334.18	49,823.11
200	AMERADA HESS CORP CO	03-31-00	GUZMAN & COMPANY		6.44	12,918.56	9,155.17	3,763.39
200	AMEREN CORP COM	03-31-00	GUZMAN & COMPANY		6.21	6,181.29	6,961.03	-779.74
400	AMGEN INC COM	03-17-00	SMITH BARNEY INC		0.85	25,224.15	2,704.84	22,519.31
1,000	AMGEN INC COM	03-31-00	GUZMAN & COMPANY		32.05	61,342.95	6,762.09	54,580.86
700	AMSOUTH BANCORPORA	03-31-00	GUZMAN & COMPANY		21.35	10,434.90	19,837.50	-9,402.60
400	ANALOG DEVICES INC C	03-31-00	GUZMAN & COMPANY		13.08	32,211.92	11,533.00	20,678.92
200	ANDREW CORP COM	03-02-00	GUZMAN & COMPANY		6.18	5,381.32	519.71	4,861.61
300	ANDREW CORP COM	03-22-00	PRUDENTIAL SECURITI		0.27	8,062.23	779.57	7,282.66
200	ANHEUSER BUSCH COS I	03-17-00	SMITH BARNEY INC		6.41	12,081.09	3,847.42	8,233.67

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
400	ANHEUSER BUSCH COS I	03-31-00	GUZMAN & COMPANY	12.83		24,887.17	7,694.84	17,192.33
300	AON CORP COM	03-31-00	GUZMAN & COMPANY	9.33		9,665.67	7,323.31	2,342.36
100	APPLE COMPUTER INC C	03-31-00	GUZMAN & COMPANY	3.46		13,577.79	3,645.98	9,931.81
100	APPLIED MATERIALS IN	03-02-00	GUZMAN & COMPANY	3.61		18,047.95	1,488.93	16,559.02
700	APPLIED MATERIALS IN	03-31-00	GUZMAN & COMPANY	23.20		65,951.80	5,800.78	60,151.02
2,019	ARCH COAL INC COM	04-05-00	GUZMAN & COMPANY	81.21		13,181.20	14,511.56	-1,330.36
663	ARCH COAL INC COM	04-06-00	GUZMAN & COMPANY	26.66		4,135.79	4,765.32	-629.53
0	ARCH COAL INC COM	04-06-00		0.00		3.23	3.23	0.00
1,100	ARCHER-DANIELS-MIDLA	03-31-00	GUZMAN & COMPANY	33.39		11,379.11	11,187.18	191.93
200	ASHLAND INC COM	03-31-00	GUZMAN & COMPANY	6.23		6,681.27	7,544.31	-863.04
400	ASSOC 1ST CAP CORP C	03-22-00	PRUDENTIAL SECURITI	12.26		7,762.74	7,228.57	534.17
700	ASSOC 1ST CAP CORP C	03-31-00	GUZMAN & COMPANY	21.51		14,984.74	12,649.99	2,334.75
1,200	AT & T CORP COM STK	03-17-00	SMITH BARNEY INC	38.13		63,861.87	23,001.22	40,860.65
200	AT & T CORP COM STK	03-20-00	GARDNER RECH & CO.	6.38		11,168.62	3,833.54	7,335.08
2,900	AT & T CORP COM STK	03-31-00	GUZMAN & COMPANY	92.44		163,032.56	55,586.29	107,446.27
1,100	AUTOZONE INC COM	03-17-00	SMITH BARNEY INC	33.90		26,709.85	30,283.00	-3,573.15
200	AVERY DENNISON CORP	03-31-00	GUZMAN & COMPANY	6.41		12,206.09	3,870.34	8,335.75
400	AVON PROD INC COM	03-31-00	GUZMAN & COMPANY	12.39		11,612.61	5,703.50	5,909.11
300	BAKER HUGHES INC COM	03-20-00	GARDNER RECH & CO.	9.26		7,546.99	4,724.05	2,822.94
300	BAKER HUGHES INC COM	03-31-00	GUZMAN & COMPANY	9.31		9,065.69	4,724.05	4,341.64
400	BANK N.Y. CO INC COM	03-17-00	SMITH BARNEY INC	12.52		15,462.48	3,388.40	12,074.08
700	BANK N.Y. CO INC COM	03-31-00	GUZMAN & COMPANY	21.97		29,071.78	5,929.69	23,142.09
500	BANK ONE CORP COM	03-17-00	SMITH BARNEY INC	15.46		13,703.29	15,163.28	-1,459.99
1,100	BANK ONE CORP COM	03-31-00	GUZMAN & COMPANY	34.27		37,778.23	33,359.23	4,419.00
100	BAUSCH & LOMB INC CO	03-31-00	GUZMAN & COMPANY	3.18		5,215.57	4,114.10	1,101.47

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	BAXTER INTL INC COM	03-17-00	SMITH BARNEY INC		6.42	12,343.58	3,960.10	8,383.48
300	BAXTER INTL INC COM	03-31-00	GUZMAN & COMPANY		9.63	18,796.62	5,940.16	12,856.46
300	BB&T CORP COM	03-20-00	GARDNER RECH & CO.		9.26	7,603.24	9,629.79	-2,026.55
300	BB&T CORP COM	03-31-00	GUZMAN & COMPANY		9.29	8,409.46	9,629.79	-1,220.33
1,000	BEAR STEARNS COS INC	03-17-00	SMITH BARNEY INC		31.50	44,906.00	53,363.84	-8,457.84
300	BECTON DICKINSON & C	03-31-00	GUZMAN & COMPANY		9.27	7,884.48	2,988.23	4,896.25
300	BED BATH BEYOND INC	03-31-00	GUZMAN & COMPANY		9.40	11,803.10	10,481.25	1,321.85
600	BELL ATLC CORP COM	03-17-00	SMITH BARNEY INC		19.19	35,605.81	15,439.64	20,166.17
200	BELL ATLC CORP COM	03-22-00	PRUDENTIAL SECURITI		6.39	11,531.11	5,146.55	6,384.56
1,400	BELL ATLC CORP COM	03-31-00	GUZMAN & COMPANY		44.86	85,530.14	36,025.83	49,504.31
100	BELLSOUTH CORP COM S	03-02-00	GUZMAN & COMPANY		3.15	4,484.35	1,006.58	3,477.77
700	BELLSOUTH CORP COM S	03-17-00	SMITH BARNEY INC		22.08	32,221.67	7,046.09	25,175.58
200	BELLSOUTH CORP COM S	03-22-00	PRUDENTIAL SECURITI		6.30	8,918.70	2,013.17	6,905.53
1,700	BELLSOUTH CORP COM S	03-31-00	GUZMAN & COMPANY		53.67	79,846.33	17,111.94	62,734.39
200	BEST BUY INC COM STK	03-17-00	SMITH BARNEY INC		6.50	14,893.50	13,208.00	1,685.50
300	BEST BUY INC COM STK	03-31-00	GUZMAN & COMPANY		9.86	25,790.14	19,812.00	5,978.14
200	BESTFOODS COM	03-17-00	SMITH BARNEY INC		6.31	9,056.19	3,892.03	5,164.16
300	BESTFOODS COM	03-31-00	GUZMAN & COMPANY		9.47	14,034.28	5,838.05	8,196.23
200	BIOGEN INC COM	03-31-00	GUZMAN & COMPANY		6.47	13,968.53	18,431.26	-4,462.73
700	BK AMER CORP COM	03-17-00	SMITH BARNEY INC		22.17	34,934.08	16,964.50	17,969.58
1,700	BK AMER CORP COM	03-31-00	GUZMAN & COMPANY		53.98	89,089.77	41,199.51	47,890.26
200	BLACK & DECKER CORP	03-31-00	GUZMAN & COMPANY		6.26	7,506.24	3,807.38	3,698.86
200	BLOCK H & R INC COM	03-31-00	GUZMAN & COMPANY		6.30	8,943.70	4,551.35	4,392.35
10,300	BOEING CO CAP	03-17-00	SMITH BARNEY INC		321.77	382,709.48	264,326.08	118,383.40
900	BOEING CO CAP	03-31-00	GUZMAN & COMPANY		28.14	34,115.61	23,096.45	11,019.16

SALE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	BRIGGS & STRATTON CO	03-31-00	GUZMAN & COMPANY		6.28	8,218.72	3,606.14	4,612.58
100	BRISTOL MYERS SQUIBB	03-02-00	GUZMAN & COMPANY		3.18	5,284.32	1,360.14	3,924.18
700	BRISTOL MYERS SQUIBB	03-17-00	SMITH BARNEY INC		22.25	37,384.00	9,521.01	27,862.99
200	BRISTOL MYERS SQUIBB	03-22-00	PRUDENTIAL SECURITI		6.37	10,918.63	2,720.29	8,198.34
1,800	BRISTOL MYERS SQUIBB	03-31-00	GUZMAN & COMPANY		57.47	103,892.53	24,482.60	79,409.93
100	BROWN-FORMAN INC CL	03-31-00	GUZMAN & COMPANY		3.19	5,440.56	2,239.42	3,201.14
700	BURL NORTHN SANTA FE	03-31-00	GUZMAN & COMPANY		21.52	15,465.98	8,491.29	6,974.69
300	BURL RES INC COM	03-31-00	GUZMAN & COMPANY		9.37	11,090.63	11,536.14	-445.51
200	CAMPBELL SOUP CO CO	03-02-00	GUZMAN & COMPANY		6.20	5,706.30	2,574.98	3,131.32
300	CAMPBELL SOUP CO CO	03-17-00	SMITH BARNEY INC		9.32	9,553.18	3,862.47	5,690.71
500	CAMPBELL SOUP CO CO	03-31-00	GUZMAN & COMPANY		15.52	15,359.48	6,437.45	8,922.03
300	CAP I FNCL COM	03-31-00	GUZMAN & COMPANY		9.48	14,371.77	12,303.00	2,068.77
800	CARNIVAL CORP COM	03-31-00	GUZMAN & COMPANY		24.67	19,825.33	34,393.16	-14,567.83
200	CATERPILLAR INC COM	03-17-00	SMITH BARNEY INC		6.27	7,831.23	5,323.39	2,507.84
400	CATERPILLAR INC COM	03-31-00	GUZMAN & COMPANY		12.53	15,762.47	10,646.78	5,115.69
300	CENDANT CORP COM STK	03-02-00	GUZMAN & COMPANY		9.18	5,128.32	7,528.44	-2,400.12
1,100	CENDANT CORP COM STK	03-17-00	SMITH BARNEY INC		33.63	18,597.62	27,604.29	-9,006.67
700	CENDANT CORP COM STK	03-31-00	GUZMAN & COMPANY		21.44	12,928.56	17,566.36	-4,637.80
400	CENT & S W CORP COM	03-31-00	GUZMAN & COMPANY		12.23	6,812.77	8,082.28	-1,269.51
200	CHAMPION INTL CORP C	03-31-00	GUZMAN & COMPANY		6.36	10,643.64	6,224.82	4,418.82
300	CHASE MANHATTAN COR	03-17-00	SMITH BARNEY INC		9.91	27,290.09	4,145.37	23,144.72
800	CHASE MANHATTAN COR	03-31-00	GUZMAN & COMPANY		26.33	69,723.67	11,054.32	58,669.35
300	CHEVRON CORP COM	03-17-00	SMITH BARNEY INC		9.84	24,983.91	13,261.53	11,722.38
600	CHEVRON CORP COM	03-31-00	GUZMAN & COMPANY		19.85	55,442.65	26,523.06	28,919.59
200	CHUBB CORP COM	03-31-00	GUZMAN & COMPANY		6.46	13,506.04	5,129.15	8,376.89

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,800	CIGNA CORP COM	03-17-00	SMITH BARNEY INC		89.89	176,485.11	46,085.94	130,399.17
100	CIGNA CORP COM	03-31-00	GUZMAN & COMPANY		3.26	7,571.74	1,645.93	5,925.81
300	CIN FNCL CORP COM	03-31-00	GUZMAN & COMPANY		9.38	11,278.12	13,837.50	-2,559.38
100	CIRCUIT CY STORES IN	03-02-00	GUZMAN & COMPANY		3.14	3,946.86	698.00	3,248.86
300	CIRCUIT CY STORES IN	03-31-00	GUZMAN & COMPANY		9.61	18,252.89	2,093.99	16,158.90
300	CISCO SYS INC COM	03-02-00	GUZMAN & COMPANY		10.33	39,814.67	4,035.43	35,779.24
1,200	CISCO SYS INC COM	03-17-00	SMITH BARNEY INC		5.40	161,994.60	16,141.72	145,852.88
200	CISCO SYS INC COM	03-20-00	GARDNER RECH & CO.		6.91	27,193.09	2,690.29	24,502.80
100	CISCO SYS INC COM	03-22-00	PRUDENTIAL SECURITI		0.49	14,443.26	1,345.14	13,098.12
6,200	CISCO SYS INC COM	03-31-00	GUZMAN & COMPANY		201.98	479,135.52	41,699.44	437,436.08
200	CITIGROUP INC COM	03-02-00	GUZMAN & COMPANY		6.35	10,318.65	1,980.38	8,338.27
1,200	CITIGROUP INC COM	03-17-00	SMITH BARNEY INC		38.28	68,361.72	11,882.25	56,479.47
200	CITIGROUP INC COM	03-20-00	GARDNER RECH & CO.		6.39	11,456.11	1,980.38	9,475.73
3,100	CITIGROUP INC COM	03-31-00	GUZMAN & COMPANY		99.13	183,769.62	30,695.82	153,073.80
100	CITRIX SYS INC COM	03-31-00	GUZMAN & COMPANY		3.23	6,621.77	4,743.75	1,878.02
100	CLEAR CHANNEL COMM	03-20-00	GARDNER RECH & CO.		3.24	6,940.51	4,386.53	2,553.98
300	CLEAR CHANNEL COMM	03-31-00	GUZMAN & COMPANY		9.70	20,709.05	13,159.59	7,549.46
100	CLOROX CO COM	03-02-00	GUZMAN & COMPANY		3.14	4,059.36	1,511.47	2,547.89
300	CLOROX CO COM	03-31-00	GUZMAN & COMPANY		9.33	9,740.67	4,534.42	5,206.25
300	COASTAL CORP COM	03-31-00	GUZMAN & COMPANY		9.46	13,790.54	4,873.88	8,916.66
100	COCA COLA CO COM	03-02-00	GUZMAN & COMPANY		3.17	4,984.33	1,172.82	3,811.51
900	COCA COLA CO COM	03-17-00	SMITH BARNEY INC		28.47	44,071.53	10,555.41	33,516.12
200	COCA COLA CO COM	03-22-00	PRUDENTIAL SECURITI		6.32	9,406.18	2,345.65	7,060.53
2,300	COCA COLA CO COM	03-31-00	GUZMAN & COMPANY		72.60	107,883.65	26,974.94	80,908.71
600	COCA COLA ENTERPRISE	03-31-00	GUZMAN & COMPANY		18.44	12,919.06	21,243.42	-8,324.36

SALE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	COLGATE-PALMOLIVE CO	03-17-00	SMITH BARNEY INC		9.50	14,971.75	4,318.03	10,653.72
500	COLGATE-PALMOLIVE CO	03-31-00	GUZMAN & COMPANY		15.94	28,171.56	7,196.71	20,974.85
300	COLUMBIA /HCA HEALTH	03-20-00	GARDNER RECH & CO.		9.24	7,172.01	6,578.96	593.05
500	COLUMBIA /HCA HEALTH	03-31-00	GUZMAN & COMPANY		15.43	12,640.82	10,964.93	1,675.89
100	COLUMBIA ENERGY GRO	03-31-00	GUZMAN & COMPANY		3.20	5,921.80	2,333.70	3,588.10
400	COMCAST CORP CL A SP	03-17-00	SMITH BARNEY INC		0.57	16,949.43	8,582.04	8,367.39
900	COMCAST CORP CL A SP	03-31-00	GUZMAN & COMPANY		28.31	39,009.19	16,381.30	22,627.89
200	COMERICA INC COM	03-31-00	GUZMAN & COMPANY		6.28	8,368.72	4,901.13	3,467.59
1,600	COMPAQ COMPUTER COR	03-17-00	SMITH BARNEY INC		49.60	47,950.40	14,368.66	33,581.74
1,700	COMPAQ COMPUTER COR	03-31-00	GUZMAN & COMPANY		52.51	45,209.99	15,266.70	29,943.29
100	COMVERSE TECH INC	03-02-00	GUZMAN & COMPANY		3.70	20,877.55	11,840.46	9,037.09
100	COMVERSE TECH INC	03-31-00	GUZMAN & COMPANY		3.63	18,896.37	11,840.46	7,055.91
800	CONAGRA INC COM	03-31-00	GUZMAN & COMPANY		24.49	14,475.51	8,411.72	6,063.79
200	CONEXANT SYS INC COM	03-31-00	GUZMAN & COMPANY		6.48	14,193.52	17,151.67	-2,958.15
300	CONOCO INC CL B COM	03-20-00	GARDNER RECH & CO.		9.23	6,759.52	8,025.41	-1,265.89
600	CONOCO INC CL B COM	03-31-00	GUZMAN & COMPANY		18.52	15,356.48	16,050.81	-694.33
400	CONS EDISON INC COM	03-31-00	GUZMAN & COMPANY		12.39	11,587.61	10,229.84	1,357.77
500	CONSECO INC COM	03-31-00	GUZMAN & COMPANY		15.20	5,703.55	19,454.53	-13,750.98
200	CONSTELLATION ENERG	03-31-00	GUZMAN & COMPANY		6.22	6,368.78	4,004.61	2,364.17
300	COOPER IND INC COM	03-31-00	GUZMAN & COMPANY		9.35	10,490.65	12,608.29	-2,117.64
2,100	CORNING INC COM	03-17-00	SMITH BARNEY INC		76.24	397,086.26	70,686.73	326,399.53
200	CORNING INC COM	03-31-00	GUZMAN & COMPANY		7.30	38,792.70	8,785.91	30,006.79
400	COSTCO WHSL CORP NE	03-31-00	GUZMAN & COMPANY		12.71	21,012.29	3,887.82	17,124.47
300	COUNTRYWIDE CR IND 1	03-31-00	GUZMAN & COMPANY		9.28	8,165.72	9,633.44	-1,467.72
400	CSX CORP COM	03-31-00	GUZMAN & COMPANY		12.32	9,387.68	6,586.26	2,801.42

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
500	CVS CORP COM STK	03-31-00	GUZMAN & COMPANY		15.63	18,765.62	12,024.22	6,741.40
300	DANA CORP COM	03-31-00	GUZMAN & COMPANY		9.29	8,446.96	6,752.94	1,694.02
600	DARDEN RESTAURANTS I	03-20-00	GARDNER RECH & CO.		18.29	8,419.21	4,019.13	4,400.08
100	DEERE & CO COM	03-02-00	GUZMAN & COMPANY		3.12	3,453.13	2,365.27	1,087.86
300	DEERE & CO COM	03-31-00	GUZMAN & COMPANY		9.38	11,390.62	7,095.80	4,294.82
200	DELL COMPUTER CORP C	03-02-00	GUZMAN & COMPANY		6.30	8,981.20	423.44	8,557.76
200	DELL COMPUTER CORP C	03-20-00	GARDNER RECH & CO.		6.39	11,668.61	502.09	11,166.52
2,400	DELL COMPUTER CORP C	03-31-00	GUZMAN & COMPANY		76.32	129,373.68	6,025.08	123,348.60
800	DELPHI AUTOMOTIVE SY	03-31-00	GUZMAN & COMPANY		24.43	12,775.57	9,816.08	2,959.49
700	DELTA AIR LINES INC	03-17-00	SMITH BARNEY INC		22.16	34,759.09	20,469.43	14,289.66
100	DELTA AIR LINES INC	03-31-00	GUZMAN & COMPANY		3.18	5,321.82	2,924.20	2,397.62
500	DILLARDS INC CL A CO	03-20-00	GARDNER RECH & CO.		15.28	8,234.72	15,742.36	-7,507.64
1,700	DISNEY WALT CO DISNE	03-31-00	GUZMAN & COMPANY		53.35	70,284.15	21,983.38	48,300.77
400	DOLLAR GEN CORP COM	03-17-00	SMITH BARNEY INC		12.32	9,487.68	10,685.78	-1,198.10
1,100	DOMINION RES INC VA	03-17-00	SMITH BARNEY INC		34.37	41,009.38	37,211.40	3,797.98
200	DOMINION RES INC VA	03-31-00	GUZMAN & COMPANY		6.26	7,681.24	6,765.71	915.53
300	DOVER CORP COM	03-31-00	GUZMAN & COMPANY		9.48	14,353.02	2,832.51	11,520.51
100	DOW CHEM CO COM	03-17-00	SMITH BARNEY INC		3.36	10,596.64	6,529.40	4,067.24
200	DOW CHEM CO COM	03-31-00	GUZMAN & COMPANY		6.76	22,793.24	13,058.79	9,734.45
100	DOW JONES & CO INC C	03-31-00	GUZMAN & COMPANY		3.24	7,178.01	3,745.65	3,432.36
300	DTE ENERGY CO COM	03-31-00	GUZMAN & COMPANY		9.29	8,690.71	7,725.08	965.63
400	DU PONT E I DE NEMOU	03-17-00	SMITH BARNEY INC		12.70	20,912.30	11,874.77	9,037.53
1,000	DU PONT E I DE NEMOU	03-31-00	GUZMAN & COMPANY		31.77	52,843.23	29,686.91	23,156.32
100	DUKE ENERGY CORP CO	03-02-00	GUZMAN & COMPANY		3.17	4,815.58	2,555.34	2,260.24
200	DUKE ENERGY CORP CO	03-20-00	GARDNER RECH & CO.		6.34	9,981.16	5,110.68	4,870.48

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	DUKE ENERGY CORP CO	03-31-00	GUZMAN & COMPANY		9.53	15,740.47	7,666.02	8,074.45
400	DUN & BRADSTREET COR	03-31-00	GUZMAN & COMPANY		12.39	11,437.61	7,872.08	3,565.53
200	EASTMAN CHEM CO COM	03-31-00	GUZMAN & COMPANY		6.31	9,093.69	6,361.33	2,732.36
200	EASTMAN KODAK CO CO	03-17-00	SMITH BARNEY INC		6.39	11,481.11	6,578.38	4,902.73
300	EASTMAN KODAK CO CO	03-31-00	GUZMAN & COMPANY		9.55	16,284.20	9,867.56	6,416.64
300	ECOLAB INC COM	03-31-00	GUZMAN & COMPANY		9.37	10,996.88	2,021.21	8,975.67
400	EDISON INTL COM	03-31-00	GUZMAN & COMPANY		12.23	6,612.77	7,450.16	-837.39
8,720	EDWARDS LIFESCIENCES	04-07-00	SPEAR LEEDS AND KEL		135.00	125,760.00	37,355.10	88,404.90
400	EL PASO ENERGY CORP	03-31-00	GUZMAN & COMPANY		12.54	16,137.46	13,974.57	2,162.89
100	ELECTR DATA SYS CORP	03-02-00	GUZMAN & COMPANY		3.22	6,565.53	4,137.96	2,427.57
100	ELECTR DATA SYS CORP	03-17-00	SMITH BARNEY INC		3.22	6,340.53	4,137.96	2,202.57
500	ELECTR DATA SYS CORP	03-31-00	GUZMAN & COMPANY		16.07	32,077.68	20,689.81	11,387.87
100	ELI LILLY & CO COM	03-02-00	GUZMAN & COMPANY		3.20	5,778.05	1,414.82	4,363.23
400	ELI LILLY & CO COM	03-17-00	SMITH BARNEY INC		12.82	24,537.18	5,659.27	18,877.91
1,100	ELI LILLY & CO COM	03-31-00	GUZMAN & COMPANY		35.31	69,264.69	15,563.00	53,701.69
400	EMC CORP MASS COM	03-17-00	SMITH BARNEY INC		13.72	51,411.28	2,670.53	48,740.75
100	EMC CORP MASS COM	03-22-00	PRUDENTIAL SECURITI		3.45	13,371.55	667.63	12,703.92
900	EMC CORP MASS COM	03-31-00	GUZMAN & COMPANY		30.75	112,469.25	6,008.69	106,460.56
700	EMERSON ELEC CO COM	03-17-00	SMITH BARNEY INC		22.05	31,477.95	19,278.31	12,199.64
500	EMERSON ELEC CO COM	03-31-00	GUZMAN & COMPANY		15.89	26,421.61	13,770.22	12,651.39
15,099	ENERGIZER HLDGS INC	04-11-00	SPEAR LEEDS AND KEL		237.63	333,900.22	153,830.74	180,069.48
300	ENRON CORP COM	03-17-00	SMITH BARNEY INC		9.70	20,765.30	3,300.88	17,464.42
700	ENRON CORP COM	03-31-00	GUZMAN & COMPANY		22.75	52,389.75	7,702.06	44,687.69
400	ENERGY CORP NEW CO	03-31-00	GUZMAN & COMPANY		12.27	8,062.73	8,683.37	-620.64
300	EQUIFAX INC COM	03-31-00	GUZMAN & COMPANY		9.26	7,565.74	9,676.57	-2,110.83

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
100	EXXON MOBIL CORP CO	03-02-00	GUZMAN & COMPANY		3.26	7,677.99	2,594.88	5,083.11
1,200	EXXON MOBIL CORP CO	03-17-00	SMITH BARNEY INC		39.09	92,510.91	31,138.62	61,372.29
200	EXXON MOBIL CORP CO	03-20-00	GARDNER RECH & CO.		6.51	15,243.49	5,189.77	10,053.72
100	EXXON MOBIL CORP CO	03-22-00	PRUDENTIAL SECURITI		3.25	7,471.75	2,594.88	4,876.87
3,100	EXXON MOBIL CORP CO	03-31-00	GUZMAN & COMPANY		101.05	241,117.70	80,441.43	160,676.27
300	F P L GROUP INC COM	03-31-00	GUZMAN & COMPANY		9.47	13,809.28	9,257.25	4,552.03
1,400	FEDEX CORP COM	03-17-00	SMITH BARNEY INC		43.60	47,818.90	23,536.63	24,282.27
300	FEDEX CORP COM	03-31-00	GUZMAN & COMPANY		9.39	11,690.61	5,043.56	6,647.05
200	FEDT DEPT STORES INC	03-17-00	SMITH BARNEY INC		6.27	8,006.23	5,407.78	2,598.45
200	FEDT DEPT STORES INC	03-31-00	GUZMAN & COMPANY		6.28	8,343.72	5,407.78	2,935.94
300	FHLMC VTG COM	03-17-00	SMITH BARNEY INC		9.49	14,540.51	3,648.05	10,892.46
700	FHLMC VTG COM	03-31-00	GUZMAN & COMPANY		22.04	30,909.21	8,512.12	22,397.09
200	FIRST DATA CORP COM	03-22-00	PRUDENTIAL SECURITI		6.31	9,293.69	5,728.62	3,565.07
400	FIRST DATA CORP COM	03-31-00	GUZMAN & COMPANY		12.59	17,687.41	11,457.24	6,230.17
400	FIRST UN CORP COM IS	03-17-00	SMITH BARNEY INC		12.49	14,412.51	6,969.38	7,443.13
1,000	FIRST UN CORP COM IS	03-31-00	GUZMAN & COMPANY		31.25	37,218.75	17,423.45	19,795.30
400	FIRSTAR CORP NEW WIS	03-17-00	SMITH BARNEY INC		12.31	9,037.69	11,821.47	-2,783.78
900	FIRSTAR CORP NEW WIS	03-31-00	GUZMAN & COMPANY		27.69	20,616.06	26,598.31	-5,982.25
500	FIRSTENERGY CORP COM	03-31-00	GUZMAN & COMPANY		15.35	10,297.15	11,205.52	-908.37
200	FLA PROGRESS CORP CO	03-31-00	GUZMAN & COMPANY		6.31	9,168.69	8,470.50	698.19
300	FLEETBOSTON FINL COR	03-17-00	SMITH BARNEY INC		9.33	9,646.92	4,513.50	5,133.42
900	FLEETBOSTON FINL COR	03-31-00	GUZMAN & COMPANY		28.10	32,821.90	13,540.51	19,281.39
200	FLUOR CORP COM	03-31-00	GUZMAN & COMPANY		6.21	6,193.79	4,244.61	1,949.18
100	FMC CORP COM (NEW)	03-31-00	GUZMAN & COMPANY		3.19	5,646.81	3,409.73	2,237.08
400	FNMA COM STK	03-17-00	SMITH BARNEY INC		12.82	24,387.18	3,913.87	20,473.31

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,000	FNMA COM STK	03-31-00	GUZMAN & COMPANY		31.89	56,405.61	9,784.67	46,620.94
500	FORD MTR CO DEL COM	03-17-00	SMITH BARNEY INC		15.75	22,265.50	7,981.25	14,284.25
1,200	FORD MTR CO DEL COM	03-31-00	GUZMAN & COMPANY		37.84	55,087.16	19,155.01	35,932.15
400	FORTUNE BRANDS INC C	03-31-00	GUZMAN & COMPANY		12.34	9,987.66	8,464.32	1,523.34
700	FRKLN RES INC COM	03-17-00	SMITH BARNEY INC		21.70	20,978.30	33,880.00	-12,901.70
200	FRKLN RES INC COM	03-31-00	GUZMAN & COMPANY		6.23	6,681.27	9,680.00	-2,998.73
300	GA PAC CORP COM-GEOR	03-31-00	GUZMAN & COMPANY		9.40	11,859.35	6,015.71	5,843.64
100	GANNETT INC COM	03-17-00	SMITH BARNEY INC		3.24	7,034.26	2,243.29	4,790.97
300	GANNETT INC COM	03-31-00	GUZMAN & COMPANY		9.71	21,102.79	6,729.88	14,372.91
1,100	GAP INC COM	03-17-00	SMITH BARNEY INC		34.71	51,046.54	3,425.55	47,620.99
900	GAP INC COM	03-31-00	GUZMAN & COMPANY		28.50	44,802.75	2,802.72	42,000.03
100	GATEWAY INC COM	03-20-00	GARDNER RECH & CO.		3.21	6,253.04	2,216.88	4,036.16
300	GATEWAY INC COM	03-31-00	GUZMAN & COMPANY		9.53	15,890.47	6,650.63	9,239.84
200	GEN DYNAMICS CORP CO	03-22-00	PRUDENTIAL SECURITI		6.31	9,168.69	5,518.05	3,650.64
100	GEN DYNAMICS CORP CO	03-31-00	GUZMAN & COMPANY		3.17	4,971.83	2,759.02	2,212.81
1,200	GEN ELEC CO COM	03-17-00	SMITH BARNEY INC		41.60	167,808.40	21,504.18	146,304.22
200	GEN ELEC CO COM	03-20-00	GARDNER RECH & CO.		6.94	27,905.56	3,584.03	24,321.53
100	GEN ELEC CO COM	03-22-00	PRUDENTIAL SECURITI		3.51	15,083.99	1,792.02	13,291.97
3,000	GEN ELEC CO COM	03-31-00	GUZMAN & COMPANY		105.52	465,456.98	53,760.45	411,696.53
600	GEN MILLS INC COM	03-17-00	SMITH BARNEY INC		18.69	20,681.31	9,572.93	11,108.38
200	GEN MILLS INC COM	03-31-00	GUZMAN & COMPANY		6.25	7,231.25	3,190.98	4,040.27
300	GENERAL MOTORS CORP	03-17-00	SMITH BARNEY INC		9.81	24,027.69	10,987.97	13,039.72
600	GENERAL MOTORS CORP	03-31-00	GUZMAN & COMPANY		19.66	49,667.84	21,975.94	27,691.90
400	GENUINE PARTS CO COM	03-31-00	GUZMAN & COMPANY		12.32	9,537.68	7,411.80	2,125.88
400	GILLETTE CO COM	03-17-00	SMITH BARNEY INC		12.46	13,762.54	8,484.41	5,278.13

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,100	GILLETTE CO COM	03-31-00	GUZMAN & COMPANY		34.39	41,421.86	23,332.13	18,089.73
400	GOLDEN W. FNCL CORP	03-31-00	GUZMAN & COMPANY		12.42	12,462.58	4,258.38	8,204.20
300	GPU INC COM	03-31-00	GUZMAN & COMPANY		9.28	8,203.22	9,127.04	-923.82
200	GRAINGER W W INC COM	03-31-00	GUZMAN & COMPANY		6.37	10,843.63	3,591.39	7,252.24
100	GTE CORP COM	03-02-00	GUZMAN & COMPANY		3.22	6,578.03	3,309.62	3,268.41
300	GTE CORP COM	03-17-00	SMITH BARNEY INC		9.69	20,690.31	9,928.87	10,761.44
100	GTE CORP COM	03-22-00	PRUDENTIAL SECURITI		3.23	6,684.27	3,309.62	3,374.65
900	GTE CORP COM	03-31-00	GUZMAN & COMPANY		29.13	63,870.87	29,786.60	34,084.27
100	GUIDANT CORP COM STK	03-31-00	GUZMAN & COMPANY		3.20	5,878.05	1,407.00	4,471.05
200	HALLIBURTON CO COM	03-02-00	GUZMAN & COMPANY		6.29	8,431.21	3,791.75	4,639.46
600	HALLIBURTON CO COM	03-31-00	GUZMAN & COMPANY		18.82	24,581.18	11,375.24	13,205.94
200	HARCOURT GEN INC CO	03-31-00	GUZMAN & COMPANY		6.25	7,443.75	3,330.09	4,113.66
200	HARLEY DAVIDSON INC	03-31-00	GUZMAN & COMPANY		6.53	15,868.47	14,208.00	1,660.47
300	HARTFORD FINL SVCS G	03-31-00	GUZMAN & COMPANY		9.53	15,815.47	3,453.12	12,362.35
400	HASBRO INC COM	03-31-00	GUZMAN & COMPANY		12.22	6,587.78	2,565.35	4,022.43
700	HEINZ H J CO COM	03-17-00	SMITH BARNEY INC		21.77	22,859.48	15,672.69	7,186.79
300	HEINZ H J CO COM	03-31-00	GUZMAN & COMPANY		9.35	10,453.15	6,716.87	3,736.28
200	HERSHEY FOODS CORP C	03-31-00	GUZMAN & COMPANY		6.33	9,743.67	3,393.04	6,350.63
2,500	HEWLETT-PACKARD CO	03-17-00	SMITH BARNEY INC		86.50	344,913.50	36,585.07	308,328.43
100	HEWLETT-PACKARD CO	03-20-00	GARDNER RECH & CO.		3.48	14,384.02	1,463.40	12,920.62
900	HEWLETT-PACKARD CO	03-31-00	GUZMAN & COMPANY		30.98	119,275.27	13,170.63	106,104.64
100	HOME DEPOT INC COM	03-02-00	GUZMAN & COMPANY		3.19	5,484.31	761.54	4,722.77
800	HOME DEPOT INC COM	03-17-00	SMITH BARNEY INC		25.69	50,674.31	6,092.32	44,581.99
100	HOME DEPOT INC COM	03-20-00	GARDNER RECH & CO.		3.21	6,253.04	761.54	5,491.50
100	HOME DEPOT INC COM	03-22-00	PRUDENTIAL SECURITI		3.22	6,303.03	761.54	5,541.49

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,100	HOME DEPOT INC COM	03-31-00	GUZMAN & COMPANY		67.52	135,382.48	15,992.34	119,390.14
400	HONEYWELL INTL INC C	03-17-00	SMITH BARNEY INC		12.63	18,737.37	4,617.21	14,120.16
700	HONEYWELL INTL INC C	03-31-00	GUZMAN & COMPANY		22.23	36,859.02	8,080.12	28,778.90
200	HSEHD INTL INC COM	03-02-00	GUZMAN & COMPANY		6.24	7,018.76	1,984.22	5,034.54
600	HSEHD INTL INC COM	03-31-00	GUZMAN & COMPANY		18.75	22,368.75	5,952.65	16,416.10
400	HUNTINGTON BANCSHA	03-17-00	SMITH BARNEY INC		0.29	8,549.71	11,250.54	-2,700.83
100	ILL TOOL WKS INC COM	03-17-00	SMITH BARNEY INC		3.22	6,478.03	2,189.14	4,288.89
300	ILL TOOL WKS INC COM	03-31-00	GUZMAN & COMPANY		9.56	16,565.44	6,567.41	9,998.03
400	IMS HLTH INC COM STK	03-31-00	GUZMAN & COMPANY		12.23	6,762.77	5,254.74	1,508.03
200	INGERSOLL-RAND CO CO	03-31-00	GUZMAN & COMPANY		6.30	8,843.70	4,663.70	4,180.00
100	INTEL CORP CAP	03-02-00	GUZMAN & COMPANY		3.39	11,571.61	470.02	11,101.59
1,100	INTEL CORP CAP	03-17-00	SMITH BARNEY INC		4.76	142,788.99	5,170.18	137,618.81
200	INTEL CORP CAP	03-20-00	GARDNER RECH & CO.		6.91	27,118.09	940.03	26,178.06
200	INTEL CORP CAP	03-22-00	PRUDENTIAL SECURITI		0.96	28,799.04	940.03	27,859.01
3,000	INTEL CORP CAP	03-31-00	GUZMAN & COMPANY		103.20	395,709.30	14,100.49	381,608.81
400	INTERPUBLIC GROUP CO	03-31-00	GUZMAN & COMPANY		12.63	18,887.37	4,637.02	14,250.35
100	INTL BUSINESS MACH C	03-02-00	GUZMAN & COMPANY		3.35	10,334.15	1,586.12	8,748.03
600	INTL BUSINESS MACH C	03-17-00	SMITH BARNEY INC		20.20	65,942.30	9,516.74	56,425.56
100	INTL BUSINESS MACH C	03-20-00	GARDNER RECH & CO.		3.38	11,215.37	1,586.12	9,629.25
100	INTL BUSINESS MACH C	03-22-00	PRUDENTIAL SECURITI		3.39	11,434.11	1,586.12	9,847.99
1,600	INTL BUSINESS MACH C	03-31-00	GUZMAN & COMPANY		54.30	188,745.70	25,377.96	163,367.74
200	INTL FLAVORS & FRAGR	03-31-00	GUZMAN & COMPANY		6.24	7,006.26	7,231.00	-224.74
300	INTL PAPER CO COM	03-17-00	SMITH BARNEY INC		9.39	11,409.36	9,322.79	2,086.57
400	INTL PAPER CO COM	03-31-00	GUZMAN & COMPANY		12.57	17,087.43	12,430.39	4,657.04
200	JEFFERSON-PILOT CORP	03-31-00	GUZMAN & COMPANY		6.45	13,306.05	2,470.02	10,836.03

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
400	JOHNSON & JOHNSON CO	03-17-00	SMITH BARNEY INC		13.07	31,811.93	9,694.32	22,117.61
100	JOHNSON & JOHNSON CO	03-22-00	PRUDENTIAL SECURITI		3.28	8,190.47	2,423.58	5,766.89
1,300	JOHNSON & JOHNSON CO	03-31-00	GUZMAN & COMPANY		42.04	91,039.21	31,506.54	59,532.67
1,400	K MART CORP COM	03-17-00	SMITH BARNEY INC		42.44	12,907.56	24,925.41	-12,017.85
300	KELLOGG CO COM	03-17-00	SMITH BARNEY INC		9.26	7,659.49	7,723.33	-63.84
400	KELLOGG CO COM	03-31-00	GUZMAN & COMPANY		12.35	10,237.65	10,297.77	-60.12
600	KEYCORP NEW COM	03-31-00	GUZMAN & COMPANY		18.38	11,381.62	9,418.15	1,963.47
100	KOHL'S CORP COM	03-17-00	SMITH BARNEY INC		3.30	8,977.95	5,762.99	3,214.96
200	KOHL'S CORP COM	03-31-00	GUZMAN & COMPANY		6.69	20,493.31	11,525.99	8,967.32
1,100	KROGER CO COM	03-31-00	GUZMAN & COMPANY		33.65	19,285.10	12,674.54	6,610.56
100	KS CY SOUTHN INDS IN	03-02-00	GUZMAN & COMPANY		3.29	8,521.71	5,645.75	2,875.96
100	KS CY SOUTHN INDS IN	03-31-00	GUZMAN & COMPANY		3.29	8,590.46	5,645.75	2,944.71
400	LEGGETT & PLATT INC	03-31-00	GUZMAN & COMPANY		12.29	8,587.71	8,947.04	-359.33
100	LEXMARK INTL GROUP I	03-31-00	GUZMAN & COMPANY		3.36	10,571.64	6,697.75	3,873.89
300	LINCOLN NATL CORP CO	03-31-00	GUZMAN & COMPANY		9.34	10,040.66	4,357.25	5,683.41
500	LOCKHEED MARTIN COR	03-31-00	GUZMAN & COMPANY		15.35	10,203.40	5,773.03	4,430.37
200	LOEWS CORP COM	03-31-00	GUZMAN & COMPANY		6.34	9,993.66	11,063.50	-1,069.84
500	LOUISIANA-PACIFIC CO	03-31-00	GUZMAN & COMPANY		15.24	6,922.26	7,261.42	-339.16
500	LOWES COS INC COM	03-31-00	GUZMAN & COMPANY		15.98	29,171.52	3,648.15	25,523.37
100	LSI LOGIC CORP COM	03-20-00	GARDNER RECH & CO.		3.28	8,152.97	1,743.72	6,409.25
300	LSI LOGIC CORP COM	03-31-00	GUZMAN & COMPANY		9.73	21,777.77	5,231.17	16,546.60
300	LTD INC COM	03-31-00	GUZMAN & COMPANY		9.43	12,628.07	5,972.41	6,655.66
200	LUCENT TECHNOLOGIES	03-20-00	GARDNER RECH & CO.		6.46	13,643.54	3,017.15	10,626.39
100	LUCENT TECHNOLOGIES	03-22-00	PRUDENTIAL SECURITI		3.21	6,271.79	1,508.57	4,763.22
2,900	LUCENT TECHNOLOGIES	03-31-00	GUZMAN & COMPANY		92.88	176,082.12	43,748.60	132,333.52

SALE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	MALLINCKRODT INC NE	03-31-00	GUZMAN & COMPANY		9.29	8,615.71	9,942.08	-1,326.37
400	MARRIOTT INTL INC NE	03-31-00	GUZMAN & COMPANY		12.42	12,587.58	3,913.24	8,674.34
100	MARSH & MC LENNAN C	03-20-00	GARDNER RECH & CO.		3.32	9,321.68	2,704.57	6,617.11
200	MARSH & MC LENNAN C	03-31-00	GUZMAN & COMPANY		6.74	22,055.76	5,409.15	16,646.61
700	MASCO CORP COM	03-31-00	GUZMAN & COMPANY		21.48	14,328.52	11,904.41	2,424.11
800	MATTEL INC COM	03-31-00	GUZMAN & COMPANY		24.28	8,325.72	12,381.79	-4,056.07
400	MAY DEPT STORES CO C	03-17-00	SMITH BARNEY INC		12.41	12,037.59	6,876.64	5,160.95
300	MAY DEPT STORES CO C	03-31-00	GUZMAN & COMPANY		9.29	8,540.71	5,157.48	3,383.23
200	MAYTAG CORP COM	03-31-00	GUZMAN & COMPANY		6.23	6,618.77	3,339.40	3,279.37
100	MBIA INC COM	03-02-00	GUZMAN & COMPANY		3.13	3,828.12	5,265.45	-1,437.33
200	MBIA INC COM	03-31-00	GUZMAN & COMPANY		6.35	10,406.15	10,530.89	-124.74
400	MBNA CORP COM	03-20-00	GARDNER RECH & CO.		12.34	9,962.66	1,491.93	8,470.73
700	MBNA CORP COM	03-31-00	GUZMAN & COMPANY		21.60	17,828.40	2,610.88	15,217.52
500	MC DONALDS CORP COM	03-17-00	SMITH BARNEY INC		15.57	16,890.68	1,786.19	15,104.49
1,400	MC DONALDS CORP COM	03-31-00	GUZMAN & COMPANY		43.76	52,543.74	5,001.34	47,542.40
300	MCGRAW HILL COMPANI	03-31-00	GUZMAN & COMPANY		9.46	13,640.54	4,174.39	9,466.15
400	MCKESSON HBOC INC CO	03-31-00	GUZMAN & COMPANY		12.28	8,387.72	27,378.20	-18,990.48
200	MEAD CORP COM	03-31-00	GUZMAN & COMPANY		6.24	6,981.26	3,264.57	3,716.69
200	MEDIAONE GROUP INC C	03-17-00	SMITH BARNEY INC		6.52	15,543.48	1,996.93	13,546.55
600	MEDIAONE GROUP INC C	03-31-00	GUZMAN & COMPANY		19.62	48,580.38	5,990.80	42,589.58
600	MEDTRONIC INC COM	03-17-00	SMITH BARNEY INC		19.06	31,593.44	7,519.59	24,073.85
100	MEDTRONIC INC COM	03-22-00	PRUDENTIAL SECURITI		3.19	5,459.31	1,253.26	4,206.05
1,100	MEDTRONIC INC COM	03-31-00	GUZMAN & COMPANY		34.89	56,546.36	13,785.91	42,760.45
300	MELLON FINL CORP COM	03-20-00	GARDNER RECH & CO.		9.32	9,309.43	2,085.35	7,224.08
400	MELLON FINL CORP COM	03-31-00	GUZMAN & COMPANY		12.40	11,787.60	2,780.47	9,007.13

SALE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
100	MERCK & CO INC COM	03-02-00	GUZMAN & COMPANY		3.20	5,928.05	1,427.72	4,500.33
800	MERCK & CO INC COM	03-17-00	SMITH BARNEY INC		25.68	50,124.32	11,421.79	38,702.53
100	MERCK & CO INC COM	03-20-00	GARDNER RECH & CO.		3.21	6,084.29	1,427.72	4,656.57
100	MERCK & CO INC COM	03-22-00	PRUDENTIAL SECURITI		3.22	6,440.53	1,427.72	5,012.81
2,100	MERCK & CO INC COM	03-31-00	GUZMAN & COMPANY		67.35	130,395.15	29,982.20	100,412.95
200	MEREDITH CORP COM	03-02-00	GUZMAN & COMPANY		6.19	5,681.31	1,553.25	4,128.06
200	MERRILL LYNCH & CO I	03-17-00	SMITH BARNEY INC		6.70	20,943.30	2,350.44	18,592.86
300	MERRILL LYNCH & CO I	03-31-00	GUZMAN & COMPANY		10.05	31,489.95	3,525.66	27,964.29
300	MGIC INVT CORP WIS C	03-31-00	GUZMAN & COMPANY		9.44	13,078.06	10,398.35	2,679.71
100	MICRON TECH INC COM	03-02-00	GUZMAN & COMPANY		3.33	9,715.42	2,603.77	7,111.65
300	MICRON TECH INC COM	03-31-00	GUZMAN & COMPANY		10.26	37,789.74	7,811.32	29,978.42
100	MICROSOFT CORP COM	03-02-00	GUZMAN & COMPANY		3.32	9,334.18	1,057.39	8,276.79
300	MICROSOFT CORP COM	03-20-00	GARDNER RECH & CO.		10.00	29,708.75	3,341.72	26,367.03
200	MICROSOFT CORP COM	03-22-00	PRUDENTIAL SECURITI		0.69	20,649.31	2,227.82	18,421.49
4,700	MICROSOFT CORP COM	03-31-00	GUZMAN & COMPANY		157.65	499,217.35	52,353.66	446,863.69
500	MINN MNG & MFG CO CO	03-17-00	SMITH BARNEY INC		16.44	42,921.06	24,681.47	18,239.59
400	MINN MNG & MFG CO CO	03-31-00	GUZMAN & COMPANY		13.19	35,411.81	19,745.18	15,666.63
200	MOLEX INC COM	03-17-00	SMITH BARNEY INC		0.40	11,924.60	8,080.00	3,844.60
100	MOLEX INC COM	03-31-00	GUZMAN & COMPANY		3.20	5,871.80	4,040.00	1,831.80
100	MORGAN J P & CO INC	03-17-00	SMITH BARNEY INC		3.42	12,577.83	3,789.99	8,787.84
100	MORGAN J P & CO INC	03-31-00	GUZMAN & COMPANY		3.44	13,171.56	3,789.99	9,381.57
100	MORGAN STANLEY DEAN	03-02-00	GUZMAN & COMPANY		3.26	7,652.99	1,041.66	6,611.33
400	MORGAN STANLEY DEAN	03-17-00	SMITH BARNEY INC		13.19	35,536.81	4,166.63	31,370.18
1,100	MORGAN STANLEY DEAN	03-31-00	GUZMAN & COMPANY		36.00	89,682.75	13,402.87	76,279.88
300	MOTOROLA INC COM	03-17-00	SMITH BARNEY INC		10.50	44,783.25	6,751.59	38,031.66

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
700	MOTOROLA INC COM	03-31-00	GUZMAN & COMPANY		24.33	99,638.17	15,753.72	83,884.45
900	NATL CY CORP COM	03-31-00	GUZMAN & COMPANY		27.62	18,534.88	20,990.39	-2,455.51
200	NAVISTAR INTL CORP N	03-31-00	GUZMAN & COMPANY		6.27	8,018.73	5,346.23	2,672.50
200	NCR CORP COM	03-31-00	GUZMAN & COMPANY		6.27	8,018.73	7,733.00	285.73
300	NETWORK APPLIANCE IN	03-31-00	GUZMAN & COMPANY		9.83	24,815.17	4,442.28	20,372.89
200	NEW YORK TIMES CO CL	03-31-00	GUZMAN & COMPANY		6.29	8,581.21	2,307.59	6,273.62
300	NEWELL RUBBERMAID I	03-22-00	PRUDENTIAL SECURITI		9.25	7,453.25	6,091.96	1,361.29
300	NEWMONT MNG CORP C	03-31-00	GUZMAN & COMPANY		9.23	6,722.02	8,998.25	-2,276.23
400	NEXTEL COMMUNICATIO	03-31-00	GUZMAN & COMPANY		13.98	59,286.02	16,988.97	42,297.05
800	NIKE INC CL B COM	03-17-00	SMITH BARNEY INC		24.86	25,675.14	7,306.58	18,368.56
300	NIKE INC CL B COM	03-31-00	GUZMAN & COMPANY		9.40	11,878.10	2,739.97	9,138.13
700	NORDSTROM INC COM	03-17-00	SMITH BARNEY INC		21.56	16,734.69	11,904.16	4,830.53
500	NORFOLK SOUTHN CORP	03-31-00	GUZMAN & COMPANY		15.24	7,172.26	6,938.11	234.15
1,100	NOVELL INC COM	03-17-00	SMITH BARNEY INC		1.09	32,448.91	19,357.07	13,091.84
300	NOVELL INC COM	03-31-00	GUZMAN & COMPANY		9.29	8,578.21	5,279.20	3,299.01
700	OFFICE DEPOT INC COM	03-31-00	GUZMAN & COMPANY		21.27	8,072.48	15,778.00	-7,705.52
100	OMNICOM GROUP INC CO	03-02-00	GUZMAN & COMPANY		3.31	9,246.69	4,257.61	4,989.08
200	OMNICOM GROUP INC CO	03-31-00	GUZMAN & COMPANY		6.63	18,680.87	8,515.22	10,165.65
100	ORACLE CORP COM	03-02-00	GUZMAN & COMPANY		3.23	6,846.77	121.40	6,725.37
4,900	ORACLE CORP COM	03-17-00	SMITH BARNEY INC		13.04	391,068.21	5,948.42	385,119.79
200	ORACLE CORP COM	03-20-00	GARDNER RECH & CO.		6.54	15,993.46	242.79	15,750.67
2,600	ORACLE CORP COM	03-31-00	GUZMAN & COMPANY		84.77	202,877.73	3,156.31	199,721.42
400	OWENS ILL INC COM NE	03-31-00	GUZMAN & COMPANY		12.23	6,737.77	14,729.34	-7,991.57
300	PAINE WEBBER GROUP I	03-31-00	GUZMAN & COMPANY		9.44	13,190.56	12,890.25	300.31
300	PAYCHEX INC COM	03-31-00	GUZMAN & COMPANY		9.53	15,702.97	10,126.48	5,576.49

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
100	PE CORP PE BIOSYSTEM	03-17-00	SMITH BARNEY INC		3.34	10,096.66	558.70	9,537.96
200	PE CORP PE BIOSYSTEM	03-31-00	GUZMAN & COMPANY		6.65	19,293.35	1,117.39	18,175.96
300	PECO ENERGY CO COM	03-31-00	GUZMAN & COMPANY		9.37	11,053.13	5,083.65	5,969.48
400	PENNEY J.C CO INC CO	03-31-00	GUZMAN & COMPANY		12.20	5,937.80	13,593.62	-7,655.82
400	PEOPLESOFT INC COM	03-31-00	GUZMAN & COMPANY		12.27	7,987.73	8,419.74	-432.01
900	PEP BOYS-MANNY MOE &	03-02-00	GUZMAN & COMPANY		27.19	5,429.06	14,178.24	-8,749.18
7,946	PEP BOYS-MANNY MOE &	03-31-00	GUZMAN & COMPANY		319.42	46,859.96	125,178.15	-78,318.19
600	PEPSICO INC COM	03-17-00	SMITH BARNEY INC		18.66	19,781.34	6,332.08	13,449.26
1,400	PEPSICO INC COM	03-31-00	GUZMAN & COMPANY		43.62	48,343.88	14,774.86	33,569.02
300	PFIZER INC COM	03-02-00	GUZMAN & COMPANY		9.32	9,590.68	1,627.93	7,962.75
1,300	PFIZER INC COM	03-17-00	SMITH BARNEY INC		40.56	46,515.69	7,054.34	39,461.35
200	PFIZER INC COM	03-20-00	GARDNER RECH & CO.		6.24	7,131.26	1,085.28	6,045.98
3,600	PFIZER INC COM	03-31-00	GUZMAN & COMPANY		112.39	131,512.61	19,535.11	111,977.50
400	PG& E CORP COM	03-20-00	GARDNER RECH & CO.		12.30	8,887.70	8,903.38	-15.68
300	PG& E CORP COM	03-31-00	GUZMAN & COMPANY		9.21	6,290.79	6,677.53	-386.74
600	PHARMACIA CORP COM	03-31-00	GUZMAN & COMPANY		19.03	30,880.97	11,974.59	18,906.38
0	PHARMACIA CORP COM	04-18-00			0.00	2.57	1.00	1.57
1,000	PHILIP MORRIS COS IN	03-17-00	SMITH BARNEY INC		30.67	20,031.83	14,852.02	5,179.81
2,300	PHILIP MORRIS COS IN	03-31-00	GUZMAN & COMPANY		70.62	48,516.88	34,159.65	14,357.23
200	PHILLIPS PETRO CO CO	03-20-00	GARDNER RECH & CO.		6.28	8,256.22	5,204.96	3,051.26
200	PHILLIPS PETRO CO CO	03-31-00	GUZMAN & COMPANY		6.31	9,243.69	5,204.96	4,038.73
300	PITNEY BOWES INC COM	03-31-00	GUZMAN & COMPANY		9.45	13,396.80	3,615.43	9,781.37
200	PNC FINANCIAL SERVIC	03-17-00	SMITH BARNEY INC		6.30	8,731.20	4,173.89	4,557.31
300	PNC FINANCIAL SERVIC	03-31-00	GUZMAN & COMPANY		9.46	13,509.29	6,260.84	7,248.45
200	PPG IND INC COM	03-31-00	GUZMAN & COMPANY		6.35	10,456.15	4,455.69	6,000.46

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	PPL CORP COM ISIN US	03-31-00	GUZMAN & COMPANY		9.21	6,272.04	7,489.26	-1,217.22
300	PRAXAIR INC COM	03-31-00	GUZMAN & COMPANY		9.42	12,478.08	5,708.53	6,769.55
300	PRICE T ROWE ASSOC I	03-31-00	GUZMAN & COMPANY		9.40	11,840.60	9,562.50	2,278.10
100	PROCTER & GAMBLE CO	03-02-00	GUZMAN & COMPANY		3.30	8,727.95	2,796.90	5,931.05
200	PROCTER & GAMBLE CO	03-17-00	SMITH BARNEY INC		6.39	11,518.61	5,593.79	5,924.82
100	PROCTER & GAMBLE CO	03-22-00	PRUDENTIAL SECURITI		3.19	5,584.31	2,796.90	2,787.41
1,200	PROCTER & GAMBLE CO	03-31-00	GUZMAN & COMPANY		38.25	67,461.75	33,562.75	33,899.00
100	PROGRESSIVE CORP OH	03-31-00	GUZMAN & COMPANY		3.26	7,602.99	10,678.00	-3,075.01
100	PROVIDIAN FINL CORP	03-17-00	SMITH BARNEY INC		3.29	8,546.71	2,190.27	6,356.44
200	PROVIDIAN FINL CORP	03-31-00	GUZMAN & COMPANY		6.58	17,318.42	4,380.54	12,937.88
300	PUB SERVICE ENTERPRI	03-31-00	GUZMAN & COMPANY		9.30	8,878.20	7,957.23	920.97
100	QUAKER OATS CO COM	03-31-00	GUZMAN & COMPANY		3.21	6,059.29	2,407.13	3,652.16
100	QUALCOMM INC COM	03-02-00	GUZMAN & COMPANY		3.45	13,215.30	4,865.68	8,349.62
100	QUALCOMM INC COM	03-20-00	GARDNER RECH & CO.		3.44	13,196.56	5,203.78	7,992.78
700	QUALCOMM INC COM	03-31-00	GUZMAN & COMPANY		24.49	104,494.26	36,426.49	68,067.77
600	RALSTON-RALSTON PURI	03-17-00	SMITH BARNEY INC		18.51	15,281.49	7,292.87	7,988.62
300	RALSTON-RALSTON PURI	03-31-00	GUZMAN & COMPANY		9.28	8,203.22	3,646.44	4,556.78
600	RAYTHEON CO CL B COM	03-31-00	GUZMAN & COMPANY		18.36	10,631.64	21,995.85	-11,364.21
500	REGIONS FNCL CORP CO	03-31-00	GUZMAN & COMPANY		15.39	11,390.86	17,250.00	-5,859.14
400	RELIANT ENERGY INC C	03-31-00	GUZMAN & COMPANY		12.32	9,362.68	7,754.23	1,608.45
300	ROCKWELL INTL CORP N	03-31-00	GUZMAN & COMPANY		9.42	12,534.33	7,226.83	5,307.50
200	ROHM & HAAS CO COM	03-17-00	SMITH BARNEY INC		6.28	8,318.72	4,661.58	3,657.14
200	ROHM & HAAS CO COM	03-31-00	GUZMAN & COMPANY		6.30	8,918.70	4,661.58	4,257.12
400	S.W. AIRL CO COM	03-17-00	SMITH BARNEY INC		12.26	7,587.74	3,484.76	4,102.98
500	S.W. AIRL CO COM	03-31-00	GUZMAN & COMPANY		15.35	10,390.90	4,355.94	6,034.96

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
0	SABRE HLDGS CORP	03-23-00		0.00		19.94	11.10	8.84
300	SAFECO CORP COM	03-31-00	GUZMAN & COMPANY	9.27		7,959.48	6,308.78	1,650.70
200	SAFWAY INC COM NEW	03-17-00	SMITH BARNEY INC	6.27		8,006.23	10,972.03	-2,965.80
500	SAFWAY INC COM NEW	03-31-00	GUZMAN & COMPANY	15.76		22,609.24	27,430.08	-4,820.84
400	SARA LEE CORP COM	03-22-00	PRUDENTIAL SECURITI	12.24		7,037.76	4,318.72	2,719.04
900	SARA LEE CORP COM	03-31-00	GUZMAN & COMPANY	27.54		16,172.46	9,717.11	6,455.35
200	SBC COMMUNICATIONS I	03-02-00	GUZMAN & COMPANY	6.30		8,893.70	3,064.42	5,829.28
1,200	SBC COMMUNICATIONS I	03-17-00	SMITH BARNEY INC	37.83		54,637.17	18,386.53	36,250.64
200	SBC COMMUNICATIONS I	03-20-00	GARDNER RECH & CO.	6.31		9,043.69	3,064.42	5,979.27
3,200	SBC COMMUNICATIONS I	03-31-00	GUZMAN & COMPANY	100.48		134,299.52	49,030.75	85,268.77
600	SCHERING-PLOUGH CORP	03-17-00	SMITH BARNEY INC	18.75		22,331.25	4,919.17	17,412.08
1,400	SCHERING-PLOUGH CORP	03-31-00	GUZMAN & COMPANY	43.72		51,406.28	11,478.05	39,928.23
300	SCHWAB CHARLES CORP	03-17-00	SMITH BARNEY INC	9.56		16,584.19	2,809.03	13,775.16
900	SCHWAB CHARLES CORP	03-31-00	GUZMAN & COMPANY	28.71		51,102.54	8,427.10	42,675.44
200	SEALED AIR CORP NEW	03-31-00	GUZMAN & COMPANY	6.37		10,856.13	10,151.26	704.87
500	SEARS ROEBUCK & CO C	03-31-00	GUZMAN & COMPANY	15.52		15,421.98	8,073.16	7,348.82
800	SEMPRA ENERGY INC CO	03-17-00	SMITH BARNEY INC	24.47		14,075.53	22,002.66	-7,927.13
40,800	SERVICE CORP INTL CO	03-15-00	GUZMAN & COMPANY	1,636.25		125,863.75	309,382.69	-183,518.94
400	SHERWIN-WILLIAMS CO	03-31-00	GUZMAN & COMPANY	12.30		8,762.70	3,737.74	5,024.96
300	SLM HLDG CORP COM ST	03-31-00	GUZMAN & COMPANY	9.34		9,984.41	15,083.16	-5,098.75
100	SOLETRON CORP COM	03-02-00	GUZMAN & COMPANY	3.24		6,946.76	5,177.32	1,769.44
300	SOUTHERN CO COM STK	03-02-00	GUZMAN & COMPANY	9.23		6,647.02	2,963.37	3,683.65
900	SOUTHERN CO COM STK	03-31-00	GUZMAN & COMPANY	27.66		19,547.34	8,890.10	10,657.24
400	SOUTHTRUST CORP COM	03-31-00	GUZMAN & COMPANY	12.34		10,162.66	15,950.00	-5,787.34
400	SPRINT CORP COM	03-17-00	SMITH BARNEY INC	12.80		23,912.20	6,330.79	17,581.41

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
800	SPRINT CORP COM	03-31-00	GUZMAN & COMPANY		25.68	50,374.32	12,661.58	37,712.74
300	SPRINT CORP PCS COM	03-17-00	SMITH BARNEY INC		9.58	17,277.92	1,926.24	15,351.68
900	SPRINT CORP PCS COM	03-31-00	GUZMAN & COMPANY		28.96	58,752.29	5,778.73	52,973.56
300	ST JUDE MED INC COM	03-31-00	GUZMAN & COMPANY		9.26	7,734.49	6,765.63	968.86
400	ST PAUL COS INC COM	03-31-00	GUZMAN & COMPANY		12.46	13,637.54	9,792.73	3,844.81
200	ST STR CORP COM	03-31-00	GUZMAN & COMPANY		6.65	19,368.35	9,956.00	9,412.35
300	STANLEY WKS COM	03-31-00	GUZMAN & COMPANY		9.27	7,903.23	5,134.12	2,769.11
300	SUMMIT BANCORP COM	03-31-00	GUZMAN & COMPANY		9.27	7,865.73	15,006.00	-7,140.27
100	SUN MICROSYSTEMS INC	03-02-00	GUZMAN & COMPANY		3.33	9,602.92	266.33	9,336.59
100	SUN MICROSYSTEMS INC	03-22-00	PRUDENTIAL SECURITI		0.33	9,674.67	340.93	9,333.74
1,400	SUN MICROSYSTEMS INC	03-31-00	GUZMAN & COMPANY		46.38	131,137.96	4,772.98	126,364.98
200	SUN TR BANKS INC COM	03-17-00	SMITH BARNEY INC		6.38	11,256.12	6,891.10	4,365.02
300	SUN TR BANKS INC COM	03-31-00	GUZMAN & COMPANY		9.58	17,315.42	10,336.65	6,978.77
400	SYSCO CORP COM	03-31-00	GUZMAN & COMPANY		12.48	14,262.52	3,260.48	11,002.04
200	TANDY CORP COM	03-20-00	GARDNER RECH & CO.		6.31	9,281.19	1,850.76	7,430.43
200	TANDY CORP COM	03-31-00	GUZMAN & COMPANY		6.34	10,143.66	1,850.76	8,292.90
600	TARGET CORP COM	03-17-00	SMITH BARNEY INC		19.39	41,680.61	6,578.09	35,102.52
400	TARGET CORP COM	03-31-00	GUZMAN & COMPANY		13.00	29,887.00	4,385.40	25,501.60
100	TEKTRONIX INC COM	03-02-00	GUZMAN & COMPANY		3.21	6,034.29	975.00	5,059.29
200	TELLABS INC COM	03-17-00	SMITH BARNEY INC		0.44	12,987.06	2,892.47	10,094.59
400	TELLABS INC COM	03-31-00	GUZMAN & COMPANY		12.84	25,180.88	5,784.94	19,395.94
300	TENET HEALTHCARE COR	03-31-00	GUZMAN & COMPANY		9.23	6,890.77	6,240.75	650.02
100	TERADYNE INC COM	03-20-00	GARDNER RECH & CO.		3.28	8,209.22	4,852.28	3,356.94

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	TERADYNE INC COM	03-31-00	GUZMAN & COMPANY		6.55	16,443.45	9,704.55	6,738.90
200	TEXACO INC COM	03-17-00	SMITH BARNEY INC		6.34	10,193.66	6,559.86	3,633.80
600	TEXACO INC COM	03-31-00	GUZMAN & COMPANY		19.08	32,155.92	19,679.58	12,476.34
200	TEXTRON INC COM	03-31-00	GUZMAN & COMPANY		6.41	12,168.59	2,575.43	9,593.16
400	THERMO ELECTRON COR	03-31-00	GUZMAN & COMPANY		12.28	8,137.72	16,072.63	-7,934.91
500	THREE COM CORP COMM	03-17-00	SMITH BARNEY INC		1.14	33,998.86	22,259.64	11,739.22
400	THREE COM CORP COMM	03-31-00	GUZMAN & COMPANY		12.75	22,237.25	17,807.71	4,429.54
500	TIME WARNER INC COM	03-17-00	SMITH BARNEY INC		16.54	45,952.21	9,715.97	36,236.24
100	TIME WARNER INC COM	03-22-00	PRUDENTIAL SECURITI		3.34	10,121.66	1,943.19	8,178.47
1,200	TIME WARNER INC COM	03-31-00	GUZMAN & COMPANY		40.00	119,960.00	23,318.34	96,641.66
100	TIMES MIRROR CO SER	03-31-00	GUZMAN & COMPANY		3.31	9,290.44	2,196.21	7,094.23
400	TJX COS INC COM NEW	03-20-00	GARDNER RECH & CO		12.26	7,587.74	1,633.99	5,953.75
300	TJX COS INC COM NEW	03-31-00	GUZMAN & COMPANY		9.23	6,647.02	1,225.49	5,421.53
300	TORCHMARK CORP COM	03-31-00	GUZMAN & COMPANY		9.24	6,928.26	3,911.96	3,016.30
300	TOSCO CORP COM NEW	03-31-00	GUZMAN & COMPANY		9.31	9,121.94	7,444.80	1,677.14
900	TOYS R US INC (HOLDI	03-17-00	SMITH BARNEY INC		27.38	11,166.37	26,300.14	-15,133.77
400	TRIBUNE CO COM	03-31-00	GUZMAN & COMPANY		12.49	14,612.51	4,272.28	10,340.23
400	TRICON GLOBAL RESTAU	03-17-00	SMITH BARNEY INC		12.42	12,487.58	3,468.78	9,018.80
100	TRW INC COM	03-02-00	GUZMAN & COMPANY		3.19	5,403.06	2,514.10	2,888.96
200	TRW INC COM	03-31-00	GUZMAN & COMPANY		6.39	11,693.61	5,028.21	6,665.40
100	TX INSTRS INC COM	03-22-00	PRUDENTIAL SECURITI		3.60	17,915.15	876.36	17,038.79
700	TX INSTRS INC COM	03-31-00	GUZMAN & COMPANY		24.74	111,975.26	6,134.51	105,840.75
400	TX UTILS CO COM	03-31-00	GUZMAN & COMPANY		12.40	11,862.60	12,485.39	-622.79

SALE OF STOCKS (continued)
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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
200	U S WEST INC NEW COM	03-17-00	SMITH BARNEY INC		6.47	13,993.53	5,746.21	8,247.32
500	U S WEST INC NEW COM	03-31-00	GUZMAN & COMPANY		16.22	36,296.28	14,365.52	21,930.76
300	U S AIR GROUP COM	03-31-00	GUZMAN & COMPANY		9.28	8,334.47	9,149.53	-815.06
200	UN CARBIDE CORP COM	03-31-00	GUZMAN & COMPANY		6.39	11,656.11	5,902.41	5,753.70
300	UN PAC CORP COM	03-31-00	GUZMAN & COMPANY		9.40	11,728.10	8,553.29	3,174.81
400	UN PLANTERS CORP COM	03-31-00	GUZMAN & COMPANY		12.42	12,312.58	18,183.36	-5,870.78
300	UNICOM CORP COM	03-31-00	GUZMAN & COMPANY		9.37	10,940.63	9,886.18	1,054.45
300	UNISYS CORP COM	03-31-00	GUZMAN & COMPANY		9.26	7,640.74	5,704.93	1,935.81
400	UNOCAL CORP COM	03-31-00	GUZMAN & COMPANY		12.40	11,887.60	9,563.97	2,323.63
500	UNUMPROVIDENT CORP	03-31-00	GUZMAN & COMPANY		15.29	8,484.71	15,840.56	-7,355.85
400	UST INC COM	03-31-00	GUZMAN & COMPANY		12.21	6,237.79	6,675.63	-437.84
300	USX - MARATHON GROUP	03-20-00	GARDNER RECH & CO.		9.25	7,247.00	8,547.37	-1,300.37
300	USX - MARATHON GROUP	03-31-00	GUZMAN & COMPANY		9.27	7,809.48	8,547.37	-737.89
800	UTD TECHNOLOGIES COR	03-17-00	SMITH BARNEY INC		25.46	43,674.54	15,268.34	28,406.20
500	UTD TECHNOLOGIES COR	03-31-00	GUZMAN & COMPANY		16.06	31,577.69	9,542.71	22,034.98
300	VIACOM COM CL B	03-17-00	SMITH BARNEY INC		9.57	16,846.68	4,929.89	11,916.79
700	VIACOM COM CL B	03-31-00	GUZMAN & COMPANY		22.24	36,902.76	11,503.07	25,399.69
200	VULCAN MATERIALS CO	03-31-00	GUZMAN & COMPANY		6.31	9,156.19	9,658.00	-501.81
300	WA MUT INC COM	03-22-00	PRUDENTIAL SECURITI		9.27	8,090.73	7,308.11	782.62
500	WA MUT INC COM	03-31-00	GUZMAN & COMPANY		15.45	13,234.55	12,180.18	1,054.37
100	WACHOVIA CORP COM N	03-22-00	PRUDENTIAL SECURITI		3.22	6,509.28	4,662.49	1,846.79
200	WACHOVIA CORP COM N	03-31-00	GUZMAN & COMPANY		6.46	13,506.04	9,324.97	4,181.07
1,100	WAL-MART STORES INC	03-17-00	SMITH BARNEY INC		35.05	61,221.20	9,073.77	52,147.43

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
300	WAL-MART STORES INC	03-20-00	GARDNER RECH & CO.		9.55	16,246.70	2,474.66	13,772.04
4,100	WAL-MART STORES INC	03-31-00	GUZMAN & COMPANY		130.59	227,419.41	33,820.40	193,599.01
1,000	WALGREEN CO COM	03-31-00	GUZMAN & COMPANY		30.86	25,719.14	1,837.59	23,881.55
300	WARNER LAMBERT CO C	03-17-00	SMITH BARNEY INC		9.96	28,640.04	4,045.89	24,594.15
100	WARNER LAMBERT CO C	03-22-00	PRUDENTIAL SECURITI		3.32	9,359.18	1,348.63	8,010.55
800	WARNER LAMBERT CO C	03-31-00	GUZMAN & COMPANY		26.60	77,973.40	10,789.04	67,184.36
900	WASTE MGMT INC DEL C	03-31-00	GUZMAN & COMPANY		27.42	12,291.33	34,292.40	-22,001.07
200	WATSON PHARMACEUTIC	03-31-00	GUZMAN & COMPANY		6.27	7,931.23	8,941.50	-1,010.27
200	WELLPOINT HLTH NETWO	03-31-00	GUZMAN & COMPANY		6.47	13,968.53	18,216.24	-4,247.71
1,000	WELLS FARGO & CO NEW	03-31-00	GUZMAN & COMPANY		31.37	40,906.13	7,524.46	33,381.67
200	WEYERHAEUSER CO CO	03-17-00	SMITH BARNEY INC		6.38	11,168.62	6,154.10	5,014.52
200	WEYERHAEUSER CO CO	03-31-00	GUZMAN & COMPANY		6.38	11,393.62	6,154.10	5,239.52
100	WHIRLPOOL CORP COM	03-31-00	GUZMAN & COMPANY		3.20	5,859.30	3,199.89	2,659.41
200	WILLAMETTE IND INC C	03-31-00	GUZMAN & COMPANY		6.27	8,018.73	6,851.00	1,167.73
200	WILLIAMS CO INC COM	03-17-00	SMITH BARNEY INC		6.31	9,093.69	2,521.61	6,572.08
400	WILLIAMS CO INC COM	03-31-00	GUZMAN & COMPANY		12.59	17,562.41	5,043.23	12,519.18
400	WINN-DIXIE STORES IN	03-20-00	GARDNER RECH & CO.		12.24	7,087.76	6,523.60	564.16
100	WRIGLEY WM JR CO CAP	03-31-00	GUZMAN & COMPANY		3.26	7,677.99	2,758.91	4,919.08
300	XEROX CORP COM	03-22-00	PRUDENTIAL SECURITI		9.28	8,203.22	2,600.00	5,603.22
600	XEROX CORP COM	03-31-00	GUZMAN & COMPANY		18.52	15,581.48	5,200.00	10,381.48
100	XILINX INC COM	03-31-00	GUZMAN & COMPANY		3.28	8,277.97	4,409.37	3,868.60
100	YAHOO INC COM	03-02-00	GUZMAN & COMPANY		3.52	15,490.23	16,727.02	-1,236.79
100	YAHOO INC COM	03-17-00	SMITH BARNEY INC		0.58	17,105.67	16,727.02	378.65

NTQA 500 INDEX

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
100	YAHOO INC COM	03-20-00	GARDNER RECH & CO.		3.57	17,021.43	16,727.02	294.41
500	YAHOO INC COM	03-31-00	GUZMAN & COMPANY		17.86	85,669.64	83,635.11	2,034.53
200	YOUNG & RUBICAM INC	03-31-00	GUZMAN & COMPANY		6.32	9,393.68	12,608.00	-3,214.32
450,848						2,712,586.89	9,818,289.35	12,894,297.54

NTQA MIDCAP 400 INDEX

189	NTQA EB S&P 400 EQ I	04-03-00			0.00	5,802.00	4,573.77	1,228.23
189						5,802.00	4,573.77	1,228.23

NTQA MINICAP INDEX

1,569	NTQA EB MINICAP EQTY	04-03-00			0.00	83,504.20	40,852.96	42,651.24
1,569						83,504.20	40,852.96	42,651.24

OPPENHEIMER

882	BERKSHIRE HATHAWAY I	03-23-00	PAINE WEBBER INC	0.12	105.39	1,573,918.33	1,337,725.20	236,193.13
7,000	BOEING CO CAP	03-22-00	SMITH BARNEY INC	0.06	428.44	252,566.96	247,018.08	5,548.88
13,000	CITIGROUP INC COM	03-22-00	CORRESPONDENT SERVI	0.06	805.14	753,194.86	129,545.00	623,649.86
38,000	DONNELLEY R R & SONS	03-14-00	LEHMAN BROTHERS INC	0.06	2,304.90	744,501.50	1,302,078.52	-557,577.02
26,700	EMERSON ELEC CO COM	03-22-00	CANTOR FITZGERALD &	0.06	1,642.48	1,212,689.54	1,610,612.27	-397,922.73
49,300	FIRST DATA CORP COM	03-01-00	WEEDEN AND & CO	0.06	3,031.84	2,211,884.05	1,887,512.58	324,371.47
65,500	FOX ENTMT GROUP INC	04-07-00	BEAR, STEARNS, SECU	0.06	3,990.32	1,805,447.18	1,533,150.22	272,296.96

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
8,500	MINN MNG & MFG CO CO	03-22-00	CITATION GROUP	0.06	535.12	752,777.38	717,964.89	34,812.49
21,200	PHARMACIA CORP COM	04-05-00	FIRST BOSTON CORPOR	0.06	1,310.96	1,167,339.04	707,393.82	459,945.22
26,000	ROCKWELL INTL CORP N	04-20-00	SK INTERNATIONAL SE	0.06	1,593.79	1,012,094.21	1,197,318.21	-185,224.00
0	SABRE HLDGS CORP	03-23-00		0.00	0.00	20.43	13.71	6.72
65,500	STAPLES INC (RETAIL	03-14-00	DONALDSON LUFKIN &	0.00	40.64	1,218,960.21	1,356,009.29	-137,049.08
27,500	WASTE MGMT INC DEL C	03-22-00	BROWN BROTHERS, HAR	0.05	1,387.67	378,456.08	1,162,768.00	-784,311.92
97,300	WASTE MGMT INC DEL C	04-20-00	SCOTT & STRINGFELLO	0.05	4,910.41	1,357,289.59	4,114,084.63	-2,756,795.04
446,382						14,441,139.36	17,303,194.42	-2,862,055.06

PUBLIC SCHOOL TEACHERS/MSAM

21,600	TELSTRA CORP NPV	03-08-00	JB WERE & SON LONDO		545.76	108,591.62	99,941.24	8,650.38
45,200	WESTPAC BKG CORP NPV	03-10-00	ORD MINNETT TJ THOM		1,512.25	300,923.94	303,115.82	-2,191.88
8,400	WESTPAC BKG CORP NPV	03-13-00	JB WERE & SON LONDO		281.66	56,035.88	56,331.26	-295.38
58,600	WESTPAC BKG CORP NPV	03-17-00	JB WERE & SON LONDO		1,963.23	390,667.83	392,977.59	-2,309.76
35,500	WESTPAC BKG CORP NPV	04-05-00	JB WERE & SON LONDO		1,183.46	235,493.19	238,066.63	-2,573.44
52,400	WESTPAC BKG CORP NPV	04-07-00	JB WERE & SON LONDO		1,731.95	344,649.64	351,399.76	-6,750.12
23,300	WESTPAC BKG CORP NPV	04-11-00	JB WERE & SON LONDO		761.70	151,574.80	156,252.18	-4,677.38
22,100	WESTPAC BKG CORP NPV	04-13-00	JB WERE & SON LONDO		720.65	143,404.74	148,204.86	-4,800.12
24,600	WESTPAC BKG CORP NPV	04-14-00	JB WERE & SON LONDO		802.24	159,636.38	164,970.12	-5,333.74
28,400	WESTPAC BKG CORP NPV	04-19-00	JB WERE & SON LONDO		922.58	183,588.78	190,453.30	-6,864.52
8,300	BQE NATL PARIS EUR4	03-17-00	MORGAN GUARANTY LON		2,080.10	691,288.23	680,321.26	10,966.97
23,800	BQE NATL PARIS EUR4	03-24-00	MORGAN GUARANTY LON		5,854.92	1,945,786.18	1,950,800.71	-5,014.53
5,000	BQE NATL PARIS EUR4	03-31-00	MORGAN GUARANTY LON		1,200.67	399,021.99	409,832.08	-10,810.09
11,900	BQE NATL PARIS EUR4	04-04-00	JP MORGAN SECURITIE		2,885.31	958,887.20	975,400.36	-16,513.16

PUBLIC SCHOOL TEACHERS/MSAM

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

June 9

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
8,990	FRANCE TELECOM EUR4	03-02-00	UBS AG LONDON		5,118.18	1,700,940.92	406,018.93	1,294,921.99
2,170	FRANCE TELECOM EUR4	03-15-00	MORGAN GUARANTY LON		1,107.09	367,922.23	98,004.57	269,917.66
7,600	FRANCE TELECOM EUR4	03-30-00	LEHMAN BROTHERS INT		3,445.51	1,374,762.06	376,267.78	998,494.28
8,269	RWE AG NPV	03-03-00	KLEINWORT BENSON SE		683.37	272,664.73	436,355.44	-163,690.71
1,484	RWE AG NPV	03-10-00	KLEINWORT BENSON SE		118.85	47,418.50	78,310.74	-30,892.24
10,535	RWE AG NPV	03-14-00	KLEINWORT BENSON SE		826.84	329,905.48	555,932.34	-226,026.86
11,740	RWE AG NPV	03-15-00	KLEINWORT BENSON SE		900.87	359,446.51	619,520.24	-260,073.73
17,560	RWE AG NPV	03-16-00	KLEINWORT BENSON SE		1,418.62	566,026.44	926,641.86	-360,615.42
9,507	RWE AG NPV	03-17-00	KLEINWORT BENSON SE		791.76	315,910.87	501,684.75	-185,773.88
1,889	SCHERING AG ORD NPV	03-03-00	SALOMON BROS INTL L		569.59	227,268.40	215,974.18	11,294.22
1,426	SCHERING AG ORD NPV	03-10-00	SALOMON BROS INTL L		435.02	173,574.17	163,038.21	10,535.96
4,320	SCHERING AG ORD NPV	03-16-00	SALOMON BROS INTL L		1,303.86	520,241.41	493,916.60	26,324.81
1,628	SCHERING AG ORD NPV	03-17-00	SALOMON BROS INTL L		511.00	203,888.13	186,133.39	17,754.74
2,199	SCHERING AG ORD NPV	03-20-00	SALOMON BROS INTL L		717.50	286,283.28	251,417.27	34,866.01
2,478	SCHERING AG ORD NPV	03-21-00	SALOMON BROS INTL L		846.25	337,651.35	283,316.05	54,335.30
1,462	SCHERING AG ORD NPV	04-14-00	INSTINET SERVICES L		648.68	215,578.74	167,154.18	48,424.56
2,263	SCHERING AG ORD NPV	04-20-00	INSTINET SERVICES L		961.66	319,592.93	258,734.55	60,858.38
4,097	SCHERING AG ORD NPV	04-28-00	INSTINET SERVICES L		1,727.81	574,209.61	468,420.45	105,789.16
11,300	MEDIASET ITL1000	02-25-00	CSFB EQUITIES LONDO		813.67	270,410.19	61,181.39	209,228.80
72,000	MEDIASET ITL1000	03-03-00	CSFB EQUITIES LONDO		5,013.60	1,666,185.38	389,828.29	1,276,357.09
9,600	MEDIASET ITL1000	03-06-00	CSFB EQUITIES LONDO		647.28	215,110.59	51,977.11	163,133.48
1,000	AISIN SEIKI CO Y50	03-01-00	HSBC INVESTMENT BAN		27.59	13,769.69	11,284.21	2,485.48
2,000	AISIN SEIKI CO Y50	03-02-00	HSBC INVESTMENT BAN		55.36	27,623.65	22,568.43	5,055.22
1,000	AISIN SEIKI CO Y50	03-03-00	HSBC INVESTMENT BAN		27.27	13,609.42	11,284.21	2,325.21
1,000	AISIN SEIKI CO Y50	03-06-00	HSBC INVESTMENT BAN		27.06	13,502.71	11,284.21	2,218.50

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SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,000	AISIN SEIKI CO Y50	03-07-00	HSBC INVESTMENT BAN		81.17	40,504.08	33,852.64	6,651.44
3,000	AISIN SEIKI CO Y50	03-08-00	HSBC INVESTMENT BAN		78.98	39,412.35	33,852.64	5,559.71
1,000	AISIN SEIKI CO Y50	03-09-00	HSBC INVESTMENT BAN		25.94	12,945.94	11,284.21	1,661.73
4,000	AISIN SEIKI CO Y50	03-10-00	HSBC INVESTMENT BAN		103.21	51,500.11	45,136.85	6,363.26
3,000	AISIN SEIKI CO Y50	03-13-00	HSBC INVESTMENT BAN		79.36	39,602.59	33,852.64	5,749.95
1,000	AISIN SEIKI CO Y50	03-14-00	HSBC INVESTMENT BAN		26.50	13,224.45	11,284.21	1,940.24
2,000	AISIN SEIKI CO Y50	03-16-00	HSBC INVESTMENT BAN		50.72	25,309.38	22,568.43	2,740.95
2,000	AISIN SEIKI CO Y50	03-17-00	HSBC INVESTMENT BAN		50.13	25,012.59	22,568.43	2,444.16
1,000	AISIN SEIKI CO Y50	03-21-00	HSBC INVESTMENT BAN		24.75	12,348.44	11,284.21	1,064.23
1,000	AISIN SEIKI CO Y50	03-28-00	HSBC INVESTMENT BAN		25.74	12,845.65	11,284.21	1,561.44
1,000	AISIN SEIKI CO Y50	03-29-00	HSBC INVESTMENT BAN		26.23	13,086.27	11,284.21	1,802.06
1,000	AISIN SEIKI CO Y50	03-31-00	HSBC INVESTMENT BAN		25.97	12,959.15	11,284.21	1,674.94
1,000	AISIN SEIKI CO Y50	04-03-00	HSBC INVT PLC LTD L		27.10	13,523.98	11,284.21	2,239.77
6,000	AISIN SEIKI CO Y50	04-12-00	HSBC INVESTMENT BAN		157.71	78,698.31	67,705.28	10,993.03
4,000	AISIN SEIKI CO Y50	04-13-00	HSBC INVESTMENT BAN		106.05	52,920.47	45,136.85	7,783.62
3,000	AISIN SEIKI CO Y50	04-14-00	HSBC INVESTMENT BAN		79.56	39,701.06	33,852.64	5,848.42
5,000	AISIN SEIKI CO Y50	04-19-00	HSBC INVESTMENT BAN		134.23	66,984.88	56,421.07	10,563.81
1,000	AISIN SEIKI CO Y50	04-20-00	HSBC INVESTMENT BAN		26.78	13,360.75	11,284.21	2,076.54
6,000	AISIN SEIKI CO Y50	04-25-00	HSBC INVESTMENT BAN		160.83	80,254.99	67,705.28	12,549.71
3,000	AISIN SEIKI CO Y50	04-27-00	HSBC INVESTMENT BAN		79.09	39,467.70	33,852.64	5,615.06
5,000	AISIN SEIKI CO Y50	04-28-00	HSBC INVESTMENT BAN		133.92	66,823.99	56,421.07	10,402.92
3,000	EISAI CO JPY50	03-01-00	HSBC INVESTMENT BAN		137.60	68,663.97	43,008.88	25,655.09
5,000	EISAI CO JPY50	03-13-00	HSBC INVESTMENT BAN		236.99	118,260.04	71,681.48	46,578.56
2,000	EISAI CO JPY50	03-14-00	HSBC INVESTMENT BAN		95.15	47,478.50	28,672.59	18,805.91
4,000	EISAI CO JPY50	03-15-00	HSBC INVESTMENT BAN		190.61	95,114.75	57,345.18	37,769.57

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
1,000	EISAI CO JPY50	03-16-00	HSBC INVESTMENT BAN		47.42	23,663.87	14,336.29	9,327.58
3,000	EISAI CO JPY50	03-17-00	HSBC INVESTMENT BAN		142.00	70,857.20	43,008.89	27,848.31
2,000	EISAI CO JPY50	03-21-00	HSBC INVESTMENT BAN		93.82	46,818.21	28,672.59	18,145.62
3,000	EISAI CO JPY50	03-22-00	HSBC INVESTMENT BAN		140.33	70,026.36	43,008.88	27,017.48
3,000	EISAI CO JPY50	03-23-00	HSBC INVESTMENT BAN		143.61	71,663.01	43,008.89	28,654.12
2,000	EISAI CO JPY50	03-24-00	HSBC INVESTMENT BAN		97.81	48,805.56	28,672.59	20,132.97
2,000	EISAI CO JPY50	03-27-00	HSBC INVESTMENT BAN		97.54	48,672.01	28,672.59	19,999.42
5,000	FUJI PHOTO FILM CO Y	03-01-00	HSBC INVESTMENT BAN		447.76	223,432.81	131,327.45	92,105.36
1,000	FUJI PHOTO FILM CO Y	03-17-00	HSBC INVESTMENT BAN		91.83	45,820.99	26,265.49	19,555.50
5,000	FUJI PHOTO FILM CO Y	03-21-00	HSBC INVESTMENT BAN		461.11	230,091.04	131,327.46	98,763.58
3,000	FUJI PHOTO FILM CO Y	03-22-00	HSBC INVT PLC LTD L		273.13	136,289.88	78,796.47	57,493.41
4,000	FUJI PHOTO FILM CO Y	03-24-00	HSBC INVESTMENT BAN		361.89	180,581.48	105,061.96	75,519.52
3,000	FUJI PHOTO FILM CO Y	03-27-00	HSBC INVESTMENT BAN		271.65	135,550.99	78,796.47	56,754.52
1,000	FUJI PHOTO FILM CO Y	03-28-00	HSBC INVESTMENT BAN		90.83	45,323.28	26,265.49	19,057.79
1,000	PIONEER ELEC JPY50	03-01-00	SCHRODER SECS LTD L		65.54	32,704.93	17,501.56	15,203.37
1,000	SHIONOGI & CO JPY50	03-27-00	HSBC INVESTMENT BAN		36.41	18,166.63	7,175.41	10,991.22
10,000	SHIONOGI & CO JPY50	04-14-00	HSBC INVESTMENT BAN		368.33	183,797.29	71,754.09	112,043.20
1,000	SHIONOGI & CO JPY50	04-17-00	HSBC INVESTMENT BAN		37.19	18,559.03	7,175.41	11,383.62
4,000	YAMANOUCHI PHARM JPY	03-14-00	NOMURA BANK INTL PL		402.44	200,819.35	82,770.32	118,049.03
1,000	YAMANOUCHI PHARM JPY	03-16-00	NOMURA BANK INTL PL		98.67	49,237.17	20,692.58	28,544.59
4,000	YAMANOUCHI PHARM JPY	03-17-00	NOMURA BANK INTL PL		394.07	196,643.23	82,770.32	113,872.91
5,000	YAMANOUCHI PHARM JPY	03-21-00	NOMURA BANK INTL PL		489.94	244,476.99	103,462.89	141,014.10
2,000	YAMANOUCHI PHARM JPY	03-22-00	NOMURA BANK INTL PL		194.58	97,097.15	41,385.16	55,711.99
3,000	YAMANOUCHI PHARM JPY	03-23-00	NOMURA BANK INTL PL		298.95	149,179.26	62,077.74	87,101.52
2,000	YAMANOUCHI PHARM JPY	03-24-00	NOMURA BANK INTL PL		205.73	102,661.99	41,385.16	61,276.83

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
13,100	KON KPN NV NLG1	03-17-00	MERRILL LYNCH INTER		4,025.42	1,606,142.22	600,603.40	1,005,538.82
2,990	KON KPN NV NLG1	03-20-00	MERRILL LYNCH INTER		927.51	370,075.37	137,084.29	232,991.08
1,100	CIMPOR CIMENTOS DE E	04-13-00	LEHMAN BROTHERS INT		41.86	16,701.43	18,417.44	-1,716.01
800	CIMPOR CIMENTOS DE E	04-14-00	LEHMAN BROTHERS INT		30.34	12,105.00	13,394.50	-1,289.50
2,899	CIMPOR CIMENTOS DE E	04-17-00	LEHMAN BROTHERS INT		109.99	43,883.35	48,538.33	-4,654.98
1,145	CIMPOR CIMENTOS DE E	04-18-00	LEHMAN BROTHERS INT		43.65	17,414.37	19,170.88	-1,756.51
1,250	CIMPOR CIMENTOS DE E	04-19-00	LEHMAN BROTHERS INT		47.57	18,981.85	20,928.91	-1,947.06
2,285	CIMPOR CIMENTOS DE E	04-20-00	LEHMAN BROTHERS INT		87.33	34,842.41	38,258.05	-3,415.64
600	CIMPOR CIMENTOS DE E	04-26-00	LEHMAN BROTHERS INT		22.40	8,938.32	10,045.88	-1,107.56
1,500	CIMPOR CIMENTOS DE E	04-27-00	LEHMAN BROTHERS INT		56.33	22,473.32	25,114.69	-2,641.37
2,000	CIMPOR CIMENTOS DE E	04-28-00	LEHMAN BROTHERS INT		74.27	29,633.02	33,486.25	-3,853.23
23,300	IBERDROLA SA EUR3	03-15-00	CSFB EQUITIES LONDO		961.74	319,617.40	267,774.38	51,843.02
60,100	IBERDROLA SA EUR3	03-16-00	CSFB EQUITIES LONDO		2,569.78	854,025.84	690,697.02	163,328.82
36,100	IBERDROLA SA EUR3	03-17-00	CSFB EQUITIES LONDO		1,560.46	518,593.06	414,877.91	103,715.15
19,900	IBERDROLA SA EUR3	03-20-00	ROBERT FLEMING & CO		697.36	278,748.25	228,700.01	50,048.24
21,900	IBERDROLA SA EUR3	03-21-00	ROBERT FLEMING & CO		748.09	299,137.48	251,684.94	47,452.54
17,600	IBERDROLA SA EUR3	03-22-00	ROBERT FLEMING & CO		615.66	245,796.31	202,267.35	43,528.96
18,300	IBERDROLA SA EUR3	03-23-00	ROBERT FLEMING & CO		497.28	248,140.89	210,312.07	37,828.82
32,500	IBERDROLA SA EUR3	03-24-00	ROBERT FLEMING & CO		1,039.34	443,098.31	373,505.04	69,593.27
17,500	IBERDROLA SA EUR3	03-27-00	ROBERT FLEMING & CO		596.94	238,479.17	201,118.10	37,361.07
5,800	IBERDROLA SA EUR3	03-30-00	ROBERT FLEMING & CO		195.11	77,768.37	66,656.28	11,112.09
80	RICHEMONT(CIE FIN)	03-03-00	ROBERT FLEMING & CO		676.15	192,672.93	105,149.92	87,523.01
50	RICHEMONT(CIE FIN)	03-10-00	ROBERT FLEMING & CO		422.00	120,256.38	65,718.70	54,537.68
25	RICHEMONT(CIE FIN)	03-22-00	ROBERT FLEMING & CO		210.91	60,197.05	32,859.35	27,337.70
6,500	CARLTON COMUNCTNS O	03-17-00	INSTINET SERVICES L.		140.38	79,854.10	62,584.72	17,269.38

PUBLIC SCHOOL TEACHERS/MSAM

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
13,000	CARLTON COMUNCTNS O	03-20-00	INSTINET SERVICES L		281.76	160,499.27	125,169.43	35,329.84
10,600	CARLTON COMUNCTNS O	03-21-00	INSTINET SERVICES L		227.55	129,577.18	102,061.23	27,515.95
2,600	CARLTON COMUNCTNS O	03-24-00	UBS AG LONDON		56.73	32,130.19	25,033.89	7,096.30
12,200	CARLTON COMUNCTNS O	03-27-00	UBS AG LONDON		267.25	152,218.70	117,466.70	34,752.00
10,500	CARLTON COMUNCTNS O	03-29-00	UBS AG LONDON		228.69	130,222.22	101,098.39	29,123.83
2,200	CARLTON COMUNCTNS O	04-11-00	UBS AG LONDON		47.94	27,119.54	21,182.52	5,937.02
20,500	PREMIER FARNELL ORD	03-02-00	COMMERZBANK LONDON		247.67	141,046.52	119,729.12	21,317.40
10,300	PREMIER FARNELL ORD	03-07-00	COMMERZBANK LONDON		122.32	69,550.00	60,156.58	9,393.42
2,100	PREMIER FARNELL ORD	03-08-00	COMMERZBANK LONDON		24.98	14,252.83	12,264.93	1,987.90
23,800	PREMIER FARNELL ORD	03-10-00	COMMERZBANK LONDON		284.39	161,994.34	139,002.59	22,991.75
12,400	PREMIER FARNELL ORD	03-13-00	COMMERZBANK LONDON		148.04	84,219.02	72,421.52	11,797.50
49,200	PREMIER FARNELL ORD	03-16-00	COMMERZBANK LONDON		595.70	339,581.76	287,349.90	52,231.86
7,200	PREMIER FARNELL ORD	03-20-00	COMMERZBANK LONDON		85.55	48,577.62	42,051.21	6,526.41
56,500	ROYAL BK SCOTLAND OR	04-19-00	COLLINS STEWART		1,503.52	857,428.04	677,292.03	180,136.01
18,356	ROYAL BK SCOTLAND OR	04-20-00	COLLINS STEWART		488.56	278,472.28	220,041.99	58,430.29
16,200	ROYAL BK SCOTLAND OR	04-20-00	ABN AMRO EQUITIES L		435.76	248,350.04	194,197.00	54,153.04
5,500	WPP GROUP ORD 10P	03-01-00	GOLDMAN SACHS INTL		220.06	109,614.97	20,747.77	88,867.20
17,500	WPP GROUP ORD 10P	03-02-00	GOLDMAN SACHS EQUIT		703.82	351,007.00	66,015.62	284,991.38
4,700	WPP GROUP ORD 10P	03-03-00	GOLDMAN SACHS EQUIT		170.16	96,843.94	17,729.91	79,114.03
1,294,297						29,824,273.55	21,913,557.71	7,910,715.84

PUBLIC SCH TEACHERS/SCUDDER

40,800	CABLE & WIRE OPTUS N	03-31-00	JAMES CAPEL AUSTRAL		746.22	165,072.16	92,174.03	72,898.13
14,900	CABLE & WIRE OPTUS N	03-31-00	SBC WARBURG AUST EQ		330.73	59,793.16	33,661.59	26,131.57

SALE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
27,800	CABLE & WIRE OPTUS N	04-01-00	SBC WARBURG AUST EQ		425.49	94,117.62	62,804.85	31,312.77
7,400	CABLE & WIRE OPTUS N	04-03-00	JAMES CAPEL AUSTRAL		133.51	29,522.64	16,717.84	12,804.80
6,000	CABLE & WIRE OPTUS N	04-04-00	JAMES CAPEL AUSTRAL		102.03	22,562.67	13,555.00	9,007.67
81,700	CABLE & WIRE OPTUS N	04-05-00	JAMES CAPEL AUSTRAL		1,269.31	280,787.53	184,573.98	96,213.55
28,300	CABLE & WIRE OPTUS N	04-05-00	CITIBANK MELBOURNE		439.42	97,209.20	63,934.44	33,274.76
182,200	CABLE & WIRE OPTUS N	04-06-00	CITIBANK MELBOURNE		2,999.25	663,491.38	411,620.31	251,871.07
107,000	CABLE & WIRE OPTUS N	04-07-00	CITIBANK MELBOURNE		1,829.84	404,789.34	241,730.92	163,058.42
13,100	CABLE & WIRE OPTUS N	04-07-00	SBC WARBURG AUST EQ		224.45	49,641.41	29,595.09	20,046.32
16,600	CABLE & WIRE OPTUS N	04-10-00	CS FIRST BOSTON AUS		317.09	63,090.55	37,502.18	25,588.37
24,600	CABLE & WIRE OPTUS N	04-11-00	CSFB SYDNEY		466.64	92,852.44	55,575.52	37,276.92
18,300	CABLE & WIRE OPTUS N	04-13-00	CS FIRST BOSTON AUS		320.05	63,679.55	41,342.76	22,336.79
9,200	CABLE & WIRE OPTUS N	04-18-00	SBC WARBURG AUST EQ		136.96	30,286.68	20,784.34	9,502.34
8,700	CABLE & WIRE OPTUS N	04-19-00	SBC WARBURG AUST EQ		130.51	28,860.86	19,654.76	9,206.10
33,200	CABLE & WIRE OPTUS N	04-20-00	SBC WARBURG AUST EQ		499.34	110,450.64	75,004.36	35,446.28
34,300	CABLE & WIRE OPTUS N	04-26-00	SBC WARBURG AUST EQ		517.65	114,505.86	77,489.44	37,016.42
13,700	CABLE & WIRE OPTUS N	04-27-00	SBC WARBURG AUST EQ		203.94	45,106.20	30,950.59	14,155.61
5,400	TELE DANMARK A/S DKK	04-06-00	ABN AMRO SECS USA I		1,066.75	425,632.25	411,846.51	13,785.74
6,600	TELE DANMARK A/S DKK	04-06-00	GOLDMAN SACHS & CO		1,305.45	520,874.39	503,367.96	17,506.43
1,000	TELE DANMARK A/S DKK	04-07-00	CSFB NEW YORK DTC		163.17	81,420.86	76,267.87	5,152.99
2,600	TELE DANMARK A/S DKK	04-07-00	ABN AMRO SECS USA I		524.86	209,417.19	198,296.47	11,120.72
6,700	TELE DANMARK A/S DKK	04-07-00	GOLDMAN SACHS & CO		1,355.10	540,684.82	510,994.76	29,690.06
5,000	TELE DANMARK A/S DKK	04-10-00	DEN DANSKE BANK, NE		805.25	401,818.69	381,339.37	20,479.32
1,000	TELE DANMARK A/S DKK	04-11-00	DEN DANSKE BANK, NE		153.17	76,431.96	76,267.87	164.09
15,625	FRANCE TELECOM EUR4	03-15-00	SOCIETE GENERALE SE		6,630.98	2,645,760.31	754,313.56	1,891,446.75
22,092	FRANCE TELECOM EUR4	04-25-00	BEAR STEARNS NEW YO		8,450.85	3,371,891.07	1,066,514.89	2,305,376.18

PUBLIC SCH TEACHERS/SCUDDER

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
938	SCOR NPV	04-12-00	GOLDMAN SACHS & CO	116.02		46,294.86	47,168.17	-873.31
581	SCOR NPV	04-12-00	BEAR STEARNS NEW YO	71.95		28,708.41	29,216.10	-507.69
532	SCOR NPV	04-14-00	GOLDMAN SACHS & CO	59.21		23,626.34	26,752.09	-3,125.75
416	SCOR NPV	04-17-00	GOLDMAN SACHS & CO	44.81		17,878.96	20,918.93	-3,039.97
560	SCOR NPV	04-18-00	GOLDMAN SACHS & CO	62.10		24,776.42	28,160.10	-3,383.68
1,299	SCOR NPV	04-19-00	GOLDMAN SACHS & CO	142.71		56,943.67	65,321.37	-8,377.70
69	SCOR NPV	04-20-00	GOLDMAN SACHS & CO	7.67		3,061.99	3,469.73	-407.74
863	SCOR NPV	04-25-00	BEAR STEARNS NEW YO	98.29		39,214.87	43,396.72	-4,181.85
1,621	SCOR NPV	04-26-00	BEAR STEARNS NEW YO	180.51		72,023.95	81,513.43	-9,489.48
1,118	SCOR NPV	04-28-00	BEAR STEARNS NEW YO	122.30		48,797.91	56,219.63	-7,421.72
3,550	STMICROELECTRONICS E	03-22-00	BEAR STEARNS NEW YO	1,736.21		692,748.06	212,348.29	480,399.77
698	STMICROELECTRONICS E	03-23-00	BEAR STEARNS NEW YO	342.75		136,755.29	41,751.86	95,003.43
2,097	STMICROELECTRONICS E	03-24-00	BEAR STEARNS NEW YO	1,019.39		406,737.40	125,435.03	281,302.37
370	TFI - TV FRANCAISE E	03-31-00	CCF INTERNATIONAL F	666.62		265,980.46	77,895.86	188,084.60
69	TFI - TV FRANCAISE E	04-03-00	CCF INTERNATIONAL F	129.97		51,857.73	14,526.52	37,331.21
15	TFI - TV FRANCAISE E	04-04-00	CCF INTERNATIONAL F	24.75		9,873.49	3,157.94	6,715.55
355	TFI - TV FRANCAISE E	04-05-00	CCF INTERNATIONAL F	577.12		230,269.47	74,737.92	155,531.55
577	TFI - TV FRANCAISE E	04-05-00	DEUTSCHE BANK SECUR	868.26		346,435.61	121,475.43	224,960.18
436	TFI - TV FRANCAISE E	04-06-00	DEUTSCHE BANK SECUR	679.97		271,310.06	91,790.80	179,519.26
687	ADIDAS-SALOMON AG NP	03-01-00	BEAR STEARNS NEW YO	90.97		36,296.51	82,018.96	-45,722.45
2,721	ADIDAS-SALOMON AG NP	03-02-00	BEAR STEARNS NEW YO	383.66		153,079.74	324,852.41	-171,772.67
278	ADIDAS-SALOMON AG NP	03-03-00	BEAR STEARNS NEW YO	37.81		15,086.07	33,189.62	-18,103.55
21,420	BAYER MOTOREN WERK	04-07-00	MORGAN STANLEY NEW	1,597.74		637,495.61	644,387.52	-6,891.91
13,163	BAYER MOTOREN WERK	04-10-00	MORGAN STANLEY NEW	1,024.63		408,826.57	395,988.46	12,838.11
8,194	BAYER MOTOREN WERK	04-11-00	MORGAN STANLEY NEW	634.65		253,226.87	246,503.80	6,723.07

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SALE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
11,280	BAYER MOTOREN WERK	04-12-00	MORGAN STANLEY NEW		888.46	354,495.95	339,341.33	15,154.62
8,924	BAYER MOTOREN WERK	04-13-00	MORGAN STANLEY NEW		682.62	272,366.13	268,464.71	3,901.42
4,300	BAYER MOTOREN WERK	04-14-00	MORGAN STANLEY NEW		322.10	128,519.31	129,358.84	-839.53
23,015	DEUT TELEK REGD NPV(	04-25-00	DONALDSON LUFKIN AN		3,889.47	1,551,897.54	2,120,723.49	-568,825.95
7,611	INFINEON TECHNOLOG O	03-16-00	GOLDMAN SACHS & CO		1,316.03	525,098.44	256,915.11	268,183.33
51,000	NEW WORLD DEVEL CO H	03-01-00	ING BANK, NEW YORK		281.36	72,579.15	205,518.41	-132,939.26
57,000	NEW WORLD DEVEL CO H	03-02-00	ING BANK, NEW YORK		302.61	78,065.52	229,697.04	-151,631.52
77,000	NEW WORLD DEVEL CO H	03-03-00	BARING SECURITIES I		408.39	105,357.78	310,292.50	-204,934.72
83,000	NEW WORLD DEVEL CO H	03-06-00	BARING SECURITIES I		455.42	117,494.73	334,471.13	-216,976.40
70,000	NEW WORLD DEVEL CO H	03-07-00	BARING SECURITIES I		383.20	98,857.48	282,084.09	-183,226.61
8,075	NEW WORLD DEVEL CO H	03-08-00	BARING SECURITIES I		44.18	11,367.49	32,540.41	-21,172.92
9,000	ASAHI GLASS CO Y50	03-24-00	DAIWA SECURITIES NE		110.64	73,648.17	59,748.28	13,899.89
6,000	ASAHI GLASS CO Y50	03-27-00	DEUTSCHE BANK SECUR		72.38	48,183.71	39,832.19	8,351.52
25,000	ASAHI GLASS CO Y50	03-27-00	DAIWA SECURITIES NE		259.88	200,912.35	165,967.44	34,944.91
12,000	ASAHI GLASS CO Y50	03-28-00	DAIWA SECURITIES NE		147.03	97,871.94	79,664.37	18,207.57
21,000	ASAHI GLASS CO Y50	03-29-00	NOMURA SECURITIES N		258.12	171,816.70	139,412.65	32,404.05
48,000	ASAHI GLASS CO Y50	03-30-00	NOMURA SECURITIES N		611.77	407,231.71	318,657.48	88,574.23
17,000	ASAHI GLASS CO Y50	03-31-00	NOMURA SECURITIES N		212.18	141,243.60	112,857.86	28,385.74
39,000	ASAHI GLASS CO Y50	04-03-00	NOMURA SECURITIES N		503.89	335,418.12	258,909.20	76,508.92
29,000	ASAHI GLASS CO Y50	04-04-00	NOMURA SECURITIES N		371.08	247,013.75	192,522.23	54,491.52
18,000	ASAHI GLASS CO Y50	04-04-00	INSTINET - NEW YORK		230.42	153,383.99	119,496.55	33,887.44
32,000	ASAHI GLASS CO Y50	04-05-00	NOMURA SECURITIES N		401.22	267,079.57	212,438.32	54,641.25
16,000	ASAHI GLASS CO Y50	04-06-00	NOMURA SECURITIES N		201.88	134,389.87	106,219.16	28,170.71
9,000	ASAHI GLASS CO Y50	04-07-00	NOMURA SECURITIES N		113.33	75,442.14	59,748.28	15,693.86
10,000	FUJISAWA PHARMA CO Y	04-05-00	SMITH BARNEY NEW YO		529.86	352,714.11	160,991.89	191,722.22

SALE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT	EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
9,000	FUJISAWA PHARMA CO Y	04-06-00	MORGAN STANLEY NEW		465.56	309,907.23	144,892.71	165,014.52
2,000	FUJISAWA PHARMA CO Y	04-07-00	MORGAN STANLEY NEW		101.99	67,892.18	32,198.38	35,693.80
5,000	FUJISAWA PHARMA CO Y	04-10-00	MORGAN STANLEY NEW		256.06	170,446.06	80,495.95	89,950.11
9,000	FUJISAWA PHARMA CO Y	04-11-00	MORGAN STANLEY NEW		460.76	306,707.88	144,892.71	161,815.17
10,000	FUJISAWA PHARMA CO Y	04-12-00	MORGAN STANLEY NEW		524.47	349,122.93	160,991.89	188,131.04
9,000	FUJISAWA PHARMA CO Y	04-12-00	NOMURA SECURITIES N		472.05	314,225.04	144,892.70	169,332.34
6,000	FUJISAWA PHARMA CO Y	04-13-00	MORGAN STANLEY NEW		316.58	210,739.16	96,595.14	114,144.02
2,000	FUJISAWA PHARMA CO Y	04-14-00	MORGAN STANLEY NEW		106.02	70,572.94	32,198.38	38,374.56
6,000	FUJISAWA PHARMA CO Y	04-17-00	MORGAN STANLEY NEW		302.51	201,370.08	96,595.14	104,774.94
4,000	FUJITSU Y50	03-16-00	SBC WARBURG ASIA LT		171.71	114,302.69	50,238.08	64,064.61
30,000	FUJITSU Y50	03-16-00	SMITH BARNEY NEW YO		1,291.76	859,890.08	376,785.62	483,104.46
22,000	FUJITSU Y50	03-17-00	SMITH BARNEY NEW YO		1,003.92	668,277.19	276,309.45	391,967.74
19,000	FUJITSU Y50	03-23-00	DRESDNER KLEINWORT		281.12	551,613.90	238,630.89	312,983.01
700	SOFTBANK CORP JPYS0	03-07-00	SBC WARBURG ASIA LT		275.70	761,286.11	397,616.54	363,669.57
11,900	SONY CORPY50	04-12-00	GOLDMAN SACHS & CO		247.40	1,559,957.53	1,279,453.79	280,503.74
4,900	SONY CORPY50	04-13-00	GOLDMAN SACHS & CO		249.43	627,520.87	526,833.91	100,686.96
4,200	SONY CORPY50	04-14-00	GOLDMAN SACHS & CO		223.55	526,060.45	451,571.93	74,488.52
12,000	SUMITOMO TST&BANK C	03-29-00	DEUTSCHE BANK SECUR		138.32	92,071.33	77,498.92	14,572.41
13,000	SUMITOMO TST&BANK C	03-29-00	SMITH BARNEY NEW YO		149.07	99,230.99	83,957.16	15,273.83
4,000	SUMITOMO TST&BANK C	03-30-00	DEUTSCHE BANK SECUR		46.62	31,030.85	25,832.97	5,197.88
14,000	SUMITOMO TST&BANK C	03-31-00	GOLDMAN SACHS & CO		160.57	106,888.64	90,415.41	16,473.23
9,000	SUMITOMO TST&BANK C	03-31-00	DEUTSCHE BANK SECUR		101.59	67,622.31	58,124.19	9,498.12
16,000	SUMITOMO TST&BANK C	04-03-00	MORGAN STANLEY NEW		191.50	127,477.03	103,331.89	24,145.14
9,000	SUMITOMO TST&BANK C	04-03-00	GOLDMAN SACHS & CO		107.72	71,705.84	58,124.19	13,581.65
12,000	SUMITOMO TST&BANK C	04-03-00	DEUTSCHE BANK SECUR		144.78	96,371.88	77,498.92	18,872.96

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
29,000	SUMITOMO TST&BANK C	04-04-00	BARING SECURITIES I	253.47	229,217.00	187,289.05	41,927.95
18,000	SUMITOMO TST&BANK C	04-05-00	BARING SECURITIES I	214.56	142,830.64	116,248.38	26,582.26
26,000	SUMITOMO TST&BANK C	04-06-00	DRESDNER KLEINWORT	256.31	208,342.57	167,914.32	40,428.25
29,000	SUMITOMO TST&BANK C	04-07-00	DRESDNER KLEINWORT	251.44	229,874.30	187,289.06	42,585.24
26,000	SUMITOMO TST&BANK C	04-10-00	MORGAN STANLEY NEW	307.23	204,514.33	167,914.32	36,600.01
12,000	SUMITOMO TST&BANK C	04-10-00	KLEINWORT BENSON IN	141.71	94,332.13	77,498.92	16,833.21
27,000	SUMITOMO TST&BANK C	04-11-00	MORGAN STANLEY NEW	314.08	209,070.58	174,372.57	34,698.01
6,000	SUMITOMO TST&BANK C	04-11-00	DRESDNER KLEINWORT	69.94	46,559.49	38,749.46	7,810.03
6,000	SUMITOMO TST&BANK C	04-14-00	SBC WARBURG ASIA LT	66.42	44,212.54	38,749.46	5,463.08
19,000	SUMITOMO TST&BANK C	04-17-00	SBC WARBURG ASIA LT	194.02	129,150.49	122,706.62	6,443.87
5,000	PHILIPS ELEC(KON) EU	04-05-00	MORGAN STANLEY NEW	1,533.20	765,067.27	360,966.25	404,101.02
4,568	ABB LTD CHF10(RG)	04-10-00	CSFB EQUITIES LONDO	1,252.80	499,869.32	273,150.60	226,718.72
16,700	ADR TAIWAN SEMICOND	03-21-00	MORGAN STANLEY NEW	865.98	928,263.57	265,356.84	662,906.73
16,600	ADR TAIWAN SEMICOND	03-22-00	DONALDSON LUFKIN NE	861.21	935,488.35	263,767.88	671,720.47
2,700	ADR TAIWAN SEMICOND	03-23-00	DONALDSON LUFKIN NE	140.24	156,797.26	42,902.00	113,895.26
37,820	BANK OF SCOTLAND STK	04-25-00	MORGAN STANLEY SECU	386.18	385,784.74	396,961.73	-11,176.99
97,304	BANK OF SCOTLAND STK	04-26-00	MORGAN STANLEY SECU	905.81	904,905.02	1,021,310.51	-116,405.49
75,640	BANK OF SCOTLAND STK	04-27-00	MORGAN STANLEY SECU	679.68	679,000.74	793,923.45	-114,922.71
37,952	BANK OF SCOTLAND STK	04-28-00	MORGAN STANLEY SECU	338.70	337,979.03	398,347.21	-60,368.18
63,152	BOC GROUP ORD 25P	01-04-99	GOLDMAN SACHS INTL	-1,398.89	-1,397,489.63	919,114.01	-478,375.62
628	BOC GROUP ORD 25P	07-12-99	CITIBANK N.A. LONDO	13.65	13,638.52	9,159.92	4,478.60
628	BOC GROUP ORD 25P	07-12-99	CITIBANK N.A. LONDO	-13.65	-13,638.52	9,168.73	-4,469.79
4,672	BOC GROUP ORD 25P	07-13-99	CITIBANK N.A. LONDO	98.53	98,042.04	68,145.17	29,896.87
9,344	BOC GROUP ORD 25P	07-13-99	CITIBANK N.A. LONDO	-198.55	-197,961.07	136,421.34	-61,539.73
9,344	BOC GROUP ORD 25P	07-13-99	CITIBANK N.A. LONDO	198.55	197,961.07	136,290.34	61,670.73

SALE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION PER UNIT EXTENSION	PROCEEDS	COST	GAIN OR (LOSS)
4,672	BOC GROUP ORD 25P	07-13-99	CITIBANK N.A. LONDO	-98.53	-98,042.04	68,210.67	-29,831.37
22,649	BOC GROUP ORD 25P	12-17-99	DONALDSON LUFKIN &	477.68	476,803.03	330,355.30	146,447.73
22,649	BOC GROUP ORD 25P	12-17-99	DONALDSON LUFKIN &	-477.68	-476,803.03	330,672.84	-146,130.19
26,035	BOC GROUP ORD 25P	12-20-99	DONALDSON LUFKIN &	-543.51	-542,564.49	380,108.05	-162,456.44
26,035	BOC GROUP ORD 25P	12-20-99	DONALDSON LUFKIN &	543.51	542,564.49	379,743.05	162,821.44
9,674	BOC GROUP ORD 25P	12-21-99	DONALDSON LUFKIN &	-200.68	-200,080.75	141,239.31	-58,841.44
9,674	BOC GROUP ORD 25P	12-21-99	DONALDSON LUFKIN &	200.68	200,080.75	141,103.68	58,977.07
63,152	BOC GROUP ORD 25P	01-04-00	GOLDMAN SACHS INTL	1,398.89	1,397,489.63	921,126.66	476,362.97
29,452	BOC GROUP ORD 25P	01-05-00	GOLDMAN SACHS INTL	-650.41	-649,756.96	429,995.86	-219,761.10
29,452	BOC GROUP ORD 25P	01-05-00	GOLDMAN SACHS INTL	650.41	649,756.96	429,582.95	220,174.01
36,586	BOC GROUP ORD 25P	01-06-00	GOLDMAN SACHS INTL	-815.00	-814,184.71	534,151.46	-280,033.25
36,586	BOC GROUP ORD 25P	01-06-00	GOLDMAN SACHS INTL	815.00	814,184.71	533,638.53	280,546.18
4,517	BOC GROUP ORD 25P	01-07-00	GOLDMAN SACHS INTL	-102.53	-102,429.14	65,947.69	-36,481.45
4,517	BOC GROUP ORD 25P	01-07-00	GOLDMAN SACHS INTL	102.53	102,429.14	65,884.36	36,544.78
81,469	BRITISH TELECOM ORD	03-29-00	CAZENOVE & CO	1,573.79	1,571,811.77	933,501.15	638,310.62
40,000	HSBC HLDGS USD0.50(H	03-01-00	ABN AMRO SECS USA I	1,768.11	456,257.28	495,355.88	-39,098.60
31,200	HSBC HLDGS USD0.50(H	03-02-00	ABN AMRO SECS USA I	1,360.83	351,150.06	386,377.59	-35,227.53
80,400	HSBC HLDGS USD0.50(H	03-03-00	ABN AMRO SECS USA I	3,494.49	901,780.33	995,665.33	-93,885.00
70,446	HSBC HLDGS USD0.50(H	03-06-00	ABN AMRO SECS USA I	3,030.52	782,046.13	872,396.02	-90,349.89
532	MARCONI ORD GBP0.05	03-24-00	CAZENOVE & CO	6.91	6,910.59	7,969.36	-1,058.77
66,963	RENTOKIL INITIAL ORD	04-10-00	SBC WARBURG & CO LT	191.14	190,553.43	269,505.42	-78,951.99
41,453	RENTOKIL INITIAL ORD	04-11-00	SBC WARBURG & CO LT	120.13	119,603.23	166,835.54	-47,232.31
530,038	RENTOKIL INITIAL ORD	04-11-00	CITIBANK N.A. LONDO	1,529.66	1,527,740.78	2,133,239.42	-605,498.64
86,034	VODAFONE AIRTOUCH O	03-02-00	CITIBANK N.A. LONDO	483.41	482,530.03	198,034.11	284,495.92
483,403	VODAFONE AIRTOUCH O	03-03-00	CITIBANK N.A. LONDO	2,774.56	2,771,396.22	1,112,702.90	1,658,693.32

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
44,594	VODAFONE AIRTOUCH O	03-06-00	CITIBANK N.A. LONDO		276.67	275,986.26	102,647.01	173,339.25
7,281	VODAFONE AIRTOUCH O	03-09-00	CITIBANK N.A. LONDO		44.96	44,517.06	16,759.49	27,757.57
3,788,446						45,965,340.73	32,808,335.62	13,157,005.11

SCHRODER

59	CF SCHRODER EMERGIN	04-03-00		0.00	0.00	165,308.98	122,637.36	42,671.62
59						165,308.98	122,637.36	42,671.62

WADDELL & REED

2,000	TRANSOCEAN SEDCO FO	04-26-00	SPEAR LEEDS AND KEL	0.05	103.05	91,146.95	86,455.49	4,691.46
17,700	AETHER SYSTEMS INC C	04-17-00	DB CLEARING SERVICE	0.00	40.45	1,213,388.36	2,333,081.25	-1,119,692.89
5,100	AETHER SYSTEMS INC C	04-18-00	DB CLEARING SERVICE	0.00	13.53	405,764.40	672,243.75	-266,479.35
300	ALCOA INC COM STK	04-26-00	SPEAR LEEDS AND KEL	0.05	15.67	19,896.83	19,481.44	415.39
2,300	AMER HOME PROD CORP	04-26-00	SPEAR LEEDS AND KEL	0.05	119.36	130,405.64	108,053.86	22,351.78
69,300	AMER INTL GROUP INC	04-20-00	PAINE WEBBER INC	0.05	3,711.60	7,394,063.40	4,599,542.85	2,794,520.55
2,800	AMER INTL GROUP INC	04-26-00	SPEAR LEEDS AND KEL	0.05	150.67	319,749.33	185,840.12	133,909.21
3,300	ANALOG DEVICES INC C	03-24-00	BLAYLOCK & PARTNERS	0.05	174.91	296,846.87	45,659.46	251,187.41
16,000	ANALOG DEVICES INC C	03-27-00	CITATION GROUP	0.05	847.19	1,414,615.21	221,379.21	1,193,236.00
3,800	BAKER HUGHES INC COM	04-26-00	SPEAR LEEDS AND KEL	0.05	193.88	116,181.12	108,190.01	7,991.11
100	BEST BUY INC COM STK	04-26-00	SPEAR LEEDS AND KEL	0.05	5.28	8,150.97	5,686.21	2,464.76
5,700	BIOGEN INC COM	03-01-00	INSTINET	0.04	249.03	630,422.91	397,094.02	233,328.89
1,400	BIOGEN INC COM	03-02-00	PIPER JAFFRAY INC	0.00	4.91	147,128.65	97,531.86	49,596.79
600	BIOGEN INC COM	04-26-00	SPEAR LEEDS AND KEL	0.00	1.13	33,823.87	34,674.35	-850.48

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,500	BK AMER CORP COM	04-26-00	SPEAR LEEDS AND KEL	0.05	181.02	180,287.73	185,646.64	-5,358.91
47,300	BRISTOL MYERS SQUIBB	04-19-00	COWEN AND COMPANY	0.05	2,443.34	2,347,671.35	2,587,053.05	-239,381.70
1,600	CARDINAL HLTH INC	04-20-00	ROBINSON HUMPHREY/A	0.05	82.83	84,772.69	87,463.46	-2,690.77
700	CARDINAL HLTH INC	04-24-00	INSTINET	0.03	18.75	37,472.83	38,265.26	-792.43
4,400	CARDINAL HLTH INC	04-24-00	ROBINSON HUMPHREY/A	0.05	227.79	233,306.61	240,524.52	-7,217.91
1,500	CARDINAL HLTH INC	04-25-00	ROBINSON HUMPHREY/A	0.05	77.72	81,320.38	81,997.00	-676.62
5,200	CARDINAL HLTH INC	04-26-00	SPEAR LEEDS AND KEL	0.05	269.60	287,680.40	284,256.25	3,424.15
31,800	CHEVRON CORP COM	03-23-00	MAY DAVIS GROUP INC	0.05	1,679.57	2,685,420.43	2,679,487.09	5,933.34
8,700	CISCO SYS INC COM	03-08-00	PRUDENTIAL SECURITI	0.00	38.10	1,142,924.40	149,248.32	993,676.08
1,400	CISCO SYS INC COM	04-26-00	SPEAR LEEDS AND KEL	0.00	3.17	94,934.33	12,008.49	82,925.84
2,700	CITIGROUP INC COM	04-26-00	SPEAR LEEDS AND KEL	0.05	140.63	168,609.37	83,343.21	85,266.16
500	CITRIX SYS INC COM	04-26-00	SPEAR LEEDS AND KEL	0.00	0.92	27,374.08	36,730.18	-9,356.10
91,200	COMCAST CORP CL A SP	03-24-00	SMITH BARNEY INC	0.00	120.35	3,610,168.45	3,073,736.76	536,431.69
16,200	COMCAST CORP CL A SP	03-24-00	INSTINET	0.04	669.56	645,906.46	545,992.71	99,913.75
45,000	COX COMMUNICATIONS I	04-26-00	SPEAR LEEDS AND KEL	0.05	2,314.10	1,920,522.40	914,355.01	1,006,167.39
1,900	DISNEY WALT CO DISNE	04-26-00	SPEAR LEEDS AND KEL	0.05	97.66	79,702.34	61,055.92	18,646.42
400	DOW CHEM CO COM	04-26-00	SPEAR LEEDS AND KEL	0.05	21.42	42,303.58	46,711.76	-4,408.18
2,300	DU PONT E I DE NEMOU	04-26-00	SPEAR LEEDS AND KEL	0.05	118.74	112,006.26	95,753.08	16,253.18
12,400	DUKE ENERGY CORP CO	03-17-00	SPEAR LEEDS AND KEL	0.05	640.94	627,270.26	702,941.96	-75,671.70
46,400	DUKE ENERGY CORP CO	03-21-00	SPEAR LEEDS AND KEL	0.05	2,396.60	2,295,331.40	2,630,363.47	-335,032.07
134,000	DUKE ENERGY CORP CO	03-23-00	SPEAR LEEDS AND KEL	0.05	6,921.10	6,626,078.90	7,596,308.32	-970,229.42
100,000	DUKE ENERGY CORP CO	03-23-00	NUTMEG SECURITIES	0.05	5,165.00	4,944,835.00	5,668,886.79	-724,051.79
2,600	ELI LILLY & CO COM	04-24-00	MAY DAVIS GROUP INC	0.05	136.72	201,363.28	125,566.06	75,797.22
2,800	ELI LILLY & CO COM	04-24-00	MORGAN STANLEY & CO	0.05	147.27	217,752.65	135,224.98	82,527.67
2,100	ELI LILLY & CO COM	04-26-00	SPEAR LEEDS AND KEL	0.05	110.34	159,883.41	101,418.74	58,464.67

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
3,900	ELI LILLY & CO COM	04-27-00	PAINÉ WEBBER INC	0.05	205.09	302,203.64	188,349.09	113,854.55
42,200	EMC CORP MASS COM	03-08-00	CORRESPONDENT SERVI	0.05	2,289.41	5,379,729.79	2,319,417.36	3,060,312.43
1,700	EMC CORP MASS COM	04-26-00	SPEAR LEEDS AND KEL	0.05	92.83	234,719.67	93,436.24	141,283.43
9,700	EXXON MOBIL CORP CO	04-26-00	SPEAR LEEDS AND KEL	0.05	510.93	777,307.82	514,680.85	262,626.97
590,000	FHLMC VTG COM	04-26-00	SPEAR LEEDS AND KEL	0.00	304.81	293,957.69	0.00	293,957.69
4,600	FNMA COM STK	04-26-00	SPEAR LEEDS AND KEL	0.05	239.80	293,585.20	210,799.72	82,785.48
59,500	FORD MTR CO DEL COM	03-23-00	ROBERTSON STEPHENS	0.05	3,063.28	2,645,275.77	2,412,874.40	232,401.37
26,500	FORD MTR CO DEL COM	03-24-00	BLAYLOCK & PARTNERS	0.05	1,364.46	1,182,326.94	1,074,641.55	107,685.39
12,100	FORD MTR CO DEL COM	03-27-00	CITATION GROUP	0.05	623.00	539,339.50	490,685.39	48,654.11
9,200	FORD MTR CO DEL COM	03-27-00	CITATION GROUP	0.05	473.58	406,801.22	373,083.10	33,718.12
100	GEN ELEC CO COM	04-26-00	SPEAR LEEDS AND KEL	0.06	5.56	16,538.19	4,078.97	12,459.22
14,000	GEN MTRS CORP CL H N	04-20-00	PAINÉ WEBBER INC	0.05	742.44	1,272,382.56	472,643.19	799,739.37
1,200	GEN MTRS CORP CL H N	04-26-00	SPEAR LEEDS AND KEL	0.05	63.73	111,686.27	40,512.27	71,174.00
10,200	INTEL CORP CAP	03-08-00	FIRST BOSTON CORPOR	0.00	38.56	1,156,706.72	227,787.23	928,919.49
15,600	INTEL CORP CAP	03-21-00	ABN AMRO SECURITIES	0.00	70.67	2,119,871.05	348,380.46	1,771,490.59
5,300	INTEL CORP CAP	04-26-00	SPEAR LEEDS AND KEL	0.00	21.54	645,915.96	118,360.03	527,555.93
1,200	INTL PAPER CO COM	04-26-00	SPEAR LEEDS AND KEL	0.05	61.51	45,013.49	48,311.16	-3,297.67
12,500	JOHNSON & JOHNSON CO	04-20-00	PAINÉ WEBBER INC	0.05	659.02	1,019,762.23	976,949.95	42,812.28
2,000	JOHNSON & JOHNSON CO	04-26-00	SPEAR LEEDS AND KEL	0.05	105.52	165,269.48	156,311.99	8,957.49
1,400	LOCKHEED MARTIN COR	04-26-00	SPEAR LEEDS AND KEL	0.05	71.12	33,528.88	53,777.58	-20,248.70
134,900	LUCENT TECHNOLOGIES	04-26-00	SPEAR LEEDS AND KEL	0.05	7,035.71	8,714,114.39	9,871,218.80	-1,157,104.41
1,300	MERCK & CO INC COM	04-26-00	SPEAR LEEDS AND KEL	0.05	68.07	91,744.43	86,525.66	5,218.77
93,400	MICROSOFT CORP COM	03-24-00	MORGAN STANLEY & CO	0.00	350.53	10,515,303.29	4,215,815.22	6,299,488.07
1,600	MICROSOFT CORP COM	04-26-00	SPEAR LEEDS AND KEL	0.00	3.65	109,296.35	87,526.28	21,770.07
8,800	ORACLE CORP COM	03-08-00	MERRILL LYNCH PIERC	0.00	22.65	679,457.03	187,845.90	491,611.13

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
20,000	ORACLE CORP COM	03-28-00	MORGAN STANLEY & CO	0.00	58.68	1,760,325.32	426,922.51	1,333,402.81
500	ORACLE CORP COM	04-26-00	SPEAR LEEDS AND KEL	0.00	1.24	37,123.76	10,673.06	26,450.70
38,400	PALM INC COM STK ISI	03-21-00	MERRILL LYNCH PIERC	0.00	63.81	1,914,057.15	2,586,312.08	-672,254.93
33,500	PEPSICO INC COM	03-23-00	CITATION GROUP	0.05	1,712.26	1,115,797.49	1,141,810.17	-26,012.68
16,800	PEPSICO INC COM	03-23-00	MORGAN STANLEY & CO	0.05	858.82	563,621.18	572,609.28	-8,988.10
4,900	PEPSICO INC COM	03-24-00	STANDARD AND POORS	0.05	250.42	162,254.16	167,011.04	-4,756.88
16,200	PEPSICO INC COM	03-27-00	GARDNER RECH & CO.	0.05	827.19	514,796.13	552,158.95	-37,362.82
16,800	PEPSICO INC COM	03-28-00	GARDNER RECH & CO.	0.05	858.00	539,125.92	572,609.28	-33,483.36
68,300	PFIZER INC COM	04-04-00	BRIDGE TRADING COMP	0.05	3,504.97	2,695,390.02	931,700.38	1,763,689.64
18,000	PFIZER INC COM	04-24-00	PRUDENTIAL SECURITI	0.05	926.15	783,398.65	556,820.96	226,577.69
800	PFIZER INC COM	04-26-00	SPEAR LEEDS AND KEL	0.05	41.14	34,108.86	24,747.60	9,361.26
12,000	PHARMACIA CORP COM	04-11-00	BERNSTEIN, SANFORD	0.05	623.06	690,952.54	508,872.88	182,079.66
26,700	PHARMACIA CORP COM	04-17-00	GOLDMAN SACHS & COM	0.05	1,382.12	1,412,075.83	1,132,242.17	279,833.66
11,800	PHARMACIA CORP COM	04-19-00	MORGAN STANLEY & CO	0.05	612.67	679,474.43	500,391.67	179,082.76
5,900	PHARMACIA CORP COM	04-20-00	MORGAN STANLEY & CO	0.05	306.41	341,893.59	250,195.83	91,697.76
6,700	PHARMACIA CORP COM	04-26-00	SPEAR LEEDS AND KEL	0.05	346.83	354,334.42	284,120.69	70,213.73
27,400	RAMBUS INC DEL COM	03-24-00	INSTINET	0.05	1,396.05	8,999,821.79	2,091,151.37	6,908,670.42
900	RAMBUS INC DEL COM	04-26-00	SPEAR LEEDS AND KEL	0.01	5.81	174,125.47	68,687.45	105,438.02
2,500	RAYTHEON CO CL A COM	04-26-00	SPEAR LEEDS AND KEL	0.00	1.89	56,560.61	99,725.54	-43,164.93
1,200	SAFeway INC COM NEW	04-17-00	BEAR, STEARNS, SECU	0.05	61.80	53,709.48	43,442.79	10,266.69
5,000	SAFeway INC COM NEW	04-18-00	BEAR, STEARNS, SECU	0.05	257.46	223,529.54	181,011.64	42,517.90
400	SAFeway INC COM NEW	04-19-00	NORTHERN TRUST CO	0.06	24.62	18,450.38	14,480.93	3,969.45
8,900	SAFeway INC COM NEW	04-19-00		0.05	458.38	400,666.40	322,200.71	78,465.69
2,300	SAFeway INC COM NEW	04-26-00	SPEAR LEEDS AND KEL	0.05	118.58	107,262.67	83,265.35	23,997.32
2,000	SCHERING-PLOUGH CORP	04-26-00	SPEAR LEEDS AND KEL	0.05	102.72	81,272.28	84,220.49	-2,948.21

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
21,000	TANDY CORP COM	04-11-00	DONALDSON LUFKIN &	0.05	1,087.98	1,138,311.12	1,068,478.37	69,832.75
43,500	TANDY CORP COM	04-12-00	DONALDSON LUFKIN &	0.05	2,257.10	2,460,495.40	2,213,276.62	247,218.78
23,500	TIME WARNER INC COM	04-20-00	PAINE WEBBER INC	0.05	1,245.85	2,124,035.40	1,016,302.78	1,107,732.62
3,300	TIME WARNER INC COM	04-26-00	SPEAR LEEDS AND KEL	0.05	174.77	292,700.23	142,714.86	149,985.37
91,600	USX - MARATHON GROUP	03-23-00	MORGAN STANLEY & CO	0.05	4,649.88	2,091,744.36	2,925,926.00	-834,181.64
400	VERITAS SOFTWARE COR	04-26-00	SPEAR LEEDS AND KEL	0.00	1.36	40,523.64	42,029.54	-1,505.90
100	WAL-MART STORES INC	04-26-00	SPEAR LEEDS AND KEL	0.05	5.20	5,951.05	1,832.56	4,118.49
2,291,200						111,696,210.33	82,271,210.85	29,424,999.48

WILLIAM BLAIR

36,500	ACXIOM CORP COM	03-09-00	DB CLEARING SERVICE		42.28	1,268,332.72	932,679.01	335,653.71
12,800	ACXIOM CORP COM	03-10-00	DB CLEARING SERVICE		15.06	451,780.14	327,076.48	124,703.66
18,300	ADC TELECOMMUNICATIO	04-26-00	MORGAN STANLEY & CO		34.39	1,031,556.74	269,037.57	762,519.17
1,500	C H ROBINSON WORLDWI	03-09-00	PIPER JAFFRAY INC		2.53	75,841.22	38,341.39	37,499.83
4,500	C H ROBINSON WORLDWI	03-10-00	PIPER JAFFRAY INC		7.48	224,367.47	115,024.18	109,343.29
1,000	C H ROBINSON WORLDWI	03-13-00	PIPER JAFFRAY INC		1.64	48,998.36	25,560.93	23,437.43
11,400	C H ROBINSON WORLDWI	03-14-00	PIPER JAFFRAY INC		17.96	538,544.26	291,394.59	247,149.67
3,100	C H ROBINSON WORLDWI	03-15-00	PIPER JAFFRAY INC		4.78	143,370.22	79,238.88	64,131.34
5,900	CATALINA MARKETING C	04-26-00	MERRILL LYNCH PIERC		374.42	612,017.26	348,868.86	263,148.40
8,700	CDW COMPUTER CTRS IN	04-25-00	BAIRD, ROBERT W & C		28.15	844,361.66	397,449.11	446,912.55
13,700	HARLEY DAVIDSON INC	03-09-00	CLEARY GULL AND REI		853.30	938,002.22	585,117.43	352,884.79
32,600	INTIMATE BRANDS INC	03-07-00	PIPER JAFFRAY INC		1,989.33	997,865.71	1,573,261.15	-575,395.44
23,300	LINEAR TECH CORP COM	03-30-00	GOLDMAN SACHS & COM		45.56	1,366,685.84	473,348.77	893,337.07
13,100	MEDTRONIC INC COM	03-30-00	J.P. MORGAN SECURIT		809.29	697,855.63	460,331.64	237,523.99

WILLIAM BLAIR

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	* GAIN OR (LOSS)
				PER UNIT	EXTENSION			
13,600	MICROCHIP TECH INC C	03-09-00	MONTGOMERY SECURITI		31.20	935,757.60	349,278.75	586,478.85
2,500	NORTHN TR CORP COM	03-09-00	SMITH BARNEY INC		4.42	132,587.58	103,184.50	29,403.08
10,100	NORTHN TR CORP COM	04-26-00	LEHMAN BROTHERS INC		22.14	664,052.86	416,865.37	247,187.49
7,500	NOVELL INC COM	04-28-00	GOLDMAN SACHS & COM		4.82	144,360.43	239,773.50	-95,413.07
400	PALM INC COM STK ISI	03-02-00	GOLDMAN SACHS & COM		1.41	42,200.31	15,200.00	27,000.31
9,600	PAYCHEX INC COM	03-09-00	HERZOG, HEINE, GEDW		15.47	464,081.17	290,063.97	174,017.20
8,400	ST STR CORP COM	04-26-00	LEGG MASON WOOD WAL		532.45	852,930.23	579,138.20	273,792.03
1,500	STEINER LEISURE LTD	03-16-00	ING BARINGS INT'L		0.87	26,061.63	25,910.55	151.08
500	STEINER LEISURE LTD	03-17-00	ING BARINGS INT'L		0.30	8,749.70	8,636.85	112.85
35,000	STEINER LEISURE LTD	03-20-00	OPPENHEIMER & CO. I		20.28	608,104.72	604,579.50	3,525.22
275,500						13,118,465.68	8,549,361.18	4,569,104.50

WOODFORD CAPITAL

1,800	#REORG NORTEL NETWO	04-20-00	SPEAR LEEDS AND KEL		96.08	182,266.42	217,683.00	-35,416.58
1,400	#REORG NORTEL NETWO	04-24-00	MONTGOMERY SECURITI		74.59	137,387.91	169,309.00	-31,921.09
3,500	#REORG MCI WORLDCOM	04-06-00	MONTGOMERY SECURITI		4.93	147,872.87	154,519.75	-6,646.88
4,300	ABBOTT LAB COM	03-28-00	U.S. CLEARING CORPO		219.72	141,331.12	161,469.30	-20,138.18
3,500	ANHEUSER BUSCH COS I	03-23-00	BEREAN CAPITAL INC		181.98	208,943.02	243,470.15	-34,527.13
5,400	AT&T CORP COM LIBERT	03-29-00	MAGNA SECURITIES CO		226.78	323,156.54	311,899.94	11,256.60
3,600	AUTO DATA PROCESSING	03-10-00	U.S. CLEARING CORPO		185.32	159,245.36	180,968.74	-21,723.38
1,500	BELL ATLC CORP COM	03-02-00	U.S. CLEARING CORPO		77.74	82,047.26	88,027.50	-5,980.24
3,400	BIODIN INC COM	04-12-00	ROBERTSON STEPHENS		6.31	189,128.55	276,751.11	-87,622.56
900	BRISTOL MYERS SQUIBB	04-19-00	SPEAR LEEDS AND KEL		46.52	45,550.00	57,766.50	-12,216.50
900	BROADCOM CORP CL A	04-24-00	MONTGOMERY SECURITI		4.22	126,445.78	146,245.14	-19,799.36

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
900	CMGI INC ISIN #US125	03-27-00	ROBERT VAN SECURITI	48.55		106,279.16	107,976.69	-1,697.53
2,700	CMGI INC ISIN #US125	04-03-00	MAGNA SECURITIES CO	117.15		274,217.97	323,930.07	-49,712.10
4,000	COMDISCO INC COM	04-12-00	AUTRANET INC	204.56		136,307.44	147,844.74	-11,537.30
1,800	CONEXANT SYS INC COM	03-27-00	ROBERT VAN SECURITI	94.87		145,934.81	141,947.82	3,986.99
4,200	CONEXANT SYS INC COM	04-04-00	ROBERT VAN SECURITI	217.98		238,944.30	331,211.57	-92,267.27
900	CORNING INC COM	04-04-00	ROBERT VAN SECURITI	49.64		139,000.36	179,495.87	-40,495.51
700	CORNING INC COM	04-12-00	AUTRANET INC	38.75		112,289.06	139,607.89	-27,318.83
7,500	DISNEY WALT CO DISNE	03-28-00	BEREAN CAPITAL INC	460.46		313,133.29	206,934.87	106,198.42
4,100	FEDEX CORP COM	03-07-00	U.S. CLEARING CORPO	209.26		127,465.97	173,680.40	-46,214.43
4,500	FEDT DEPT STORES INC	03-23-00	BEREAN CAPITAL INC	230.98		179,081.42	228,230.10	-49,148.68
600	GENENTECH INC COM ST	04-04-00	MONTGOMERY SECURITI	52.40		71,947.60	91,033.68	-19,086.08
1,100	GENENTECH INC COM ST	04-24-00	MONTGOMERY SECURITI	59.03		120,791.26	166,895.08	-46,103.82
9,900	GILLETTE CO COM	03-28-00	BEREAN CAPITAL INC	605.43		342,182.07	444,188.79	-102,006.72
1,700	GOLDMAN SACHS GROUP	04-26-00	SPEAR LEEDS AND KEL	90.59		167,338.33	112,838.18	54,500.15
7,100	INFINITY BROADCASTIN	04-18-00	BEREAN CAPITAL INC	432.87		205,467.13	245,227.92	-39,760.79
4,900	INFINITY BROADCASTIN	04-20-00	SPEAR LEEDS AND KEL	249.89		146,216.50	169,241.80	-23,025.30
1,600	INTERNET CAP GROUP I	03-27-00	ROBERT VAN SECURITI	85.71		170,955.89	187,415.55	-16,459.66
1,700	INTERNET CAP GROUP I	04-03-00	MAGNA SECURITIES CO	72.46		133,619.45	199,129.02	-65,509.57
1,400	INTL BUSINESS MACH C	03-17-00	MAGNA SECURITIES CO	61.16		154,563.80	158,480.93	-3,917.13
2,700	INTL BUSINESS MACH C	04-20-00	SPEAR LEEDS AND KEL	144.36		280,655.64	329,288.58	-48,632.94
1,100	JDS UNIPHASE CORP CO	04-03-00	MAGNA SECURITIES CO	48.21		126,109.80	143,118.37	-17,008.57
2,300	JDS UNIPHASE CORP CO	04-24-00	MONTGOMERY SECURITI	6.18		185,261.58	213,894.57	-28,632.99
13,000	MC DONALDS CORP COM	03-23-00	BEREAN CAPITAL INC	665.36		460,022.14	410,943.71	49,078.43
900	MEDIMMUNE INC COM	04-04-00	MONTGOMERY SECURITI	54.55		136,279.34	144,452.40	-8,173.06
900	MEDIMMUNE INC COM	04-24-00	MONTGOMERY SECURITI	54.01		121,515.56	144,452.40	-22,936.84

WOODFORD CAPITAL

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
5,100	MICROSOFT CORP COM	03-06-00	SESLIA SECURITIES		219.36	460,467.72	565,207.35	-104,739.63
2,900	MORGAN STANLEY DEAN	03-29-00	MAGNA SECURITIES CO		124.31	248,884.77	97,608.49	151,276.28
1,400	MOTOROLA INC COM	04-24-00	MONTGOMERY SECURITI		75.14	153,929.48	210,905.80	-56,976.32
5,100	NETWORK APPLIANCE IN	03-23-00	ROBERT VAN SECURITI		272.82	534,229.62	256,868.35	277,361.27
1,100	NETWORK APPLIANCE IN	03-27-00	GARDNER RECH & CO.		58.71	110,968.25	55,402.98	55,565.27
2,100	NEXTEL COMMUNICATIO	03-29-00	MAGNA SECURITIES CO		94.57	316,756.79	219,365.15	97,391.64
1,200	NEXTEL COMMUNICATIO	04-24-00	MONTGOMERY SECURITI		4.11	123,050.73	125,351.52	-2,300.79
1,400	ORACLE CORP COM	03-17-00	MAGNA SECURITIES CO		59.76	112,660.54	57,962.89	54,697.65
2,200	ORACLE CORP COM	03-23-00	ROBERT VAN SECURITI		116.42	192,383.58	91,084.54	101,299.04
8,800	ORACLE CORP COM	04-04-00	BEREAN CAPITAL INC		19.93	597,755.27	364,338.14	233,417.13
2,300	PALM INC COM STK ISI	03-29-00	GARDNER RECH & CO.		118.82	114,469.71	188,646.46	-74,176.75
1,600	PE CORP PE BIOSYSTEM	03-29-00	MAGNA SECURITIES CO		68.43	132,802.61	92,394.48	40,408.13
1,900	PE CORP PE BIOSYSTEM	04-12-00	AUTRANET INC		100.26	157,660.35	109,718.45	47,941.90
17,100	PFIZER INC COM	03-23-00	BEREAN CAPITAL INC		875.17	604,037.33	594,114.77	9,922.56
2,300	QUALCOMM INC COM	03-27-00	GARDNER RECH & CO.		126.49	344,341.75	370,235.97	-25,894.22
2,600	QUALCOMM INC COM	04-03-00	MAGNA SECURITIES CO		116.43	372,495.55	418,527.62	-46,032.07
600	QUALCOMM INC COM	04-06-00	MONTGOMERY SECURITI		2.81	84,244.45	96,583.30	-12,338.85
1,400	QUALCOMM INC COM	04-12-00	MONTGOMERY SECURITI		6.15	184,297.97	225,361.03	-41,063.06
1,000	QUALCOMM INC COM	04-20-00	SPEAR LEEDS AND KEL		53.68	110,133.82	160,972.16	-50,838.34
5,300	SEAGATE TECH COM	04-03-00	BEREAN CAPITAL INC		327.92	297,134.58	227,051.12	70,083.46
1,600	SIEBEL SYS INC COM	03-27-00	GARDNER RECH & CO.		87.78	233,221.34	136,604.30	96,617.04
1,100	SIEBEL SYS INC COM	04-24-00	MONTGOMERY SECURITI		4.05	121,377.87	93,915.45	27,462.42
3,400	SPRINT CORP PCS COM	04-20-00	SPEAR LEEDS AND KEL		175.95	178,324.05	186,088.12	-7,764.07
2,500	SPRINT CORP PCS COM	04-24-00	MONTGOMERY SECURITI		129.28	128,151.97	136,829.50	-8,677.53
4,000	SUN MICROSYSTEMS INC	03-17-00	MAGNA SECURITIES CO		172.68	380,108.52	191,900.04	188,208.48

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SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,600	SUN MICROSYSTEMS INC	03-23-00	ROBERT VAN SECURITI		138.59	257,320.95	124,735.02	132,585.93
2,000	TX INSTRS INC COM	04-03-00	MAGNA SECURITIES CO		90.29	308,409.71	284,037.48	24,372.23
1,000	TX INSTRS INC COM	04-12-00	MONTGOMERY SECURITI		54.81	143,963.39	142,018.74	1,944.65
198,000						13,342,537.37	12,973,400.35	369,137.02

ZEVENBERGEN

3,700	#REORG MCI WORLDCOM	03-01-00	FIRST BOSTON CORPOR		5.55	166,494.45	89,145.76	77,348.69
11,800	#REORG MCI WORLDCOM	03-13-00	DONALDSON LUFKIN &		17.97	539,027.27	284,302.68	254,724.59
14,750	#REORG MCI WORLDCOM	03-13-00	BEAR, STEARNS, SECU		22.41	672,254.57	355,378.35	316,876.22
1,000	AKAMAI TECHNOLOGIES	03-31-00	THOMAS WEISEL PARTN		5.43	162,603.97	254,500.00	-91,896.03
3,800	AT & T CORP COM STK	03-08-00	CORRESPONDENT SERVI		196.59	197,403.41	136,076.65	61,326.76
1,400	AVANEX CORP COM STK	04-17-00	ROBERTSON STEPHENS		2.63	78,809.81	242,490.58	-163,680.77
10,500	BRISTOL MYERS SQUIBB	03-08-00	CORRESPONDENT SERVI		541.12	482,807.48	548,893.92	-66,086.44
2,600	BROADCOM CORP CL A	03-28-00	ROBERTSON STEPHENS		19.46	583,651.42	39,126.42	544,525.00
1,200	BROADCOM CORP CL A	03-31-00	J.P. MORGAN SECURIT		8.36	250,791.64	18,058.35	232,733.29
3,700	BROADVISION INC COM	04-14-00	BEAR, STEARNS, SECU		4.07	121,814.73	284,912.09	-163,097.36
1,000	BROADVISION INC COM	04-17-00	LEHMAN BROTHERS INC		1.03	30,830.67	77,003.27	-46,172.60
1,000	BROADVISION INC COM	04-18-00	LEHMAN BROTHERS INC		1.02	30,467.78	77,003.26	-46,535.48
5,800	CABLEVISION SYS CORP	03-23-00	CORRESPONDENT SERVI		301.73	351,341.83	312,222.67	39,119.16
3,900	CABLEVISION SYS CORP	04-11-00	CORRESPONDENT SERVI		203.26	247,446.74	209,942.83	37,503.91
4,900	CABLEVISION SYS CORP	04-14-00	CORRESPONDENT SERVI		254.70	290,649.97	263,774.33	26,875.64
1,800	COMM I INC DEL COM S	03-31-00	J.P. MORGAN SECURIT		8.95	268,227.41	374,212.44	-105,985.03

SALE OF STOCKS (continued)
 March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
2,000	COSTCO WHSL CORP NE	04-14-00	ING BARINGS INT'L		3.47	103,849.13	70,615.62	33,233.51
6,500	COSTCO WHSL CORP NE	04-28-00	J.P. MORGAN SECURIT		11.76	352,704.89	229,500.75	123,204.14
2,000	EXODUS COMMUNICATI	03-31-00	THOMAS WEISEL PARTN		8.97	268,981.43	254,485.63	14,495.80
700	GLOBAL TELESYSTEMS	04-17-00	CORRESPONDENT SERVI		35.36	10,552.14	17,313.34	-6,761.20
1,500	IMMUNEX CORP NEW CO	03-01-00	LEHMAN BROTHERS INC		10.84	324,950.96	83,420.97	241,529.99
10,400	LORAL SPACE & COMMU	03-01-00	LYNCH JONES & RYAN		629.13	153,213.91	219,476.37	-66,262.46
9,600	LORAL SPACE & COMMU	03-02-00	PACIFIC CREST SECUR		580.88	145,545.52	202,593.57	-57,048.05
5,700	METROMEDIA FIBER NET	03-16-00	SMITH BARNEY INC		15.80	473,704.36	35,852.84	437,851.52
3,100	METROMEDIA FIBER NET	03-31-00	LEHMAN BROTHERS INC		9.05	271,197.86	19,498.92	251,698.94
3,400	MICROSOFT CORP COM	03-01-00	FIRST BOSTON CORPOR		10.26	307,735.98	44,897.32	262,838.66
6,500	MICROSOFT CORP COM	04-05-00	J.P. MORGAN SECURIT		18.77	562,888.38	85,833.12	477,055.26
2,900	PANAMSAT CORP NEW CO	03-07-00	PRUDENTIAL SECURITI		4.67	139,840.58	119,355.10	20,485.48
3,700	PANAMSAT CORP NEW CO	03-08-00	BEAR, STEARNS, SECU		5.65	169,314.86	152,280.65	17,034.21
4,500	PANAMSAT CORP NEW CO	03-08-00	LEHMAN BROTHERS INC		7.01	210,193.39	185,206.19	24,987.20
700	PANAMSAT CORP NEW CO	03-09-00	LEHMAN BROTHERS INC		1.18	35,151.98	28,809.85	6,342.13
1,700	REDBACK NETWORKS INC	03-21-00	SMITH BARNEY INC		18.25	547,218.72	506,560.73	40,657.99
14,300	TEL & DATA SYS INC C	03-13-00	LYNCH JONES & RYAN		907.73	1,490,799.63	1,546,013.36	-55,213.73
2,900	USA NETWORKS INC CO	03-03-00	BEAR, STEARNS, SECU		2.04	61,012.80	44,929.46	16,083.34
13,300	USA NETWORKS INC CO	03-07-00	FIRST BOSTON CORPOR		8.82	264,291.44	206,055.78	58,235.66
3,700	USA NETWORKS INC CO	03-09-00	ING BARINGS INT'L		2.65	79,211.02	57,323.79	21,887.23
1,100	USA NETWORKS INC CO	03-13-00	J.P. MORGAN SECURIT		0.79	23,465.84	17,042.21	6,423.63
6,900	USA NETWORKS INC CO	03-17-00	J.P. MORGAN SECURIT		4.97	148,978.45	111,288.54	37,689.91
7,300	USA NETWORKS INC CO	03-17-00	SMITH BARNEY INC		5.33	159,739.11	117,740.05	41,999.06

SALE OF STOCKS (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
6,400	USA NETWORKS INC CO	03-20-00	PRUDENTIAL SECURITI		4.43	132,775.73	145,677.56	-12,901.83
2,700	USA NETWORKS INC CO	03-21-00	MORGAN STANLEY & CO		1.89	56,698.11	61,457.72	-4,759.61
3,900	USA NETWORKS INC CO	03-22-00	MORGAN STANLEY & CO		2.78	83,197.09	88,772.26	-5,575.17
3,600	WARNER LAMBERT CO CO	03-14-00	CORRESPONDENT SERVI		190.75	322,016.81	210,601.66	111,415.15
5,500	WARNER LAMBERT CO CO	03-23-00	LYNCH JONES & RYAN		347.27	517,675.18	321,752.53	195,922.65
1,400	WESTN WIRELESS CORP	03-07-00	J.P. MORGAN SECURIT		2.62	78,572.38	59,441.54	19,130.84
210,750						11,970,100.83	8,810,841.03	3,159,259.80

SALE OF BONDS
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
940,000	US TREAS BD STRIPPED PRIN	0.000	02-15-21	03-09-00	26.100	27.147	255,181.80	AAA	AAA	CHAPMAN CO.
800,000	US TREAS BD STRIPPED PRIN	0.000	02-15-21	03-27-00	26.100	28.049	224,392.00	AAA	AAA	GOLDMAN SACHS &
1,300,000	US TREAS SEC STRIPPED INT	0.000	08-15-09	03-03-00	53.200	54.007	702,091.00	AAA	AAA	FIRST BOSTON CO
500,000	US TREAS STRIPPED PRINC B	0.000	02-15-27	03-02-00	19.000	19.653	98,265.00	AAA	AAA	GOLDMAN SACHS &
1,250,000	US TREAS STRIPPED PRINC B	0.000	02-15-27	03-23-00	19.000	20.774	259,675.00	AAA	AAA	SALOMON BROS IN
600,000	US TREAS STRIPPED PRINC B	0.000	02-15-27	03-27-00	19.000	20.492	122,952.00	AAA	AAA	FIRST BOSTON CO
2,000,000	FHLMC DEB 5.5 05-15-2002	5.500	05-15-02	03-06-00	97.800	97.236	1,944,720.00	AAA	AAA	PRUDENTIAL SECU
1,000,000	TYCO INTL GROUP S A 6.375	6.380	06-15-05	03-27-00	94.800	93.632	936,320.00	BAA1	A-	PRUDENTIAL SECU
1,015,000	ROHM & HAAS CO NT 6.95 DU	6.950	07-15-04	03-23-00	99.800	98.638	1,001,175.70	NR	A-	WARBURG DILLON
400,000	SERVICE CORP INTL 6.3 NT	6.300	03-15-20	04-20-00	82.100	63.000	252,000.00	BA2	BB+	WARBURG DILLON
50,554	FHLMC GROUP #G00663 8.0 M	8.000	01-01-27	03-15-00	101.800	100.000	50,553.75	AAA	AAA	
19,249	FHLMC GROUP #G00663 8.0 M	8.000	01-01-27	04-17-00	101.800	100.000	19,248.75	AAA	AAA	
24,563	FHLMC GROUP E00637 5 02-0	5.000	02-01-14	03-15-00	94.300	100.000	24,562.87	AAA	AAA	
25,022	FHLMC GROUP E00637 5 02-0	5.000	02-01-14	04-17-00	94.300	100.000	25,022.20	AAA	AAA	
26,922	FNMA POOL #251412 8.5 DUE	8.500	10-01-27	03-27-00	104.400	100.000	26,921.63	AAA	AAA	
7,909	FNMA POOL #251412 8.5 DUE	8.500	10-01-27	04-25-00	104.500	100.000	7,909.30	AAA	AAA	
7,582	FNMA REMIC TR SER 97-M9 C	6.520	07-25-08	03-27-00	102.200	100.000	7,582.09	AAA	AAA	
7,632	FNMA REMIC TR SER 97-M9 C	6.520	07-25-08	04-25-00	102.200	100.000	7,631.69	AAA	AAA	
53,582	GNMA POOL #400143 SER 202	6.000	05-15-28	03-15-00	97.500	100.000	53,582.29	AAA	AAA	
2,262	GNMA POOL #400143 SER 202	6.000	05-15-28	04-17-00	97.500	100.000	2,261.61	AAA	AAA	
3,635	GNMA POOL #412361 7.5 DUE	7.500	11-15-27	03-15-00	102.200	100.000	3,635.34	AAA	AAA	
158,916	GNMA POOL #412361 7.5 DUE	7.500	11-15-27	04-17-00	102.200	100.000	158,916.24	AAA	AAA	
3,926	GNMA POOL #465384 7 DUE 0	7.000	02-15-28	03-15-00	101.500	100.000	3,925.89	AAA	AAA	

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS MOODY S & P		BROKER
3,962	GNMA POOL #465384 7 DUE 0	7.000	02-15-28	04-17-00	101.500	100.000	3,962.43	AAA	AAA	
741	GNMA POOL #476829 SER 203	6.650	01-15-34	03-15-00	93.700	100.000	740.83	AAA	AAA	
745	GNMA POOL #476829 SER 203	6.650	01-15-34	04-17-00	93.700	100.000	745.09	AAA	AAA	
686	GNMA POOL #477287 SER 203	7.380	10-15-34	03-15-00	98.300	100.000	685.99	AAA	AAA	
690	GNMA POOL #477287 SER 203	7.380	10-15-34	04-17-00	98.200	100.000	690.34	AAA	AAA	
4,049	GNMA, POOL # 430423	8.000	09-15-26	03-15-00	103.600	100.000	4,048.88	AAA	AAA	
4,791	GNMA, POOL # 430423	8.000	09-15-26	04-17-00	103.600	100.000	4,791.49	AAA	AAA	
29,456	GNMA, POOL # 439558	7.500	05-15-27	03-15-00	101.200	100.000	29,456.37	AAA	AAA	
29,081	GNMA, POOL # 439558	7.500	05-15-27	04-17-00	101.200	100.000	29,081.24	AAA	AAA	
34,856	GNMA, POOL # 469118	6.500	02-15-28	03-15-00	99.600	100.000	34,855.92	AAA	AAA	
57,923	GNMA, POOL # 469118	6.500	02-15-28	04-17-00	99.600	100.000	57,922.57	AAA	AAA	
40,630	ACCESS FINL MTG LN TR SER	6.570	02-18-17	03-20-00	100.700	100.000	40,630.29	AAA	AAA	
41,031	ACCESS FINL MTG LN TR SER	6.570	02-18-17	04-18-00	100.700	100.000	41,030.60	AAA	AAA	
6,524	COMMERCIAL MTG ACCEP C	6.500	11-15-04	03-15-00	101.400	100.000	6,524.07	AAA	AAA	
5,902	COMMERCIAL MTG ACCEP C	6.500	11-15-04	04-17-00	101.400	100.000	5,902.00	AAA	AAA	
859,408	COMMERCIAL MTG ACCEP C	6.500	11-15-04	04-24-00	101.400	97.773	840,272.70	AAA	AAA	PRUDENTIAL SECUR
16,108	CONTIMORTGAGE HOME EQT	6.880	01-15-28	03-15-00	101.800	100.000	16,107.81	AAA	AAA	
22,753	CONTIMORTGAGE HOME EQT	6.880	01-15-28	04-19-00	101.800	100.000	22,753.38	AAA	AAA	
12,462	CR SUISSE 1ST BSTN MTG SE	6.400	02-17-04	03-17-00	101.000	100.000	12,462.25	AAA	AAA	
8,796	CR SUISSE 1ST BSTN MTG SE	6.400	02-17-04	04-17-00	101.000	100.000	8,796.49	AAA	AAA	
9,377	CR SUISSE 1ST BSTN MTG SE	6.260	12-25-03	03-17-00	100.700	100.000	9,376.95	AAA	AAA	
7,163	CR SUISSE 1ST BSTN MTG SE	6.260	12-25-03	04-18-00	100.700	100.000	7,163.19	AAA	AAA	
12,960	NOMURA AST SECS CORP SER	6.280	03-15-30	03-17-00	100.900	100.000	12,960.02	AAA	AAA	

BANK OF AMERICA

SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
8,986	NOMURA AST SECS CORP SER	6.280	03-15-30	04-17-00	100.900	100.000	8,985.91	AAA	AAA	
11,415,836							7,388,472.96			
INTERNAL										
13,426	FHA FED HSG ADM INSD PJ #	7.500	04-01-22	03-10-00	54.700		13,425.58	AAA	AAA	
13,509	FHA FED HSG ADM INSD PJ #	7.500	04-01-22	04-11-00	54.700		13,509.49	AAA	AAA	
26,935							26,935.07			
LINCOLN CAPITAL										
2,890,000	U.S. TREAS 6.375 NT DUE 0	6.380	09-30-01	04-03-00	99.800	99.906	2,887,290.63	AAA	AAA	GOLDMAN SACHS &
855,000	US TREAS 10.75 BD DUE 5-1	10.750	05-15-03	03-15-00	115.500	111.672	954,794.53	AAA	AAA	GOLDMAN SACHS &
765,000	US TREAS 6.125 NT DUE 12-	6.130	12-31-01	03-31-00	99.700	99.375	760,218.75	AAA	AAA	LEHMAN BROTHERS
235,000	US TREAS 6.125 NT DUE 12-	6.130	12-31-01	04-14-00	99.700	99.613	234,091.21	AAA	AAA	
640,000	US TREAS 6.375 BD DUE 8-1	6.380	08-15-27	04-26-00	102.200	102.965	658,975.00	AAA	AAA	LEHMAN BROTHERS
330,000	US TREAS BDS 10.75 DUE 02	10.750	02-15-03	03-15-00	110.900	110.859	365,835.94	AAA	AAA	GOLDMAN SACHS &
120,000	US TREAS NTS 5.75 DUE 11-	5.750	11-15-00	03-31-00	100.200	99.660	119,592.19	AAA	AAA	LEHMAN BROTHERS
1,065,000	US TREAS NTS 5.75 DUE 11-	5.750	11-15-00	04-28-00	100.200	99.664	1,061,422.27	AAA	AAA	GOLDMAN SACHS &
2,255,000	US TREAS NTS 6.25 DUE 02-	6.250	02-28-02	03-17-00	99.500	99.539	2,244,605.86	AAA	AAA	PRUDENTIAL SECU
5,675,000	US TREAS NTS 7.5 DUE 11-1	7.500	11-15-01	04-14-00	101.400	101.656	5,768,992.19	AAA	AAA	DB CLEARING SER
120,000	US TREAS NTS 7.875 DUE 08	7.880	08-15-01	03-15-00	102.100	101.828	122,193.75	AAA	AAA	GOLDMAN SACHS &
985,000	US TREAS NTS DTD 00853 6	6.000	08-15-04	03-03-00	100.000	97.762	962,952.93	AAA	AAA	DB CLEARING SER

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
950,000	US TREAS NTS DTD 00853 6	6.000	08-15-04	03-20-00	100.000	98.250	933,375.00	AAA	AAA	
1,845,000	US TREAS NTS DTD 00853 6	6.000	08-15-04	03-31-00	100.000	98.691	1,820,856.45	AAA	AAA	LEHMAN BROTHERS
545,000	US TREAS NTS DTD 00865 6	6.500	02-15-10	04-28-00	101.900	101.984	555,814.84	AAA	NR	FIRST UNION CAP
790,000	US TREAS NTS UST NT 6.5 D	6.500	10-15-06	04-13-00	101.100	100.859	796,789.06	AAA	AAA	
555,000	US TREAS NTS UST NT 6.5 D	6.500	10-15-06	04-18-00	101.100	100.750	559,162.50	AAA	AAA	LEHMAN BROTHERS
460,000	FHLMC DEB 5.5 05-15-2002	5.500	05-15-02	03-01-00	96.900	97.265	447,417.16	AAA	AAA	LEHMAN BROTHERS
795,000	FHLMC DEB 5.5 05-15-2002	5.500	05-15-02	03-16-00	97.200	97.252	773,153.40	AAA	AAA	LEHMAN BROTHERS
1,670,000	FHLMC DEB DTD 01/07/2000	6.880	01-15-05	03-27-00	99.700	98.765	1,649,370.49	AAA	AAA	MERRILL LYNCH P
11,405,000	FHLMC DEB DTD 01/07/2000	6.880	01-15-05	04-07-00	99.700	99.364	11,332,464.20	AAA	AAA	LEHMAN BROTHERS
3,165,000	FHLMC NT 6.625 09-15-2009	6.630	09-15-09	03-23-00	97.800	96.627	3,058,254.05	AAA	AAA	LEHMAN BROTHERS
1,265,000	FHLMC NT 6.625 09-15-2009	6.630	09-15-09	03-23-00	97.800	96.611	1,222,129.15	AAA	AAA	GOLDMAN SACHS &
1,480,000	FHLMC NT 6.625 09-15-2009	6.630	09-15-09	03-23-00	97.800	96.611	1,429,842.80	AAA	AAA	SALOMON BROS IN
12,430,000	FNMA 6.5 DUE 08-15-2004 R	6.500	08-15-04	04-12-00	97.900	98.120	12,196,278.71	AAA	AAA	MERRILL LYNCH G
910,000	FNMA 6.625 01-15-2002	6.630	01-15-02	03-07-00	99.700	99.794	908,129.04	AAA	AAA	
1,665,000	FNMA BD 7.125 02-15-2005	7.130	02-15-05	03-02-00	99.500	100.114	1,666,903.10	AAA	AAA	LEHMAN BROTHERS
11,970,000	FNMA BD 7.125 02-15-2005	7.130	02-15-05	04-13-00	99.600	100.776	12,062,887.20	AAA	AAA	SMITH BARNEY IN
1,520,000	FNMA NT 6.5 04-29-2009/04	6.500	04-29-09	03-31-00	92.900	92.945	1,412,768.75	AAA	AAA	LEHMAN BROTHERS
1,135,000	FNMA NT 6.5 04-29-2009/04	6.500	04-29-09	04-25-00	92.900	93.078	1,056,435.30	AAA	AAA	LEHMAN BROTHERS
1,045,000	FNMA NT 6.625 09-15-2009	6.630	09-15-09	03-02-00	95.100	95.908	1,002,238.60	AAA	AAA	LEHMAN BROTHERS
3,035,000	FNMA NT 6.625 09-15-2009	6.630	09-15-09	04-05-00	95.100	97.307	2,953,266.54	AAA	AAA	MERRILL LYNCH P
430,000	FORTUNE BRANDS INC 6.25 N	6.250	04-01-08	04-10-00	95.000	93.338	401,353.40	A2	A	MERRILL LYNCH P
1,300,000	LIBERTY MEDIA CORP 8.5 DU	8.500	07-15-29	03-28-00	100.600	100.410	1,305,330.00	NR	BBB-	SALOMON BROS IN
1,422	FHLMC GOLD C00730 6 03-01	6.000	03-01-29	03-15-00	94.300	100.000	1,421.84	AAA	AAA	

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
412.036	FHLMC GOLD C00730 6 03-01	6.000	03-01-29	04-06-00	94.300	91.641	377,592.03	AAA	AAA	MERRILL LYNCH P
1.616	FHLMC GOLD C00730 6 03-01	6.000	03-01-29	04-17-00	94.300	100.000	1,615.98	AAA	AAA	
0	FHLMC GOLD C00730 6 03-01	6.000	03-01-29	04-24-00	200.000	100.000	0.01	AAA	AAA	
1.167	FHLMC GOLD GROUP C30966	7.000	09-01-29	03-15-00	95.800	100.000	1,167.31	AAA	AAA	
18.847	FHLMC GOLD GROUP C30966	7.000	09-01-29	04-17-00	95.800	100.000	18,846.89	AAA	AAA	
4.188	FHLMC GOLD GROUP C31224	7.000	09-01-29	03-15-00	95.800	100.000	4,188.48	AAA	AAA	
1.119	FHLMC GOLD GROUP C31224	7.000	09-01-29	04-17-00	95.800	100.000	1,119.09	AAA	AAA	
3.684	FHLMC GOLD GROUP C31340	7.000	09-01-29	03-15-00	95.800	100.000	3,683.83	AAA	AAA	
5.580	FHLMC GOLD GROUP C31340	7.000	09-01-29	04-17-00	95.800	100.000	5,580.34	AAA	AAA	
512	FHLMC GOLD GROUP E78603	6.500	09-01-14	03-15-00	98.200	100.000	512.08	AAA	AAA	
478	FHLMC GOLD GROUP E78603	6.500	09-01-14	04-17-00	98.200	100.000	477.51	AAA	AAA	
1.456	FHLMC GOLD POOL C27142 6	6.000	05-01-29	03-15-00	94.300	100.000	1,456.02	AAA	AAA	
848.115	FHLMC GOLD POOL C27142 6	6.000	05-01-29	04-06-00	94.300	91.641	777,218.06	AAA	AAA	MERRILL LYNCH P
981	FHLMC GOLD POOL C27142 6	6.000	05-01-29	04-17-00	94.300	100.000	981.35	AAA	AAA	
364	FHLMC GOLD POOL C27380 6	6.000	06-01-29	03-15-00	90.000	100.000	363.66	AAA	AAA	
324.304	FHLMC GOLD POOL C27380 6	6.000	06-01-29	04-06-00	90.000	91.641	297,194.26	AAA	AAA	MERRILL LYNCH P
365	FHLMC GOLD POOL C27380 6	6.000	06-01-29	04-17-00	90.000	100.000	364.61	AAA	AAA	
597.324	FHLMC GOLD POOL C27559 6	6.500	06-01-29	03-03-00	97.900	93.879	560,761.16	AAA	AAA	MERRILL LYNCH P
655	FHLMC GOLD POOL C27559 6	6.500	06-01-29	03-15-00	98.000	100.000	655.16	AAA	AAA	
44,703	FHLMC GOLD POOL C28217 6	6.500	06-01-29	03-15-00	97.900	100.000	44,703.43	AAA	AAA	
8,399	FHLMC GOLD POOL C28217 6	6.500	06-01-29	04-17-00	97.900	100.000	8,399.43	AAA	AAA	
2,023.322	FHLMC GOLD POOL C29125 6	6.500	07-01-29	03-03-00	98.000	93,879	1,899,472.24	AAA	AAA	MERRILL LYNCH P
2.251	FHLMC GOLD POOL C29125 6	6.500	07-01-29	03-15-00	98.000	100.000	2,251.41	AAA	AAA	

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
0	FHLMC GOLD POOL C29125 6.	6.500	07-01-29	03-22-00	100.000	100.000	0.02	AAA	AAA	
3,321	FHLMC GOLD POOL C29187 6	6.000	06-01-29	03-15-00	94.300	100.000	3,320.55	AAA	AAA	
392,707	FHLMC GOLD POOL C29187 6	6.000	06-01-29	04-06-00	94.300	91.641	359,879.03	AAA	AAA	MERRILL LYNCH P
492	FHLMC GOLD POOL C29187 6	6.000	06-01-29	04-17-00	94.300	100.000	491.67	AAA	AAA	
1,560	FHLMC GOLD POOL C31282 7	7.000	09-01-29	03-15-00	95.800	100.000	1,560.14	AAA	AAA	
3,672	FHLMC GOLD POOL C31282 7	7.000	09-01-29	04-17-00	95.800	100.000	3,672.07	AAA	AAA	
151	FHLMC GOLD POOL E00077 7	7.000	12-01-06	03-15-00	100.700	100.000	151.38	AAA	AAA	
138	FHLMC GOLD POOL E00077 7	7.000	12-01-06	04-17-00	100.700	100.000	137.52	AAA	AAA	
3,403	FHLMC GOLD POOL E00235 6.	6.500	05-01-08	03-15-00	99.900	100.000	3,403.14	AAA	AAA	
3,565	FHLMC GOLD POOL E00235 6.	6.500	05-01-08	04-17-00	99.900	100.000	3,564.95	AAA	AAA	
388	FHLMC GOLD POOL E46790 6.	6.500	05-01-08	03-15-00	99.900	100.000	388.15	AAA	AAA	
411	FHLMC GOLD POOL E46790 6.	6.500	05-01-08	04-17-00	99.900	100.000	411.18	AAA	AAA	
11,895	FHLMC GOLD POOL E47095 6.	6.500	05-01-08	03-15-00	99.900	100.000	11,895.24	AAA	AAA	
3,123	FHLMC GOLD POOL E47095 6.	6.500	05-01-08	04-17-00	99.900	100.000	3,122.96	AAA	AAA	
3,186	FHLMC GOLD POOL E47186 6.	6.500	05-01-08	03-15-00	99.900	100.000	3,185.81	AAA	AAA	
3,380	FHLMC GOLD POOL E47186 6.	6.500	05-01-08	04-17-00	99.900	100.000	3,380.34	AAA	AAA	
1,921	FHLMC GOLD POOL E47286 6.	6.500	05-01-08	03-15-00	99.900	100.000	1,921.26	AAA	AAA	
1,837	FHLMC GOLD POOL E47286 6.	6.500	05-01-08	04-17-00	99.900	100.000	1,836.72	AAA	AAA	
1,852	FHLMC GOLD POOL E47420 6.	6.500	05-01-08	03-15-00	99.900	100.000	1,852.02	AAA	AAA	
2,282	FHLMC GOLD POOL E47420 6.	6.500	05-01-08	04-17-00	99.900	100.000	2,281.75	AAA	AAA	
4,324	FHLMC GOLD POOL E47547 6.	6.500	05-01-08	03-15-00	99.900	100.000	4,324.12	AAA	AAA	
4,156	FHLMC GOLD POOL E47547 6.	6.500	05-01-08	04-17-00	99.900	100.000	4,155.81	AAA	AAA	
2,703	FHLMC GOLD POOL E47675 6.	6.500	06-01-08	03-15-00	99.900	100.000	2,703.25	AAA	AAA	

SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,733	FHLMC GOLD POOL E47675 6.	6.500	06-01-08	04-17-00	99.900	100.000	2,733.09	AAA	AAA	
5,581	FHLMC GOLD POOL E47716 6.	6.500	06-01-08	03-15-00	99.900	100.000	5,581.41	AAA	AAA	
5,615	FHLMC GOLD POOL E47716 6.	6.500	06-01-08	04-17-00	99.900	100.000	5,615.34	AAA	AAA	
3,662	FHLMC GOLD POOL E48097 6.	6.500	06-01-08	03-15-00	99.900	100.000	3,661.53	AAA	AAA	
3,761	FHLMC GOLD POOL E48097 6.	6.500	06-01-08	04-17-00	99.900	100.000	3,760.50	AAA	AAA	
3,762	FHLMC GOLD POOL E48891 6.	6.500	07-01-08	03-15-00	99.900	100.000	3,761.73	AAA	AAA	
9,719	FHLMC GOLD POOL E48891 6.	6.500	07-01-08	04-17-00	99.900	100.000	9,719.05	AAA	AAA	
6,802	FHLMC GOLD POOL E53478 6.	6.500	12-01-08	03-15-00	99.900	100.000	6,801.59	AAA	AAA	
34,963	FHLMC GOLD POOL E53478 6.	6.500	12-01-08	04-17-00	99.900	100.000	34,963.18	AAA	AAA	
3,479	FHLMC GOLD POOL E54764 6.	6.500	12-01-08	03-15-00	99.900	100.000	3,478.99	AAA	AAA	
3,966	FHLMC GOLD POOL E54764 6.	6.500	12-01-08	04-17-00	99.900	100.000	3,965.62	AAA	AAA	
10,629	FHLMC GROUP #E00214 6.500	6.500	05-01-08	03-15-00	99.900	100.000	10,629.33	AAA	AAA	
11,431	FHLMC GROUP #E00214 6.500	6.500	05-01-08	04-17-00	99.900	100.000	11,431.11	AAA	AAA	
10,172	FHLMC GROUP #E20068 6.5 M	6.500	11-01-08	03-15-00	99.900	100.000	10,172.19	AAA	AAA	
8,069	FHLMC GROUP #E20068 6.5 M	6.500	11-01-08	04-17-00	99.900	100.000	8,069.27	AAA	AAA	
1,753	FHLMC GROUP #E48231 6.500	6.500	06-01-08	03-15-00	99.900	100.000	1,752.63	AAA	AAA	
1,750	FHLMC GROUP #E48231 6.500	6.500	06-01-08	04-17-00	99.900	100.000	1,749.52	AAA	AAA	
9,687	FHLMC GROUP #G10374 7.0 M	7.000	08-01-10	03-15-00	100.700	100.000	9,686.91	AAA	AAA	
16,836	FHLMC GROUP #G10374 7.0 M	7.000	08-01-10	04-17-00	100.700	100.000	16,836.30	AAA	AAA	
4,738	FHLMC GROUP C00690 6 12-0	6.000	12-01-28	03-15-00	94.300	100.000	4,738.47	AAA	AAA	
4,738	FHLMC GROUP C00690 6 12-0	6.000	12-01-28	04-17-00	94.300	100.000	4,737.99	AAA	AAA	
22,911	FHLMC GROUP C00785 6.5 06	6.500	06-01-29	03-15-00	97.900	100.000	22,911.31	AAA	AAA	
33,326	FHLMC GROUP C00785 6.5 06	6.500	06-01-29	04-17-00	97.900	100.000	33,326.44	AAA	AAA	

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
7,492	FHLMC GROUP C28039 6.5 06	6.500	06-01-29	03-15-00	98.000	100.000	7,491.65	AAA	AAA	
10,136	FHLMC GROUP C28039 6.5 06	6.500	06-01-29	04-17-00	98.000	100.000	10,135.53	AAA	AAA	
765,877	FHLMC GROUP C28736 6.5 07	6.500	07-01-29	03-03-00	98.000	93.879	718,996.68	AAA	AAA	MERRILL LYNCH P
809	FHLMC GROUP C28736 6.5 07	6.500	07-01-29	03-15-00	98.000	100.000	808.64	AAA	AAA	
58,478	FHLMC GROUP C29179 6.5 07	6.500	07-01-29	03-03-00	97.900	93.879	54,898.44	AAA	AAA	MERRILL LYNCH P
7,330	FHLMC GROUP C29179 6.5 07	6.500	07-01-29	03-15-00	97.900	100.000	7,329.98	AAA	AAA	
6,131	FHLMC GROUP C29179 6.5 07	6.500	07-01-29	04-17-00	97.900	100.000	6,131.34	AAA	AAA	
5,102	FHLMC GROUP E47973 6.5 06	6.500	06-01-08	03-15-00	99.900	100.000	5,102.13	AAA	AAA	
5,429	FHLMC GROUP E47973 6.5 06	6.500	06-01-08	04-17-00	99.900	100.000	5,428.68	AAA	AAA	
6,850	FHLMC GROUP E48446 6.5 06	6.500	06-01-08	03-15-00	99.900	100.000	6,850.15	AAA	AAA	
35,156	FHLMC GROUP E48446 6.5 06	6.500	06-01-08	04-17-00	99.900	100.000	35,155.54	AAA	AAA	
980	FHLMC GROUP E49015 6.5 06	6.500	06-01-08	03-15-00	99.900	100.000	979.76	AAA	AAA	
989	FHLMC GROUP E49015 6.5 06	6.500	06-01-08	04-17-00	99.900	100.000	989.20	AAA	AAA	
8,965	FHLMC GROUP E49220 6.5 07	6.500	07-01-08	03-15-00	99.900	100.000	8,965.19	AAA	AAA	
892	FHLMC GROUP E49220 6.5 07	6.500	07-01-08	04-17-00	99.900	100.000	892.08	AAA	AAA	
1,343	FHLMC GROUP E49418 6.5 07	6.500	07-01-08	03-15-00	99.900	100.000	1,342.75	AAA	AAA	
1,745	FHLMC GROUP E49418 6.5 07	6.500	07-01-08	04-17-00	99.900	100.000	1,745.27	AAA	AAA	
5,860	FHLMC GROUP E52769 6.5 09	6.500	09-01-08	03-15-00	99.900	100.000	5,859.93	AAA	AAA	
5,470	FHLMC GROUP E52769 6.5 09	6.500	09-01-08	04-17-00	99.900	100.000	5,470.26	AAA	AAA	
3,054	FHLMC GROUP E54266 6.5 12	6.500	12-01-08	03-15-00	99.900	100.000	3,053.63	AAA	AAA	
3,160	FHLMC GROUP E54266 6.5 12	6.500	12-01-08	04-17-00	99.900	100.000	3,160.32	AAA	AAA	
6,701	FHLMC GROUP E55348 6.5 12	6.500	12-01-08	03-15-00	99.900	100.000	6,701.08	AAA	AAA	
5,800	FHLMC GROUP E55348 6.5 12	6.500	12-01-08	04-17-00	99.900	100.000	5,799.83	AAA	AAA	

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SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS MOODY S & P		BROKER
337	FHLMC GROUP E78880 7 10-0	7.000	10-01-14	03-15-00	99.300	100.000	337.01	AAA	AAA	
294	FHLMC GROUP E78880 7 10-0	7.000	10-01-14	04-17-00	99.300	100.000	293.65	AAA	AAA	
2,490	FHLMC GROUP N98519 5.5 07	5.500	07-01-06	03-15-00	95.400	100.000	2,489.65	AAA	AAA	
2,162	FHLMC GROUP N98519 5.5 07	5.500	07-01-06	04-17-00	95.400	100.000	2,161.78	AAA	AAA	
625	FHLMC GROUP N98534 5.5 08	5.500	08-01-06	03-15-00	95.400	100.000	625.31	AAA	AAA	
42,004	FHLMC GROUP N98534 5.5 08	5.500	08-01-06	04-17-00	95.400	100.000	42,004.11	AAA	AAA	
305	FHLMC GROUP N98565 5.5 09	5.500	09-01-06	03-15-00	95.400	100.000	304.61	AAA	AAA	
319	FHLMC GROUP N98565 5.5 09	5.500	09-01-06	04-17-00	95.400	100.000	318.70	AAA	AAA	
76,417	FHLMC MULTICLASS SER E0-	6.500	03-01-09	03-15-00	92.000	100.000	76,416.65	AAA	AAA	
82,834	FHLMC MULTICLASS SER E0-	6.500	03-01-09	04-17-00	91.900	100.000	82,833.69	AAA	AAA	
1,265,000	FHLMC TBA GOLD POOL #999	6.500	03-01-29	03-10-00	92.800	93.566	1,183,615.04	AAA	AAA	MERRILL LYNCH P
1,265,000	FHLMC TBA GOLD POOL #999	6.500	04-01-29	04-11-00	93.400	94.855	1,199,921.68	AAA	AAA	
3,425,000	FHLMC TBA POOL #9999999 7	7.500	03-01-15	03-16-00	99.500	100.023	3,425,802.73	AAA	AAA	GOLDMAN SACHS &
3,425,000	FHLMC TBA POOL #9999999 7	7.500	04-01-15	04-14-00	99.900	100.012	3,425,401.37	AAA	AAA	GOLDMAN SACHS &
8,958	FNMA 7.35 DUE 12-25-2009	7.350	12-25-09	03-27-00	100.500	100.000	8,957.74	AAA	AAA	
8,094	FNMA 7.35 DUE 12-25-2009	7.350	12-25-09	04-25-00	100.500	100.000	8,094.47	AAA	AAA	
1,310	FNMA POOL #0323821 6 DUE	6.000	07-01-29	03-27-00	91.100	100.000	1,309.94	AAA	AAA	
349,273	FNMA POOL #0323821 6 DUE	6.000	07-01-29	04-06-00	91.100	91.594	319,912.23	AAA	AAA	MERRILL LYNCH P
1,607	FNMA POOL #0323821 6 DUE	6.000	07-01-29	04-25-00	91.100	100.000	1,606.63	AAA	AAA	
13,052	FNMA POOL #0323824 0 DUE	8.000	05-01-29	03-27-00	100.300	100.000	13,052.34	AAA	AAA	
6,681	FNMA POOL #0323824 0 DUE	8.000	05-01-29	04-25-00	100.300	100.000	6,680.54	AAA	AAA	
13,664	FNMA POOL #050965 6.5 DUE	6.500	01-01-24	03-27-00	97.600	100.000	13,664.16	AAA	AAA	
141,543	FNMA POOL #125453 7.5 DUE	7.500	10-01-11	02-18-00	102.300	99.844	-141,321.39	AAA	AAA	GOLDMAN SACHS &

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SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER	
								MOODY	S & P		
141,543	FNMA POOL #125453 7.5 DUE	7.500	10-01-11	03-01-00	102.300	99.828	141,299.28	AAA	AAA	GOLDMAN SACHS &	
1,892	FNMA POOL #125453 7.5 DUE	7.500	10-01-11	03-27-00	102.300	100.000	1,892.34	AAA	AAA		
94	FNMA POOL #212901 8.50000	8.500	07-01-18	03-27-00	103.200	100.000	94.34	AAA	AAA		
119	FNMA POOL #212901 8.50000	8.500	07-01-18	04-25-00	103.200	100.000	118.66	AAA	AAA		
3,074	FNMA POOL #213812 6.5 GTD	6.500	10-01-23	03-27-00	97.600	100.000	3,073.71	AAA	AAA		
212	FNMA POOL #232344 6.5 DUE	6.500	09-01-23	03-27-00	97.600	100.000	211.98	AAA	AAA		
242	FNMA POOL #232344 6.5 DUE	6.500	09-01-23	04-25-00	97.600	100.000	241.71	AAA	AAA		
621	FNMA POOL #237594 6.5 DUE	6.500	04-01-24	03-27-00	97.600	100.000	620.61	AAA	AAA		
208,345	FNMA POOL #250621 8.5 DUE	8.500	05-01-26	03-01-00	103.200	102.625	213,813.93	AAA	AAA		MERRILL LYNCH P
4,899	FNMA POOL #250621 8.5 DUE	8.500	05-01-26	03-27-00	103.200	100.000	4,898.68	AAA	AAA		
706,570	FNMA POOL #250628 8.5 GTD	8.500	06-01-26	03-01-00	103.200	102.625	725,117.41	AAA	AAA	MERRILL LYNCH P	
14,499	FNMA POOL #250628 8.5 GTD	8.500	06-01-26	03-27-00	103.200	100.000	14,499.27	AAA	AAA		
29	FNMA POOL #251977 6 DUE 0	6.000	08-01-28	03-27-00	91.100	100.000	29.44	AAA	AAA		
194	FNMA POOL #251977 6 DUE 0	6.000	08-01-28	04-25-00	91.100	100.000	193.54	AAA	AAA		
30,224	FNMA POOL #251978 8 DUE 0	8.000	07-01-28	03-27-00	100.300	100.000	30,224.17	AAA	AAA		
23,317	FNMA POOL #251978 8 DUE 0	8.000	07-01-28	04-25-00	100.300	100.000	23,317.49	AAA	AAA		
2,415	FNMA POOL #252161 6 DUE 1	6.000	12-01-28	03-27-00	92.900	100.000	2,414.67	AAA	AAA		
5,792	FNMA POOL #252161 6 DUE 1	6.000	12-01-28	04-25-00	92.900	100.000	5,792.08	AAA	AAA		
1,969	FNMA POOL #252211 6 DUE 0	6.000	01-01-29	03-27-00	91.900	100.000	1,969.47	AAA	AAA		
854	FNMA POOL #252211 6 DUE 0	6.000	01-01-29	04-10-00	91.900	100.000	854.18	AAA	AAA		
1,760	FNMA POOL #252211 6 DUE 0	6.000	01-01-29	04-25-00	91.900	100.000	1,760.49	AAA	AAA		
1,986	FNMA POOL #252493 5.5 DUE	5.500	06-01-14	03-27-00	94.100	100.000	1,985.59	AAA	AAA		
3,133	FNMA POOL #252493 5.5 DUE	5.500	06-01-14	04-25-00	94.100	100.000	3,133.05	AAA	AAA		

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SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
595	FNMA POOL #252714 6 DUE 0	6.000	09-01-29	03-27-00	93.300	100.000	595.18	AAA	AAA	
6,444	FNMA POOL #252802 8 DUE 0	8.000	09-01-29	03-27-00	100.300	100.000	6,444.12	AAA	AAA	
6,575	FNMA POOL #252802 8 DUE 0	8.000	09-01-29	04-25-00	100.300	100.000	6,575.07	AAA	AAA	
244	FNMA POOL #279482 6.5 GTD	6.500	04-01-24	03-27-00	97.600	100.000	243.77	AAA	AAA	
830	FNMA POOL #287523 6.5 GTD	6.500	06-01-24	03-27-00	97.600	100.000	829.63	AAA	AAA	
8,363	FNMA POOL #303113 8 DUE 0	8.000	01-01-25	03-27-00	100.300	100.000	8,362.67	AAA	AAA	
10,295	FNMA POOL #303113 8 DUE 0	8.000	01-01-25	04-25-00	100.300	100.000	10,294.96	AAA	AAA	
1,378,526	FNMA POOL #313007 7.5 DUE	7.500	07-01-11	02-18-00	102.300	99,844	-1,376,372.36	AAA	AAA	GOLDMAN SACHS &
1,378,526	FNMA POOL #313007 7.5 DUE	7.500	07-01-11	03-01-00	102.300	99,828	1,376,156.96	AAA	AAA	GOLDMAN SACHS &
16,476	FNMA POOL #313007 7.5 DUE	7.500	07-01-11	03-27-00	102.300	100.000	16,476.05	AAA	AAA	
128,520	FNMA POOL #313243 8.5 GTD	8.500	12-01-26	03-01-00	103.200	102.625	131,893.32	AAA	AAA	MERRILL LYNCH P
1,792	FNMA POOL #313243 8.5 GTD	8.500	12-01-26	03-27-00	103.200	100.000	1,792.32	AAA	AAA	
548	FNMA POOL #323425 6 DUE 1	6.000	12-01-28	03-27-00	92.600	100.000	547.84	AAA	AAA	
877	FNMA POOL #323425 6 DUE 1	6.000	12-01-28	04-25-00	92.600	100.000	877.31	AAA	AAA	
186	FNMA POOL #323579 6 DUE 0	6.000	01-01-29	03-27-00	92.600	100.000	186.33	AAA	AAA	
211	FNMA POOL #323579 6 DUE 0	6.000	01-01-29	04-25-00	92.600	100.000	211.14	AAA	AAA	
3,107,885	FNMA POOL #323678 8.5 DUE	8.500	10-01-28	03-01-00	103.200	102.625	3,189,467.45	AAA	AAA	MERRILL LYNCH P
59,087	FNMA POOL #323678 8.5 DUE	8.500	10-01-28	03-27-00	103.200	100.000	59,086.55	AAA	AAA	
2,506	FNMA POOL #323715 6 DUE 0	6.000	05-01-29	03-27-00	92.900	100.000	2,505.56	AAA	AAA	
619,189	FNMA POOL #323715 6 DUE 0	6.000	05-01-29	04-06-00	93.000	91.594	567,138.44	AAA	AAA	MERRILL LYNCH P
3,476	FNMA POOL #323715 6 DUE 0	6.000	05-01-29	04-26-00	93.000	100.000	3,475.53	AAA	AAA	
1,807	FNMA POOL #323812 6 DUE 0	6.000	07-01-29	03-27-00	90.500	100.000	1,807.23	AAA	AAA	
495,559	FNMA POOL #323812 6 DUE 0	6.000	07-01-29	04-06-00	90.500	91.578	453,823.26	AAA	AAA	MERRILL LYNCH P

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SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,723	FNMA POOL #323812 6 DUE 0	6.000	07-01-29	04-25-00	90.500	100.000	2,722.52	AAA	AAA	
9,327	FNMA POOL #323887 6 DUE 1	6.000	12-01-13	03-27-00	96.200	100.000	9,326.63	AAA	AAA	
10,311	FNMA POOL #323887 6 DUE 1	6.000	12-01-13	04-25-00	96.200	100.000	10,311.19	AAA	AAA	
20,461	FNMA POOL #335137 8.5 DUE	8.500	01-01-26	03-01-00	103.200	102.625	20,997.71	AAA	AAA	MERRILL LYNCH P
484	FNMA POOL #335137 8.5 DUE	8.500	01-01-26	03-27-00	103.200	100.000	483.65	AAA	AAA	
11,038	FNMA POOL #344789 8.5 DUE	8.500	04-01-26	03-01-00	103.200	102.625	11,328.17	AAA	AAA	MERRILL LYNCH P
9	FNMA POOL #344789 8.5 DUE	8.500	04-01-26	03-27-00	103.300	100.000	8.77	AAA	AAA	
16,126	FNMA POOL #345404 8.5 DUE	8.500	08-01-26	03-01-00	103.200	102.625	16,549.74	AAA	AAA	MERRILL LYNCH P
19	FNMA POOL #345404 8.5 DUE	8.500	08-01-26	03-27-00	103.200	100.000	18.62	AAA	AAA	
53,135	FNMA POOL #352435 7.5 DUE	7.500	08-01-11	02-18-00	102.300	99.844	-53,052.01	AAA	AAA	GOLDMAN SACHS &
53,135	FNMA POOL #352435 7.5 DUE	7.500	08-01-11	03-01-00	102.300	99.828	53,043.71	AAA	AAA	GOLDMAN SACHS &
267	FNMA POOL #352435 7.5 DUE	7.500	08-01-11	03-27-00	102.300	100.000	266.96	AAA	AAA	
145,213	FNMA POOL #353830 7.5 DUE	7.500	01-01-12	02-18-00	102.300	99.844	-144,985.82	AAA	AAA	GOLDMAN SACHS &
145,213	FNMA POOL #353830 7.5 DUE	7.500	01-01-12	03-01-00	102.300	99.828	144,963.13	AAA	AAA	GOLDMAN SACHS &
1,021	FNMA POOL #353830 7.5 DUE	7.500	01-01-12	03-27-00	102.300	100.000	1,020.96	AAA	AAA	
132,040	FNMA POOL #355624 7.5 DUE	7.500	09-01-11	02-18-00	102.300	99.844	-131,833.43	AAA	AAA	GOLDMAN SACHS &
132,040	FNMA POOL #355624 7.5 DUE	7.500	09-01-11	03-01-00	102.300	99.828	131,812.80	AAA	AAA	GOLDMAN SACHS &
695	FNMA POOL #355624 7.5 DUE	7.500	09-01-11	03-27-00	102.300	100.000	695.06	AAA	AAA	
132,864	FNMA POOL #356092 7.5 DUE	7.500	09-01-11	02-18-00	102.300	99.844	-132,656.30	AAA	AAA	GOLDMAN SACHS &
132,864	FNMA POOL #356092 7.5 DUE	7.500	09-01-11	03-01-00	102.300	99.828	132,635.54	AAA	AAA	GOLDMAN SACHS &
847	FNMA POOL #356092 7.5 DUE	7.500	09-01-11	03-27-00	102.300	100.000	846.54	AAA	AAA	
137,326	FNMA POOL #356204 7.5 DUE	7.500	11-01-11	02-18-00	102.300	99.844	-137,111.33	AAA	AAA	GOLDMAN SACHS &
137,326	FNMA POOL #356204 7.5 DUE	7.500	11-01-11	03-01-00	102.300	99.828	137,089.87	AAA	AAA	GOLDMAN SACHS &

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SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS MOODY S & P		BROKER
845	FNMA POOL #356204 7.5 DUE	7.500	11-01-11	03-27-00	102.300	100.000	844.70	AAA	AAA	
568,588	FNMA POOL #356363 7.5 DUE	7.500	11-01-11	02-18-00	102.300	99.844	-567,699.09	AAA	AAA	GOLDMAN SACHS &
568,588	FNMA POOL #356363 7.5 DUE	7.500	11-01-11	03-01-00	102.300	99.828	567,610.25	AAA	AAA	GOLDMAN SACHS &
3,422	FNMA POOL #356363 7.5 DUE	7.500	11-01-11	03-27-00	102.300	100.000	3,421.78	AAA	AAA	
30,282	FNMA POOL #359675 8.5 DUE	8.500	08-01-26	03-01-00	103.200	102.625	31,077.17	AAA	AAA	MERRILL LYNCH P
23	FNMA POOL #359675 8.5 DUE	8.500	08-01-26	03-27-00	103.200	100.000	23.14	AAA	AAA	
5,273	FNMA POOL #362309 8 DUE 1	8.000	10-01-26	03-27-00	100.300	100.000	5,272.93	AAA	AAA	
150	FNMA POOL #362309 8 DUE 1	8.000	10-01-26	04-25-00	100.300	100.000	149.68	AAA	AAA	
174,474	FNMA POOL #364454 8.5 DUE	8.500	11-01-26	03-01-00	103.200	102.625	179,053.82	AAA	AAA	MERRILL LYNCH P
142	FNMA POOL #364454 8.5 DUE	8.500	11-01-26	03-27-00	103.200	100.000	142.08	AAA	AAA	
32,957	FNMA POOL #365678 8.5 DUE	8.500	01-01-27	03-01-00	103.200	102.625	33,821.75	AAA	AAA	MERRILL LYNCH P
26	FNMA POOL #365678 8.5 DUE	8.500	01-01-27	03-27-00	103.200	100.000	25.87	AAA	AAA	
232,357	FNMA POOL #369074 8.5 DUE	8.500	04-01-27	03-01-00	103.200	102.625	238,456.86	AAA	AAA	MERRILL LYNCH P
16,720	FNMA POOL #369074 8.5 DUE	8.500	04-01-27	03-27-00	103.200	100.000	16,720.22	AAA	AAA	
197,072	FNMA POOL #369597 8.5 DUE	8.500	01-01-27	03-01-00	103.200	102.625	202,244.77	AAA	AAA	MERRILL LYNCH P
145	FNMA POOL #369597 8.5 DUE	8.500	01-01-27	03-27-00	103.200	100.000	145.19	AAA	AAA	
632,832	FNMA POOL #370574 7.5 DUE	7.500	06-01-12	02-18-00	102.300	99.844	-631,843.61	AAA	AAA	GOLDMAN SACHS &
632,832	FNMA POOL #370574 7.5 DUE	7.500	06-01-12	03-01-00	102.300	99.828	631,744.73	AAA	AAA	GOLDMAN SACHS &
10,225	FNMA POOL #370574 7.5 DUE	7.500	06-01-12	03-27-00	102.300	100.000	10,225.15	AAA	AAA	
755,647	FNMA POOL #372599 8.5 DUE	8.500	02-01-27	03-01-00	103.200	102.625	775,483.19	AAA	AAA	MERRILL LYNCH P
740	FNMA POOL #372599 8.5 DUE	8.500	02-01-27	03-27-00	103.200	100.000	739.72	AAA	AAA	
74,568	FNMA POOL #379860 7.5 DUE	7.500	08-01-12	02-18-00	102.300	99.844	-74,451.40	AAA	AAA	GOLDMAN SACHS &
74,568	FNMA POOL #379860 7.5 DUE	7.500	08-01-12	03-01-00	102.300	99.828	74,439.75	AAA	AAA	GOLDMAN SACHS &

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SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS MOODY S & P		BROKER
442	FNMA POOL #379860 7.5 DUE	7.500	08-01-12	03-27-00	102.300	100.000	442.44	AAA	AAA	
115	FNMA POOL #394919 8 DUE 0	8.000	08-01-27	03-27-00	100.300	100.000	115.45	AAA	AAA	
116	FNMA POOL #394919 8 DUE 0	8.000	08-01-27	04-25-00	100.300	100.000	116.24	AAA	AAA	
1,063	FNMA POOL #399397 8 DUE 0	8.000	09-01-27	03-27-00	100.300	100.000	1,062.94	AAA	AAA	
586	FNMA POOL #399397 8 DUE 0	8.000	09-01-27	04-25-00	100.300	100.000	586.13	AAA	AAA	
417	FNMA POOL #402794 8 DUE 1	8.000	11-01-27	03-27-00	100.300	100.000	417.13	AAA	AAA	
24	FNMA POOL #402794 8 DUE 1	8.000	11-01-27	04-25-00	100.300	100.000	23.53	AAA	AAA	
1,561	FNMA POOL #405008 8 DUE 1	8.000	11-01-27	03-27-00	100.300	100.000	1,561.17	AAA	AAA	
440	FNMA POOL #405008 8 DUE 1	8.000	11-01-27	04-25-00	100.300	100.000	439.55	AAA	AAA	
346	FNMA POOL #409452 8 DUE 1	8.000	10-01-26	03-27-00	100.300	100.000	345.53	AAA	AAA	
348	FNMA POOL #409452 8 DUE 1	8.000	10-01-26	04-25-00	100.300	100.000	347.96	AAA	AAA	
689	FNMA POOL #411586 8 DUE 0	8.000	01-01-28	03-27-00	100.300	100.000	688.85	AAA	AAA	
9	FNMA POOL #411586 8 DUE 0	8.000	01-01-28	04-25-00	100.300	100.000	8.83	AAA	AAA	
352	FNMA POOL #415776 6.5 DUE	6.500	05-01-13	03-27-00	96.000	100.000	352.48	AAA	AAA	
852	FNMA POOL #415776 6.5 DUE	6.500	05-01-13	04-25-00	96.000	100.000	852.02	AAA	AAA	
209,301	FNMA POOL #415855 8.5 DUE	8.500	01-01-28	03-01-00	103.200	102.625	214,795.42	AAA	AAA	MERRILL LYNCH P
189	FNMA POOL #415855 8.5 DUE	8.500	01-01-28	03-27-00	103.200	100.000	188.66	AAA	AAA	
42,929	FNMA POOL #424085 8 DUE 0	8.000	04-01-28	03-27-00	100.300	100.000	42,929.16	AAA	AAA	
347	FNMA POOL #424085 8 DUE 0	8.000	04-01-28	04-25-00	100.300	100.000	347.39	AAA	AAA	
7,288	FNMA POOL #427810 6.5 DUE	6.500	03-01-24	03-27-00	97.600	100.000	7,287.93	AAA	AAA	
17,406	FNMA POOL #427810 6.5 DUE	6.500	03-01-24	04-25-00	97.600	100.000	17,406.06	AAA	AAA	
4,988	FNMA POOL #430961 5.5 DUE	5.500	02-01-14	03-27-00	96.600	100.000	4,987.53	AAA	AAA	
5,162	FNMA POOL #430961 5.5 DUE	5.500	02-01-14	04-25-00	96.600	100.000	5,161.86	AAA	AAA	

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SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
5,956	FNMA POOL #431496 6 DUE 0	6.000	07-01-28	03-27-00	90.500	100.000	5,955.55	AAA	AAA	
935	FNMA POOL #431496 6 DUE 0	6.000	07-01-28	04-25-00	90.500	100.000	934.58	AAA	AAA	
158	FNMA POOL #437431 6 DUE 0	6.000	09-01-28	03-27-00	93.000	100.000	158.17	AAA	AAA	
1,868	FNMA POOL #437431 6 DUE 0	6.000	09-01-28	04-25-00	93.000	100.000	1,867.75	AAA	AAA	
1,952	FNMA POOL #440740 6 DUE 1	6.000	12-01-28	03-27-00	93.300	100.000	1,952.25	AAA	AAA	
1,329	FNMA POOL #440740 6 DUE 1	6.000	12-01-28	04-25-00	93.300	100.000	1,328.72	AAA	AAA	
375	FNMA POOL #440744 6 DUE 1	6.000	12-01-28	03-27-00	93.300	100.000	374.81	AAA	AAA	
395	FNMA POOL #440744 6 DUE 1	6.000	12-01-28	04-25-00	93.300	100.000	394.80	AAA	AAA	
85	FNMA POOL #442131 6 DUE 1	6.000	10-01-28	03-27-00	92.600	100.000	84.91	AAA	AAA	
94	FNMA POOL #442131 6 DUE 1	6.000	10-01-28	04-25-00	92.600	100.000	93.50	AAA	AAA	
86	FNMA POOL #442336 6 DUE 1	6.000	10-01-28	03-27-00	92.600	100.000	86.17	AAA	AAA	
1,648	FNMA POOL #442336 6 DUE 1	6.000	10-01-28	04-25-00	92.600	100.000	1,647.90	AAA	AAA	
127	FNMA POOL #443604 6 DUE 1	6.000	10-01-28	03-27-00	92.600	100.000	126.55	AAA	AAA	
327	FNMA POOL #443604 6 DUE 1	6.000	10-01-28	04-25-00	92.600	100.000	327.07	AAA	AAA	
86	FNMA POOL #443744 6 DUE 1	6.000	11-01-28	03-27-00	92.600	100.000	85.87	AAA	AAA	
95	FNMA POOL #443744 6 DUE 1	6.000	11-01-28	04-25-00	92.600	100.000	95.07	AAA	AAA	
88	FNMA POOL #444119 6 DUE 1	6.000	12-01-28	03-27-00	93.300	100.000	87.97	AAA	AAA	
90	FNMA POOL #444119 6 DUE 1	6.000	12-01-28	04-25-00	93.300	100.000	89.89	AAA	AAA	
1,861	FNMA POOL #444678 6 DUE 0	6.000	09-01-28	03-27-00	90.500	100.000	1,860.99	AAA	AAA	
5,368	FNMA POOL #444678 6 DUE 0	6.000	09-01-28	04-25-00	90.500	100.000	5,368.05	AAA	AAA	
952	FNMA POOL #445635 6 DUE 1	6.000	11-01-28	03-27-00	92.600	100.000	952.06	AAA	AAA	
183	FNMA POOL #445635 6 DUE 1	6.000	11-01-28	04-25-00	92.600	100.000	183.02	AAA	AAA	
90	FNMA POOL #445791 6 DUE 1	6.000	11-01-28	03-27-00	92.600	100.000	89.50	AAA	AAA	

SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
89	FNMA POOL #445791 6 DUE 1	6.000	11-01-28	04-25-00	92.600	100.000	88.57	AAA	AAA	
203	FNMA POOL #446125 6 DUE 1	6.000	12-01-28	03-27-00	93.300	100.000	203.13	AAA	AAA	
185	FNMA POOL #446125 6 DUE 1	6.000	12-01-28	04-25-00	93.300	100.000	184.94	AAA	AAA	
792	FNMA POOL #447860 6 DUE 0	6.000	01-01-29	03-27-00	92.600	100.000	791.73	AAA	AAA	
59,943	FNMA POOL #447860 6 DUE 0	6.000	01-01-29	04-06-00	92.600	91.641	54,931.93	AAA	AAA	GOLDMAN SACHS &
194,204	FNMA POOL #447860 6 DUE 0	6.000	01-01-29	04-06-00	92.600	91.570	177,833.15	AAA	AAA	GOLDMAN SACHS &
1,041	FNMA POOL #447860 6 DUE 0	6.000	01-01-29	04-25-00	92.600	100.000	1,041.17	AAA	AAA	
114	FNMA POOL #449040 6 DUE 1	6.000	12-01-28	03-27-00	92.600	100.000	113.56	AAA	AAA	
3,289	FNMA POOL #449040 6 DUE 1	6.000	12-01-28	04-25-00	92.600	100.000	3,289.33	AAA	AAA	
2,657	FNMA POOL #449182 6 DUE 1	6.000	12-01-28	03-27-00	93.300	100.000	2,656.81	AAA	AAA	
173,583	FNMA POOL #449182 6 DUE 1	6.000	12-01-28	04-06-00	93.300	91.641	159,072.89	AAA	AAA	GOLDMAN SACHS &
208	FNMA POOL #449182 6 DUE 1	6.000	12-01-28	04-25-00	93.300	100.000	207.87	AAA	AAA	
5,352	FNMA POOL #449195 6 DUE 1	6.000	12-01-28	03-27-00	92.600	100.000	5,351.94	AAA	AAA	
2,252	FNMA POOL #449195 6 DUE 1	6.000	12-01-28	04-25-00	92.600	100.000	2,252.27	AAA	AAA	
7,266	FNMA POOL #450601 6 DUE 1	6.000	12-01-28	04-25-00	90.400	100.000	7,266.09	AAA	AAA	
96	FNMA POOL #450880 6 DUE 1	6.000	12-01-28	03-27-00	93.300	100.000	96.38	AAA	AAA	
46	FNMA POOL #450880 6 DUE 1	6.000	12-01-28	04-25-00	93.300	100.000	45.80	AAA	AAA	
75	FNMA POOL #452192 6 DUE 1	6.000	12-01-28	03-27-00	93.300	100.000	75.48	AAA	AAA	
216	FNMA POOL #452192 6 DUE 1	6.000	12-01-28	04-25-00	93.300	100.000	215.93	AAA	AAA	
3,983	FNMA POOL #452481 6 DUE 1	6.000	11-01-28	03-27-00	92.600	100.000	3,983.23	AAA	AAA	
2,853	FNMA POOL #452481 6 DUE 1	6.000	11-01-28	04-25-00	92.600	100.000	2,853.35	AAA	AAA	
6,741	FNMA POOL #452782 6 DUE 1	6.000	12-01-28	03-27-00	93.000	100.000	6,741.33	AAA	AAA	
396,713	FNMA POOL #452782 6 DUE 1	6.000	12-01-28	04-06-00	92.900	91.594	363,364.54	AAA	AAA	MERRILL LYNCH P

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SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
521	FNMA POOL #452782 6 DUE 1	6.000	12-01-28	04-25-00	93.000	100.000	521.40	AAA	AAA	
46	FNMA POOL #453032 6 DUE 1	6.000	12-01-28	03-27-00	92.600	100.000	45.50	AAA	AAA	
55	FNMA POOL #453032 6 DUE 1	6.000	12-01-28	04-25-00	92.600	100.000	54.78	AAA	AAA	
2,073	FNMA POOL #453107 6 DUE 0	6.000	01-01-29	03-27-00	93.000	100.000	2,073.03	AAA	AAA	
294,201	FNMA POOL #453107 6 DUE 0	6.000	01-01-29	04-06-00	92.900	91,594	269,469.50	AAA	AAA	MERRILL LYNCH P
3,256	FNMA POOL #453107 6 DUE 0	6.000	01-01-29	04-25-00	93.000	100.000	3,256.24	AAA	AAA	
2,431	FNMA POOL #453478 6 DUE 1	6.000	11-01-28	03-27-00	92.600	100.000	2,431.49	AAA	AAA	
208	FNMA POOL #453478 6 DUE 1	6.000	11-01-28	04-25-00	92.600	100.000	207.77	AAA	AAA	
183	FNMA POOL #453634 6 DUE 1	6.000	12-01-28	03-27-00	93.300	100.000	182.73	AAA	AAA	
181	FNMA POOL #453634 6 DUE 1	6.000	12-01-28	04-25-00	93.300	100.000	181.45	AAA	AAA	
131	FNMA POOL #453667 6 DUE 0	6.000	01-01-29	03-27-00	92.900	100.000	130.82	AAA	AAA	
656	FNMA POOL #453667 6 DUE 0	6.000	01-01-29	04-25-00	93.000	100.000	656.07	AAA	AAA	
88	FNMA POOL #453712 6 DUE 1	6.000	12-01-28	03-27-00	92.600	100.000	88.14	AAA	AAA	
899	FNMA POOL #453712 6 DUE 1	6.000	12-01-28	04-25-00	92.600	100.000	899.04	AAA	AAA	
252	FNMA POOL #453863 6 DUE 1	6.000	12-01-28	03-27-00	93.300	100.000	252.14	AAA	AAA	
453	FNMA POOL #453863 6 DUE 1	6.000	12-01-28	04-25-00	93.300	100.000	452.52	AAA	AAA	
99	FNMA POOL #453968 6 DUE 1	6.000	12-01-28	03-27-00	93.300	100.000	98.56	AAA	AAA	
111	FNMA POOL #453968 6 DUE 1	6.000	12-01-28	04-25-00	93.300	100.000	110.62	AAA	AAA	
473	FNMA POOL #455038 5.5 DUE	6.000	12-01-13	03-27-00	98.600	100.000	473.04	AAA	AAA	
481	FNMA POOL #455038 5.5 DUE	6.000	12-01-13	04-25-00	98.600	100.000	480.88	AAA	AAA	
6,899	FNMA POOL #455413 6 DUE 1	6.000	12-01-28	04-25-00	90.400	100.000	6,899.03	AAA	AAA	
4,649	FNMA POOL #455527 5.5 DUE	5.500	12-01-13	03-27-00	96.600	100.000	4,649.06	AAA	AAA	
4,646	FNMA POOL #455527 5.5 DUE	5.500	12-01-13	04-25-00	96.600	100.000	4,645.61	AAA	AAA	

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SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
204	FNMA POOL #455539 6 DUE 0	6.000	01-01-29	03-27-00	92.900	100.000	204.23	AAA	AAA	
177,548	FNMA POOL #455539 6 DUE 0	6.000	01-01-29	04-06-00	92.900	91.594	162,622.81	AAA	AAA	MERRILL LYNCH P
209	FNMA POOL #455539 6 DUE 0	6.000	01-01-29	04-25-00	93.000	100.000	209.28	AAA	AAA	
311	FNMA POOL #455619 6 DUE 1	6.000	12-01-28	03-27-00	93.300	100.000	311.14	AAA	AAA	
259,614	FNMA POOL #455619 6 DUE 1	6.000	12-01-28	04-06-00	93.300	91.641	237,911.71	AAA	AAA	GOLDMAN SACHS &
284	FNMA POOL #455619 6 DUE 1	6.000	12-01-28	04-25-00	93.300	100.000	283.94	AAA	AAA	
327	FNMA POOL #456133 6 DUE 1	6.000	12-01-28	03-27-00	93.300	100.000	327.08	AAA	AAA	
3,191	FNMA POOL #456133 6 DUE 1	6.000	12-01-28	04-25-00	93.300	100.000	3,190.63	AAA	AAA	
3,759	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	03-27-00	96.600	100.000	3,758.65	AAA	AAA	
8,584	FNMA POOL #456641 5.5 DUE	5.500	01-01-14	04-25-00	96.600	100.000	8,583.88	AAA	AAA	
85	FNMA POOL #456862 6 DUE 0	6.000	03-01-29	03-27-00	92.600	100.000	85.23	AAA	AAA	
101	FNMA POOL #456862 6 DUE 0	6.000	03-01-29	04-25-00	92.600	100.000	101.28	AAA	AAA	
927	FNMA POOL #457072 6 DUE 0	6.000	01-01-29	03-27-00	93.000	100.000	927.31	AAA	AAA	
63,413	FNMA POOL #457072 6 DUE 0	6.000	01-01-29	04-06-00	92.900	91.641	58,112.42	AAA	AAA	GOLDMAN SACHS &
944	FNMA POOL #457072 6 DUE 0	6.000	01-01-29	04-25-00	93.000	100.000	943.88	AAA	AAA	
9,380	FNMA POOL #457167 6.5 DUE	6.500	06-01-29	03-27-00	96.800	100.000	9,379.76	AAA	AAA	
2,065	FNMA POOL #457167 6.5 DUE	6.500	06-01-29	04-25-00	96.800	100.000	2,064.75	AAA	AAA	
40	FNMA POOL #457436 6 DUE 1	6.000	12-01-28	03-27-00	92.600	100.000	39.68	AAA	AAA	
45	FNMA POOL #457436 6 DUE 1	6.000	12-01-28	04-25-00	92.600	100.000	45.08	AAA	AAA	
15,075	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	03-27-00	96.600	100.000	15,074.52	AAA	AAA	
9,637	FNMA POOL #459367 5.5 DUE	5.500	02-01-14	04-25-00	96.600	100.000	9,637.41	AAA	AAA	
57	FNMA POOL #479104 6 DUE 0	6.000	01-01-29	03-27-00	92.600	100.000	57.15	AAA	AAA	
667	FNMA POOL #479104 6 DUE 0	6.000	01-01-29	04-25-00	92.600	100.000	667.02	AAA	AAA	

LINCOLN CAPITAL

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,752	FNMA POOL #479963 5.5 DUE	5.500	03-01-14	03-27-00	96.600	100.000	3,751.75	AAA	AAA	
4,127	FNMA POOL #479963 5.5 DUE	5.500	03-01-14	04-25-00	96.600	100.000	4,126.58	AAA	AAA	
66	FNMA POOL #480842 6 DUE 0	6.000	01-01-29	03-27-00	92.600	100.000	66.17	AAA	AAA	
83	FNMA POOL #480842 6 DUE 0	6.000	01-01-29	04-25-00	92.600	100.000	82.77	AAA	AAA	
450	FNMA POOL #481320 6 DUE 0	6.000	01-01-29	03-27-00	93.000	100.000	450.21	AAA	AAA	
389,335	FNMA POOL #481320 6 DUE 0	6.000	01-01-29	04-06-00	92.900	91.594	356,606.49	AAA	AAA	MERRILL LYNCH P
479	FNMA POOL #481320 6 DUE 0	6.000	01-01-29	04-25-00	93.000	100.000	478.69	AAA	AAA	
5,460	FNMA POOL #481473 6 DUE 0	6.000	02-01-29	03-27-00	91.100	100.000	5,460.30	AAA	AAA	
909,031	FNMA POOL #481473 6 DUE 0	6.000	02-01-29	04-06-00	91.100	91.594	832,615.41	AAA	AAA	MERRILL LYNCH P
7,798	FNMA POOL #481473 6 DUE 0	6.000	02-01-29	04-25-00	91.100	100.000	7,798.42	AAA	AAA	
2,540	FNMA POOL #481623 6 DUE 0	6.000	01-01-29	03-27-00	92.600	100.000	2,539.65	AAA	AAA	
1,094	FNMA POOL #481623 6 DUE 0	6.000	01-01-29	04-25-00	92.600	100.000	1,094.36	AAA	AAA	
164	FNMA POOL #481806 6.5 DUE	6.500	08-01-29	04-25-00	93.500	100.000	163.81	AAA	AAA	
40	FNMA POOL #481920 6 DUE 0	6.000	02-01-29	03-27-00	93.300	100.000	40.05	AAA	AAA	
39,886	FNMA POOL #481920 6 DUE 0	6.000	02-01-29	04-06-00	93.300	91.578	36,526.52	AAA	AAA	MERRILL LYNCH P
40	FNMA POOL #481920 6 DUE 0	6.000	02-01-29	04-25-00	93.300	100.000	40.12	AAA	AAA	
4,368	FNMA POOL #482688 5.5 DUE	5.500	02-01-14	03-27-00	96.600	100.000	4,368.48	AAA	AAA	
4,121	FNMA POOL #482688 5.5 DUE	5.500	02-01-14	04-25-00	96.600	100.000	4,121.03	AAA	AAA	
50	FNMA POOL #484490 6 DUE 0	6.000	04-01-29	03-27-00	92.600	100.000	50.20	AAA	AAA	
50	FNMA POOL #484490 6 DUE 0	6.000	04-01-29	04-25-00	92.600	100.000	50.48	AAA	AAA	
3,158	FNMA POOL #484541 6.5 DUE	6.500	07-01-29	03-27-00	96.800	100.000	3,158.24	AAA	AAA	
3,168	FNMA POOL #484541 6.5 DUE	6.500	07-01-29	04-25-00	96.800	100.000	3,168.11	AAA	AAA	
3,888	FNMA POOL #485532 5.5 DUE	5.500	02-01-14	03-27-00	96.600	100.000	3,887.51	AAA	AAA	

SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,786	FNMA POOL #485532 5.5 DUE	5.500	02-01-14	04-25-00	96.600	100.000	3,785.69	AAA	AAA	
4,068	FNMA POOL #485592 5.5 DUE	5.500	01-01-14	03-27-00	96.600	100.000	4,067.69	AAA	AAA	
4,093	FNMA POOL #485592 5.5 DUE	5.500	01-01-14	04-25-00	96.600	100.000	4,092.53	AAA	AAA	
4,509	FNMA POOL #486467 6 DUE 0	6.000	02-01-29	03-27-00	94.100	100.000	4,508.50	AAA	AAA	
1,408	FNMA POOL #486467 6 DUE 0	6.000	02-01-29	04-25-00	94.100	100.000	1,407.70	AAA	AAA	
89	FNMA POOL #486582 6 DUE 0	6.000	02-01-29	03-27-00	92.600	100.000	88.64	AAA	AAA	
168	FNMA POOL #486582 6 DUE 0	6.000	02-01-29	04-25-00	92.600	100.000	168.49	AAA	AAA	
8,813	FNMA POOL #486619 6 DUE 0	6.000	03-01-29	03-27-00	92.900	100.000	8,812.85	AAA	AAA	
479,005	FNMA POOL #486619 6 DUE 0	6.000	03-01-29	04-06-00	93.000	91.578	438,663.82	AAA	AAA	MERRILL LYNCH P
552	FNMA POOL #486619 6 DUE 0	6.000	03-01-29	04-25-00	93.000	100.000	552.16	AAA	AAA	
40	FNMA POOL #487824 6 DUE 0	6.000	03-01-29	03-27-00	91.100	100.000	40.48	AAA	AAA	
34,513	FNMA POOL #487824 6 DUE 0	6.000	03-01-29	04-06-00	91.100	91.594	31,611.30	AAA	AAA	MERRILL LYNCH P
111	FNMA POOL #487824 6 DUE 0	6.000	03-01-29	04-25-00	91.100	100.000	111.05	AAA	AAA	
531	FNMA POOL #488131 6 DUE 0	6.000	03-01-29	03-27-00	92.900	100.000	530.68	AAA	AAA	
496,086	FNMA POOL #488131 6 DUE 0	6.000	03-01-29	04-06-00	92.900	91.578	454,306.12	AAA	AAA	MERRILL LYNCH P
560	FNMA POOL #488131 6 DUE 0	6.000	03-01-29	04-25-00	93.000	100.000	559.58	AAA	AAA	
90	FNMA POOL #489423 6 DUE 0	6.000	04-01-29	03-27-00	93.000	100.000	90.30	AAA	AAA	
86	FNMA POOL #489423 6 DUE 0	6.000	04-01-29	04-25-00	93.000	100.000	85.76	AAA	AAA	
34	FNMA POOL #489825 6 DUE 0	6.000	06-01-29	03-27-00	91.400	100.000	33.95	AAA	AAA	
78	FNMA POOL #490109 6 DUE 0	6.000	03-01-29	03-27-00	94.100	100.000	78.08	AAA	AAA	
42,889	FNMA POOL #490109 6 DUE 0	6.000	03-01-29	04-06-00	94.100	91.578	39,276.62	AAA	AAA	MERRILL LYNCH P
207	FNMA POOL #490109 6 DUE 0	6.000	03-01-29	04-26-00	94.100	100.000	207.26	AAA	AAA	
650	FNMA POOL #490826 6 DUE 0	6.000	04-01-29	03-27-00	91.100	100.000	650.15	AAA	AAA	

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SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
0	FNMA POOL #490826 6 DUE 0	6.000	04-01-29	03-29-00	100.000	100.000	0.01	AAA	AAA	
3,814	FNMA POOL #492656 5.5 DUE	5.500	06-01-14	03-27-00	96.600	100.000	3,813.52	AAA	AAA	
48,488	FNMA POOL #492656 5.5 DUE	5.500	06-01-14	04-25-00	96.600	100.000	48,488.21	AAA	AAA	
405	FNMA POOL #492766 6 DUE 0	6.000	06-01-29	03-27-00	93.300	100.000	405.49	AAA	AAA	
0	FNMA POOL #492766 6 DUE 0	6.000	06-01-29	03-29-00	100.000	100.000	0.01	AAA	AAA	
157	FNMA POOL #493066 6 DUE 0	6.000	06-01-29	03-27-00	91.100	100.000	156.98	AAA	AAA	
486	FNMA POOL #494152 6 DUE 0	6.000	04-01-29	03-27-00	92.900	100.000	485.94	AAA	AAA	
438,559	FNMA POOL #494152 6 DUE 0	6.000	04-01-29	04-06-00	93.000	91.578	401,624.00	AAA	AAA	MERRILL LYNCH P
494	FNMA POOL #494152 6 DUE 0	6.000	04-01-29	04-25-00	92.900	100.000	493.85	AAA	AAA	
3,535	FNMA POOL #494652 6.5 DUE	6.500	05-01-29	03-27-00	96.800	100.000	3,534.96	AAA	AAA	
3,580	FNMA POOL #494652 6.5 DUE	6.500	05-01-29	04-25-00	96.800	100.000	3,580.27	AAA	AAA	
253	FNMA POOL #496443 6 DUE 0	6.000	05-01-29	03-27-00	91.100	100.000	252.87	AAA	AAA	
224,936	FNMA POOL #496443 6 DUE 0	6.000	05-01-29	04-06-00	91.100	91.578	205,992.16	AAA	AAA	MERRILL LYNCH P
278	FNMA POOL #496443 6 DUE 0	6.000	05-01-29	04-25-00	91.100	100.000	278.10	AAA	AAA	
323	FNMA POOL #497033 6 DUE 0	6.000	06-01-29	03-27-00	93.300	100.000	322.50	AAA	AAA	
360	FNMA POOL #497146 6 DUE 0	6.000	05-01-29	03-27-00	93.000	100.000	359.90	AAA	AAA	
331,829	FNMA POOL #497146 6 DUE 0	6.000	05-01-29	04-06-00	92.900	91.594	303,934.31	AAA	AAA	MERRILL LYNCH P
382	FNMA POOL #497146 6 DUE 0	6.000	05-01-29	04-25-00	93.000	100.000	382.02	AAA	AAA	
2,765	FNMA POOL #498255 6 DUE 0	6.000	06-01-29	03-27-00	93.300	100.000	2,764.99	AAA	AAA	
374	FNMA POOL #500225 6 DUE 0	6.000	06-01-29	03-27-00	93.300	100.000	373.57	AAA	AAA	
7,909	FNMA POOL #500497 6.5 DUE	6.500	06-01-29	03-27-00	96.800	100.000	7,909.19	AAA	AAA	
2,187	FNMA POOL #500497 6.5 DUE	6.500	06-01-29	04-25-00	96.800	100.000	2,186.68	AAA	AAA	
77	FNMA POOL #500964 6 DUE 0	6.000	06-01-29	03-27-00	92.600	100.000	77.47	AAA	AAA	

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
72	FNMA POOL #500964 6 DUE 0	6.000	06-01-29	04-25-00	92.600	100.000	72.40	AAA	AAA	
419	FNMA POOL #501050 6 DUE 0	6.000	07-01-29	03-27-00	91.100	100.000	419.36	AAA	AAA	
216	FNMA POOL #503029 6 DUE 0	6.000	06-01-29	03-27-00	91.100	100.000	215.77	AAA	AAA	
969	FNMA POOL #503219 6 DUE 0	6.000	06-01-29	03-27-00	91.100	100.000	969.18	AAA	AAA	
892	FNMA POOL #504050 6 DUE 0	6.000	06-01-29	03-27-00	91.100	100.000	892.33	AAA	AAA	
367	FNMA POOL #504091 6 DUE 0	6.000	07-01-29	03-27-00	93.300	100.000	367.06	AAA	AAA	
127	FNMA POOL #504554 6 DUE 0	6.000	07-01-29	03-27-00	92.600	100.000	127.40	AAA	AAA	
922	FNMA POOL #504554 6 DUE 0	6.000	07-01-29	04-25-00	92.600	100.000	922.33	AAA	AAA	
1,836	FNMA POOL #504715 6 DUE 0	6.000	07-01-29	03-27-00	91.100	100.000	1,836.48	AAA	AAA	
873	FNMA POOL #505434 6 DUE 0	6.000	07-01-29	03-27-00	91.100	100.000	872.78	AAA	AAA	
748,112	FNMA POOL #505434 6 DUE 0	6.000	07-01-29	04-06-00	91.100	91,594	685,224.21	AAA	AAA	MERRILL LYNCH P
862	FNMA POOL #505434 6 DUE 0	6.000	07-01-29	04-25-00	91.100	100.000	862.17	AAA	AAA	
299	FNMA POOL #505504 6 DUE 0	6.000	07-01-29	03-27-00	90.600	100.000	299.44	AAA	AAA	
305	FNMA POOL #505917 6.5 DUE	6.500	07-01-29	04-25-00	93.500	100.000	305.47	AAA	AAA	
153	FNMA POOL #506017 8 DUE 0	8.000	07-01-29	03-27-00	100.300	100.000	153.45	AAA	AAA	
7,758	FNMA POOL #506017 8 DUE 0	8.000	07-01-29	04-25-00	100.300	100.000	7,757.88	AAA	AAA	
15,196	FNMA POOL #506030 8 DUE 0	8.000	08-01-29	03-27-00	100.300	100.000	15,196.24	AAA	AAA	
418	FNMA POOL #506030 8 DUE 0	8.000	08-01-29	04-25-00	100.300	100.000	417.98	AAA	AAA	
619	FNMA POOL #506156 8 DUE 0	8.000	09-01-29	03-27-00	100.300	100.000	619.33	AAA	AAA	
58,660	FNMA POOL #506156 8 DUE 0	8.000	09-01-29	04-25-00	100.300	100.000	58,659.77	AAA	AAA	
382	FNMA POOL #506273 6 DUE 0	6.000	07-01-29	03-27-00	91.100	100.000	382.26	AAA	AAA	
52	FNMA POOL #506467 8 DUE 0	8.000	08-01-29	03-27-00	100.300	100.000	51.97	AAA	AAA	
50	FNMA POOL #506467 8 DUE 0	8.000	08-01-29	04-25-00	100.300	100.000	50.23	AAA	AAA	

LINCOLN CAPITAL

SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS MOODY S & P	BROKER
113	FNMA POOL #506482 6.5 DUE	6.500	07-01-29	03-27-00	96.800	100.000	112.95	AAA AAA	
1,072	FNMA POOL #506482 6.5 DUE	6.500	07-01-29	04-25-00	96.800	100.000	1,071.95	AAA AAA	
213	FNMA POOL #509599 8 DUE 0	8.000	08-01-29	03-27-00	100.300	100.000	212.76	AAA AAA	
214	FNMA POOL #509599 8 DUE 0	8.000	08-01-29	04-25-00	100.300	100.000	214.24	AAA AAA	
367	FNMA POOL #50991 6.5 GTD	6.500	02-01-24	03-27-00	97.600	100.000	366.97	AAA AAA	
624	FNMA POOL #510250 6 DUE 0	6.000	07-01-29	03-27-00	91.100	100.000	624.48	AAA AAA	
445	FNMA POOL #512372 6 DUE 0	6.000	07-01-29	03-27-00	91.100	100.000	444.98	AAA AAA	
364,405	FNMA POOL #512372 6 DUE 0	6.000	07-01-29	04-06-00	91.100	91.578	333,715.08	AAA AAA	MERRILL LYNCH P
374	FNMA POOL #512372 6 DUE 0	6.000	07-01-29	04-25-00	91.100	100.000	374.00	AAA AAA	
2,676	FNMA POOL #513787 6 DUE 0	6.000	08-01-29	03-27-00	93.000	100.000	2,676.20	AAA AAA	
9,339	FNMA POOL #513787 6 DUE 0	6.000	08-01-29	04-25-00	92.900	100.000	9,338.67	AAA AAA	
121	FNMA POOL #514185 8 DUE 0	8.000	09-01-29	03-27-00	100.300	100.000	120.98	AAA AAA	
79	FNMA POOL #514185 8 DUE 0	8.000	09-01-29	04-25-00	100.300	100.000	79.32	AAA AAA	
355	FNMA POOL #515171 6.5 DUE	6.500	10-01-29	04-25-00	93.500	100.000	354.73	AAA AAA	
48	FNMA POOL #515746 6 DUE 1	6.000	11-01-29	03-27-00	91.100	100.000	48.46	AAA AAA	
40,061	FNMA POOL #515746 6 DUE 1	6.000	11-01-29	04-06-00	91.100	91.578	36,686.94	AAA AAA	MERRILL LYNCH P
49	FNMA POOL #515746 6 DUE 1	6.000	11-01-29	04-25-00	91.100	100.000	48.74	AAA AAA	
17,906	FNMA POOL #516294 6.5 DUE	6.500	10-01-29	04-25-00	93.500	100.000	17,905.67	AAA AAA	
145	FNMA POOL #520441 6 DUE 1	6.000	10-01-29	03-27-00	92.900	100.000	145.39	AAA AAA	
147	FNMA POOL #520441 6 DUE 1	6.000	10-01-29	04-25-00	92.900	100.000	147.40	AAA AAA	
121	FNMA POOL #520446 6 DUE 1	6.000	10-01-29	03-27-00	93.000	100.000	120.72	AAA AAA	
142	FNMA POOL #520446 6 DUE 1	6.000	10-01-29	04-25-00	92.900	100.000	142.26	AAA AAA	
118	FNMA POOL #520622 6 DUE 1	6.000	11-01-29	03-27-00	91.100	100.000	118.38	AAA AAA	

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
34	FNMA POOL #523471 7.5 DUE	7.500	03-01-30	04-25-00	97.400	100.000	33.84	AAA	AAA	
54	FNMA POOL #523871 6 DUE 0	6.000	07-01-29	03-27-00	92.900	100.000	54.36	AAA	AAA	
55	FNMA POOL #523871 6 DUE 0	6.000	07-01-29	04-25-00	93.000	100.000	55.46	AAA	AAA	
233	FNMA POOL #525202 7.5 DUE	7.500	02-01-30	04-25-00	97.400	100.000	232.55	AAA	AAA	
383	FNMA POOL #526062 7.5 DUE	7.500	12-01-29	04-25-00	97.400	100.000	383.06	AAA	AAA	
777	FNMA POOL #526353 7.5 DUE	7.500	03-01-30	04-25-00	97.400	100.000	777.14	AAA	AAA	
240	FNMA POOL #527019 7.5 DUE	7.500	01-01-30	04-25-00	97.400	100.000	240.26	AAA	AAA	
28,295	FNMA POOL #529411 7.5 DUE	7.500	02-01-30	04-25-00	97.400	100.000	28,295.47	AAA	AAA	
1,148	FNMA POOL #531318 7.5 DUE	7.500	03-01-30	04-25-00	97.400	100.000	1,147.76	AAA	AAA	
1,091	FNMA POOL #531325 7.5 DUE	7.500	04-01-30	04-25-00	97.400	100.000	1,091.05	AAA	AAA	
484	FNMA POOL #533302 7.5 DUE	7.500	03-01-30	04-25-00	97.400	100.000	484.21	AAA	AAA	
3,659	FNMA POOL #534063 7.5 DUE	7.500	03-01-30	04-25-00	97.400	100.000	3,658.95	AAA	AAA	
2,762	FNMA POOL #534420 7.5 DUE	7.500	03-01-30	04-25-00	97.400	100.000	2,761.83	AAA	AAA	
4,753	FNMA SER 2000-M1 CL A 7.3	7.370	01-17-13	04-17-00	99.300	100.000	4,753.45	AAA	AAA	
550,000	FNMA TBA POOL #9999999 6.	6.500	03-01-10	03-09-00	95.500	96.289	529,589.84	AAA	AAA	MERRILL LYNCH P
550,000	FNMA TBA POOL #9999999 6.	6.500	04-01-15	04-14-00	96.100	96.492	530,707.03	AAA	AAA	MERRILL LYNCH P
3,445,000	FNMA TBA POOL #9999999 6.	6.500	04-01-30	04-11-00	94.100	94.730	3,263,464.65	AAA	AAA	MERRILL LYNCH P
9,500,000	FNMA TBA POOL #9999999 6.	6.500	04-01-30	04-11-00	94.100	94.730	8,999,394.53	AAA	AAA	MERRILL LYNCH P
4,000,000	FNMA TBA POOL #9999999 6.	6.500	05-01-30	04-18-00	94.100	94.133	3,765,312.50	AAA	AAA	SALOMON BROS IN
16,000,000	FNMA TBA POOL #9999999 7.	0.000	12-25-29	11-10-99	0.000	100.008	16,001,250.00	AAA	AAA	SALOMON BROS IN
1,245,000	FNMA TBA POOL #9999999 8	8.000	03-01-30	03-07-00	99.900	100.414	1,250,155.08	AAA	AAA	MERRILL LYNCH P
350,000	FNMA TBA POOL #9999999 8	8.000	03-01-30	03-09-00	99.900	100.375	351,312.50	AAA	AAA	MERRILL LYNCH P
1,790,000	FNMA TBA POOL #9999999 8	8.000	03-01-30	03-09-00	99.900	100.375	1,796,712.50	AAA	AAA	GOLDMAN SACHS &

LINCOLN CAPITAL

SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
285.000	FNMA TBA POOL #9999999 8	8.000	03-01-30	03-09-00	99.900	100.375	286,068.75	AAA	AAA	MERRILL LYNCH P
9,040.000	FNMA TBA POOL #9999999 8	8.000	03-01-30	03-09-00	99.900	100.375	9,073,900.00	AAA	AAA	SALOMON BROS IN
1,890.000	FNMA TBA POOL #9999999 8	8.000	04-01-30	04-07-00	100.200	100.516	1,899,745.31	AAA	AAA	MERRILL LYNCH P
1,790.000	FNMA TBA POOL #9999999 8	8.000	04-01-30	04-11-00	100.200	100.625	1,801,187.50	AAA	AAA	GOLDMAN SACHS &
9,040.000	FNMA TBA POOL #9999999 8	8.000	04-01-30	04-11-00	100.200	100.625	9,096,500.00	AAA	AAA	SALOMON BROS IN
635.000	FNMA TBA POOL #9999999 8	8.000	04-01-30	04-11-00	100.100	100.684	639,340.82	AAA	AAA	MERRILL LYNCH P
1,885.000	FNMA TBA POOL #9999999 8	8.000	04-01-30	04-11-00	100.200	100.621	1,896,707.62	AAA	AAA	LEHMAN BROTHERS
1,245.000	FNMA TBA POOL #9999999 8	8.000	04-01-30	04-11-00	100.200	100.684	1,253,510.74	AAA	AAA	MERRILL LYNCH P
1,355.000	FNMA TBA POOL #9999999 8.	8.500	04-01-28	04-11-00	102.000	102.188	1,384,640.63	AAA	AAA	MERRILL LYNCH P
2.054	GNMA POOL #321958 SER 202	7.000	04-15-23	03-15-00	99.600	100.000	2,054.26	AAA	AAA	
139	GNMA POOL #321958 SER 202	7.000	04-15-23	04-17-00	99.600	100.000	138.56	AAA	AAA	
5,018	GNMA POOL #340365 SER 202	7.000	07-15-23	03-15-00	99.600	100.000	5,018.14	AAA	AAA	
6,566	GNMA POOL #340365 SER 202	7.000	07-15-23	04-17-00	99.600	100.000	6,566.01	AAA	AAA	
100	GNMA POOL #343185 SER 202	7.000	03-15-23	03-15-00	99.600	100.000	99.54	AAA	AAA	
101	GNMA POOL #343185 SER 202	7.000	03-15-23	04-17-00	99.600	100.000	101.21	AAA	AAA	
1,134	GNMA POOL #343610 SER 202	7.000	05-15-23	03-15-00	99.600	100.000	1,133.54	AAA	AAA	
26,060	GNMA POOL #343610 SER 202	7.000	05-15-23	04-17-00	99.600	100.000	26,059.66	AAA	AAA	
1,010	GNMA POOL #345441 SER 202	6.500	12-15-23	04-17-00	93.100	100.000	1,009.81	AAA	AAA	
1,252	GNMA POOL #345666 SER 202	7.000	04-15-24	03-15-00	98.000	100.000	1,252.24	AAA	AAA	
1,886	GNMA POOL #345666 SER 202	7.000	04-15-24	04-17-00	98.000	100.000	1,885.71	AAA	AAA	
180	GNMA POOL #345706 SER 202	7.000	04-15-24	03-15-00	98.000	100.000	179.88	AAA	AAA	
209	GNMA POOL #345706 SER 202	7.000	04-15-24	04-17-00	98.000	100.000	208.75	AAA	AAA	
2,196	GNMA POOL #346388 SER 202	7.000	01-15-23	03-15-00	99.600	100.000	2,196.30	AAA	AAA	

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,869	GNMA POOL #346388 SER 202	7.000	01-15-23	04-17-00	99.600	100.000	1,868.89	AAA	AAA	
1,030	GNMA POOL #346960 SER 202	6.500	12-15-23	04-17-00	93.100	100.000	1,030.40	AAA	AAA	
34,325	GNMA POOL #347017 SER 202	7.000	01-15-24	03-15-00	98.000	100.000	34,325.04	AAA	AAA	
1,844	GNMA POOL #347017 SER 202	7.000	01-15-24	04-17-00	98.000	100.000	1,843.87	AAA	AAA	
844	GNMA POOL #347471 SER 202	7.000	06-15-23	03-15-00	99.600	100.000	843.70	AAA	AAA	
850	GNMA POOL #347471 SER 202	7.000	06-15-23	04-17-00	99.600	100.000	849.68	AAA	AAA	
212	GNMA POOL #348883 SER 202	6.500	07-15-23	04-17-00	93.100	100.000	212.25	AAA	AAA	
864	GNMA POOL #349772 SER 202	7.000	05-15-23	03-15-00	99.600	100.000	863.85	AAA	AAA	
448	GNMA POOL #349772 SER 202	7.000	05-15-23	04-17-00	99.600	100.000	447.75	AAA	AAA	
158	GNMA POOL #350948 SER 202	7.000	08-15-23	03-15-00	99.600	100.000	157.63	AAA	AAA	
3,160	GNMA POOL #350948 SER 202	7.000	08-15-23	04-17-00	99.600	100.000	3,160.16	AAA	AAA	
902	GNMA POOL #351548 SER 202	7.000	10-15-23	03-15-00	99.600	100.000	901.89	AAA	AAA	
9,560	GNMA POOL #351548 SER 202	7.000	10-15-23	04-17-00	99.600	100.000	9,560.23	AAA	AAA	
3,619	GNMA POOL #352136 SER 202	6.500	06-15-23	04-17-00	93.100	100.000	3,618.61	AAA	AAA	
5,474	GNMA POOL #352191 SER 202	7.000	05-15-23	03-15-00	99.600	100.000	5,474.48	AAA	AAA	
7,646	GNMA POOL #352191 SER 202	7.000	05-15-23	04-17-00	99.600	100.000	7,645.94	AAA	AAA	
34	GNMA POOL #354284 SER 202	6.500	05-15-23	03-15-00	96.400	100.000	33.89	AAA	AAA	
34	GNMA POOL #354284 SER 202	6.500	05-15-23	04-17-00	96.400	100.000	33.64	AAA	AAA	
5,385	GNMA POOL #354293 SER 202	7.000	05-15-23	03-15-00	99.600	100.000	5,385.18	AAA	AAA	
7,727	GNMA POOL #354293 SER 202	7.000	05-15-23	04-17-00	99.600	100.000	7,727.12	AAA	AAA	
981	GNMA POOL #355501 SER 202	7.000	08-15-23	03-15-00	99.600	100.000	981.09	AAA	AAA	
977	GNMA POOL #355501 SER 202	7.000	08-15-23	04-17-00	99.600	100.000	976.95	AAA	AAA	
78	GNMA POOL #359974 7 DUE 0	7.000	01-15-24	03-15-00	98.000	100.000	77.86	AAA	AAA	

SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
82	GNMA POOL #359974 7 DUE 0	7.000	01-15-24	04-17-00	98.000	100.000	82.33	AAA	AAA	
308	GNMA POOL #360199 SER 202	6.500	11-15-23	03-15-00	96.500	100.000	308.12	AAA	AAA	
3,403	GNMA POOL #360199 SER 202	6.500	11-15-23	04-17-00	96.500	100.000	3,403.37	AAA	AAA	
25,989	GNMA POOL #361658 SER 202	7.000	08-15-23	03-15-00	99.600	100.000	25,989.39	AAA	AAA	
634	GNMA POOL #361658 SER 202	7.000	08-15-23	04-17-00	99.600	100.000	634.27	AAA	AAA	
515	GNMA POOL #363074 7 DUE 0	7.000	08-15-23	03-15-00	99.600	100.000	514.95	AAA	AAA	
2,392	GNMA POOL #363074 7 DUE 0	7.000	08-15-23	04-17-00	99.600	100.000	2,391.99	AAA	AAA	
120	GNMA POOL #364122 SER 202	7.000	08-15-23	03-15-00	99.600	100.000	119.77	AAA	AAA	
136	GNMA POOL #364122 SER 202	7.000	08-15-23	04-17-00	99.600	100.000	135.68	AAA	AAA	
1,312	GNMA POOL #364592 SER 202	7.000	08-15-23	03-15-00	99.600	100.000	1,312.26	AAA	AAA	
1,045	GNMA POOL #364592 SER 202	7.000	08-15-23	04-17-00	99.600	100.000	1,044.53	AAA	AAA	
860	GNMA POOL #364657 SER 202	6.500	09-15-23	03-15-00	96.500	100.000	860.47	AAA	AAA	
785	GNMA POOL #364657 SER 202	6.500	09-15-23	04-17-00	96.500	100.000	784.94	AAA	AAA	
6,727	GNMA POOL #366679 7 DUE 0	7.000	01-15-24	03-15-00	98.000	100.000	6,726.55	AAA	AAA	
4,055	GNMA POOL #366679 7 DUE 0	7.000	01-15-24	04-17-00	98.000	100.000	4,055.36	AAA	AAA	
125	GNMA POOL #366793 SER 202	7.000	05-15-24	03-15-00	98.000	100.000	125.22	AAA	AAA	
249	GNMA POOL #366793 SER 202	7.000	05-15-24	04-17-00	98.000	100.000	248.74	AAA	AAA	
592	GNMA POOL #367748 SER 202	6.500	09-15-23	03-15-00	96.500	100.000	591.84	AAA	AAA	
627	GNMA POOL #367748 SER 202	6.500	09-15-23	04-17-00	96.500	100.000	626.60	AAA	AAA	
15,764	GNMA POOL #369319 SER 202	7.000	02-15-24	03-15-00	98.000	100.000	15,763.96	AAA	AAA	
788	GNMA POOL #369319 SER 202	7.000	02-15-24	04-17-00	98.000	100.000	787.99	AAA	AAA	
13,752	GNMA POOL #370911 SER 202	7.000	11-15-23	03-15-00	99.600	100.000	13,752.32	AAA	AAA	
4,259	GNMA POOL #370911 SER 202	7.000	11-15-23	04-17-00	99.600	100.000	4,259.18	AAA	AAA	

SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
495	GNMA POOL #371692 SER 202	7.000	03-15-24	03-15-00	98.000	100.000	494.76	AAA	AAA	
551	GNMA POOL #371692 SER 202	7.000	03-15-24	04-17-00	98.000	100.000	551.18	AAA	AAA	
9,316	GNMA POOL #376466 7 DUE 0	7.000	04-15-24	03-15-00	98.000	100.000	9,315.56	AAA	AAA	
4,426	GNMA POOL #376466 7 DUE 0	7.000	04-15-24	04-17-00	98.000	100.000	4,426.06	AAA	AAA	
343	GNMA POOL #377977 SER 202	7.000	04-15-24	03-15-00	98.000	100.000	342.67	AAA	AAA	
1,460	GNMA POOL #377977 SER 202	7.000	04-15-24	04-17-00	98.000	100.000	1,459.93	AAA	AAA	
1,875	GNMA POOL #382213 SER 202	7.000	02-15-24	03-15-00	98.000	100.000	1,874.67	AAA	AAA	
30,838	GNMA POOL #382213 SER 202	7.000	02-15-24	04-17-00	98.000	100.000	30,838.47	AAA	AAA	
2,162	GNMA POOL #389222 7 DUE 0	7.000	03-15-24	03-15-00	98.000	100.000	2,161.70	AAA	AAA	
35,711	GNMA POOL #389222 7 DUE 0	7.000	03-15-24	04-17-00	98.000	100.000	35,711.31	AAA	AAA	
111	GNMA POOL #407806 SER 202	7.000	04-15-28	03-15-00	97.000	100.000	111.14	AAA	AAA	
112	GNMA POOL #407806 SER 202	7.000	04-15-28	04-17-00	97.000	100.000	112.42	AAA	AAA	
964,296	GNMA POOL #409592 SER 202	6.500	02-15-29	03-01-00	99.500	93.313	899,808.76	AAA	AAA	LEHMAN BROTHERS
5,116	GNMA POOL #409592 SER 202	6.500	02-15-29	03-15-00	99.500	100.000	5,116.15	AAA	AAA	
27,917	GNMA POOL #409592 SER 202	6.500	02-15-29	04-17-00	99.500	100.000	27,916.90	AAA	AAA	
14,845	GNMA POOL #416615 SER 202	6.500	09-15-28	04-17-00	92.500	100.000	14,845.16	AAA	AAA	
8,315	GNMA POOL #426712 SER 202	6.500	10-15-28	04-17-00	92.500	100.000	8,315.16	AAA	AAA	
13,048	GNMA POOL #434142 SER 202	7.000	12-15-28	03-15-00	98.300	100.000	13,047.66	AAA	AAA	
4,568	GNMA POOL #434142 SER 202	7.000	12-15-28	04-17-00	98.300	100.000	4,568.29	AAA	AAA	
24,934	GNMA POOL #434614 SER 202	6.500	11-15-29	03-01-00	95.000	93.313	23,266.74	AAA	AAA	LEHMAN BROTHERS
23	GNMA POOL #434614 SER 202	6.500	11-15-29	03-15-00	95.000	100.000	23.06	AAA	AAA	
104	GNMA POOL #442340 SER 202	7.000	04-15-28	03-15-00	97.000	100.000	104.05	AAA	AAA	
343	GNMA POOL #442340 SER 202	7.000	04-15-28	04-17-00	97.000	100.000	342.65	AAA	AAA	

LINCOLN CAPITAL

SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
98	GNMA POOL #446151 SER 202	7.000	02-15-28	03-15-00	97.000	100.000	98.05	AAA	AAA	
99	GNMA POOL #446151 SER 202	7.000	02-15-28	04-17-00	97.000	100.000	99.06	AAA	AAA	
534	GNMA POOL #447983 SER 202	7.000	06-15-28	03-15-00	97.000	100.000	534.46	AAA	AAA	
404	GNMA POOL #447983 SER 202	7.000	06-15-28	04-17-00	97.000	100.000	403.74	AAA	AAA	
112	GNMA POOL #449544 SER 202	7.000	05-15-28	03-15-00	97.000	100.000	112.15	AAA	AAA	
1,444	GNMA POOL #449544 SER 202	7.000	05-15-28	04-17-00	97.000	100.000	1,443.71	AAA	AAA	
178	GNMA POOL #452754 SER 202	7.000	01-15-28	03-15-00	97.000	100.000	177.78	AAA	AAA	
100	GNMA POOL #452754 SER 202	7.000	01-15-28	04-17-00	97.000	100.000	99.70	AAA	AAA	
96	GNMA POOL #454678 SER 202	7.000	02-15-28	03-15-00	97.000	100.000	96.23	AAA	AAA	
97	GNMA POOL #454678 SER 202	7.000	02-15-28	04-17-00	97.000	100.000	96.85	AAA	AAA	
104	GNMA POOL #458899 SER 202	7.000	06-15-28	03-15-00	97.000	100.000	104.43	AAA	AAA	
220	GNMA POOL #458899 SER 202	7.000	06-15-28	04-17-00	97.000	100.000	220.35	AAA	AAA	
228	GNMA POOL #460912 SER 202	7.000	09-15-28	03-15-00	97.000	100.000	228.43	AAA	AAA	
713	GNMA POOL #460912 SER 202	7.000	09-15-28	04-17-00	97.000	100.000	712.57	AAA	AAA	
194	GNMA POOL #460914 SER 202	7.000	09-15-28	03-15-00	97.000	100.000	194.05	AAA	AAA	
33	GNMA POOL #460914 SER 202	7.000	09-15-28	04-17-00	97.000	100.000	33.23	AAA	AAA	
1,757	GNMA POOL #464191 SER 202	7.000	09-15-28	03-15-00	97.000	100.000	1,756.53	AAA	AAA	
1,495	GNMA POOL #464191 SER 202	7.000	09-15-28	04-17-00	97.000	100.000	1,494.87	AAA	AAA	
115	GNMA POOL #465299 SER 202	7.000	03-15-28	03-15-00	97.000	100.000	114.95	AAA	AAA	
115	GNMA POOL #465299 SER 202	7.000	03-15-28	04-17-00	97.000	100.000	114.76	AAA	AAA	
182	GNMA POOL #468677 SER 202	7.000	01-15-28	03-15-00	98.200	100.000	182.34	AAA	AAA	
3,473	GNMA POOL #468677 SER 202	7.000	01-15-28	04-17-00	98.200	100.000	3,472.90	AAA	AAA	
559	GNMA POOL #469623 SER 202	7.000	10-15-28	03-15-00	97.000	100.000	558.59	AAA	AAA	

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,377	GNMA POOL #469623 SER 202	7.000	10-15-28	04-17-00	97.000	100.000	1,376.55	AAA	AAA	
419	GNMA POOL #469862 SER 202	6.000	01-15-29	03-15-00	92.800	100.000	419.26	AAA	AAA	
415	GNMA POOL #469862 SER 202	6.000	01-15-29	04-17-00	92.800	100.000	414.58	AAA	AAA	
1,082	GNMA POOL #471931 SER 202	7.000	05-15-28	03-15-00	97.000	100.000	1,081.81	AAA	AAA	
62	GNMA POOL #471931 SER 202	7.000	05-15-28	04-17-00	97.000	100.000	62.33	AAA	AAA	
68	GNMA POOL #473053 SER 202	7.000	06-15-28	03-15-00	97.000	100.000	67.83	AAA	AAA	
53	GNMA POOL #473053 SER 202	7.000	06-15-28	04-17-00	97.000	100.000	52.93	AAA	AAA	
96	GNMA POOL #474542 SER 202	7.000	10-15-28	03-15-00	97.000	100.000	95.86	AAA	AAA	
105	GNMA POOL #474542 SER 202	7.000	10-15-28	04-17-00	97.000	100.000	105.26	AAA	AAA	
2,415	GNMA POOL #476853 SER 202	7.000	06-15-28	03-15-00	98.200	100.000	2,414.67	AAA	AAA	
2,195	GNMA POOL #476853 SER 202	7.000	06-15-28	04-17-00	98.200	100.000	2,195.27	AAA	AAA	
1,458	GNMA POOL #476956 SER 202	7.000	12-15-28	03-15-00	97.000	100.000	1,458.41	AAA	AAA	
1,131	GNMA POOL #476956 SER 202	7.000	12-15-28	04-17-00	97.000	100.000	1,131.36	AAA	AAA	
607	GNMA POOL #478702 SER 202	7.000	09-15-29	03-15-00	97.000	100.000	606.56	AAA	AAA	
591	GNMA POOL #478702 SER 202	7.000	09-15-29	04-17-00	97.000	100.000	591.09	AAA	AAA	
17,031	GNMA POOL #480137 SER 202	7.000	09-15-28	03-15-00	98.200	100.000	17,031.32	AAA	AAA	
748	GNMA POOL #480137 SER 202	7.000	09-15-28	04-17-00	98.200	100.000	748.27	AAA	AAA	
1,876	GNMA POOL #480670 SER 202	6.000	02-15-29	03-15-00	91.600	100.000	1,875.88	AAA	AAA	
155	GNMA POOL #480670 SER 202	6.000	02-15-29	04-17-00	91.600	100.000	155.17	AAA	AAA	
669	GNMA POOL #482699 SER 202	7.000	08-15-28	03-15-00	98.200	100.000	669.31	AAA	AAA	
839	GNMA POOL #482699 SER 202	7.000	08-15-28	04-17-00	98.200	100.000	839.19	AAA	AAA	
214	GNMA POOL #484066 SER 202	6.000	03-15-29	03-15-00	91.600	100.000	214.11	AAA	AAA	
4,980	GNMA POOL #484066 SER 202	6.000	03-15-29	04-17-00	91.600	100.000	4,980.35	AAA	AAA	
555	GNMA POOL #486539 SER 202	7.000	09-15-28	03-15-00	97.000	100.000	554.54	AAA	AAA	
780	GNMA POOL #486539 SER 202	7.000	09-15-28	04-17-00	97.000	100.000	779.68	AAA	AAA	

SALE OF BONDS (continued)
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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
7,453	GNMA POOL #486631 SER 202	6.500	10-15-28	04-17-00	92,500	100,000	7,453.06	AAA	AAA	LEHMAN BROTHERS
29,119	GNMA POOL #490186 SER 202	6.500	05-15-29	03-01-00	95,000	93,313	27,171.63	AAA	AAA	
33	GNMA POOL #490186 SER 202	6.500	05-15-29	03-15-00	95,000	100,000	33.32	AAA	AAA	
0	GNMA POOL #490186 SER 202	6.500	05-15-29	03-24-00	100,000	100,000	0.01	AAA	AAA	
106	GNMA POOL #493743 SER 202	7.000	11-15-28	03-15-00	97,000	100,000	106.04	AAA	AAA	LEHMAN BROTHERS
105	GNMA POOL #493743 SER 202	7.000	11-15-28	04-17-00	97,000	100,000	105.47	AAA	AAA	
30,660	GNMA POOL #495574 SER 202	6.500	04-15-29	03-01-00	95,000	93,312	28,610.05	AAA	AAA	
29	GNMA POOL #495574 SER 202	6.500	04-15-29	03-15-00	95,000	100,000	28.71	AAA	AAA	
192	GNMA POOL #497411 SER 202	6.000	01-15-29	03-15-00	91,600	100,000	191.71	AAA	AAA	LEHMAN BROTHERS
195	GNMA POOL #497411 SER 202	6.000	01-15-29	04-17-00	91,600	100,000	194.66	AAA	AAA	
930	GNMA POOL #497558 SER 202	6.500	01-15-29	03-15-00	95,000	100,000	929.89	AAA	AAA	
923	GNMA POOL #497558 SER 202	6.500	01-15-29	04-17-00	95,000	100,000	922.86	AAA	AAA	
695	GNMA POOL #502155 SER 202	6.000	04-15-29	03-15-00	91,600	100,000	694.97	AAA	AAA	LEHMAN BROTHERS
7,447	GNMA POOL #502155 SER 202	6.000	04-15-29	04-17-00	91,600	100,000	7,447.40	AAA	AAA	
21	GNMA POOL #505015 SER 202	7.000	05-15-29	03-15-00	97,000	100,000	21.31	AAA	AAA	
25	GNMA POOL #505015 SER 202	7.000	05-15-29	04-17-00	97,000	100,000	25.35	AAA	AAA	
718	GNMA POOL #506566 SER 202	6.000	05-15-29	03-15-00	91,600	100,000	718.09	AAA	AAA	LEHMAN BROTHERS
833	GNMA POOL #506566 SER 202	6.000	05-15-29	04-17-00	91,600	100,000	832.60	AAA	AAA	
4,497	GNMA POOL #506569 SER 202	7.000	05-15-29	03-15-00	98,200	100,000	4,497.19	AAA	AAA	
104	GNMA POOL #506569 SER 202	7.000	05-15-29	04-17-00	98,200	100,000	104.46	AAA	AAA	
127	GNMA POOL #507151 SER 202	7.000	04-15-29	03-15-00	98,200	100,000	127.02	AAA	AAA	LEHMAN BROTHERS
131	GNMA POOL #507151 SER 202	7.000	04-15-29	04-17-00	98,200	100,000	131.48	AAA	AAA	
643	GNMA POOL #507810 SER 202	6.000	04-15-29	03-15-00	91,600	100,000	642.68	AAA	AAA	
634	GNMA POOL #507810 SER 202	6.000	04-15-29	04-17-00	91,600	100,000	633.60	AAA	AAA	
233	GNMA POOL #508030 SER 202	6.000	05-15-29	03-15-00	91,600	100,000	233.45	AAA	AAA	LEHMAN BROTHERS

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
404	GNMA POOL #508030 SER 202	6.000	05-15-29	04-17-00	91.600	100.000	404.44	AAA	AAA	
827,055	GNMA POOL #511226 SER 203	8.500	03-15-30	03-31-00	101.300	102.562	848,248.61	AAA	AAA	
472	GNMA POOL #511226 SER 203	8.500	03-15-30	04-17-00	101.300	100.000	471.68	AAA	AAA	
299,796	GNMA POOL #515609 SER 203	8.500	03-15-30	03-31-00	101.300	102.562	307,478.67	AAA	AAA	
174	GNMA POOL #515609 SER 203	8.500	03-15-30	04-17-00	101.300	100.000	173.61	AAA	AAA	
67,461	GNMA POOL #521499 SER 202	8.500	10-15-29	03-31-00	101.300	102.563	69,189.34	AAA	AAA	MERRILL LYNCH P
107	GNMA POOL #521499 SER 202	8.500	10-15-29	04-17-00	101.300	100.000	107.07	AAA	AAA	
949,433	GNMA POOL #527164 SER 203	8.500	03-15-30	03-31-00	101.300	102.562	973,762.15	AAA	AAA	MERRILL LYNCH P
597	GNMA POOL #527164 SER 203	8.500	03-15-30	04-17-00	101.300	100.000	596.85	AAA	AAA	
2,826	GNMA POOL #780397 SER 202	8.000	12-15-22	03-15-00	102.000	100.000	2,826.23	AAA	AAA	
3,050	GNMA POOL #780397 SER 202	8.000	12-15-22	04-17-00	102.000	100.000	3,049.68	AAA	AAA	
1,645,000	GNMA POOL #9999999 SER 20	8.000	04-19-30	04-17-00	100.300	101.523	1,670,060.55	AAA	AAA	MERRILL LYNCH P
1,645,000	GNMA TBA POOL #9999999 SE	8.000	03-15-29	03-09-00	99.600	100.563	1,654,253.13	AAA	AAA	MERRILL LYNCH P
2,540,000	GNMA TBA POOL #9999999 SE	8.500	04-15-30	04-17-00	102.200	102.688	2,608,262.50	AAA	AAA	MERRILL LYNCH P
2,145,000	GNMA TBA POOL #9999999 SE	8.500	04-15-30	04-17-00	102.200	102.688	2,202,646.88	AAA	AAA	MERRILL LYNCH P
30,144	GNMA, POOL # 352106	6.500	08-15-23	03-15-00	96.400	100.000	30,143.59	AAA	AAA	
139,711	GNMA, POOL # 352106	6.500	08-15-23	04-17-00	96.400	100.000	139,710.84	AAA	AAA	
4,416	GNMA, POOL # 358219	7.000	07-15-23	03-15-00	99.600	100.000	4,415.93	AAA	AAA	
5,635	GNMA, POOL # 358219	7.000	07-15-23	04-17-00	99.600	100.000	5,634.51	AAA	AAA	
65	GNMA, POOL # 366726	7.000	03-15-24	03-15-00	98.000	100.000	64.93	AAA	AAA	
103	GNMA, POOL # 366726	7.000	03-15-24	04-17-00	98.000	100.000	102.70	AAA	AAA	
126	GNMA, POOL #349719 SER1	7.000	07-15-23	03-15-00	99.600	100.000	125.58	AAA	AAA	
407	GNMA, POOL #349719 SER1	7.000	07-15-23	04-17-00	99.600	100.000	406.63	AAA	AAA	
5,250,000	1ST OMNI BK CR CARD MAST	6.650	09-15-03	03-08-00	100.900	99.836	5,241,386.72	AAA	AAA	NATIONSBANC MON
55,000	FORD CR AUTO OWNER TR 20	7.090	11-17-03	04-20-00	99.900	100.156	55,085.94	AAA	AAA	FIRST BOSTON CO

LINCOLN CAPITAL

SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

June 9

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
5,023	GMAC COMM SER 1996-C1 CL	6.790	10-15-28	03-15-00	100.100	100.000	5,023.08	AAA	AAA	
26,580	GMAC COMM SER 1996-C1 CL	6.790	10-15-28	04-17-00	100.100	100.000	26,579.82	AAA	AAA	
155,000	GS MTG SECS CORP II SER 1	6.860	07-13-30	03-09-00	99.000	98.199	152,208.79	AAA	NR	PRUDENTIAL SECU
30,000	GS MTG SECS CORP II SER 1	6.860	07-13-30	04-26-00	99.000	98.273	29,482.03	AAA	NR	GOLDMAN SACHS &
415,000	PECO ENERGY TRANSITION T	6.050	03-01-09	03-07-00	93.000	92.613	384,345.12	AAA	AAA	MERRILL LYNCH P
465,000	SEARS CR A/C MASTER TR II	6.050	01-15-08	04-13-00	97.000	97.328	452,575.78	AAA	AAA	MERRILL LYNCH P
2,890,000	SEARS CR A/C MASTER TR II	6.450	10-15-06	04-03-00	99.700	98.906	2,858,390.63	AAA	AAA	GREENWICH CAPIT
2,740,000	CMO CHASE COML MTG SECS	7.760	02-15-10	04-27-00	100.400	100.254	2,746,957.03	NR	AAA	CHASE SECURITIE
293	CMO CHASE MANHATTAN BK	7.130	07-15-07	03-17-00	100.200	100.000	292.93	NR	AAA	
187	CMO CHASE MANHATTAN BK	7.130	07-15-07	04-18-00	100.200	100.000	187.49	NR	AAA	
3,166,000	CMO HELLER FINL COML MT	7.750	11-15-09	03-16-00	99.500	100.445	3,180,098.59	AAA	NR	SALOMON BROS IN
25,492	PVTPL CMO EMAC OWNER TR	7.920	08-15-09	03-15-00	100.000	100.000	25,492.05	AAA	NR	
3,888	PVTPL CMO EMAC OWNER TR	7.920	08-15-09	03-15-00	100.000	100.000	3,888.15	AAA	NR	
29,622	PVTPL CMO EMAC OWNER TR	7.920	08-15-09	04-17-00	100.000	100.000	29,622.03	AAA	NR	
1,837	PVTPL CMO GMAC COML MT	7.150	02-15-08	03-15-00	99.900	100.000	1,837.05	NR	AAA	
7,750	PVTPL CMO GMAC COML MT	7.150	02-15-08	04-18-00	99.900	100.000	7,749.77	NR	AAA	
197,833,117							195,512,552.61			

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MDL CAPITAL MGMT

2,400,000	US TREAS 6.25 NT DUE 01-3	6.250	01-31-02	03-22-00	99.300		2,388,937.50	AAA	AAA	GARDNER RECH &
3,000,000	US TREAS 6.25 NT DUE 01-3	6.250	01-31-02	04-13-00	99.300		2,988,750.00	AAA	AAA	GARDNER RECH &
2,500,000	US TREAS BDS 6.25 DUE 05-	6.250	05-15-30	04-04-00	104.700		2,705,859.38	AAA	AAA	AUTRANET INC
1,200,000	US TREAS NTS 5.625 DUE 05	5.630	05-15-01	03-22-00	101.500		1,189,218.75	AAA	AAA	GARDNER RECH &

2000

SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,150,000	US TREAS NTS 7.75 DUE 02-	7.750	02-15-01	03-22-00	105.700		1,163,027.34	AAA	AAA	GARDNER RECH &
1,000,000	US TREAS NTS DTD 00852 5.	5.500	07-31-01	03-22-00	99.700		987,187.50	NR	AAA	GARDNER RECH &
1.108	FNMA POOL #452095 6.5 DUE	6.500	11-01-28	03-27-00	100.300		1,108.02	AAA	AAA	
1.257	FNMA POOL #452095 6.5 DUE	6.500	11-01-28	04-25-00	100.300		1,257.03	AAA	AAA	
1.546	GNMA POOL #456216 6.5 DUE	6.500	06-15-28	03-15-00	99.700		1,545.51	AAA	AAA	
1.572	GNMA POOL #456216 6.5 DUE	6.500	06-15-28	04-17-00	99.700		1,571.67	AAA	AAA	
1,077	GNMA POOL #500137 SER 202	7.500	09-15-29	03-15-00	100.100		1,077.20	AAA	AAA	
1,087	GNMA POOL #500137 SER 202	7.500	09-15-29	04-17-00	100.100		1,087.35	AAA	AAA	
11,257,647							11,430,627.25			

MILLER ANDERSON

1,400,000	US TREAS NTS 7.5 DUE 02-1	7.500	02-15-05	03-27-00	103.800	103.813	1,453,375.00	AAA	AAA	LEHMAN BROTHERS
7,750,000	FNMA BD 6.25 05-15-2029	6.250	05-15-29	03-17-00	88.600	91.342	7,079,005.00	AAA	AAA	SALOMON BROS IN
1,000,000	FNMA BD 6.25 05-15-2029	6.250	05-15-29	03-27-00	88.600	89.997	899,970.00	AAA	AAA	LEHMAN BROTHERS
500,000	FNMA BD 6.25 05-15-2029	6.250	05-15-29	03-31-00	88.600	90.440	452,200.00	AAA	AAA	GREENWICH CAPIT
965,000	FNMA BD 6.25 05-15-2029	6.250	05-15-29	04-12-00	88.600	89.718	865,778.70	AAA	AAA	SMITH BARNEY IN
1,000,000	FNMA BD 6.25 05-15-2029	6.250	05-15-29	04-24-00	88.600	90.329	903,290.00	AAA	AAA	GREENWICH CAPIT
150,000	PVTPL HSBC CAP FDG DLR 1	10.180	06-30-30	04-26-00	100.000	104.016	156,024.00	NR	NR	HSBC SECURITIES
355,000	PVTPL HYUNDAI SEMICON 8.2	8.250	05-15-04	04-10-00	94.000	92.375	327,931.25	BA3	B	J.P. MORGAN SEC
200,000	PVTPL HYUNDAI SEMICON 8.6	8.630	05-15-07	04-10-00	99.700	90.350	180,700.00	BA3	B	J.P. MORGAN SEC
505,000	AMERN STD INC 7.375 DUE 0	7.380	04-15-05	03-10-00	99.400	93.750	473,437.50	BA3	BB-	DLJ FIXED INCOM
160,000	HONEYWELL INTL INC 7.5 DU	7.500	03-01-10	03-24-00	99.600	100.762	161,219.20	A2	A	SALOMON BROS IN

SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
165,000	HONEYWELL INTL INC 7.5 DU	7.500	03-01-10	04-26-00	99,600	100,571	165,942.15	A2	A	LEHMAN BROTHERS
595,000	MEYER FRED INC DEL NEW 7.	7.450	03-01-08	04-05-00	108,500	96,962	576,923.90	BAA3	BBB-	GOLDMAN SACHS &
700,000	PVTPL EDISON MISSION ENER	7.330	09-15-08	03-01-00	99,200	95,351	667,457.00	BAA1	BBB	FIRST BOSTON CO
300,000	PVTPL RAS LAFFAN LIQUEFIE	8.290	03-15-14	03-16-00	99,700		287,382.00	BAA3	BBB+	FIRST BOSTON CO
3,338	PVTPL WORLD FINL PPTYS TO	6.910	09-01-13	03-01-00	100,600		3,337.64	AA2	AA-	
3,357	PVTPL WORLD FINL PPTYS TO	6.910	09-01-13	04-03-00	100,600		3,356.88	AA2	AA-	
25,000	QWEST COMMUNICATIONS 1	7.500	11-01-08	04-17-00	104,500		24,194.75	BA1	BB+	SALOMON BROS IN
325,000	ROYAL BK SCOTLAND GROU	9.120	03-31-49	03-06-00	100,000		329,377.75	NR	NR	GOLDMAN SACHS &
290,000	ROYAL BK SCOTLAND GROU	9.120	03-31-49	03-16-00	100,000		295,512.90	NR	NR	GOLDMAN SACHS &
18,592	CONTINENTAL AIRLS PASS TH	6.650	03-15-19	03-15-00	101,400		18,591.71	AA3	AA+	
297	PVTPL GLOBAL RATED ELIG A	7.330	03-15-06	03-15-00	99,400		296.65	NR	NR	
521	PVTPL GLOBAL RATED ELIG A	7.330	03-15-06	04-20-00	99,400		521.12	NR	NR	
<hr/>							16,411,104	<hr/>		15,325,825.10

NTQA FIXED INCOME

1,000,000	EUROPEAN INVNT BK 8.875 DU	8.880	03-01-01	03-31-00	118,400		1,017,260.00	AAA	AAA	ABN AMRO SECURI
4,200,000	US TREAS 6.5 NT DUE 08-15	6.500	08-15-05	03-31-00	102,100		4,226,414.05	AAA	AAA	FIRST BOSTON CO
800,000	US TREAS NTS 6.125 DUE 08	6.130	08-15-07	03-08-00	100,600		778,000.00	AAA	AAA	DEUTSCHE BANK G
12,000,000	US TREAS NTS 6.25 DUE 02-	6.250	02-15-07	03-31-00	100,000		11,982,187.50	AAA	AAA	PRUDENTIAL SECU
2,300,000	US TREAS NTS 6.25 DUE 02-	6.250	02-15-07	04-03-00	100,000		2,303,953.13	AAA	AAA	DEUTSCHE BANK G
1,800,000	US TREAS NTS 6.25 DUE 02-	6.250	02-15-07	04-04-00	100,000		1,809,562.50	AAA	AAA	GOLDMAN SACHS &
2,000,000	US TREAS NTS 6.25 DUE 02-	6.250	02-15-07	04-06-00	100,000		2,002,343.76	AAA	AAA	

SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
6,000,000	US TREAS NTS 6.25 DUE 04-	6.250	04-30-01	04-28-00	99.200		5,983,125.00	AAA	AAA	
4,000,000	US TREAS NTS 6.375 DUE 03	6.380	03-31-01	03-31-00	101.200		3,998,437.52	AAA	AAA	
21,000,000	US TREAS NTS DTD 00846 5	5.000	04-30-01	04-28-00	99.800		20,689,101.51	AAA	AAA	DEUTSCHE BANK G
6,500,000	US TREAS NTS DTD 00853 6	6.000	08-15-04	03-31-00	100.500		6,413,671.88	AAA	AAA	
10,000,000	FNMA 5.625 NT DUE 3-15-20	5.630	03-15-01	03-31-00	99.700		9,899,000.00	AAA	AAA	LEHMAN BROTHERS
1,000,000	COMERICA BK DET 7.125 DUE	7.130	12-01-13	04-06-00	90.400		921,020.00	A2	A-	SALOMON BROS IN
1,000,000	DISNEY WALT CO 6.375 BD D	6.380	03-30-01	04-04-00	99.200		995,500.00	A2	A	MORGAN STANLEY
1,500,000	LAIDLAW INC 8.75 DUE 04-1	8.750	04-15-25	03-01-00	112.000		1,098,750.00	B2	BB-	LEHMAN BROTHERS
1,000,000	M.LYNCH & CO INC 6.5 NT D	6.500	04-01-01	04-28-00	98.500		995,100.00	AA3	AA-	MERRILL LYNCH P
1,500,000	NORWEST CORP TRANCHE T	6.250	03-15-01	04-06-00	97.800		1,492,185.00	AA2	NR	MORGAN STANLEY
1,000,000	WAL MART STORES INC NT D	8.630	04-01-01	04-28-00	108.300		1,013,440.00	AA2	AA	SOUTHWEST SECUR
1	NATL ARCHIVES FACS TR 8.5	8.500	09-01-19	03-01-00	95.600		0.91	NR	AAA	
27,254	NATL ARCHIVES FACS TR 8.5	8.500	09-01-19	03-01-00	95.400		27,253.68	NR	AAA	
78,627,255							77,646,306.44			

PUBLIC SCH TEACHERS/SCUDDER

7,132	LAFARGE/ORANE 0% CONV	0.000	03-20-01	04-03-00	6,909.600		534,026.45	0		DEUTSCHE BANK S
26,000	EM TV MERCHANDISIN 4% C	4.000	02-16-05	03-17-00	98.300		27,770.21	0		OMERRILL LYNCH I
122,000	EM TV MERCHANDISIN 4% C	4.000	02-16-05	03-20-00	98.300		129,664.06	0		OMERRILL LYNCH(M
155,132							691,460.72			

SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
2,190,000	FANNIE MAE 7.125 BONDS 15	7.130	01-15-30	03-07-00	100.700		2,213,197.58	0		0BEAR STEARNS NE
1,915,000	FNMA 6.375 DUE 06-15-2009	6.380	06-15-09	04-04-00	96.800		1,823,443.85	0		0MERRILL LYNCH I
750,000	U.S. TREAS 6.5 NT DUE 10-	6.500	10-15-06	03-02-00	101.300		744,023.44	0		0GOLDMAN SACHS &
520,000	US T BOND 6.25% (W) BDS	6.250	05-15-30	03-01-00	101.900		529,425.00	0		0SMITH BARNEY SH
1,200,000	US T BOND 6.25% (W) BDS	6.250	05-15-30	04-11-00	101.600		1,302,187.50	0		0GOLDMAN SACHS &
550,000	US TREAS 6.125 BD DUE 11-	6.130	11-15-27	03-01-00	97.500		537,560.55	0		0SMITH BARNEY SH
350,000	US TREAS 6.125 BD DUE 11-	6.130	11-15-27	03-06-00	97.500		340,539.06	0		0SMITH BARNEY SH
1,300,000	US TREAS NTS DTD 00854 6	6.000	08-15-09	03-13-00	95.700		1,258,460.94	0		0SALOMON BROS IN
490,000	US TREAS NTS DTD 00854 6	6.000	08-15-09	04-05-00	95.700		487,626.56	0		0DB SECS NEW YOR
840,000	US TREAS NTS DTD 00865 6.	6.500	02-15-10	03-13-00	100.300		851,418.75	0		0LEHMAN BROS INC
1,240,000	USA TREASURY BDS 7.25% 15	7.250	05-15-16	03-01-00	106.700		1,335,712.50	0		0DEUTSCHE BANK C
380,000	USA TREASURY NTS 5.875% 1	5.880	11-15-05	03-02-00	99.000		366,165.63	0		0GOLDMAN SACHS &
4,480,000	USA TREASURY NTS 5.875% 1	5.880	02-15-04	04-05-00	97.700		4,424,875.00	0		0DB SECS NEW YOR
725,000	USA TREASURY NTS 5.875% 1	5.880	02-15-04	04-12-00	99.400		714,691.41	0		0DONALDSON LUFKI
1,020,000	USA TREASURY NTS 5.875% 1	5.880	02-15-04	04-26-00	99.300		1,002,309.38	0		0BEAR STEARNS NE
1,000,000	USA TREASURY NTS 6.5% NTS	6.500	05-31-02	03-15-00	99.900		999,921.88	0		0DONALDSON LUFKI
1,840,000	SHAW COMMUNICATIONS IN	8.250	04-11-10	04-07-00	99.600		1,845,814.40	0		0MERRILL LYNCH &
850,000	ALLSTATE CORP 7.875 DUE 0	7.880	05-01-05	04-28-00	99.600		844,415.50	0		0SBC WARBURG DIL
6,119	CONTINENTAL AIRLIS PASS TH	7.260	03-15-20	03-01-00	100.900		6,119.35	0		0CHICAGO INCOME
475,000	DOW CHEM CO 7.375 DUE 11-	7.380	11-01-29	04-14-00	96.800		457,724.25	0		0BARCLAYS DE ZOE
1,000,000	PVTPL LIMESTONE ELECTRO	8.630	03-15-03	03-16-00	100.000		1,001,910.00	0		0DONALDSON LUFKI
600,000	ST PAUL COS INC SR NT 7.8	0.000	04-15-05	04-13-00	99.600		598,836.00	0		0DLJ FIXED INCOM
5,190	FHLMC GOLD POOL C00882 7.	7.500	11-01-29	03-02-00	99.900		5,189.88	0		0CHICAGO INCOME

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,972,419	FHLMC GOLD POOL C00882 7.	7.500	11-01-29	03-22-00	99.900		1,941,600.29	0		0SALOMON BROS IN
4,143	FHLMC GOLD POOL C00882 7.	7.500	11-01-29	04-04-00	99.900		4,143.39	0		0CHICAGO INCOME
452	FHLMC GOLD POOL C33027 7.	7.500	11-01-29	03-02-00	99.800		451.90	0		0CHICAGO INCOME
551,134	FHLMC GOLD POOL C33027 7.	7.500	11-01-29	03-22-00	99.800		542,522.31	0		0SALOMON BROS IN
3,425	FHLMC GOLD POOL C33027 7.	7.500	11-01-29	04-04-00	99.800		3,425.25	0		0CHICAGO INCOME
1,941	FHLMC GROUP #D6-3830 8.0	8.000	08-01-25	03-02-00	101.700		1,941.00	0		0CHICAGO INCOME
2,130	FHLMC GROUP #D6-3830 8.0	8.000	08-01-25	04-04-00	101.700		2,130.06	0		0CHICAGO INCOME
665	FHLMC GROUP #D73719 8.5 M	8.500	08-01-26	03-02-00	102.200		665.18	0		0CHICAGO INCOME
626	FHLMC GROUP #D73719 8.5 M	8.500	08-01-26	04-04-00	102.200		626.02	0		0CHICAGO INCOME
5,872	FHLMC GROUP C26465 6.5 05	6.500	05-01-29	03-02-00	99.300		5,872.21	0		0CHICAGO INCOME
1,882	FHLMC GROUP C26465 6.5 05	6.500	05-01-29	04-04-00	99.300		1,882.03	0		0CHICAGO INCOME
16,932	FNMA POOL #252567 6.5 DUE	9.500	03-01-16	03-02-00	99.900		16,932.27	0		0CHICAGO INCOME
1,847,548	FNMA POOL #252567 6.5 DUE	9.500	03-01-16	03-29-00	99.900		1,771,047.65	0		0BEAR STEARNS NE
12,399	FNMA POOL #252567 6.5 DUE	9.500	03-01-16	04-04-00	99.900		12,398.87	0		0CHICAGO INCOME
871	FNMA POOL #252571 7 DUE 0	7.000	07-01-29	03-02-00	98.400		870.73	0		0CHICAGO INCOME
1,040	FNMA POOL #252571 7 DUE 0	7.000	07-01-29	04-04-00	98.400		1,040.33	0		0CHICAGO INCOME
2,756	FNMA POOL #252875 8 DUE 1	8.000	11-01-29	03-02-00	101.800		2,756.38	0		0CHICAGO INCOME
2,301	FNMA POOL #252875 8 DUE 1	8.000	11-01-29	04-04-00	101.800		2,301.10	0		0CHICAGO INCOME
21,669	FNMA POOL #313835 7.5 DUE	7.500	11-01-27	03-02-00	102.700		21,669.16	0		0CHICAGO INCOME
24,363	FNMA POOL #313835 7.5 DUE	7.500	11-01-27	04-04-00	102.700		24,363.13	0		0CHICAGO INCOME
2,569,580	FNMA POOL #313835 7.5 DUE	7.500	11-01-27	04-10-00	102.700		2,532,642.19	0		0SALOMON BROS IN
1,224	FNMA POOL #323928 7 DUE 0	7.000	07-01-14	03-02-00	100.100		1,223.56	0		0CHICAGO INCOME
105,865	FNMA POOL #323928 7 DUE 0	7.000	07-01-14	03-29-00	100.100		103,582.65	0		0BEAR STEARNS NE

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,311	FNMA POOL #323928 7 DUE 0	7.000	07-01-14	04-04-00	100.100		1,311.05		0	0CHICAGO INCOME
490	FNMA POOL #456078 6 DUE 1	6.000	12-01-28	03-02-00	93.500		490.38		0	0CHICAGO INCOME
349	FNMA POOL #456078 6 DUE 1	6.000	12-01-28	04-04-00	93.500		349.31		0	0CHICAGO INCOME
2,368	FNMA POOL #479572 8.5 DUE	8.500	11-01-29	03-02-00	103.400		2,368.19		0	0CHICAGO INCOME
737	FNMA POOL #479572 8.5 DUE	8.500	11-01-29	04-04-00	103.400		737.34		0	0CHICAGO INCOME
1,055	FNMA POOL #489040 6 DUE 0	6.000	03-01-14	03-02-00	96.400		1,055.40		0	0CHICAGO INCOME
73,308	FNMA POOL #489040 6 DUE 0	6.000	03-01-14	03-29-00	96.400		68,623.45		0	0BEAR STEARNS NE
986	FNMA POOL #489040 6 DUE 0	6.000	03-01-14	04-04-00	96.400		986.40		0	0CHICAGO INCOME
187	FNMA POOL #502270 6.5 DUE	6.500	09-01-29	03-02-00	96.100		187.18		0	0CHICAGO INCOME
287	FNMA POOL #502270 6.5 DUE	6.500	09-01-29	04-04-00	96.100		287.21		0	0CHICAGO INCOME
531	FNMA POOL #505459 6.5 DUE	6.500	09-01-14	03-02-00	98.300		531.42		0	0CHICAGO INCOME
109,555	FNMA POOL #505459 6.5 DUE	6.500	09-01-14	03-29-00	98.300		105,001.61		0	0BEAR STEARNS NE
1,897	FNMA POOL #505459 6.5 DUE	6.500	09-01-14	04-04-00	98.300		1,896.62		0	0CHICAGO INCOME
211,435	FNMA POOL #518461 8 DUE 1	8.000	10-01-29	03-02-00	102.200		211,434.98		0	0CHICAGO INCOME
52,987	FNMA POOL #518461 8 DUE 1	8.000	10-01-29	04-04-00	102.200		52,986.64		0	0CHICAGO INCOME
7,545	FNMA POOL #527243 6.5 DUE	6.500	11-01-29	04-04-00	93.600		7,544.98		0	0CHICAGO INCOME
15,584	GNMA POOL #462802 SER 202	7.000	06-15-28	03-02-00	102.200		15,584.04		0	0CHICAGO INCOME
19,447	GNMA POOL #462802 SER 202	7.000	06-15-28	04-04-00	102.200		19,446.50		0	0CHICAGO INCOME
3,069	GNMA POOL #482928 SER 202	6.500	01-15-29	03-02-00	95.900		3,068.60		0	0CHICAGO INCOME
254	GNMA POOL #482928 SER 202	6.500	01-15-29	04-04-00	95.900		254.16		0	0CHICAGO INCOME
2,572	GNMA POOL #497636 SER 202	6.500	02-15-29	03-02-00	99.300		2,572.03		0	0CHICAGO INCOME

ACCOUNT NAME

SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
32,813	GNMA POOL #497636 SER 202	6.500	02-15-29	04-04-00	99,300		32,813.29		0	CHICAGO INCOME
31,416,317							31,217,186.85			
WELLINGTON										
1,500,000	US TREAS 7.5 BD DUE 11-15	7.500	11-15-24	04-10-00	117,500		1,793,437.50	AAA	AAA	GOLDMAN SACHS &
2,700,000	US TREAS NTS 5.75 DUE 10-	5.750	10-31-02	03-09-00	103,400		2,650,007.81	AAA	AAA	GOLDMAN SACHS &
80,000	PCI CHEM CAN 9.25 SR NT D	9.250	10-15-07	03-29-00	99,300		64,400.00	B3	B+	BEAR, STEARNS,
250,000	RSL COMMUNICATIONS PLC	9.880	11-15-09	04-25-00	97,600		193,750.00	B2	NR	GOLDMAN SACHS &
115,000	ACCURIDE CORP SR SUB NT 9	9.250	02-01-08	04-17-00	97,000		97,750.00	B2	B-	DB CLEARING SER
135,000	ACCURIDE CORP SR SUB NT 9	9.250	02-01-08	04-25-00	97,000		114,075.00	B2	B-	DB CLEARING SER
15,000	ALARIS MED SYS INC 9.75 D	9.750	12-01-06	04-24-00	102,700		12,000.00	B3	B-	DONALDSON LUFK1
35,000	ALARIS MED SYS INC 9.75 D	9.750	12-01-06	04-25-00	102,700		27,300.00	B3	B-	DONALDSON LUFK1
2,500,000	AMERUS CAP I 8.85 DUE 02-	8.850	02-01-27	03-09-00	99,700		2,077,750.00	BAA2	BBB	SALOMON BROS IN
350,000	CLARK MATL HANDLING CO	10.750	11-15-06	03-24-00	89,100		17,500.00	CA	NR	JEFFERIES & COM
150,000	COVAD COMMUNICATIONS G	12.500	02-15-09	04-27-00	94,600		144,750.00	B3	B-	BEAR, STEARNS,
85,000	EXIDE CORP 10 DUE 04-15-2	10.000	04-15-05	04-04-00	97,000		80,750.00	B1	B+	J.P. MORGAN SEC
250,000	HAYES WHEELS INTL INC DEL	9.130	07-15-07	04-18-00	103,700		223,437.50	NR	B	OPPENHEIMER & C
100,000	HAYES WHEELS INTL INC DEL	9.130	07-15-07	04-18-00	100,000		89,500.00	B2	B	OPPENHEIMER & C
150,000	HYPERION TELECOMUNICA	12.250	09-01-04	04-28-00	102,700		156,375.00	B3	BB-	FIRST BOSTON CO
340,000	KAUFMAN & BROAD HOME C	9.630	11-15-06	03-29-00	104,900		326,400.00	B1	BB-	MERRILL LYNCH P
40	OLYMPIC FINL LTD 11.5 3-1	0.120	03-15-07	04-13-00	97,021,500	0.000	44,200.00	NR	NR	RAYMOND JAMES
60	OLYMPIC FINL LTD 11.5 3-1	0.120	03-15-07	04-18-00	97,021,500	0.000	66,000.00	NR	NR	RAYMOND JAMES

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WELLINGTON

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

June 9

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
85,000	POLAROID CORP NT 11.5 DUE	11.500	02-15-06	03-21-00	100.000		87,125.00	BA3	BB-	BEAR, STEARNS,
150,000	PSINET INC 10 DUE 02-15-2	10.000	02-15-05	04-24-00	101.000		135,750.00	B3	B-	GOLDMAN SACHS &
5,000,000	PVTPL RENTAL CAR FIN SER	6.450	08-25-04	03-16-00	99.900		4,868,750.00	NR	NR	CHASE SECURITIE
100,000	RCN CORP 10 DUE 10-15-200	10.000	10-15-07	04-24-00	97.700		89,250.00	B3	B-	B.A. SECURITIES
1,550,000	RELIASTAR FINL CORP 7.5 M	7.130	03-01-03	03-10-00	97.500		1,517,915.00	NR	NR	FIRST BOSTON CO
250,000	REVLON WORLDWIDE PAREN	0.000	03-15-01	03-14-00	59.000		73,125.00	CA	CCC-	BEAR, STEARNS,
1,000,000	SALOMON SMITH BARNEY H	6.250	05-15-03	03-10-00	101.500		965,750.00	AA3	A	SALOMON BROS IN
130,000	TENET HEALTHCARE CORP S	8.130	12-01-08	03-30-00	99.900		117,650.00	BA3	BB-	DONALDSON LUFKI
150,000	TEREX CORP NEW GTD SR SU	8.880	04-01-08	03-29-00	92.200		132,000.00	B2	B	FIRST BOSTON CO
100,000	TEREX CORP NEW GTD SR SU	8.880	04-01-08	04-18-00	92.200		89,000.00	B2	B	FIRST BOSTON CO
1,320,000	TOSCO CORP 8.125 DUE 02-1	8.130	02-15-30	04-24-00	98.900		1,294,220.40	BAA2	NR	SALOMON BROS IN
75,000	VLASIC FOODS INTL INC SR	10.250	07-01-09	03-31-00	98.400		45,000.00	CAA1	B	GOLDMAN SACHS &
45,000	VLASIC FOODS INTL INC SR	10.250	07-01-09	04-03-00	98.400		27,000.00	CAA1	B	GOLDMAN SACHS &
1,540,000	WAL MART STORES INC 7.55	7.550	02-15-30	04-13-00	99.800		1,574,526.80	AA2	AA	MERRILL LYNCH P
325,000	WELLS ALUM CORP 10.125 SR	10.130	06-01-05	03-10-00	93.500		350,902.50	WR	A	WARBURG DILLON
27,061	FHLMC GROUP #55-5059 7.50	7.500	01-01-19	03-15-00	100.200		27,061.10	AAA	AAA	
19,899	FHLMC GROUP #55-5059 7.50	7.500	01-01-19	04-17-00	100.200		19,899.00	AAA	AAA	
287	FHLMC GROUP #C00548 7.0 M	7.000	08-01-27	03-15-00	99.700		287.47	AAA	AAA	
485	FHLMC GROUP #C00548 7.0 M	7.000	08-01-27	04-17-00	99.700		484.90	AAA	AAA	
1,205	FHLMC GROUP #C16754 6.5 1	6.500	10-01-28	03-15-00	100.400		1,205.44	AAA	AAA	
1,171	FHLMC GROUP #C16754 6.5 1	6.500	10-01-28	04-17-00	100.400		1,170.69	AAA	AAA	
13,930	FHLMC GROUP #D65510 6.5 M	6.500	11-01-25	03-15-00	93.600		13,929.56	AAA	AAA	
1,873	FHLMC GROUP #D65510 6.5 M	6.500	11-01-25	04-17-00	93.600		1,873.37	AAA	AAA	

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SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
9,959	FHLMC GROUP #D73249 7.5 M	7.500	07-01-26	03-15-00	98.700		9,958.60	AAA	AAA	
26,407	FHLMC GROUP #D73249 7.5 M	7.500	07-01-26	04-17-00	98.700		26,406.96	AAA	AAA	
388	FHLMC GROUP #D82017 7.0 M	7.000	09-01-27	03-15-00	99.700		387.73	AAA	AAA	
522	FHLMC GROUP #D82017 7.0 M	7.000	09-01-27	04-17-00	99.700		522.32	AAA	AAA	
1,237	FHLMC GROUP #D82108 7.0 M	7.000	09-01-27	03-15-00	99.700		1,236.64	AAA	AAA	
1,178	FHLMC GROUP #D82108 7.0 M	7.000	09-01-27	04-17-00	99.700		1,177.74	AAA	AAA	
436	FHLMC GROUP #D82123 7.0 M	7.000	09-01-27	03-15-00	99.700		435.64	AAA	AAA	
13,558	FHLMC GROUP #D82123 7.0 M	7.000	09-01-27	04-17-00	99.700		13,557.88	AAA	AAA	
429	FHLMC GROUP #D82125 7.0 M	7.000	09-01-27	03-15-00	99.700		429.14	AAA	AAA	
459	FHLMC GROUP #D82125 7.0 M	7.000	09-01-27	04-17-00	99.700		458.72	AAA	AAA	
332	FHLMC GROUP #D82138 7.0 M	7.000	09-01-27	03-15-00	99.700		331.95	AAA	AAA	
4,446	FHLMC GROUP #D82138 7.0 M	7.000	09-01-27	04-17-00	99.700		4,445.72	AAA	AAA	
60	FHLMC GROUP #D82180 7.0 M	7.000	09-01-27	03-15-00	99.700		60.34	AAA	AAA	
2,880	FHLMC GROUP #D82180 7.0 M	7.000	09-01-27	04-17-00	99.700		2,880.01	AAA	AAA	
4,002	FHLMC GROUP #D82289 7.0 M	7.000	09-01-27	03-15-00	99.700		4,002.42	AAA	AAA	
508	FHLMC GROUP #D82289 7.0 M	7.000	09-01-27	04-17-00	99.700		507.83	AAA	AAA	
9,811	FHLMC GROUP #D82303 7.0 M	7.000	09-01-27	03-15-00	99.700		9,811.39	AAA	AAA	
214	FHLMC GROUP #D82303 7.0 M	7.000	09-01-27	04-17-00	99.700		213.71	AAA	AAA	
168	FHLMC GROUP #D82311 7.0 M	7.000	09-01-27	03-15-00	99.700		167.89	AAA	AAA	
197	FHLMC GROUP #D82311 7.0 M	7.000	09-01-27	04-17-00	99.700		197.18	AAA	AAA	
20,841	FHLMC GROUP #D82354 7.0 M	7.000	09-01-27	03-15-00	99.700		20,841.09	AAA	AAA	
736	FHLMC GROUP #D82354 7.0 M	7.000	09-01-27	04-17-00	99.700		736.38	AAA	AAA	
3,345	FHLMC GROUP #D82394 7.0 M	7.000	09-01-27	03-15-00	99.700		3,345.03	AAA	AAA	

WELLINGTON

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
6,143	FHLMC GROUP #D82394 7.0 M	7.000	09-01-27	04-17-00	99.700		6,142.85	AAA	AAA	
489	FHLMC GROUP #D82397 7.0 M	7.000	09-01-27	03-15-00	99.700		489.25	AAA	AAA	
546	FHLMC GROUP #D82397 7.0 M	7.000	09-01-27	04-17-00	99.700		546.34	AAA	AAA	
301	FHLMC GROUP #D82405 7.0 M	7.000	09-01-27	03-15-00	99.700		300.95	AAA	AAA	
308	FHLMC GROUP #D82405 7.0 M	7.000	09-01-27	04-17-00	99.700		308.01	AAA	AAA	
248	FHLMC GROUP #D82423 7.0 M	7.000	09-01-27	03-15-00	99.700		248.35	AAA	AAA	
242	FHLMC GROUP #D82423 7.0 M	7.000	09-01-27	04-17-00	99.700		242.29	AAA	AAA	
152	FHLMC GROUP #D82448 7.0 M	7.000	09-01-27	03-15-00	99.700		152.38	AAA	AAA	
153	FHLMC GROUP #D82448 7.0 M	7.000	09-01-27	04-17-00	99.700		153.36	AAA	AAA	
15,893	FHLMC GROUP #D82474 7.0 M	7.000	09-01-27	03-15-00	99.700		15,892.84	AAA	AAA	
540	FHLMC GROUP #D82474 7.0 M	7.000	09-01-27	04-17-00	99.700		540.17	AAA	AAA	
156	FHLMC GROUP #D82519 7.0 M	7.000	09-01-27	03-15-00	99.700		155.55	AAA	AAA	
169	FHLMC GROUP #D82519 7.0 M	7.000	09-01-27	04-17-00	99.700		169.28	AAA	AAA	
99	FHLMC GROUP #D82610 7.0 M	7.000	09-01-27	03-15-00	99.700		99.10	AAA	AAA	
114	FHLMC GROUP #D82610 7.0 M	7.000	09-01-27	04-17-00	99.700		113.97	AAA	AAA	
314	FHLMC GROUP #D82741 7.0 M	7.000	10-01-27	03-15-00	99.700		313.56	AAA	AAA	
304	FHLMC GROUP #D82741 7.0 M	7.000	10-01-27	04-17-00	99.700		304.12	AAA	AAA	
175	FHLMC GROUP #D82776 7.0 M	7.000	10-01-27	03-15-00	99.700		174.89	AAA	AAA	
6,726	FHLMC GROUP #D82776 7.0 M	7.000	10-01-27	04-17-00	99.700		6,725.70	AAA	AAA	
249	FHLMC GROUP #D82777 7.0 M	7.000	10-01-27	03-15-00	99.700		248.84	AAA	AAA	
241	FHLMC GROUP #D82777 7.0 M	7.000	10-01-27	04-17-00	99.700		240.53	AAA	AAA	
36	FHLMC GROUP #D82802 7.0 M	7.000	10-01-27	03-15-00	99.600		35.79	AAA	AAA	
34	FHLMC GROUP #D82802 7.0 M	7.000	10-01-27	04-17-00	99.700		34.21	AAA	AAA	

June 9

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2000

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
3,169	FHLMC GROUP #D82856 7.0 M	7.000	10-01-27	03-15-00	99.700		3,169.31	AAA	AAA	
127	FHLMC GROUP #D82856 7.0 M	7.000	10-01-27	04-17-00	99.700		126.83	AAA	AAA	
109	FHLMC GROUP #D82859 7.0 M	7.000	10-01-27	03-15-00	99.700		108.55	AAA	AAA	
89	FHLMC GROUP #D82859 7.0 M	7.000	10-01-27	04-17-00	99.700		89.21	AAA	AAA	
712	FHLMC GROUP #D83010 7.0 M	7.000	10-01-27	03-15-00	99.700		712.45	AAA	AAA	
666	FHLMC GROUP #D83010 7.0 M	7.000	10-01-27	04-17-00	99.700		665.53	AAA	AAA	
131	FHLMC GROUP #D88761 6.5 M	6.500	04-01-28	03-15-00	100.400		131.05	AAA	AAA	
95	FHLMC GROUP #D88761 6.5 M	6.500	04-01-28	04-17-00	100.400		94.74	AAA	AAA	
2,928	FHLMC GROUP #E69720 5.5 0	5.500	04-01-13	03-15-00	98.700		2,928.45	AAA	AAA	
4,757	FHLMC GROUP #E69720 5.5 0	5.500	04-01-13	04-17-00	98.700		4,757.30	AAA	AAA	
133	FHLMC GROUP #G00748 7.0 M	7.000	08-01-27	03-15-00	99.700		132.68	AAA	AAA	
205	FHLMC GROUP #G00748 7.0 M	7.000	08-01-27	04-17-00	99.700		205.42	AAA	AAA	
9,519	FHLMC GROUP C90265 6.5 06	6.500	06-01-19	04-17-00	94.600		9,519.40	AAA	AAA	
1,065	FHLMC GROUP E76551 6.5 04	6.500	04-01-14	03-15-00	101.100		1,065.15	AAA	AAA	
1,412	FHLMC GROUP E76551 6.5 04	6.500	04-01-14	04-17-00	101.100		1,411.52	AAA	AAA	
651	FHLMC GROUP E76650 6.5 05	6.500	05-01-14	03-15-00	101.100		651.30	AAA	AAA	
642	FHLMC GROUP E76650 6.5 05	6.500	05-01-14	04-17-00	101.100		642.00	AAA	AAA	
2,180	FHLMC GROUP E76657 6.5 05	6.500	05-01-14	03-15-00	101.100		2,179.87	AAA	AAA	
2,105	FHLMC GROUP E76657 6.5 05	6.500	05-01-14	04-17-00	101.100		2,105.48	AAA	AAA	
2,444	FHLMC GROUP E76754 6.5 05	6.500	05-01-14	03-15-00	101.100		2,443.51	AAA	AAA	
1,963	FHLMC GROUP E76754 6.5 05	6.500	05-01-14	04-17-00	101.100		1,962.58	AAA	AAA	
2,316	FHLMC GROUP E76758 6.5 05	6.500	05-01-14	03-15-00	101.100		2,315.84	AAA	AAA	
1,570	FHLMC GROUP E76758 6.5 05	6.500	05-01-14	04-17-00	101.100		1,569.70	AAA	AAA	

WELLINGTON

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1,683	FHLMC GROUP E76975 6.5 05	6.500	05-01-14	03-15-00	101.100		1,682.85	AAA	AAA	
1,796	FHLMC GROUP E76975 6.5 05	6.500	05-01-14	04-17-00	101.100		1,795.95	AAA	AAA	
2,558	FHLMC GROUP E77020 6.5 05	6.500	05-01-14	03-15-00	101.100		2,557.58	AAA	AAA	
2,703	FHLMC GROUP E77020 6.5 05	6.500	05-01-14	04-17-00	101.100		2,703.49	AAA	AAA	
3,434	FHLMC GROUP GOLD E76890	6.500	05-01-14	03-15-00	101.100		3,434.28	AAA	AAA	
3,847	FHLMC GROUP GOLD E76890	6.500	05-01-14	04-17-00	101.100		3,846.52	AAA	AAA	
1,872	FHLMC POOL #C14793 ADJ RT	6.500	09-01-28	03-15-00	100.400		1,872.25	AAA	AAA	
1,974	FHLMC POOL #C14793 ADJ RT	6.500	09-01-28	04-17-00	100.400		1,974.39	AAA	AAA	
1,123	FHLMC POOL #C15619 6.5 10	6.500	10-01-28	03-15-00	100.400		1,122.69	AAA	AAA	
1,360	FHLMC POOL #C15619 6.5 10	6.500	10-01-28	04-17-00	100.400		1,359.82	AAA	AAA	
1,191	FHLMC POOL #C15634 6.5 10	6.500	10-01-28	03-15-00	100.400		1,191.27	AAA	AAA	
1,342	FHLMC POOL #C15634 6.5 10	6.500	10-01-28	04-17-00	100.400		1,341.84	AAA	AAA	
996	FHLMC POOL #C15704 6.5 10	6.500	10-01-28	03-15-00	100.400		995.86	AAA	AAA	
945	FHLMC POOL #C15704 6.5 10	6.500	10-01-28	04-17-00	100.400		944.82	AAA	AAA	
1,165	FHLMC POOL #C16392 6.5 10	6.500	10-01-28	03-15-00	100.400		1,165.44	AAA	AAA	
12,138	FHLMC POOL #C16392 6.5 10	6.500	10-01-28	04-17-00	100.400		12,138.18	AAA	AAA	
1,000	FHLMC POOL #C16485 ADJ RT	6.500	10-01-28	03-15-00	100.400		999.80	AAA	AAA	
51,522	FHLMC POOL #C16485 ADJ RT	6.500	10-01-28	04-17-00	100.400		51,521.92	AAA	AAA	
2,751	FHLMC POOL #E00577 5.5 09	5.500	09-01-13	03-15-00	98.700		2,750.95	AAA	AAA	
2,108	FHLMC POOL #E00577 5.5 09	5.500	09-01-13	04-17-00	98.700		2,108.16	AAA	AAA	
537	FHLMC POOL #E64609 5.5 05	5.500	05-01-11	03-15-00	98.700		536.54	AAA	AAA	
575	FHLMC POOL #E64609 5.5 05	5.500	05-01-11	04-17-00	98.700		575.05	AAA	AAA	
983	FHLMC POOL #E70847 5.5 06	5.500	06-01-13	03-15-00	98.700		983.37	AAA	AAA	

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SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
792	FHLMC POOL #E70847 5.5 06	5.500	06-01-13	04-17-00	98.700		792.02	AAA	AAA	
1,423	FHLMC POOL #E71622 5.5 08	5.500	08-01-13	03-15-00	98.700		1,422.77	AAA	AAA	
1,332	FHLMC POOL #E71622 5.5 08	5.500	08-01-13	04-17-00	98.700		1,332.12	AAA	AAA	
1,478	FHLMC POOL #E72396 5.5 09	5.500	09-01-13	03-15-00	98.700		1,477.76	AAA	AAA	
1,595	FHLMC POOL #E72396 5.5 09	5.500	09-01-13	04-17-00	98.700		1,595.39	AAA	AAA	
3,118	FNMA POOL #073203 6.835 D	6.840	10-01-05	03-27-00	99.500		3,118.23	AAA	AAA	
3,138	FNMA POOL #073203 6.835 D	6.840	10-01-05	04-25-00	99.400		3,137.68	AAA	AAA	
4,109	FNMA POOL #073464 7.32 DU	7.320	05-01-16	03-27-00	101.700		4,109.12	AAA	AAA	
4,138	FNMA POOL #073464 7.32 DU	7.320	05-01-16	04-25-00	101.700		4,137.84	AAA	AAA	
6,518	FNMA POOL #190031 8 DUE 1	8.000	12-01-19	03-27-00	102.100		6,517.63	AAA	AAA	
10,325	FNMA POOL #190031 8 DUE 1	8.000	12-01-19	04-25-00	102.100		10,325.12	AAA	AAA	
21,464	FNMA POOL #190302 6 DUE 0	6.000	06-01-29	04-25-00	90.700		21,464.11	AAA	AAA	
4,061,926	FNMA POOL #190302 6 DUE 0	6.000	06-01-29	04-27-00	90.700		3,679,850.80	AAA	AAA	SALOMON BROS IN
12,506	FNMA POOL #199468 7 DUE 0	7.000	01-01-08	03-27-00	99.000		12,505.70	AAA	AAA	
12,816	FNMA POOL #199468 7 DUE 0	7.000	01-01-08	04-25-00	99.000		12,815.74	AAA	AAA	
39,234	FNMA POOL #250553 6.0 GTD	6.000	05-01-11	03-27-00	93.800		39,234.49	AAA	AAA	
36,533	FNMA POOL #250553 6.0 GTD	6.000	05-01-11	04-25-00	93.800		36,533.05	AAA	AAA	
4,973	FNMA POOL #251403 6.5 DUE	6.500	12-01-27	03-27-00	95.700		4,972.74	AAA	AAA	
7,720	FNMA POOL #251403 6.5 DUE	6.500	12-01-27	04-25-00	95.700		7,720.40	AAA	AAA	
17,724	FNMA POOL #251818 6 DUE 0	6.000	06-01-18	03-27-00	97.800		17,724.11	AAA	AAA	
27,806	FNMA POOL #251818 6 DUE 0	6.000	06-01-18	04-25-00	97.800		27,806.21	AAA	AAA	
3,849	FNMA POOL #251853 8 DUE 0	8.000	05-01-28	03-27-00	101.700		3,849.01	AAA	AAA	
835	FNMA POOL #251853 8 DUE 0	8.000	05-01-28	04-25-00	101.700		834.63	AAA	AAA	

WELLINGTON

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

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PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
6,027	FNMA POOL #251924 8 DUE 0	8.000	06-01-28	03-27-00	101.700		6,027.45	AAA	AAA	
879	FNMA POOL #251924 8 DUE 0	8.000	06-01-28	04-25-00	101.700		878.76	AAA	AAA	
6,264	FNMA POOL #252206 6 DUE 0	6.000	01-01-19	03-27-00	99.300		6,264.46	AAA	AAA	
8,668	FNMA POOL #252206 6 DUE 0	6.000	01-01-19	04-25-00	99.300		8,668.49	AAA	AAA	
19,889	FNMA POOL #252385 6 DUE 0	6.000	04-01-19	03-27-00	93.300		19,889.00	AAA	AAA	
23,480	FNMA POOL #252385 6 DUE 0	6.000	04-01-19	04-25-00	93.300		23,479.65	AAA	AAA	
7,744	FNMA POOL #252802 8 DUE 0	8.000	09-01-29	03-27-00	101.700		7,743.90	AAA	AAA	
7,901	FNMA POOL #252802 8 DUE 0	8.000	09-01-29	04-25-00	101.700		7,901.26	AAA	AAA	
127	FNMA POOL #252924 7 DUE 1	7.000	12-01-29	03-27-00	98.600		127.06	AAA	AAA	
249	FNMA POOL #252924 7 DUE 1	7.000	12-01-29	04-25-00	98.600		248.84	AAA	AAA	
448	FNMA POOL #313876 6.5 DUE	6.500	12-01-27	03-27-00	95.700		447.71	AAA	AAA	
608	FNMA POOL #313876 6.5 DUE	6.500	12-01-27	04-25-00	95.700		607.63	AAA	AAA	
2,256	FNMA POOL #313877 6.5 DUE	6.500	12-01-27	03-27-00	95.700		2,255.97	AAA	AAA	
2,520	FNMA POOL #313877 6.5 DUE	6.500	12-01-27	04-25-00	95.700		2,520.48	AAA	AAA	
3,429	FNMA POOL #323129 6 DUE 0	6.000	05-01-18	03-27-00	97.800		3,429.26	AAA	AAA	
3,676	FNMA POOL #323129 6 DUE 0	6.000	05-01-18	04-25-00	97.800		3,675.63	AAA	AAA	
1,416,260	FNMA POOL #323995 6 DUE 1	6.000	10-01-29	04-27-00	90.400		1,283,042.94	AAA	AAA	SALOMON BROS IN
33,536	FNMA POOL #331700 6.5 DUE	6.500	02-01-26	03-27-00	98.700		33,536.20	AAA	AAA	
28,280	FNMA POOL #331700 6.5 DUE	6.500	02-01-26	04-25-00	98.700		28,279.85	AAA	AAA	
1,167	FNMA POOL #335203 6 DUE 0	6.000	02-01-11	03-27-00	94.500		1,166.99	AAA	AAA	
673	FNMA POOL #335203 6 DUE 0	6.000	02-01-11	04-25-00	94.500		672.59	AAA	AAA	
16,534	FNMA POOL #355664 7 DUE 0	7.000	04-01-11	03-27-00	98.800		16,534.02	AAA	AAA	
47,903	FNMA POOL #355664 7 DUE 0	7.000	04-01-11	04-25-00	98.800		47,902.73	AAA	AAA	

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SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
342	FNMA POOL #369426 6.5 DUE	6.500	01-01-27	03-27-00	95.700		341.71	AAA	AAA	
344	FNMA POOL #369426 6.5 DUE	6.500	01-01-27	04-25-00	95.700		343.78	AAA	AAA	
473	FNMA POOL #375577 ADJ RT	6.620	12-01-07	03-27-00	103.800		472.74	AAA	AAA	
476	FNMA POOL #375577 ADJ RT	6.620	12-01-07	04-25-00	103.800		475.61	AAA	AAA	
110	FNMA POOL #375627 ADJ RT	6.510	01-01-08	03-27-00	102.000		110.17	AAA	AAA	
111	FNMA POOL #375627 ADJ RT	6.510	01-01-08	04-25-00	102.000		110.85	AAA	AAA	
200	FNMA POOL #375634 6.58 DU	6.580	01-01-08	03-27-00	102.500		200.37	AAA	AAA	
202	FNMA POOL #375634 6.58 DU	6.580	01-01-08	04-25-00	102.500		201.61	AAA	AAA	
331	FNMA POOL #377540 6.5 DUE	6.500	04-01-27	03-27-00	95.700		330.70	AAA	AAA	
349	FNMA POOL #377540 6.5 DUE	6.500	04-01-27	04-25-00	95.700		348.78	AAA	AAA	
361	FNMA POOL #380010 6.59 DU	6.590	12-01-07	03-27-00	103.000		361.36	AAA	AAA	
363	FNMA POOL #380010 6.59 DU	6.590	12-01-07	04-25-00	103.000		363.44	AAA	AAA	
77	FNMA POOL #380042 6.62 DU	6.620	01-01-08	03-27-00	102.700		76.81	AAA	AAA	
77	FNMA POOL #380042 6.62 DU	6.620	01-01-08	04-25-00	102.700		77.28	AAA	AAA	
143	FNMA POOL #380048 6.5 DUE	6.500	01-01-08	03-27-00	101.800		143.09	AAA	AAA	
144	FNMA POOL #380048 6.5 DUE	6.500	01-01-08	04-25-00	101.800		143.94	AAA	AAA	
1,914	FNMA POOL #380167 6.170 G	6.170	04-01-08	03-27-00	101.000		1,913.78	AAA	AAA	
1,925	FNMA POOL #380167 6.170 G	6.170	04-01-08	04-25-00	101.000		1,924.70	AAA	AAA	
457	FNMA POOL #380337 ADJ RT	6.420	06-01-08	03-27-00	101.900		457.27	AAA	AAA	
460	FNMA POOL #380337 ADJ RT	6.420	06-01-08	04-25-00	101.900		459.89	AAA	AAA	
270	FNMA POOL #380400 ADJ RT	6.340	06-01-08	03-27-00	101.900		269.57	AAA	AAA	
271	FNMA POOL #380400 ADJ RT	6.340	06-01-08	04-25-00	101.900		271.17	AAA	AAA	
222	FNMA POOL #380430 ADJ RT	6.310	07-01-08	03-27-00	101.700		221.86	AAA	AAA	

WELLINGTON

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
223	FNMA POOL #380430 ADJ RT	6.310	07-01-08	04-25-00	101.700		223.16	AAA	AAA	
285	FNMA POOL #380437 ADJ RT	6.230	07-01-08	03-27-00	101.100		284.83	AAA	AAA	
286	FNMA POOL #380437 ADJ RT	6.230	07-01-08	04-25-00	101.100		286.49	AAA	AAA	
233	FNMA POOL #380478 6.265 D	6.270	06-01-08	03-27-00	101.400		232.69	AAA	AAA	
234	FNMA POOL #380478 6.265 D	6.270	06-01-08	04-25-00	101.400		234.04	AAA	AAA	
1,461	FNMA POOL #381032 6.07 DU	6.070	12-01-08	03-27-00	100.600		1,461.49	AAA	AAA	
1,470	FNMA POOL #381032 6.07 DU	6.070	12-01-08	04-25-00	100.600		1,469.61	AAA	AAA	
1,748	FNMA POOL #381050 6.07 DU	6.070	12-01-08	03-27-00	100.500		1,747.55	AAA	AAA	
1,757	FNMA POOL #381050 6.07 DU	6.070	12-01-08	04-25-00	100.500		1,757.49	AAA	AAA	
1,607	FNMA POOL #381151 6.09 DU	6.090	01-01-09	03-27-00	102.800		1,606.70	AAA	AAA	
1,616	FNMA POOL #381151 6.09 DU	6.090	01-01-09	04-25-00	102.800		1,615.60	AAA	AAA	
2,701	FNMA POOL #395582 6.5 DUE	6.500	10-01-27	03-27-00	95.700		2,701.43	AAA	AAA	
2,702	FNMA POOL #395582 6.5 DUE	6.500	10-01-27	04-25-00	95.700		2,701.88	AAA	AAA	
13,840	FNMA POOL #395659 8 DUE 0	8.000	08-01-27	03-27-00	101.700		13,839.92	AAA	AAA	
9,406	FNMA POOL #395659 8 DUE 0	8.000	08-01-27	04-25-00	101.700		9,405.79	AAA	AAA	
125	FNMA POOL #397751 6.5 DUE	6.500	10-01-27	03-27-00	95.700		125.25	AAA	AAA	
107	FNMA POOL #397751 6.5 DUE	6.500	10-01-27	04-25-00	95.700		107.08	AAA	AAA	
21	FNMA POOL #400079 8 DUE 1	8.000	11-01-27	03-27-00	101.700		20.56	AAA	AAA	
21	FNMA POOL #400079 8 DUE 1	8.000	11-01-27	04-25-00	101.700		20.87	AAA	AAA	
5,034	FNMA POOL #402830 6.5 DUE	6.500	12-01-27	03-27-00	95.700		5,034.11	AAA	AAA	
659	FNMA POOL #402830 6.5 DUE	6.500	12-01-27	04-25-00	95.700		658.87	AAA	AAA	
24	FNMA POOL #404439 8 DUE 1	8.000	11-01-27	03-27-00	101.700		24.39	AAA	AAA	
25	FNMA POOL #404439 8 DUE 1	8.000	11-01-27	04-25-00	101.700		24.56	AAA	AAA	

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SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
4,750	FNMA POOL #404587 6.5 DUE	6.500	12-01-27	03-27-00	95.700		4,749.77	AAA	AAA	
1,938	FNMA POOL #404587 6.5 DUE	6.500	12-01-27	04-25-00	95.700		1,938.41	AAA	AAA	
2,627	FNMA POOL #404883 6.5 GTD	6.500	11-01-27	03-27-00	95.700		2,626.86	AAA	AAA	
834	FNMA POOL #404883 6.5 GTD	6.500	11-01-27	04-25-00	95.700		834.47	AAA	AAA	
3,531	FNMA POOL #408195 6.5 GTD	6.500	12-01-27	03-27-00	95.700		3,530.72	AAA	AAA	
6,270	FNMA POOL #408195 6.5 GTD	6.500	12-01-27	04-25-00	95.700		6,269.74	AAA	AAA	
34	FNMA POOL #408209 8 DUE 0	8.000	01-01-28	03-27-00	101.700		34.35	AAA	AAA	
35	FNMA POOL #408209 8 DUE 0	8.000	01-01-28	04-25-00	101.700		34.59	AAA	AAA	
19	FNMA POOL #409231 8 DUE 0	8.000	01-01-28	03-27-00	101.700		19.48	AAA	AAA	
20	FNMA POOL #409231 8 DUE 0	8.000	01-01-28	04-25-00	101.700		20.08	AAA	AAA	
18	FNMA POOL #412146 8 DUE 0	8.000	01-01-28	03-27-00	101.700		17.54	AAA	AAA	
3,966	FNMA POOL #412146 8 DUE 0	8.000	01-01-28	04-25-00	101.700		3,965.68	AAA	AAA	
8	FNMA POOL #433239 8 DUE 0	8.000	07-01-28	03-27-00	101.700		7.99	AAA	AAA	
8	FNMA POOL #433239 8 DUE 0	8.000	07-01-28	04-25-00	101.700		8.05	AAA	AAA	
36	FNMA POOL #495001 8 DUE 0	8.000	05-01-29	03-27-00	101.700		35.82	AAA	AAA	
1,998	FNMA POOL #495001 8 DUE 0	8.000	05-01-29	04-25-00	101.700		1,997.60	AAA	AAA	
30	FNMA POOL #499350 7 DUE 0	7.000	09-01-29	03-27-00	98.600		29.80	AAA	AAA	
28	FNMA POOL #499350 7 DUE 0	7.000	09-01-29	04-25-00	98.600		28.44	AAA	AAA	
26	FNMA POOL #501155 7 DUE 0	7.000	08-01-29	03-27-00	98.600		26.41	AAA	AAA	
30	FNMA POOL #501155 7 DUE 0	7.000	08-01-29	04-25-00	98.600		29.82	AAA	AAA	
847	FNMA POOL #502324 7 DUE 1	7.000	12-01-29	03-27-00	98.600		846.60	AAA	AAA	
922	FNMA POOL #502324 7 DUE 1	7.000	12-01-29	04-25-00	98.600		922.32	AAA	AAA	
104	FNMA POOL #502351 7 DUE 0	7.000	09-01-29	03-27-00	98.600		103.67	AAA	AAA	

WELLINGTON

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
101	FNMA POOL #502353 7 DUE 0	7.000	09-01-29	04-25-00	98.600		101.30	AAA	AAA	
33,424	FNMA POOL #505182 8 DUE 0	8.000	09-01-29	03-09-00	101.700		33,580.97	AAA	AAA	BALIS ZORN GERA
3,587	FNMA POOL #505182 8 DUE 0	8.000	09-01-29	03-27-00	101.700		3,587.37	AAA	AAA	
764	FNMA POOL #508598 8 DUE 0	8.000	08-01-29	03-27-00	101.700		763.85	AAA	AAA	
755	FNMA POOL #508598 8 DUE 0	8.000	08-01-29	04-25-00	101.700		754.85	AAA	AAA	
80	FNMA POOL #515518 7 DUE 1	7.000	10-01-29	03-27-00	98.600		80.06	AAA	AAA	
79	FNMA POOL #515518 7 DUE 1	7.000	10-01-29	04-25-00	98.600		78.74	AAA	AAA	
30	FNMA POOL #517238 8 DUE 0	8.000	09-01-29	03-27-00	101.700		29.88	AAA	AAA	
234	FNMA POOL #517238 8 DUE 0	8.000	09-01-29	04-25-00	101.700		233.95	AAA	AAA	
4,457	FNMA POOL #517694 6.5 DUE	6.500	07-01-19	04-25-00	94.500		4,457.10	AAA	AAA	
122	FNMA POOL #519753 7 DUE 1	7.000	11-01-29	03-27-00	98.600		121.79	AAA	AAA	
2,688	FNMA POOL #519753 7 DUE 1	7.000	11-01-29	04-25-00	98.600		2,688.09	AAA	AAA	
795	FNMA POOL #521007 7 DUE 1	7.000	12-01-29	03-27-00	98.600		794.98	AAA	AAA	
770	FNMA POOL #521007 7 DUE 1	7.000	12-01-29	04-25-00	98.600		770.41	AAA	AAA	
650	FNMA POOL #521034 7 DUE 1	7.000	12-01-29	03-27-00	98.600		649.81	AAA	AAA	
2,147	FNMA POOL #521034 7 DUE 1	7.000	12-01-29	04-25-00	98.600		2,147.38	AAA	AAA	
125	FNMA POOL #522626 7 DUE 1	7.000	11-01-29	03-27-00	98.600		124.80	AAA	AAA	
117	FNMA POOL #522626 7 DUE 1	7.000	11-01-29	04-25-00	98.600		116.93	AAA	AAA	
89	FNMA POOL #523877 7 DUE 1	7.000	11-01-29	03-27-00	98.600		89.27	AAA	AAA	
87	FNMA POOL #523877 7 DUE 1	7.000	11-01-29	04-25-00	98.600		86.83	AAA	AAA	
636	FNMA POOL #524382 7 DUE 1	7.000	12-01-29	03-27-00	98.600		635.90	AAA	AAA	
665	FNMA POOL #524382 7 DUE 1	7.000	12-01-29	04-25-00	98.600		665.10	AAA	AAA	
1,929	FNMA REMIC TR SER 1996 CL	7.390	03-25-21	03-27-00	103.200		1,928.68	AAA	AAA	

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SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
1.851	FNMA REMIC TR SER 1996 CL	7.390	03-25-21	04-25-00	103.200		1,850.90	AAA	AAA	
201	GNMA POOL #316979 SER 202	8.000	12-15-21	03-15-00	104.000		201.13	AAA	AAA	
203	GNMA POOL #316979 SER 202	8.000	12-15-21	04-17-00	104.000		202.56	AAA	AAA	
13,175	GNMA POOL #375987 7 DUE 0	7.000	01-15-24	03-15-00	90.500		13,175.33	AAA	AAA	
4,144	GNMA POOL #375987 7 DUE 0	7.000	01-15-24	04-17-00	90.500		4,144.11	AAA	AAA	
150	GNMA POOL #395489 SER 202	6.000	02-15-29	03-15-00	89.800		149.86	AAA	AAA	
97,299	GNMA POOL #395489 SER 202	6.000	02-15-29	03-29-00	89.800		88,085.81	AAA	AAA	GREENWICH CAPIT
149	GNMA POOL #395489 SER 202	6.000	02-15-29	04-17-00	89.800		149.06	AAA	AAA	
792	GNMA POOL #398880 7.5 DUE	7.500	09-15-11	03-15-00	100.700		792.04	AAA	AAA	
980	GNMA POOL #398880 7.5 DUE	7.500	09-15-11	04-17-00	100.700		979.89	AAA	AAA	
505	GNMA POOL #421162 6.5 DUE	6.500	02-15-26	03-15-00	98.500		505.11	AAA	AAA	
572	GNMA POOL #421162 6.5 DUE	6.500	02-15-26	04-17-00	98.500		571.58	AAA	AAA	
2,871	GNMA POOL #421509 7.5 DUE	7.500	09-15-11	03-15-00	100.700		2,871.36	AAA	AAA	
3,041	GNMA POOL #421509 7.5 DUE	7.500	09-15-11	04-17-00	100.700		3,040.50	AAA	AAA	
1,907	GNMA POOL #432741 7.5 DUE	7.500	07-15-11	03-15-00	100.700		1,906.60	AAA	AAA	
1,765	GNMA POOL #432741 7.5 DUE	7.500	07-15-11	04-17-00	100.700		1,764.51	AAA	AAA	
2,409	GNMA POOL #432923 7.5 DUE	7.500	08-15-11	03-15-00	100.700		2,409.40	AAA	AAA	
2,964	GNMA POOL #432923 7.5 DUE	7.500	08-15-11	04-17-00	100.700		2,963.58	AAA	AAA	
4,506	GNMA POOL #433919 SER 202	7.000	08-15-28	03-15-00	96.700		4,505.69	AAA	AAA	
2,911	GNMA POOL #433919 SER 202	7.000	08-15-28	04-17-00	96.700		2,910.90	AAA	AAA	
586,970	GNMA POOL #434143 SER 202	6.000	01-15-29	03-02-00	89.800		530,841.42	AAA	AAA	SALOMON BROS IN
675	GNMA POOL #434143 SER 202	6.000	01-15-29	03-15-00	89.800		675.12	AAA	AAA	
743,357	GNMA POOL #458035 SER 202	6.000	02-15-29	03-02-00	94.000		672,273.10	AAA	AAA	SALOMON BROS IN

WELLINGTON

SALE OF BONDS (continued)
March 1, 2000 THROUGH April 30, 2000

June 9

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
871	GNMA POOL #458035 SER 202	6.000	02-15-29	03-15-00	94.000		870.82	AAA	AAA	
652,458	GNMA POOL #458977 SER 202	6.000	01-15-29	03-02-00	89.800		590,066.73	AAA	AAA	SALOMON BROS IN
719	GNMA POOL #458977 SER 202	6.000	01-15-29	03-15-00	89.800		718.52	AAA	AAA	
677	GNMA POOL #462822 SER 201	6.500	07-15-13	03-15-00	98.300		676.80	AAA	AAA	
573	GNMA POOL #462822 SER 201	6.500	07-15-13	04-17-00	98.300		573.45	AAA	AAA	
460	GNMA POOL #467288 SER 202	7.000	10-15-28	03-15-00	96.700		459.86	AAA	AAA	
450	GNMA POOL #467288 SER 202	7.000	10-15-28	04-17-00	96.700		450.01	AAA	AAA	
518	GNMA POOL #470292 SER 202	6.000	05-15-29	03-15-00	89.800		518.04	AAA	AAA	
461,332	GNMA POOL #470292 SER 202	6.000	05-15-29	03-29-00	89.800		417,649.61	AAA	AAA	GREENWICH CAPIT
608	GNMA POOL #470292 SER 202	6.000	05-15-29	04-17-00	89.800		608.03	AAA	AAA	
315	GNMA POOL #470606 SER 202	6.500	07-15-29	03-15-00	93.000		315.09	AAA	AAA	
326	GNMA POOL #470606 SER 202	6.500	07-15-29	04-17-00	93.000		326.12	AAA	AAA	
358,110	GNMA POOL #470606 SER 202	6.500	07-15-29	04-27-00	93.000		335,952.00	AAA	AAA	SALOMON BROS IN
17,288	GNMA POOL #475835 SER 201	6.500	06-15-13	03-15-00	98.300		17,287.59	AAA	AAA	
2,360	GNMA POOL #475835 SER 201	6.500	06-15-13	04-17-00	98.300		2,360.08	AAA	AAA	
664	GNMA POOL #488313 SER 202	7.000	12-15-28	03-15-00	96.700		664.14	AAA	AAA	
680	GNMA POOL #488313 SER 202	7.000	12-15-28	04-17-00	96.700		679.75	AAA	AAA	
484,742	GNMA POOL #490264 SER 202	6.000	03-15-29	03-02-00	94.000		438,388.61	AAA	AAA	SALOMON BROS IN
501	GNMA POOL #490264 SER 202	6.000	03-15-29	03-15-00	94.000		501.21	AAA	AAA	
500,157	GNMA POOL #491118 SER 202	6.000	03-15-29	03-02-00	94.000		452,329.87	AAA	AAA	SALOMON BROS IN
535	GNMA POOL #491118 SER 202	6.000	03-15-29	03-15-00	94.000		534.83	AAA	AAA	
618	GNMA POOL #491217 SER 202	6.500	02-15-29	03-15-00	93.000		618.16	AAA	AAA	
602	GNMA POOL #491217 SER 202	6.500	02-15-29	04-17-00	93.000		602.18	AAA	AAA	

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SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
562.136	GNMA POOL #491217 SER 202	6.500	02-15-29	04-27-00	93.000		527,353.97	AAA	AAA	SALOMON BROS IN
237.148	GNMA POOL #491481 SER 202	6.000	05-15-29	03-02-00	94.000		214,471.17	AAA	AAA	SALOMON BROS IN
329	GNMA POOL #491481 SER 202	6.000	05-15-29	03-15-00	94.000		328.91	AAA	AAA	
0	GNMA POOL #491481 SER 202	6.000	05-15-29	03-24-00	200.000		0.01	AAA	AAA	
273	GNMA POOL #491740 SER 202	7.000	11-15-28	03-15-00	96.700		273.31	AAA	AAA	
3,502	GNMA POOL #491740 SER 202	7.000	11-15-28	04-17-00	96.700		3,502.49	AAA	AAA	
268	GNMA POOL #493362 SER 202	6.500	12-15-28	03-15-00	100.900		268.12	AAA	AAA	
276	GNMA POOL #493362 SER 202	6.500	12-15-28	04-17-00	100.900		275.85	AAA	AAA	
289.759	GNMA POOL #493362 SER 202	6.500	12-15-28	04-27-00	100.900		271,830.00	AAA	AAA	SALOMON BROS IN
1,029	GNMA POOL #495175 SER 202	7.500	09-15-29	03-15-00	98.300		1,028.60	AAA	AAA	
693	GNMA POOL #495175 SER 202	7.500	09-15-29	04-17-00	98.300		692.70	AAA	AAA	
883.910	GNMA POOL #495175 SER 202	7.500	09-15-29	04-27-00	98.300		869,822.48	AAA	AAA	MORGAN STANLEY
788	GNMA POOL #497247 SER 202	6.000	02-15-29	03-15-00	89.800		788.35	AAA	AAA	
560.216	GNMA POOL #497247 SER 202	6.000	02-15-29	03-29-00	89.800		507,170.48	AAA	AAA	GREENWICH CAPIT
48,532	GNMA POOL #497247 SER 202	6.000	02-15-29	04-17-00	89.800		48,531.65	AAA	AAA	
119	GNMA POOL #498500 SER 202	6.000	02-15-29	03-15-00	89.800		119.31	AAA	AAA	
102.690	GNMA POOL #498500 SER 202	6.000	02-15-29	03-29-00	89.800		92,966.77	AAA	AAA	GREENWICH CAPIT
119	GNMA POOL #498500 SER 202	6.000	02-15-29	04-17-00	89.800		119.47	AAA	AAA	
102.146	GNMA POOL #499542 SER 202	6.000	02-15-29	03-02-00	89.800		92,378.73	AAA	AAA	SALOMON BROS IN
107	GNMA POOL #499542 SER 202	6.000	02-15-29	03-15-00	89.800		106.89	AAA	AAA	
171	GNMA POOL #499645 SER 202	6.000	02-15-29	03-15-00	89.800		171.40	AAA	AAA	
149.496	GNMA POOL #499645 SER 202	6.000	02-15-29	03-29-00	89.800		135,340.86	AAA	AAA	GREENWICH CAPIT
174	GNMA POOL #499645 SER 202	6.000	02-15-29	04-17-00	89.800		174.13	AAA	AAA	

WELLINGTON

SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
221	GNMA POOL #502833 SER 202	7.500	11-15-29	03-15-00	98.300		220.84	AAA	AAA	
349	GNMA POOL #502833 SER 202	7.500	11-15-29	04-17-00	98.300		348.78	AAA	AAA	
303,971	GNMA POOL #502833 SER 202	7.500	11-15-29	04-27-00	98.300		299,126.05	AAA	AAA	MORGAN STANLEY
793,967	GNMA POOL #503011 SER 202	6.000	03-15-29	03-02-00	89.800		718,044.31	AAA	AAA	SALOMON BROS IN
950	GNMA POOL #503011 SER 202	6.000	03-15-29	03-15-00	89.800		950.02	AAA	AAA	
49	GNMA POOL #505387 SER 204	7.500	01-15-30	03-15-00	97.700		49.15	AAA	AAA	
70	GNMA POOL #505387 SER 204	7.500	01-15-30	04-17-00	97.700		69.86	AAA	AAA	
59,831	GNMA POOL #505387 SER 204	7.500	01-15-30	04-27-00	97.700		58,877.46	AAA	AAA	MORGAN STANLEY
280	GNMA POOL #506289 SER 202	6.500	06-15-29	03-15-00	93.000		279.89	AAA	AAA	
274	GNMA POOL #506289 SER 202	6.500	06-15-29	04-17-00	93.000		273.89	AAA	AAA	
303,901	GNMA POOL #506289 SER 202	6.500	06-15-29	04-27-00	93.000		285,097.13	AAA	AAA	SALOMON BROS IN
42	GNMA POOL #507381 SER 202	7.500	10-15-29	03-15-00	98.300		41.63	AAA	AAA	
51	GNMA POOL #507381 SER 202	7.500	10-15-29	04-17-00	98.300		50.91	AAA	AAA	
55,015	GNMA POOL #507381 SER 202	7.500	10-15-29	04-27-00	98.300		54,137.81	AAA	AAA	MORGAN STANLEY
488	GNMA POOL #510965 SER 202	6.500	05-15-29	03-15-00	93.000		487.66	AAA	AAA	
695	GNMA POOL #510965 SER 202	6.500	05-15-29	04-17-00	93.000		695.19	AAA	AAA	
74,817	GNMA POOL #510965 SER 202	6.500	05-15-29	04-27-00	93.000		70,187.33	AAA	AAA	SALOMON BROS IN
28,276	GNMA, POOL # 366804	7.000	06-15-24	03-15-00	90.500		28,275.99	AAA	AAA	
29,372	GNMA, POOL # 366804	7.000	06-15-24	04-17-00	90.500		29,371.58	AAA	AAA	
4,481	GNMA, POOL # 421762	7.500	08-15-11	03-15-00	100.700		4,480.76	AAA	AAA	
4,958	GNMA, POOL # 421762	7.500	08-15-11	04-17-00	100.700		4,957.56	AAA	AAA	
7,865	GNMA, POOL # 429220	6.500	04-15-26	03-15-00	98.500		7,865.13	AAA	AAA	
368	GNMA, POOL # 429220	6.500	04-15-26	04-17-00	98.500		368.25	AAA	AAA	

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SALE OF BONDS (continued)
 March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
744	GNMA, POOL # 433161	7.500	08-15-11	03-15-00	100.700		743.59	AAA	AAA	
745	GNMA, POOL # 433161	7.500	08-15-11	04-17-00	100.700		745.14	AAA	AAA	
29,208	GNMA, POOL # 780598	7.500	12-15-23	03-15-00	103.100		29,208.03	AAA	AAA	
40,852	GNMA, POOL # 780598	7.500	12-15-23	04-17-00	103.100		40,851.69	AAA	AAA	
16,041	CHASE MANHATTAN GRANT	6.610	09-15-02	03-15-00	99.900		16,041.08	AAA	AAA	
17,448	CHASE MANHATTAN GRANT	6.610	09-15-02	04-17-00	99.900		17,448.00	AAA	AAA	
33,550	CMO AST SECURITIZATION C	7.350	04-14-27	03-16-00	73.100		33,550.06	AAA	AAA	
23,312	CMO AST SECURITIZATION C	7.350	04-14-27	04-18-00	73.100		23,312.45	AAA	AAA	
16,076	CR SUISSE 1ST BSTN MTG SE	6.400	02-17-04	03-17-00	100.500		16,076.30	AAA	AAA	
11,347	CR SUISSE 1ST BSTN MTG SE	6.400	02-17-04	04-17-00	100.500		11,347.47	AAA	AAA	
617	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	02-15-00	97.200		-616.89	AAA	AAA	
20,560	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	03-15-00	98.800		20,560.00	AAA	AAA	
21,672	ONYX ACCEP GRANTOR TR S	6.450	12-15-02	04-18-00	98.800		21,672.48	AAA	AAA	
1,705	PVTPL CMO GMAC COML MT	7.150	02-15-08	03-15-00	99.900		1,704.61	NR	AAA	
7,191	PVTPL CMO GMAC COML MT	7.150	02-15-08	04-18-00	99.900		7,191.06	NR	AAA	
35,789,797							33,605,872.16			

CIGNA REAL ESTATE

SALE OF REAL ESTATE
March 1, 2000 THROUGH April 30, 2000

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NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
0	CIGNA REAL ESTATE FU	03-31-00		0.00	0.00	0.00	386,497.81	386,497.81
49	CIGNA REAL ESTATE FU	03-31-00		0.00	0.00	201,665.07	171,392.03	30,273.04
49						201,665.07	215,105.78	416,770.85

JP MORGAN REAL ESTATE

149	CF MGT-JPM SPECIAL S	04-03-00		0.00	0.00	103,049.90	85,599.87	17,450.03
439	CF MGT-JPM STRATEGI	04-03-00		0.00	0.00	309,149.71	264,290.03	44,859.68
587						412,199.61	349,889.90	62,309.71

LEND LEASE REAL ESTATE

466,157	SCHRODER OFFICE OPP	04-12-00		0.00	0.00	466,156.60	466,156.60	0.00
466,157						466,156.60	466,156.60	0.00

OLYMPUS REAL ESTATE

289,744	&&& OLYMUS REAL EST	03-07-00		0.00	0.00	289,744.00	289,744.00	0.00
1,144,749	&&& OLYMUS REAL EST	03-30-00		0.00	0.00	1,144,749.00	1,144,749.00	0.00
1,434,493						1,434,493.00	1,434,493.00	0.00

SSR TOWER

188	CF METLIFE REAL ESTA	03-05-00		0.00	0.00	99,296.43	99,296.43	0.00
188						99,296.43	99,296.43	0.00

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SALE OF REAL ESTATE (continued)
March 1, 2000 THROUGH April 30, 2000

NO. OF SHS	ISSUE	SALE DATE	BROKER	COMMISSION		PROCEEDS	COST	GAIN OR (LOSS)
				PER UNIT	EXTENSION			
121,436	CF ALLEGIS REAL ESTA	03-01-00		0.00	0.00	121,435.85	121,435.85	0.00
0	CF ALLEGIS REAL ESTA	03-31-00		0.00	0.00	0.00	106,750.38	-106,750.38
121,436						121,435.85	228,186.23	-106,750.38

SMITH GRAHAM

SALE OF SHORT TERMS
March 1, 2000 THROUGH April 30, 2000

PAR VALUE	ISSUE	RATE	MATURITY DATE	SALE DATE	UNIT COST	UNIT PROCEEDS	TOTAL PROCEEDS	RATINGS		BROKER
								MOODY	S & P	
100,000	US TREAS BILLS 04-18-2000	0.000	04-18-00	04-14-00	99.800		99,933.94	0	0	GOLDMAN SACHS
5,900,000	US TREAS BILLS 04-18-2000	0.000	04-18-00	04-18-00	99.800		5,892,257.90	0	0	CHICAGO REDEMPTI
6,000,000							5,992,191.84			

Ms. Anderson moved the Report of the Committee on Investments to the omnibus.

June 9

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REPORT OF FINANCIAL SECRETARY

Financial Statement

The Financial Secretary presented herewith a report on the Fund's net assets, changes in net assets, and supporting reports for the ten months ending April 30, 2000, with the recommendation that it be approved and printed in the proceedings of this meeting.

STATEMENT OF PLAN ASSETS

	4/30/00	6/30/99
Cash and cash equivalents	\$ 341,030,054	501,491,185
Receivables:		
Employer	6,120,623	55,541,713
State of Illinois	5,420,392	5,420,392
Employee	22,003,781	42,571,852
Accrued investment income	51,240,418	49,658,404
Participating teachers' accounts for contributions	2,840,250	1,099,548
Other receivables	197,575	807,614
Investments, at fair value:		
Equity	6,625,725,778	6,088,575,628
Bonds	2,757,743,065	2,794,078,376
Real estate	500,018,715	452,770,342
Private equity	69,259,809	11,261,968
Prepaid expenses	1,906,722	1,614,142
Fixed assets	212,581	171,014
Administrative/accounts payable	36,894,330	77,846,881
Net assets available for benefits	<u>\$10,346,825,433</u>	<u>9,877,215,297</u>

STATEMENT OF CHANGE IN PLAN ASSETS

	10 months Ending 4/30/00	10 months Ending 6/30/99
Additions:		
Employer:		
Federal funds	6,171,425	5,846,648
State of Illinois	54,253,917	54,245,584
Special leaves	66,021	92,521
Reciprocal collections	17,699	16,329
Employee	106,438,087	150,421,632

Investment income:		
Interest	195,797,488	217,889,356
Dividends	62,911,894	62,378,390
Securities lending (net)	4,226,353	3,633,821
Realized gains	387,667,172	609,486,414
Unrealized gains	50,826,699	856,704,220
Miscellaneous	138,054	580,643
Deductions:		
Refunds	11,578,760	9,726,075
Pension benefits	337,795,255	317,033,250
Death benefits	2,231,090	2,236,432
Health insurance rebate	23,286,469	22,013,995
Investment advisory & custodial	20,397,797	17,684,853
Write-off of previous receivables	0	22,230,625
Administrative & miscellaneous	3,615,302	3,313,271
Net income	469,610,136	1,567,057,057
Net assets available for benefits		
at beginning of year	9,877,215,297	8,310,158,240
Net assets available for benefits at end of period	\$10,346,825,433	9,877,215,297

INVESTMENT ANALYSIS

APRIL 30, 2000

	FAIR VALUE 4/30/00	FAIR VALUE 6/30/99	FAIR VALUE 8/31/98	FAIR VALUE 8/31/97
ASSETS				
EQUITY	\$ 6,625,725,778	6,088,575,628	4,280,562,413	4,695,096,170
BONDS	2,757,743,065	2,794,078,376	3,214,613,051	2,595,049,259
REAL ESTATE	500,018,715	452,770,342	395,224,720	258,968,825
PRIVATE EQUITY	69,259,809	11,261,968	—	—
CASH & CASH EQUIVALENT	341,030,054	501,491,185	355,500,021	445,710,933
	10,293,777,421	9,848,177,499	8,245,900,205	7,994,825,187
INCOME				
	10 Months 7/1/99 - 4/30/00	Projected** Fiscal Year 2000	Projected* Fiscal Year 1999	Fiscal Year 1998
DIVIDENDS	62,911,894	75,494,273	74,423,978	69,187,083
INTEREST	195,797,488	234,956,986	260,631,157	255,974,296
SECURITIES LENDING (NET)	4,226,353	5,071,624	4,360,585	3,220,385

NET APPRECIATION	438,493,871	N/A	1,466,190,635	111,923,038
\$	701,429,606		1,805,606,355	440,304,802

* Represents 10 months of actual results in fiscal year 1999 projected to 12 months for comparative purposes except for net appreciation.

** Represents 10 months of actual results in fiscal year 2000 projected to 12 months for comparative purposes except for net appreciation.

- 1 In April, 1999 the Fund increased the equity portfolio target allocation from 53% to 65%. The increase of dividend income from 1999 to 2000 is due to the Fund's continues diversification into equities.
- 2 In April, 1999 the Fund reduced the fixed income portfolio target allocation from 40% to 28%. The decrease of interest income from 1999 to 2000 is due to the Fund's continued diversification of its portfolio into equities.
- 3 The rate of return for the ten months ending 4/30/00 for the S & P 500 Index was 6.87% and Lehman Aggregate Index was 2.48%. Net appreciation for the ten months ending 4/30/00 includes \$387.7 million of realized gains and \$50.8 million of unrealized gains.
- 4 The Fund had a rate of return of 6.91% for the period July 1, 1999 through April 30, 2000. The rate of return for the ten months ending June 30 1999 was 21.40%. The differences in returns cause the large difference of net appreciation between the two periods.

MANAGERS FEES ANALYSIS AS OF 4/30/00

	FUNDING DATE	MANAGERS FEES 7/1 - 4/30/00	PROJECTED F. Y. 2000 MGR. FEES	FAIR VALUE 04/30/00
EQUITY				
<i>Domestic</i>				
NTQA Minicap	6/11/90	267,154	\$320,585	555,083,992
NTQA Midcap Index 400 Fund (Funded 12/15/98)	12/15/98	19,387	23,265	252,125,379
NTQA S & P 500 Index Fund	4/10/90	151,060	181,273	1,854,852,706
Ariel Capital	5/2/94	436,484	523,781	158,568,333
Brinson Partners, Inc. (Funded 5/15/99)	5/25/99	630,314	756,376	221,317,165
Dimensional Fund Adv.	7/1/96	382,289	458,747	92,538,370
Fidelity Management	2/1/94	1,517,208	1,820,650	618,163,326
Harris Investment (Funded 5/25/99)	5/25/99	515,282	618,338	300,772,961
Holland Capital	2/1/94	223,544	268,253	50,608,865
Iridian Asset Management (Funded 12/15/98)	12/15/98	603,800	724,560	97,435,907
J & W Seligman	5/2/94	944,350	1,133,220	296,585,550
New Amsterdam Partners	7/1/92	341,390	409,668	151,088,078
Oppenheimer Capital	1/2/91	304,117	364,940	106,254,504
Waddell & Reed Inv. Mgmt.	1/2/91	643,772	772,526	637,124,234

William Blair & Co. (Funded 12/15/98)	12/15/98	411,274	493,529	110,913,789
Woodford Gayed Mgmt., Inc.	6/1/98	152,672	183,207	28,957,570
Zevenbergen Capital Inc.	8/3/92	577,852	693,422	98,505,277
Total		8,121,950	9,746,340	5,630,896,003

International Equity

Morgan Stanley Asset Mgmt.	2/1/95	1,509,412	1,811,294	413,412,521
Morgan Emerging Markets (Terminated 5/28/99)	12/29/95	0	—	—
Scudder, Intl Group & Emerging Market	1/2/91-12/29/95	1,643,984	1,972,781	468,694,298
Schroder Capital Emerging Markets	12/29/95	539,224	647,069	76,734,969
Total		3,692,620	4,431,144	958,841,787

Public REITS

La Salle Inv. (Formerly: ABKB/La Salle)	11/3/97	261,191	313,429	65,583,867
Morgan Stanley	5/1/98	422,427	506,912	84,499,323
Total		683,618	820,341	150,083,190

TOTAL EQUITY

12,498,188	\$14,997,826	6,739,820,980
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FIXED INCOME

Bank of America	7/1/96	129,031	154,837	98,141,810
Lincoln Capital	6/1/95	224,811	269,774	500,924,712
MDL Capital Mgmt., Inc.	6/1/98	32,083	38,499	19,533,632
Miller Anderson & Sherrerd	7/1/96	465,644	558,773	314,833,548
NTQA Fixed Income Index	11/1/93	123,266	147,919	1,491,104,171
Smith Graham	7/1/92	115,725	138,871	56,761,782
Wellington Mgmt. Co.	7/1/96	567,578	681,094	328,866,341
Total		1,658,139	1,989,766	2,810,165,995

REAL ESTATE

Blackstone Group	11/19/97	298,677	358,413	25,693,345
Capital Associates	12/1/97	112,452	134,942	19,867,798
CIGNA Real Estate	4/1/96	693,486	832,183	92,144,679
JP Morgan	1/5/96	1,425,817	1,710,981	155,407,571
Lend Lease R. E. (Formerly: Schroders)	4/29/96	193,839	232,607	25,430,778
Olympus Real Estate	1/8/98	357,647	429,176	22,450,647
RREEF	11/29/95	526,149	631,379	52,795,215
SSR Tower	9/30/97	321,621	385,945	40,504,807
UBS Brinson (Formerly: Allegies Realty)	9/29/97	403,555	484,266	41,825,079
Walton	4/23/97	80,085	96,102	11,765,357
Walton Fund II	6/17/98	91,662	109,994	13,935,418
Total		4,504,990	5,405,988	501,820,694

ALTERNATIVE INVESTMENT

Brinson Partnerships (Funded 12/31/98)	12/31/98	261,601	313,921	15,750,189
HarbourVest Partners (Funded 5/11/99)	5/11/99	416,667	500,000	21,806,583
Mesirow Financial (Funded 4/14/99)	4/14/99	329,339	395,206	12,171,688
Pantheon Ventures (Funded 5/25/99)	5/25/99	98,750	118,500	19,531,349
Total		1,106,356	1,327,628	69,259,809
				75,000

TOTAL MANAGER FEES 19,767,674 \$23,721,208 10,121,067,477

* Managers fees for these managers are from inception or thru termination and are the actual fees paid. Since they are for less than 12 months, these do not provide a strong comparison.

Total fair value does not include internal cash/cash equivalent accounts for which we do not pay managers fees.

Projected F. Y. 2000 Mgr. fees are based on actual fees paid thru March 31, 2000 and estimated fees for the 1 month ending April 30, 2000 (based upon managers portfolio balance @ 4/30/00), projected to 12 months for comparison purposes.

Fiscal 1999 was a 10 month period. It was extrapolated over a 12 month period for comparison purposes.

Administrative & Investment Expense Analysis

	Year-to-Date Ending 4/30/00	Budget YE 2000	%	12 month Projection YE 1999	12 months Ending 8/31/98
Salaries	\$ 2,094,973	2,650,000	79%	\$2,269,358	1,941,039
Actuary fees	41,750	40,000	104%	35,000	42,500
Auditing	30,500	30,500	100%	29,500	34,000
Consulting fees	14,000 (1)	35,000	40%	20,000	12,750
Data processing expense	22,659	37,600	60%	34,475	37,741
Election expense	20,832	34,000	61%	24,394	32,180
Employee's health insurance	346,082	370,240	93%	361,868	262,996
Health insurance consulting	87,453(2)	77,000	114%	99,985	—
Human resources	8,016	13,000	62%	—	—
Insurance premiums	10,436	13,000	80%	12,027	9,045
Legal fees	111,811 (3)	75,000	149%	69,770	63,816
Legislative expense	68,363 (4)	61,000	112%	60,000	50,000
Medical fees	7,230	12,000	60%	11,588	9,496
Membership dues, conference attendance, etc.	14,662	20,000	73%	18,852	70,021
Maintenance of equipment, systems, software and support	60,636 (5)	62,000	98%	61,448	35,633

Office forms and supplies	44,589	54,250	82%	64,538	44,568
Office rent and utilities	285,758	352,000	81%	330,214	356,114
Postage	130,153	144,872	90%	104,980	191,905
Printing and binding	107,986	122,243	88%	118,528	141,116
Studies and evaluation	0 (6)	275,000	0%	20,621	—
Trustees' expenses	49,286	80,000	62%	63,114	3,290
Temporary staffing	36,724	40,000	92%	40,198	—
Miscellaneous	21,403 (7)	—	100%	51,307	91,128
Total Administrative	\$ 3,615,302	4,598,705	79%	\$3,901,765	3,429,338
Custodial	\$ 390,206	600,000	65%	\$572,797	817,126
Consulting	239,917	325,000	74%	379,868	284,082
Manager fees	19,767,674	20,700,000	95%	19,492,364	18,697,806
Total Investment	\$20,397,797	21,625,000	94%	\$20,445,029	19,799,014
Office equipment	\$ 41,567 (8)	120,000	35%	\$72,491	58,021

Analysis:

- (1) Pending \$6,000 bill for Dept. of Insurance audits, minimal outside audit work on charter schools.
- (2) Segal billings for work performed in FY '99 received and paid in late FY '00 . . . not accounted for in budget.
- (3) Represents legal billings for additional work for (1) disability procedures, (2) charter schools (YCC), and (3) overpayment lawsuits.
- (4) Rate increases given to lobbyists in November, 1999 that were not included in budget.
- (5) Incurred approximately \$21,000 for establishing a disaster recovery site with IBM through December 31, 2004.
- (6) Trustees requested internal administrative review in lieu of hiring outside vendor.
- (7) Majority of expenses are (1) two paid parking slots, (2) delivery charges, (3) office coffee and water, and (4) payroll costs from ADP.
- (8) \$60,000 was budgeted for purchase of mailroom equipment. We have yet to receive bill for equipment purchased in February, 2000. Will be accrued at year-end.

Mr. Silver moved the Report of the Financial Secretary to the omnibus.

REPORT OF THE EXECUTIVE DIRECTOR

Report of the Internal Auditor for the Audit Plan 2001/2002

Mr. Pete Sofiyea, presented to the Trustees a preliminary schedule of a two year internal audit plan by department. He is currently in the process of interviewing departments within the Fund. Mr. Sofiyea will provide a copy of the internal audit plan summary to KPMG LLP for their review.

Presentation of Budget for Fiscal Year Ended June 30, 2001

Mr. Kevin Huber presented the budget for the fiscal year July 1, 2000 through June 30, 2001. He distributed a brief summary and then distributed a detailed budget for the Trustees for their review, subject to Trustee approval, at the regular meeting on September 19, 2000. Mr. Huber addressed questions raised by Trustees throughout his presentation.

Matter of Investment Reports

After review and discussion, a motion was made by Mr. Ward, seconded by Mr. O'Farrell, and unanimously passed, to adopt reporting package modifications as identified in the "Investment Reports" memo presented at the Trustee meeting of May 23, 2000 with the goal of providing the Trustees with concise, meaningful data for decision making and reducing duplicate reports and mailings.

Response to Auditor's Management Letter/Comments

At the previous Board meeting KPMG LLP presented the 1999 Management Letter. The Trustees requested staff to prepare and present responses to their recommendations of automation of benefits, record management, bank reconciliations, and policies and procedures manual. As a matter of information, each response was updated for Fund actions through June 2, 2000 and staff is in agreement with KPMG LLP's recommendations.

2000 External Audit Engagement

A motion was made by Mr. Ward, seconded by Mr. Mayo, and unanimously passed, to renew the appointment of KPMG LLP to perform and report upon the audit of the financial statements of the Fund as of and for the year ended June 30, 2000 in accordance with KPMG LLP engagement letter of May 15, 2000 and at a cost not to exceed \$32,000. The motion passed by the following roll call vote:

Ayes: Ms. Anderson, Ms. Knazze, Mr. Mayo, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Ward—10.

Nays: None.

(Messrs. Saffold and Silver were not present at the time the vote was taken.)

Health Insurance Plans and Costs Effective January 1, 2001

Mr. Nehf distributed and reviewed with Trustees health insurance plans and preliminary renewal rates effective January 1, 2001.

Mr. Auntone Kelly of The Segal Company further discussed with Trustees the review of health insurance benefits. Mr. Kelly addressed questions raised by Trustees.

After review and discussion, the Trustees instructed the Executive Director, President of the Board of Trustees and The Segal Company, to further investigate and review health insurance benefits and report back to the Trustees at the next meeting.

Due to various reasons, the Trustees may consider retaining only Blue Cross Blue Shield (PPO), HMO Illinois (HMO) and Humana (HMO) for next year. United Health Care (HMO) and Unicare/Rush (HMO) may not be renewed for 2001.

Plan Considerations for Future

Mr. Nehf discussed with the Trustees the consideration of adding dental benefits and/or carve out of prescription drug benefits to our retirees. The Board instructed the Executive Director to continue to further investigate and report back to the Trustees at the next meeting.

Office Dress Code Policy

After review and discussion, a motion was made by Mr. Silver, seconded by Ms. Nolan, to authorize the Executive Director to implement an Employee Dress Code consistent with business practice in related organizations, fund offices and financial institutions, for a trial period of one year, subject to revision. The motion passed by a vote of 10-1.

Hire The Segal Company As Project Manager

Mr. Auntone Kelly explained to the Trustees that one reason why health insurance claims were so high is that groups of 65 and over pensioners have been allowed to stay in the under 65 plans. It was recommended by Segal to move this group into Medicare coverage, either through Blue Cross Blue Shield or an HMO plan.

He reported that after doing research on retrieving money from Medicare that was overpaid by Blue Cross Blue Shield, it would be efficient if the Trustees hire The Segal Company to act as project manager. After speaking with Blue Cross Blue Shield they have agreed to assist in seeking refunds from Medicare.

A motion was made by Mr. Ward, seconded by Ms. Anderson, and unanimously passed, to retain The Segal Company as project manager in retrieving the refunds from Medicare not to exceed \$5,000. The motion passed by the following roll call vote:

Ayes: Ms. Anderson, Ms. Knazze, Mr. Mayo, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodríguez, Mr. Silver, Mr. Ward—11.

Nays: None.

(Mr. Saffold was not present at the time the vote was taken.)

REPORT OF THE ATTORNEY

Old Business Recalculation of Military Service

At the previous Board meeting the Trustees requested Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton & Hernandez to further study an issue regarding a request by a retired member to be paid a refund of a portion of the interest paid for the validation of military service due to a liberalization in the law that was passed after his retirement.

He stated, that, after his research of the statute and the history of the changes involving military service, his conclusion was that the legislature did not intend to allow for the improvement in the interest rate calculation to apply retroactively.

Therefore, the Fund could not accommodate the request of Frank Cahill, a retired member, to change the calculation of his military service.

After review and discussion, a motion was made by Mr. Ward, seconded by Dr. Pilditch, to apply the statute retroactive calculation of interest in the case of veterans who apply for the benefit in question. The motion was defeated.

Mr. Burns also updated the Board on some pending litigation cases.

Personal Professional Dues

Mr. Ward requested Trustee approval on the payment of a personal professional membership through the Pension Fund. President Reilly deferred his request to the attorney. Mr. Burns advised anytime there is an expense which is incurred in the Fund's name, and is used for educational opportunities for any trustee, it may very well be appropriate. He stated, however, that individual Board of Trustee dues are not paid by the Fund. Trustees are by law not entitled to receive compensation of something of value from the Fund. His request was denied.

EXECUTIVE SESSION

A motion was made by Ms. Anderson, seconded by Mr. Mayo, and unanimously passed, to enter in an executive session to discuss litigation issues and consideration of disability files. The executive session lasted from 2:55 p.m. to 3:26 p.m.

Following executive session, a motion was made by Mr. Silver, seconded by Ms. Anderson, and unanimously passed, to resume the regular order of business.

(Mr. Saffold was not present at the time the vote was taken.)

OMNIBUS VOTE

On a motion by Mr. Silver, seconded by Mr. Ward, and unanimously passed, the foregoing committee reports which were moved to the omnibus were approved.

ADJOURNMENT

On a motion by Mr. Silver, seconded by Ms. Anderson, and passed unanimously, the meeting adjourned at 3:30 p.m.

Respectfully submitted,



Maria J. Rodriguez
Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Executive Session - Official Report
Friday, June 9, 2000

An executive session of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Friday, June 9, 2000, for the purpose of discussing evidence regarding disability applicants and legal matters.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 9:26 a.m. with the following members present: Ms. Anderson, Ms. Knazze, Mr. Mayo, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Saffold, Mr. Silver, Mr. Ward—12.

Members absent: None.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton & Hernandez (*Legal Counsel*), and various staff members.

Disability and legal matters were discussed. No action was taken.

The executive session was adjourned at 10:55 a.m.

Respectfully submitted,



Maria J. Rodriguez
Recording Secretary

REPORT OF THE PROCEEDINGS
OF THE
Board of Trustees
OF THE
**Public School Teachers' Pension and
Retirement Fund of Chicago**

Executive Session - Official Report
Friday, June 9, 2000

An executive session of the Board of Trustees of the Public School Teachers' Pension and Retirement Fund of Chicago was held Friday, June 9, 2000.

The President, Ms. Mary Sharon Reilly, called the meeting to order at 2:55 p.m. with the following members present: Ms. Anderson, Ms. Knazze, Mr. Mayo, Ms. Nolan, Mr. O'Brill, Mr. O'Farrell, Dr. Pilditch, Ms. Reilly, Ms. Rodriguez, Mr. Silver, Mr. Ward—11.

Members absent: Mr. Saffold—1.

Also in attendance were Mr. Michael J. Nehf (*Executive Director*), Mr. Kevin Huber (*Chief Financial Officer*), and Mr. Joseph Burns of Jacobs, Burns, Orlove, Stanton, and Hernandez (*Legal Counsel*).

Discussion ensued regarding litigation issues and consideration of disability files. No further action was taken.

There being no further business, the executive session was adjourned at 3:26 p.m.

Respectfully submitted,



Maria J. Rodriguez
Recording Secretary