

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

**2002**

Department of the Treasury  
Internal Revenue Service

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

For calendar year 2002, or tax year beginning , 2002, and ending , 20

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

Use the IRS label Otherwise, print or type See Specific Instructions	Name of organization <b>The Robert Wood Johnson Foundation</b>		A Employer identification number <b>22 6029397</b>
	Number and street (or P O box number if mail is not delivered to street address) <b>P O Box 2316</b>	Room/suite	B Telephone number (see page 10 of the instructions) <b>( 609 ) 452-8701</b>
	City or town state and ZIP code <b>Princeton, NJ 08543-2316</b>		C If exemption application is pending check here <input type="checkbox"/>
H Check type of organization <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation <input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation			D 1 Foreign organizations check here <input type="checkbox"/>
I Fair market value of all assets at end of year (from Part II col (c), line 16) <b>\$ 8,019,201,779</b>			D 2 Foreign organizations meeting the 85% test check here and attach computation <input type="checkbox"/>
J Accounting method <input type="checkbox"/> Cash <input checked="" type="checkbox"/> Accrual <input type="checkbox"/> Other (specify)			E If private foundation status was terminated under section 507(b)(1)(A) check here <input type="checkbox"/>
			F If the foundation is in a 60 month termination under section 507(b)(1)(B) check here <input type="checkbox"/>

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b) (c) and (d) may not necessarily equal the amounts in column (a) (see page 10 of the instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1	Contributions gifts, grants etc received (attach schedule) Check <input type="checkbox"/> if the foundation is not required to attach Sch B	1,115,318			
2	Distributions from split-interest trusts				
3	Interest on savings and temporary cash investments	7,731,973	7,815,189		
4	Dividends and interest from securities	125,210,859	127,284,025		
5a	Gross rents				
b	(Net rental income or (loss) _____)				
6a	Net gain or (loss) from sale of assets not on line 10	252,836,204			
b	Gross sales price for all assets on line 6a _____				
7	Capital gain net income (from Part IV, line 2)		243,932,932		
8	Net short-term capital gain				
9	Income modifications				
10a	Gross sales less returns and allowances				
b	Less Cost of goods sold				
c	Gross profit or (loss) (attach schedule)				
11	Other income (attach schedule)	(2,075,788)	(1,535,112)	616,702	
12	Total Add lines 1 through 11	384,818,566	377,497,034	616,702	
13	Compensation of officers, directors trustees, etc	5,264,098	471,621		4,641,151
14	Other employee salaries and wages	13,541,171	552,252	22,059	12,866,775
15	Pension plans employee benefits	11,500,128	386,610	8,824	8,188,772
16a	Legal fees (attach schedule)	325,535			340,597
b	Accounting fees (attach schedule)	242,188	36,056		116,188
c	Other professional fees (attach schedule)	72,809,458	19,797,465		53,698,261
17	Interest				
18	Taxes (attach schedule) (see page 13 of the instructions)	6,550,025	465,642		
19	Depreciation (attach schedule) and depletion	4,613,564			
20	Occupancy	1,996,274	323,910		1,673,930
21	Travel conferences and meetings	5,638,051	35,541		5,650,041
22	Printing and publications	4,599,431			4,821,745
23	Other expenses (attach schedule)	5,985,890	1,624,952		1,217,008
24	Total operating and administrative expenses Add lines 13 through 23	133,065,813	23,694,049	30,883	93,214,468
25	Contributions gifts grants paid	445,822,150			359,382,589
26	Total expenses and disbursements Add lines 24 and 25	578,887,963	23,694,049	30,883	452,597,057
27	Subtract line 26 from line 12	(194,069,397)			
a	Excess of revenue over expenses and disbursements				
b	Net investment income (if negative enter -0-)		353,802,985		
c	Adjusted net income (if negative enter -0-)			585,819	

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Operating and Administrative Expenses

**THE ROBERT WOOD JOHNSON FOUNDATION**  
I.D. #22-6029397

<b>Part II Balance Sheets</b> Attached schedules and amounts in the description column should be for end of year amounts only (See instructions)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
<b>Assets</b>	1 Cash—non interest-bearing	7,354,308	11,931,091	11,931,091
	2 Savings and temporary cash investments	346,736,089	376,109,656	376,109,656
	3 Accounts receivable ▶			
	Less allowance for doubtful accounts ▶	13,358,018	11,576,222	11,576,222
	4 Pledges receivable ▶			
	Less allowance for doubtful accounts ▶	14,364,453	14,069,429	14,069,429
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
	7 Other notes and loans receivable (attach schedule) ▶			
	Less allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges	200,399	1,089,641	1,089,641
	10a Investments—U S and state government obligations (attach schedule)	89,094,619	136,600,542	136,600,542
	b Investments—corporate stock (attach schedule)	6,551,808,629	5,503,848,251	5,503,848,251
	c Investments—corporate bonds (attach schedule)	671,031,654	561,183,737	561,183,737
	11 Investments—land buildings and equipment basis ▶			
Less accumulated depreciation (attach schedule) ▶	1,165,588	1,165,588	8,000,000	
12 Investments—mortgage loans				
13 Investments—other (attach schedule)	1,141,687,642	1,265,707,945	1,265,707,945	
14 Land, buildings, and equipment basis ▶ 66,262,455				
Less accumulated depreciation (attach schedule) ▶ (6,674,004)	58,112,907	59,588,451	59,588,451	
15 Other assets (describe ▶ see attached schedule )	149,596,980	69,496,814	69,496,814	
16 <b>Total assets</b> (to be completed by all filers—see page 16 of the instructions Also, see page 1, item I)	9,044,511,586	8,012,367,367	8,019,201,779	
<b>Liabilities</b>	17 Accounts payable and accrued expenses	8,597,913	5,542,849	
	18 Grants payable	580,530,857	671,874,070	
	19 Deferred revenue			
	20 Loans from officers, directors trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶ )	298,432,550	262,815,181	
23 <b>Total liabilities</b> (add lines 17 through 22)	887,561,320	940,232,100		
<b>Net Assets or Fund Balances</b>	Organizations that follow SFAS 117, check here ▶ <input checked="" type="checkbox"/> and complete lines 24 through 26 and lines 30 and 31			
	24 Unrestricted	8,142,585,513	7,056,655,838	
	25 Temporarily restricted	14,364,453	15,479,429	
	26 Permanently restricted			
	Organizations that do not follow SFAS 117, check here ▶ <input type="checkbox"/> and complete lines 27 through 31			
	27 Capital stock, trust principal, or current funds			
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
	29 Retained earnings accumulated income endowment, or other funds			
30 <b>Total net assets or fund balances</b> (see page 16 of the instructions)	8,156,949,966	7,072,135,267		
31 <b>Total liabilities and net assets/fund balances</b> (see page 16 of the instructions)	9,044,511,286	8,012,367,367		

**Part III Analysis of Changes in Net Assets or Fund Balances**

1 Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	8,156,949,966
2 Enter amount from Part I line 27a	2	(194,069,397)
3 Other increases not included in line 2 (itemize) ▶	3	
4 Add lines 1, 2, and 3	4	7,962,880,569
5 Decreases not included in line 2 (itemize) ▶ see attached schedule	5	890,745,302
6 <b>Total net assets or fund balances at end of year</b> (line 4 minus line 5)—Part II, column (b) line 30	6	7,072,135,267

**THE ROBERT WOOD JOHNSON FOUNDATION**  
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**Part IV Capital Gains and Losses for Tax on Investment Income**

(a) List and describe the kind(s) of property sold (e.g. real estate 2 story brick warehouse or common stock 200 shs MLC Co)	(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo day yr)	(d) Date sold (mo day yr)
<b>1a short term gains &amp; losses - schedule attached</b>	<b>P</b>		
<b>b long term gains &amp; losses</b>			
<b>c schedule attached</b>	<b>P</b>		
<b>d Johnson &amp; Johnson common stock</b>	<b>D</b>	<b>1968</b>	<b>1/02 - 11/02</b>
<b>e (5,564,200 shares sold)</b>			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
<b>a 2,429,104,504</b>		<b>2,472,550,813</b>	<b>(43,446,309)</b>
<b>b</b>			
<b>c 823,929,937</b>		<b>864,080,814</b>	<b>(40,150,877)</b>
<b>d 334,470,946</b>		<b>3,323,063</b>	<b>331,147,883</b>
<b>e</b>			

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

(i) F MV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j) if any	(l) Gains (Col (h) gain minus col (k) but not less than 0) or Losses (from col (h))
<b>a</b>			
<b>b</b>			
<b>c</b>			
<b>d 6,940,828</b>	<b>3,323,063</b>	<b>3,617,765</b>	<b>327,530,118</b>
<b>e</b>			

<b>2 Capital gain net income or (net capital loss)</b> <span style="font-size: small;">{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }</span>	<b>2</b>	<b>243,932,932</b>
<b>3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6)</b> If gain, also enter in Part I, line 8 column (c) (see pages 12 and 17 of the instructions) If (loss), enter -0- in Part I, line 8	<b>3</b>	

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

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

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

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

**1** Enter the appropriate amount in each column for each year, see page 17 of the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable use assets	(d) Distribution ratio (col (b) divided by col (c))
2001	389,627,266	8,148,584,822	4.78
2000	437,179,619	7,966,352,849	5.49
1999	345,128,724	8,142,264,791	4.24
1998	324,557,202	7,098,897,166	4.57
1997	274,392,325	6,155,977,356	4.46

**2** Total of line 1, column (d)

<b>2</b>	<b>23.54</b>
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**3** Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years

<b>3</b>	<b>4.71</b>
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**4** Enter the net value of noncharitable-use assets for 2002 from Part X, line 5

<b>4</b>	<b>8,187,527,947</b>
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**5** Multiply line 4 by line 3

<b>5</b>	<b>385,632,566</b>
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**6** Enter 1% of net investment income (1% of Part I, line 27b)

<b>6</b>	<b>3,538,030</b>
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**7** Add lines 5 and 6

<b>7</b>	<b>389,170,596</b>
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**8** Enter qualifying distributions from Part XII, line 4

<b>8</b>	<b>462,005,104</b>
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If line 8 is equal to or greater than line 7, check the box in Part VI line 1b, and complete that part using a 1% tax rate See the Part VI instructions on page 17

**THE ROBERT WOOD JOHNSON FOUNDATION**  
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**Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see page 17 of the instructions)**

1a	Exempt operating foundations described in section 4940(d)(2) check here <input type="checkbox"/> and enter N/A on line 1 Date of ruling letter - - - (attach copy of ruling letter if necessary—see instructions)			
1			3,538,030	
b	Domestic organizations that meet the section 4940(e) requirements in Part V check here <input checked="" type="checkbox"/> and enter 1% of Part I line 27b			
2				
c	All other domestic organizations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I line 12 col (b)			
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0 )			
3	Add lines 1 and 2		3,358,030	
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)			
5	<b>Tax based on investment income</b> Subtract line 4 from line 3 If zero or less, enter -0-		3,358,030	
6	<b>Credits/Payments</b>			
a	2002 estimated tax payments and 2001 overpayment credited to 2002	6a	3,591,895	
b	Exempt foreign organizations—tax withheld at source	6b		
c	Tax paid with application for extension of time to file (Form 8868)	6c	800,000	
d	Backup withholding erroneously withheld	6d		
7	Total credits and payments Add lines 6a through 6d			4,391,895
8	Enter any <b>penalty</b> for underpayment of estimated tax Check here <input checked="" type="checkbox"/> if Form 2220 is attached			
9	<b>Tax due</b> If the total of lines 5 and 8 is more than line 7, enter amount owed			
10	<b>Overpayment</b> If line 7 is more than the total of lines 5 and 8, enter the amount overpaid			853,865
11	Enter the amount of line 10 to be <b>Credited to 2003 estimated tax</b> <input type="checkbox"/> <b>853,865</b> <b>Refunded</b> <input type="checkbox"/>			

**Part VII-A Statements Regarding Activities**

	Yes	No
1a		✓
1b		✓
<i>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the organization in connection with the activities</i>		
1c		✓
d		
e		
2		✓
3		✓
4a	✓	
4b	✓	
5		✓
6		
7	✓	
8a		
8b	✓	
9		✓
10		✓
11	✓	

12 The books are in care of **Peter Goodwin** Telephone no **609-452-8701**  
Located at **PO Box 2316 Princeton, NJ** ZIP+4 **08543-2316**

13 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041**—Check here  and enter the amount of tax-exempt interest received or accrued during the year **13**

**THE ROBERT WOOD JOHNSON FOUNDATION**  
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**Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required**

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

	Yes	No
<b>1a</b> During the year did the organization (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(4) Pay compensation to, or pay or reimburse the expenses of a disqualified person? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No		
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(6) Agree to pay money or property to a government official? (Exception Check "No" if the organization agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
<b>b</b> If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 19 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here <input type="checkbox"/>	<b>1b</b>	✓
<b>c</b> Did the organization engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2002?	<b>1c</b>	✓
<b>2</b> Taxes on failure to distribute income (section 4942) (does not apply for years the organization was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
<b>a</b> At the end of tax year 2002, did the organization have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2002? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No If 'Yes,' list the years ► 20 , 20 19 19		
<b>b</b> Are there any years listed in 2a for which the organization is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer 'No' and attach statement—see page 19 of the instructions)	<b>2b</b>	N/A
<b>c</b> If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ► 20 , 20 , 19 , 19		
<b>3a</b> Did the organization hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No		
<b>b</b> If "Yes," did it have excess business holdings in 2002 as a result of (1) any purchase by the organization or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the organization had excess business holdings in 2002)	<b>3b</b>	✓
<b>4a</b> Did the organization invest during the year any amount in a manner that would jeopardize its charitable purposes?	<b>4a</b>	✓
<b>b</b> Did the organization make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2002?	<b>4b</b>	✓
<b>5a</b> During the year did the organization pay or incur any amount to		
(1) Carry on propaganda or otherwise attempt to influence legislation (section 4945(e))? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(2) Influence the outcome of any specific public election (see section 4955) or to carry on directly or indirectly, any voter registration drive? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(3) Provide a grant to an individual for travel, study or other similar purposes? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(4) Provide a grant to an organization other than a charitable, etc. organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No		
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes or for the prevention of cruelty to children or animals? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
<b>b</b> If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 20 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here <input type="checkbox"/>	<b>5b</b>	✓
<b>c</b> If the answer is "Yes" to question 5a(4), does the organization claim exemption from the tax because it maintained expenditure responsibility for the grant? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No If "Yes" attach the statement required by Regulations section 53.4945-5(d)		
<b>6a</b> Did the organization during the year receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
<b>b</b> Did the organization during the year, pay premiums, directly or indirectly on a personal benefit contract? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No If you answered "Yes" to 6b also file Form 8870	<b>6b</b>	✓

**THE ROBERT WOOD JOHNSON FOUNDATION**  
I.D. #22-6029397

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

**1 List all officers, directors, trustees, foundation managers and their compensation (see page 20 of the instructions)**

(a) Name and address	(b) Title and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account other allowances
see schedule attached		5,264,098	1,922,298	none

**2 Compensation of five highest-paid employees (other than those included on line 1—see page 20 of the instructions) If none, enter "NONE"**

(a) Name and address of each employee paid more than \$50,000	(b) Title and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account other allowances
Karen Candelori 113 Argonne Ave Yardville, NJ 08620	Asst Invest Officer 37 5hr/wk	185,000	59,389	none
Jean A Grisso 526 W Ellet St Philadelphia, PA 19119	Sr Prog Officer 37 5hr/wk	182,508	58,942	none
David Colby 26 Herrontown Circle Princeton, NJ 08540	Deputy Director 37 5 hr/wk	170,807	50,532	none
G Russell Henshaw 1117 Barneget Ln Mantoloking, NJ 08738	Controller 37 5hr/wk	159,326	49,761	none
Pamela Russo 69 Elm Ridqe Road Princeton, NJ 08540	Sr Prog Officer 37 5hr/wk	155,277	50,522	none

Total number of other employees paid over \$50,000 ▶ 100

**3 Five highest-paid independent contractors for professional services—(see page 20 of the instructions) If none, enter "NONE"**

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
Nancy Reller 8618 Westwood Center Dr #315 Vienna, VA 22182-2222	communications consultant	868,403
Sengen PO Box 82139 Philadelphia, PA 19182	computer consultants	615,375
Sojourn Communications LLC 8618 Westwood Center #815, Vienna, VA 22182	communications consultants	551,970
PricewaterhouseCoopers LLC PO Box 7247-8 Philadelphia, PA 19170-8001	audit, tax & consulting	492,881
First Consulting Group Dept 200352 Dallas, TX 75320-0352	computer consultants	458,416

Total number of others receiving over \$50,000 for professional services ▶ 28

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

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
<b>1 Health Insurance Access - various activities, programs &amp; communications projects to advance awareness of health insurance coverage issues &amp; provide enrollment assistance to eligible groups</b>	17,968,090
<b>2 Health Tracking Initiative - supports efforts to track, understand &amp; disseminate information about the dynamics of health system change</b>	9,496,567
<b>3 Last Acts - to improve end of life care through interview process with patients and health care professionals and subsequent dissemination of findings</b>	3,658,269
<b>4 Tobacco Awareness - programs, conferences &amp; communications activities to raise awareness of health issues surrounding tobacco use</b>	2,673,780

**THE ROBERT WOOD JOHNSON FOUNDATION**  
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**Part IX-B Summary of Program-Related Investments** (see page 21 of the instructions)

Describe the two largest program related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 none	-0-
2	
3 All other program related investments See page 21 of the instructions	
<b>Total</b> Add lines 1 through 3	<b>-0-</b>

**Part X Minimum Investment Return** (All domestic foundations must complete this part Foreign foundations, see page 21 of the instructions)

1 Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a Average monthly fair market value of securities	1a	8,304,211,114
b Average of monthly cash balances	1b	
c Fair market value of all other assets (see page 22 of the instructions)	1c	8,000,000
d Total (add lines 1a, b, and c)	1d	8,312,211,114
e Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2 Acquisition indebtedness applicable to line 1 assets	2	
3 Subtract line 2 from line 1d	3	8,312,211,114
4 Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see page 22 of the instructions)	4	124,683,167
5 Net value of noncharitable-use assets Subtract line 4 from line 3 Enter here and on Part V, line 4	5	8,187,527,947
6 Minimum investment return Enter 5% of line 5	6	409,376,397

**Part XI Distributable Amount** (see page 23 of the instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here  and do not complete this part)

1 Minimum investment return from Part X line 6		1	409,376,397
2a Tax on investment income for 2002 from Part VI line 5	2a	3,538,030	
2b Income tax for 2002 (This does not include the tax from Part VI)	2b	1,900,000	
2c Add lines 2a and 2b			5,438,030
3 Distributable amount before adjustments Subtract line 2c from line 1		3	403,938,367
4a Recoveries of amounts treated as qualifying distributions	4a	6,437,674	
4b Income distributions from section 4947(a)(2) trusts	4b		
4c Add lines 4a and 4b			6,437,674
5 Add lines 3 and 4c		5	410,376,041
6 Deduction from distributable amount (see page 23 of the instructions)		6	
7 Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1		7	410,376,041

**Part XII Qualifying Distributions** (see page 23 of the instructions)

1 Amounts paid (including administrative expenses) to accomplish charitable, etc. purposes		
a Expenses contributions, gifts etc.—total from Part I, column (d) line 26	1a	452,597,057
b Program-related investments—Total from Part IX-B	1b	0
2 Amounts paid to acquire assets used (or held for use) directly in carrying out charitable etc. purposes	2	9,405,047
3 Amounts set aside for specific charitable projects that satisfy the		
a Suitability test (prior IRS approval required)	3a	
b Cash distribution test (attach the required schedule)	3b	
4 Qualifying distributions Add lines 1a through 3b Enter here and on Part V line 8 and Part XIII, line 4	4	462,005,104
5 Organizations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see page 24 of the instructions)	5	3,538,030
6 Adjusted qualifying distributions Subtract line 5 from line 4	6	458,467,074

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

**THE ROBERT WOOD JOHNSON FOUNDATION**  
I.D. #22-6029397

**Part XIII Undistributed Income** (see page 24 of the instructions)

	(a) Corpus	(b) Years prior to 2001	(c) 2001	(d) 2002
<b>1</b> Distributable amount for 2002 from Part XI, line 7				<b>410,376,041</b>
<b>2</b> Undistributed income, if any as of the end of 2001				
<b>a</b> Enter amount for 2001 only			<b>193,737,499</b>	
<b>b</b> Total for prior years 20____ 19____, 19____				
<b>3</b> Excess distributions carryover, if any, to 2002				
<b>a</b> From 1997				
<b>b</b> From 1998				
<b>c</b> From 1999				
<b>d</b> From 2000				
<b>e</b> From 2001				
<b>f</b> Total of lines 3a through e				
<b>4</b> Qualifying distributions for 2002 from Part XII, line 4 ▶ \$ <u>462,005,104</u>				
<b>a</b> Applied to 2001 but not more than line 2a			<b>193,737,499</b>	
<b>b</b> Applied to undistributed income of prior years (Election required—see page 24 of the instructions)				
<b>c</b> Treated as distributions out of corpus (Election required—see page 24 of the instructions)				
<b>d</b> Applied to 2002 distributable amount				<b>268,267,605</b>
<b>e</b> Remaining amount distributed out of corpus				
<b>5</b> Excess distributions carryover applied to 2002 (If an amount appears in column (d), the same amount must be shown in column (a) )				
<b>6</b> Enter the net total of each column as indicated below				
<b>a</b> Corpus Add lines 3f, 4c, and 4e Subtract line 5				
<b>b</b> Prior years' undistributed income Subtract line 4b from line 2b				
<b>c</b> Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
<b>d</b> Subtract line 6c from line 6b Taxable amount—see page 24 of the instructions				
<b>e</b> Undistributed income for 2001 Subtract line 4a from line 2a Taxable amount—see page 24 of the instructions				
<b>f</b> Undistributed income for 2002 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2003				<b>142,108,436</b>
<b>7</b> Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3) (see page 24 of the instructions)				
<b>8</b> Excess distributions carryover from 1997 not applied on line 5 or line 7 (see page 25 of the instructions)				
<b>9</b> Excess distributions carryover to 2003 Subtract lines 7 and 8 from line 6a				
<b>10</b> Analysis of line 9				
<b>a</b> Excess from 1998				
<b>b</b> Excess from 1999				
<b>c</b> Excess from 2000				
<b>d</b> Excess from 2001				
<b>e</b> Excess from 2002				



**THE ROBERT WOOD JOHNSON FOUNDATION**  
**I.D. #22-6029397**

**Part XIV Private Operating Foundations** (see page 25 of the instructions and Part VII-A, question 9)

- 1a** If the foundation has received a ruling or determination letter that it is a private operating foundation and the ruling is effective for 2002 enter the date of the ruling ▶
- b** Check box to indicate whether the organization is a private operating foundation described in section  4942(j)(3) or  4942(j)(5)

	Tax year	Prior 3 years			(e) Total
	(a) 2002	(b) 2001	(c) 2000	(d) 1999	
<b>2a</b> Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
<b>b</b> 85% of line 2a					
<b>c</b> Qualifying distributions from Part XII line 4 for each year listed		<b>not applicable</b>			
<b>d</b> Amounts included in line 2c not used directly for active conduct of exempt activities					
<b>e</b> Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					
<b>3</b> Complete 3a, b or c for the alternative test relied upon					
<b>a</b> "Assets" alternative test—enter					
<b>(1)</b> Value of all assets					
<b>(2)</b> Value of assets qualifying under section 4942(j)(3)(B)(i)					
<b>b</b> "Endowment" alternative test— Enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
<b>c</b> Support alternative test—enter					
<b>(1)</b> Total support other than gross investment income (interest dividends rents payments on securities loans (section 512(a)(5)) or royalties)					
<b>(2)</b> Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
<b>(3)</b> Largest amount of support from an exempt organization					
<b>(4)</b> Gross investment income					

**Part XV Supplementary Information (Complete this part only if the organization had \$5,000 or more in assets at any time during the year—see page 25 of the instructions )**

- 1 Information Regarding Foundation Managers**
- a** List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000) (See section 507(d)(2) )
- none

- b** List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest
- none

- 2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc , Programs**
- Check here  if the organization only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds If the organization makes gifts, grants, etc (see page 25 of the instructions) to individuals or organizations under other conditions, complete items 2a, b, c and d

- a** The name address, and telephone number of the person to whom applications should be addressed
- Richard Toth, Director, Office of Proposal Management, PO Box 2316, Princeton, NJ 08543 (609)452-8701**

- b** The form in which applications should be submitted and information and materials they should include
- see attached statement

- c** Any submission deadlines
- There are no deadlines, except when the Foundation issues a 'call for proposal' (CFP) Each CFP specifies the timetable**

- d** Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors
- see attached statement

**THE ROBERT WOOD JOHNSON FOUNDATION**  
**I.D. #22-6029397**

**Part XV Supplementary Information (continued)**

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

Recipient Name and address (home or business)	If recipient is an individual show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
<p><i>a Paid during the year</i></p> <p>see attached schedule</p>				359,382,589
<b>Total</b>				<b>▶ 3a 359,382,589</b>
<p><i>b Approved for future payment</i></p> <p>see attached schedule</p>				353,255,802
<b>Total</b>				<b>▶ 3b 353,255,802</b>

## THE ROBERT WOOD JOHNSON FOUNDATION

I.D. #22-6029397

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

Enter gross amounts unless otherwise indicated

	Unrelated business income		Excluded by section 512 513 or 514		(e) Related or exempt function income (See page 26 of the instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a <u>program related investments</u>					335,155
b _____					
c _____					
d _____					
e _____					
f _____					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	7,731,973	
4 Dividends and interest from securities	900000	(656,135)	14	125,866,994	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income	900000	(1,788,568)	14	(1,532,375)	
8 Gain or (loss) from sales of assets other than inventory	900000	5,285,507	18	247,550,697	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue					
a _____					
b <u>gain from lapse of security option</u>			19	910,000	
c _____					
d _____					
e _____					
12 Subtotal Add columns (b), (d) and (e)				380,527,289	335,155
13 Total Add line 12, columns (b) (d), and (e)			13	383,703,247	

(See worksheet in line 13 instructions on page 26 to verify calculations)

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

Line No ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the organization's exempt purposes (other than by providing funds for such purposes) (See page 26 of the instructions)
1a	This amount represents interest income on the accrual basis for program related investments Cash received for the year was \$616,702

**THE ROBERT WOOD JOHNSON FOUNDATION**  
**I.D. #22-6029397**

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

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

(a) Line no.	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
1(a) 1	6,596,228	see attached schedule	

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

**b** If "Yes," complete the following schedule.

(a) Name of organization	(b) Type of organization	(c) Description of relationship

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

*Peter Gould*  
 Signature of officer or trustee

Sign Here

<b>Paid Preparer's Use Only</b>	Preparer's signature Firm's name (or yours if self-employed), address and ZIP code
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**Schedule B**  
(Form 990, 990-EZ,  
or 990-PF)

Department of the Treasury  
Internal Revenue Service

**Schedule of Contributors**

Supplementary Information for  
line 1 of Form 990, 990-EZ, and 990-PF (see instructions)

OMB No 1545 0047

**2002**

Name of organization

The Robert Wood Johnson Foundation

Employer identification number

22 6029397

**Organization type (check one)**

Filers of

Section

Form 990 or 990-EZ

501(c)( ) (enter number) organization

4947(a)(1) nonexempt charitable trust **not** treated as a private foundation

527 political organization

Form 990-PF

501(c)(3) exempt private foundation

4947(a)(1) nonexempt charitable trust treated as a private foundation

501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule** (Note Only a section 501(c)(7) (B), or (10) organization can check box(es) for both the General Rule and a Special Rule—see instructions)

**General Rule—**

- For organizations filing Form 990, 990-EZ or 990-PF that received during the year, \$5,000 or more (in money or property) from any one contributor (Complete Parts I and II)

**Special Rules—**

- For a section 501(c)(3) organization filing Form 990 or Form 990-EZ, that met the 33 1/3% support test of the regulations under sections 509(a)(1)/170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of \$5,000 or 2% of the amount on line 1 of these forms (Complete Parts I and II)
- For a section 501(c)(7), (8) or (10) organization filing Form 990 or Form 990-EZ, that received from any one contributor during the year aggregate contributions or bequests of more than \$1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes or the prevention of cruelty to children or animals (Complete Parts I, II, and III)
- For a section 501(c)(7), (8), or (10) organization filing Form 990, or Form 990-EZ, that received from any one contributor during the year, some contributions for use *exclusively* for religious, charitable, etc., purposes but these contributions did not aggregate to more than \$1,000 (If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose Do not complete any of the Parts unless the **General Rule** applies to this organization because it received nonexclusively religious, charitable, etc., contributions of \$5,000 or more during the year) ▶ \$ \_\_\_\_\_

**Caution** Organizations that are not covered by the General Rule and/or the Special Rules do not file Schedule B (Form 990, 990-EZ, or 990-PF), but they **must** check the box in the heading of their Form 990, Form 990-EZ, or on line 1 of their Form 990-PF to certify that they do not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF)

Name of organization **The Robert Wood Johnson Foundation** Employer identification number **22 6029397**

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

(a) No	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
<u>1</u>	Blue Cross/Blue Shield 225 N Michigan Ave , 5th floor Chicago, IL 60601-7680	\$ 250,000	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution )
<u>2</u>	Utah Children 757 E South Temple, Suite 250 Salt Lake City, UT 84102	\$ 10,000	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution )
<u>3</u>	United Way of America 701 North Fairfax St Alexandria, VA 22314-2045	\$ 250,000	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution )
<u>4</u>	The California Endowment 21650 Oxnard St , Suite 1200 Woodland Hills, CA 91367	\$ 900,000	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution )
_____		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution )
_____		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution )

**Underpayment of Estimated Tax by Corporations**

Department of the Treasury  
Internal Revenue Service

▶ See separate instructions

▶ Attach to the corporation's tax return

**2002**

Name  
**The Robert Wood Johnson Foundation**

Employer identification number  
**22-6029397**

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

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

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

**Part II Figuring the Underpayment**

4 Total tax (see instructions)

4 **3,538,030**

5a Personal holding company tax (Schedule PH (Form 1120) line 26) included on line 4

5a

b Look-back interest included on line 4 under section 460(b)(2) for completed long term contracts or section 167(g) for depreciation under the income forecast method

5b

c Credit for Federal tax paid on fuels (see instructions)

5c

d Total Add lines 5a through 5c

5d

6 Subtract line 5d from line 4 If the result is less than \$500 do not complete or file this form The corporation does not owe the penalty

6

**3,538,030**

7 Enter the tax shown on the corporation's 2001 income tax return (see instructions) **Caution** If zero or the tax year was for less than 12 months, skip this line and enter the amount from line 6 on line 8

7

**4,355,207**

8 Enter the smaller of line 6 or line 7 If the corporation is required to skip line 7 enter the amount from line 6

8

**3,538,030**

9 **Installment due dates** Enter in columns (a) through (d) the 15th day of the 4th (Form 990-PF filers Use 5th month) 6th, 9th and 12th months of the corporation's tax year

	(a)	(b)	(c)	(d)
9	5/15/02	6/17/02	9/16/02	12/16/02
10	884,508	884,508	884,507	640,334
11	1,591,895	2,000,000	0	0
12		707,387	1,822,879	938,372
13		2,707,387	1,822,879	938,372
14		0	0	0
15	1,591,895	2,707,387	1,822,879	938,372
16		0	0	
17				
18	707,387	1,822,879	938,372	

Complete lines 12 through 18 of one column before going to the next column

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

**THE ROBERT WOOD JOHNSON FOUNDATION**  
I.D. #22-6029397

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

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

Part I—Annualized Income Installment Method		(a)	(b)	(c)	(d)	
		First <u>2</u> months	First <u>4</u> months	First <u>7</u> months	First <u>9</u> months	
1	Annualization periods (see instructions)	1				
2	Enter taxable income for each annualization period (see instructions)	2	72,002,831	196,109,271	216,600,337	247,039,908
3	Annualization amounts (see instructions)	3	6	3	1 71429	1 33333
4	Annualized taxable income Multiply line 2 by line 3	4	432,016,986	588,327,813	371,315,791	329,385,720
5	Figure the tax on the amount in each column on line 4 using the instructions for Form 1120 Schedule J line 3 (or the comparable line of the tax return)	5				
6	Enter any alternative minimum tax and other taxes for each payment period (see instructions)	6				
7	Total tax Add lines 5 and 6	7				
8	For each period enter the same type of credits as allowed on Form 2220, lines 4 and 5c (see instructions)	8				
9	Total tax after credits Subtract line 8 from line 7 If zero or less, enter -0-	9	4,320,170	5,883,278	3,713,158	3,293,857
10	Applicable percentage	10	25%	50%	75%	100%
11	Multiply line 9 by line 10	11	1,080,042	2,941,639	2,784,869	3,293,857
12	Add the amounts in all preceding columns of line 40 (see instructions)	12	/	884,508	1,769,016	2,653,523
13	Annualized income installments Subtract line 12 from line 11 If zero or less, enter -0-	13	1,080,042	2,057,131	1,015,853	640,334

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

		(a)	(b)	(c)	(d)
		First 3 months	First 5 months	First 8 months	First 11 months
14	Enter taxable income for the following periods				
a	Tax year beginning in 1999	14a			
b	Tax year beginning in 2000	14b			
c	Tax year beginning in 2001	14c			
15	Enter taxable income for each period for the tax year beginning in 2002	15			
		First 4 months	First 6 months	First 9 months	Entire year
16	Enter taxable income for the following periods				
a	Tax year beginning in 1999	16a			
b	Tax year beginning in 2000	16b			
c	Tax year beginning in 2001	16c			
17	Divide the amount in each column on line 14a by the amount in column (d) on line 16a	17			
18	Divide the amount in each column on line 14b by the amount in column (d) on line 16b	18			
19	Divide the amount in each column on line 14c by the amount in column (d) on line 16c	19			



**THE ROBERT WOOD JOHNSON FOUNDATION**  
I.D. #22-6029397

Form 2220 (2002)

Page **4**

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

**Part III—Required Installments**

		1st installment	2nd installment	3rd installment	4th installment	
		<b>36</b>	If only one of the above parts is completed, enter the amount in each column from line 13 or line 35. If both parts are completed, enter the smaller of the amounts in each column from line 13 or line 35	<b>36</b>	1,080,042	2,057,131
<b>37</b>	Enter 25% of line 8 on page 1 of Form 2220 in each column (Note: "Large corporations" see the instructions for line 10 for the amounts to enter)	<b>37</b>	884,508	884,508	884,507	884,507
<b>38</b>	Subtract line 40 of the preceding column from line 39 of the preceding column	<b>38</b>		0	0	0
<b>39</b>	Add lines 37 and 38	<b>39</b>	884,508	884,508	884,507	884,507
<b>40</b>	<b>Required installments.</b> Enter the smaller of line 36 or line 39 here and on page 1 of Form 2220 line 10	<b>40</b>	884,508	884,508	884,507	640,334

Form 2220 (2002)



ID #22-6029397

THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

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Part I, Line 1, Column (a)

Present value adjustment for 2002 of the estimated future benefit to be received as remainderman in a trust	(610,024)
Other Contributions	1,725,342
	<u>1,115,318</u>

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THE ROBERT WOOD JOHNSON FOUNDATION  
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Part 1, Line 6a, Column (a)

Capital Gains (Losses) on Security Transactions

From Part IV, Line 1, Column (h)

Short Term Losses	(44,240,928)
Long Term Gains (Losses)	
Johnson & Johnson	331,147,883
Other	<u>1,634,675</u>
Total Security Gains	<u>288,541,630</u>

Excess of Capital Gains Reported on K-1's  
over Capital Gains Recorded on Books

(35,705,426)

Total

252,836,204

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Part I, Line 11, Column (a)

Interest Income from Program Related Investments	335,155
Premium received on covered call option	910,000
Ordinary investment losses from rental activities from Pass-Through Entities	(3,320,943)
Total	<u><u>(2,075,788)</u></u>

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Part I, Line 16, Column (a)

Line 16 (a)	
Legal Fees - Misc Corporate Matters	<u>325,535</u>
Line 16 (b)	
General Audit & Tax Services	<u>242,188</u>
Line 16 (c)	
Custodian and Investment Manager Fees	21,099,827
Bank Investment Services, Fees & Consulting	574,071
Investment Info Services, Publications & Other Expenses	154,736
Program Consultants - Fees & Travel	43,115,675
Agency Recruiting Fees	171,108
Communications Consultant Fees	6,576,707
Other Consulting Fees	<u>1,117,334</u>
Total	<u>72,809,458</u>

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Part I, Line 18, Column (a)

Federal Excise Tax	4,037,118
Foreign Taxes on Partnership Investments	594,709
Income Tax on Unrelated Business Income	<u>1,918,198</u>
	<u>6,550,025</u>

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part I, Line 23, Column (a)

Temporary Outside Help	131,251
Interviewing & Moving	115,811
Staff Development & Training	305,854
Personnel Miscellaneous	285,845
Equipment Maintenance & Rentals	73,312
General Insurance	241,743
Postage & Overnight Mail	165,218
Office Supplies	121,375
Food Service	533,001
Printing & Duplicating	235,398
Computer Service, Software & Supplies	776,469
Computer Leasing	304,600
Computers purchased for Grantees	124,106
Membership Dues	118,199
Miscellaneous Office Expense	153,520
Auto Expense	4,504
Forgiveness of Program Related Investment Loan	254,397
Miscellaneous Investment Expenses Reported from Pass-Through Entities	<u>2,041,287</u>
Total	<u><u>5,985,890</u></u>

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Part I, Line 25, Column (a)

Total 2002 Grants, Contributions and Matching Gifts See Supporting Schedules		494,691,591
Less, Amounts included in Part XI, Line 4a Refunds of Prior Years' Grants		(5,300,152)
Less, Cancellations of Prior Years' Grants Not Taken as Qualifying Distributions, See Supporting Schedules to Part I, Line 25, Column (d)		
1992 Grants	6,619	
1993 Grants	(2,910)	
1994 Grants	(17,223)	
1995 Grants	(1,023,852)	
1996 Grants	(308,316)	
1997 Grants	(951,724)	
1998 Grants	(1,262,501)	
1999 Grants	(21,862,177)	
2000 Grants	(4,190,393)	
2001 Grants	(8,118,309)	(37,730,786)
Less, Present Value Adjustment per SFAS 116		(5,838,503)
Total		<u>445,822,150</u>



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THE ROBERT WOOD JOHNSON FOUNDATION  
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Part I, Line 25, Column (d)

Payments on 2002 Grants and Contributions  
See Supporting Schedules

141,039,240

Payments on Prior Year Grants Not Taken as Qualifying Distributions  
See Supporting Schedules Attached

1992 Grants	6,619	
1993 Grants	112,147	
1994 Grants	180,896	
1995 Grants	596,553	
1996 Grants	1,717,189	
1997 Grants	13,467,810	
1998 Grants	14,453,102	
1999 Grants	33,003,394	
2000 Grants	41,963,850	
2001 Grants	<u>112,841,789</u>	218,343,349

Total

359,382,589

THE ROBERT WOOD JOHNSON FOUNDATION  
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2002 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 2002 TO 2002  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Faith in Action Volunteer Project</i> AIDS Care Service Inc Winston-Salem,NC(046600)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Coordinated care for formerly incarcerated individuals with HIV/AIDS and co-occurring substance abuse and mental health problems</i> AIDS Coalition of Southern New Jersey Inc Bellmawr,NJ(047081)	509(a)(1)	451,853 00	106,500 00	0 00	345,353 00
<i>AIRS Faith in Action Program</i> AIDS Interfaith Residential Services Baltimore,MD(047546)	501(c)(3)	35,000 00	0 00	0 00	35,000 00
<i>Faith in Action Volunteer Caregiver Program</i> AIDS Resource Center of Wisconsin Inc Milwaukee,WI(045694)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Faith in Action WOW Program</i> ARC Minnesota - St Cloud Saint Cloud,MN(045689)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Companionship Program</i> ARC of Cass County Fargo,ND(046606)	509(a)(2)	35,000 00	25,000 00	0 00	10,000 00

2002 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Faith in Action Project of Onslow County Abundant Life Community Outreach Inc Jacksonville,NC(045699)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
Technical assistance and direction for Changes in Health Care Financing and Organization AcademyHealth Washington,DC(039494)	509(a)(1)	1,153,405 00	692,043 00	0 00	461,362 00
Rewarding Results- Aligning Incentives with High-Quality Health Care AcademyHealth Washington,DC(044758)	509(a)(1)	1,208,249 00	752,772 00	0 00	455,477 00
Improving public reporting of standardized performance measures of health care quality AcademyHealth Washington,DC(045585)	509(a)(1)	55,240 00	55,240 00	0 00	0 00
Campaign to broaden understanding of and support for health services research AcademyHealth Washington,DC(046228)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
Technical assistance and direction for State Coverage Initiatives AcademyHealth Washington,DC(046591)	509(a)(1)	1,596,973 00	0 00	0 00	1,596,973 00

THE ROBERT WOOD JOHNSON FOUNDATION  
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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Developing a public education campaign to increase support for public investments in vulnerable families</i>					
Action Against Crime and Violence Education Fund Washington, DC (042818)	509(a)(1)	250,000 00	225,000 00	0 00	25,000 00
<i>Advocates for Aging, Inc</i>					
Advocates for Aging, Inc Byrdstown, TN (045671)	509(a)(2)	35,000 00	25,000 00	0 00	10,000 00
<i>Africa Redemption Alliance Faith in Action Home Bound Care Givers</i>					
African Redemption Alliance Inc Bronx, NY (047585)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Covering Kids and Families</i>					
Agenda for Children Inc New Orleans, LA (045180)	509(a)(1)	995,053 00	128,329 00	0 00	866,724 00
<i>Alabama Southern Rural Access Program</i>					
Alabama Primary Health Care Association Inc Montgomery, AL (045364)	509(a)(1)	991,690 00	513,700 00	0 00	477,990 00
<i>Covering Kids and Families</i>					
Alaska Native Tribal Health Consortium Anchorage, AK (044012)	509(a)(1)	850,000 00	106,250 00	0 00	743,750 00

2002 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Faith in Action - Volunteer Support Network</i> Alzheimer's Disease and Related Disorders Association, Inc , South Central Wisconsin Chapter Madison,WI(046602)	501(c)(3)	35,000 00	25,000 00	0 00	10,000 00
<i>Improving mental health services in primary care for people affected by acts of terrorism</i> America's Health Together Washington,DC(044990)	509(a)(1)	562,996 00	281,498 00	0 00	281,498 00
<i>Conducting a study on the future of family medicine</i> American Academy of Family Physicians Foundation Leawood,KS(043633)	509(a)(3)	299,190 00	113,487 00	0 00	185,703 00
<i>Video biography about Dame Cecily Saunders and her role in improving end-of-life care</i> American Academy of Hospice and Palliative Medicine, Inc Glenview,IL(038996)	509(a)(2)	50,000 00	45,000 00	0 00	5,000 00
<i>Nursing conference on technology in the workplace</i> American Academy of Nursing Washington,DC(044427)	509(a)(1)	75,000 00	75,000 00	0 00	0 00

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2002 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Developing a tool kit of resources for health care providers assisting children to cope with the effects of the September 11 terrorist attacks</i>					
American Academy of Pediatrics, Inc Elk Grove Village, IL(044433)	509(a)(2)	100,000 00	100,000 00	0 00	0 00
<i>Assessment of utilization management programs' capabilities to identify and address patient safety problems</i>					
American Accreditation Healthcare Commission Inc Washington, DC(046096)	509(a)(2)	49,988 00	49,988 00	0 00	0 00
<i>Millennial forum on bioethics</i>					
American Association for the Advancement of Science Washington, DC(047188)	509(a)(2)	25,000 00	0 00	0 00	25,000 00
<i>Technical assistance and direction for Colleagues in Caring Regional Collaboratives for Nursing Work Force Development</i>					
American Association of Colleges of Nursing Washington, DC(042962)	509(a)(1)	309,028 00	278,125 00	0 00	30,903 00
<i>Phase-out funding for technical assistance for Colleagues in Caring Regional Collaboratives for Nursing Work Force Development</i>					

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
American Association of Colleges of Nursing Washington, DC (046669)	509(a) (1)	212,314.00	0 00	0 00	212,314 00
Roundtable conference on current affairs in nursing American Association of Colleges of Nursing Washington, DC (047499)	509(a) (1)	25,000 00	0 00	0 00	25,000 00
Technical assistance and direction for Better Jobs, Better Care· Building a Strong Long-Term Care Workforce American Association of Homes and Services for the Aging Washington, DC (042382)	509(a) (2)	451,537 00	225,768 00	0 00	225,769 00
Developing a virtual center to provide information on guidelines for tobacco dependence treatment American Cancer Society, Inc Atlanta, GA (040101)	509(a) (1)	749,996 00	187,055 00	0 00	562,941 00
SmokeLess States National Tobacco Policy Initiative American Cancer Society, Inc , Mid-South Division, Inc Birmingham, AL (046088)	509(a) (1)	956,370 00	241,662 00	0 00	714,708 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , New England Division, Inc Providence, RI (045140)	509(a)(1)	599,704 00	149,977 00	0 00	449,727 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , Northwest Division, Inc Seattle, WA (045147)	509(a)(1)	987,932 00	242,473 00	0 00	745,459 00
<i>Fourteenth National HIV/AIDS Update Conference</i>					
American Foundation for AIDS Research New York, NY (044910)	509(a)(1)	15,000 00	15,000 00	0 00	0 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Heart Association, Inc , Desert/Mountain Affiliate Tempe, AZ (045144)	509(a)(1)	517,000 00	126,520 00	0 00	390,480 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Heart Association, Inc , Northwest Affiliate Seattle, WA (042421)	509(a)(1)	992,508 00	358,690 00	0 00	633,818 00



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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Harlem Health Day -- a community health fair to promote awareness about kidney disease</i>					
American Kidney Fund Inc Rockville, MD(045834)	509(a)(1)	25,000 00	25,000 00	0 00	0 00
<i>Distributing a newsletter on the health effects of air pollution</i>					
American Lung Association Washington, DC(044475)	509(a)(1)	35,000 00	35,000 00	0 00	0 00
<i>SmokeLess States. National Tobacco Policy Initiative</i>					
American Lung Association of Delaware Wilmington, DE(041522)	509(a)(1)	654,953 00	280,385 00	0 00	374,568 00
<i>SmokeLess States. National Tobacco Policy Initiative</i>					
American Lung Association of Eastern Missouri Saint Louis, MO(045146)	509(a)(1)	754,130 00	187,658 00	0 00	566,472 00
<i>SmokeLess States. National Tobacco Policy Initiative</i>					
American Lung Association of Illinois-Iowa, Inc Des Moines, IA(044309)	509(a)(1)	752,100 00	312,445 00	0 00	439,655 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Lung Association of Pennsylvania	509(a)(1)	761,878 00	190,494 00	0 00	571,384 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Camp Hill, PA(045145)					
<i>Technical assistance and direction for A Matter of Degree Reducing High-Risk Drinking Among College Students</i>					
American Medical Association Chicago, IL(041722)	ER	603,277 00	535,579 00	0 00	67,698 00
<i>Technical assistance and direction for SmokeLess States National Tobacco Policy Initiative</i>					
American Medical Association Chicago, IL(041750)	ER	1,902,161 00	0 00	0 00	1,902,161 00
<i>Technical assistance and direction for Reducing Underage Drinking Through Coalitions</i>					
American Medical Association Chicago, IL(044207)	ER	897,198 00	0 00	0 00	897,198 00
<i>Technical assistance and direction for A Matter of Degree Reducing High-Risk Drinking Among College Students</i>					
American Medical Association Chicago, IL(044212)	ER	743,296 00	0 00	0 00	743,296 00
<i>SmokeLess States Preemption conference and communications activities</i>					
American Medical Association Chicago, IL(046836)	ER	151,943 00	75,972 00	0 00	75,971 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Primer on managing overweight and obesity</i> American Medical Association Chicago, IL(046934)	ER	43,600 00	7,266 00	0 00	36,334 00
<i>Special opportunities grant for the</i> <i>SmokeLess States program</i> American Medical Association Foundation Chicago, IL(044013)	509(a)(1)	7,750,288 00	7,750,288 00	0 00	0 00
<i>Promoting healthy behaviors among medical</i> <i>students</i> American Medical Student Association Foundation Reston, VA(043621)	509(a)(3)	100,000 00	90,000 00	0 00	10,000 00
<i>Encouraging health professionals to choose</i> <i>careers in primary care</i> American Medical Student Association Foundation Reston, VA(045307)	509(a)(3)	24,500 00	24,500 00	0 00	0 00
<i>Improving central Jersey disaster response</i> <i>preparedness and education</i> American National Red Cross, Central New Jersey Chapter Princeton, NJ(044942)	509(a)(1)	149,619 00	134,657 00	0 00	14,962 00
<i>In-home supportive services for the elderly</i> American National Red Cross, Greater Buffalo Chapter Buffalo, NY(046154)	509(a)(1)	476,038 00	59,179 00	0 00	416,859 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Educating the public and policy makers about clean indoor air issues</i>					
American Nonsmokers' Rights Foundation Berkeley, CA (047293)	501(c) (3)	142,654 00	0 00	0 00	142,654 00
<i>Building an electronic data infrastructure for the Magnet Recognition hospital program to support excellent nursing care</i>					
American Nurses Credentialing Center Washington, DC (046120)	ER	154,543 00	139,089 00	0 00	15,454 00
<i>Community-based long-term health care</i>					
Area Agency on Aging of Southwest Arkansas, Inc Magnolia, AR (046189)	509(a) (1)	150,000 00	96,525 00	0 00	53,475 00
<i>Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
Arkansas Children's Hospital Research Institute Little Rock, AR (047012)	509(a) (3)	213,391 00	55,220 00	0 00	158,171 00
<i>Providing tools, clothes, and supplies for recovery workers at the World Trade Center site</i>					
Art Science Research Laboratory Inc New York, NY (044862)	ER	700,000 00	700,000 00	0 00	0 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Providing tools, clothes, and supplies for recovery workers at the World Trade Center site</i>					
Art Science Research Laboratory Inc New York, NY(045227)	ER	100,000 00	90,000 00	0 00	10,000 00
<i>Faith in Action - Ashland County</i>					
Ashland County Aging Unit Inc Ashland, WI(047544)	501(c)(3)	35,000 00	0 00	0 00	35,000 00
<i>Conducting a mental health needs assessment in Chinatown</i>					
Asian American Federation of New York New York, NY(044871)	509(a)(1)	198,057 00	178,251 00	0 00	19,806 00
<i>Chinatown mental health needs assessment quantitative analysis component</i>					
Asian American Federation of New York New York, NY(047132)	509(a)(1)	49,907 00	0 00	0 00	49,907 00
<i>Technical assistance - Partnerships for Training Regional Education Systems for Nurse Practitioners, Certified Nurse-Midwives, &amp; Physician Assistants</i>					
Association of Academic Health Centers Inc Washington, DC(041607)	509(a)(2)	612,900 00	0 00	0 00	612,900 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Conference to discuss solutions for health professions faculty shortages</i>					
Association of Academic Health Centers Inc Washington,DC(045437)	509(a)(2)	20,000 00	20,000 00	0 00	0 00
<i>Producing and disseminating a monograph on emergency preparedness issues</i>					
Association of Academic Health Centers Inc Washington,DC(045471)	509(a)(2)	25,315 00	25,315 00	0 00	0 00
<i>Publication and dissemination of a book on meeting health care needs in the 21st century</i>					
Association of Academic Health Centers Inc Washington,DC(046482)	509(a)(2)	10,000 00	10,000 00	0 00	0 00
<i>Technical assistance and direction for the Health Professions Partnership Initiative</i>					
Association of American Medical Colleges Washington,DC(044285)	509(a)(2)	502,965 00	0 00	0 00	502,965 00
<i>Technical assistance and direction for the Minority Medical Education Program</i>					
Association of American Medical Colleges Washington,DC(044401)	509(a)(2)	684,207 00	342,103 00	0 00	342,104 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Educating primary care physicians and mothers about oral health care in children under five</i>					
Association of Clinicians for the Underserved Inc Lexington, KY (043599)	509(a)(1)	93,050 00	83,745 00	0 00	9,305 00
<i>Clinical Research 2002 meeting</i>					
Association of General Clinical Research Centers Program Directors Burlington, VT (043566)	ER	50,000 00	50,000 00	0 00	0 00
<i>Symposium on academic health center governance</i>					
Association of Governing Boards of Universities and Colleges Washington, DC (046352)	509(a)(3)	25,000 00	25,000 00	0 00	0 00
<i>Educating environmental planners about making New Jersey communities more walkable and bikeable</i>					
Association of New Jersey Environmental Commissions Mendham, NJ (046840)	509(a)(1)	30,000 00	0 00	0 00	30,000 00
<i>Conference on developing a disaster preparedness and response curriculum for schools of public health</i>					
Association of Schools of Public Health Inc Washington, DC (044802)	509(a)(2)	14,912 00	14,912 00	0 00	0 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Conference on chronic disease prevention and control</i>					
Association of State and Territorial Chronic Disease Program Directors Falls Church, VA(044189)	509(a)(2)	40,000 00	40,000 00	0 00	0 00
<i>Improving the long-term care system in Atlanta</i>					
Atlanta Regional Commission Atlanta, GA(046364)	509(a)(1)	150,000 00	122,220 00	0 00	27,780 00
<i>Rocky Mountain Home Care Faith in Action</i>					
BCBU, Inc Bountiful, UT(045672)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Reclaiming Futures Communities Helping Teens Overcome Drugs, Alcohol &amp; Crime</i>					
Barron County Department of Health and Human Services Barron, WI(045058)	509(a)(1)	238,684 00	119,342 00	0 00	119,342 00
<i>Analyzing the effect of the State Children's Health Insurance Program on immunization rates</i>					
Baruch College New York, NY(047408)	509(a)(1)	79,241.00	0 00	0 00	79,241 00
<i>Structuring payment systems to promote health care quality -- Laura A Petersen, M D , M P H</i>					
Baylor College of Medicine	509(a)(1)	300,000 00	34,751 00	0 00	265,249 00



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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Houston, TX(045444)</i>					
<i>Study of the effects of a new policy allowing methadone maintenance treatment in New Mexico jails</i>					
Behavioral Health Research Center of the Southwest Albuquerque, NM(047654)	509(a)(1)	99,797 00	0 00	0 00	99,797 00
<i>Establishment of an endowment fund for the medical costs of uninsured and underinsured people</i>					
Benevolent Endowment Network Fund, Inc Baltimore, MD(046259)	ER	50,000 00	45,000 00	0 00	5,000 00
<i>Planning for the Veterans Affairs' Partnership for Dementia Care</i>					
Benjamin Rose Institute Cleveland, OH(046763)	509(a)(1)	244,632 00	122,316 00	0 00	122,316 00
<i>Technical assistance and direction for Sound Partners for Community Health</i>					
Benton Foundation Washington, DC(044293)	ER	872,504 00	436,252 00	0 00	436,252 00
<i>Support for sites under the Sound Partners for Community Health program</i>					
Benton Foundation Washington, DC(045960)	ER	1,725,000 00	1,725,000 00	0 00	0 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Minority Medical Faculty Development Program</i> - Sonia Y Archer, M D					
Beth Israel Deaconess Medical Center Inc Boston, MA(043494)	509(a)(1)	365,400 00	45,675 00	0 00	319,725 00
<i>Assessment of the cost-effectiveness of alcohol interventions in emergency departments and trauma centers</i>					
Beth Israel Deaconess Medical Center Inc Boston, MA(046246)	509(a)(1)	80,631 00	72,568 00	0 00	8,063 00
<i>Investigating health care policies on alcohol screening in trauma settings</i>					
Beth Israel Deaconess Medical Center Inc Boston, MA(046488)	509(a)(1)	299,997 00	51,587 00	0 00	248,410 00
<i>Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
Bexar County Hospital District dba University Hospital System San Antonio, TX(047218)	509(a)(1)	213,380 00	55,220 00	0 00	158,160 00
<i>Technical assistance and direction for the Generalist Physician Faculty Scholars Program</i>					
Biomedical Research Foundation of South Texas Inc	509(a)(1)	505,055 00	423,090 00	0 00	81,965 00

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San Antonio, TX (041832)					
<i>Leadership training for the RWJF Generalist Physician Faculty Scholars Class of 2004</i>					
Biomedical Research Foundation of South Texas Inc San Antonio, TX (045219)	509(a)(1)	45,141 00	40,626 00	0 00	4,515 00
<i>Participating hospital agreement incentive program</i>					
Blue Cross Blue Shield of Michigan Detroit, MI (046663)	ER	782,648 00	88,901 00	0 00	693,747 00
<i>Adopting a walking path program to increase physical activity</i>					
Borough of Metuchen Metuchen, NJ (044133)	509(a)(1)	19,400 00	19,400 00	0 00	0 00
<i>Environmental assessment for possible expansion of the Cash and Counseling initiative</i>					
Boston College Graduate School of Social Work Chestnut Hill, MA (045298)	509(a)(1)	218,479 00	109,240 00	0 00	109,239 00
<i>Technical assistance and direction for Cash and Counseling Demonstration and Evaluation</i>					
Boston College Graduate School of Social Work Chestnut Hill, MA (047500)	509(a)(1)	569,132 00	0 00	0 00	569,132 00

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<i>Pipeline, Profession and Practice Community-Based Dental Education</i> Boston University School of Dental Medicine Boston, MA(046796)	509(a)(1)	1,349,880 00	139,676 00	0 00	1,210,204.00
<i>Technical assistance and direction for the Scholars in Health Policy Research Program</i> Boston University School of Management Boston, MA(043703)	509(a)(1)	622,034 00	0 00	0 00	622,034 00
<i>Identifying post-traumatic stress disorder in primary care -- Jane M Liebschutz, M D, M P H</i> Boston University School of Medicine Boston, MA(045452)	509(a)(1)	300,000 00	39,743 00	0 00	260,257 00
<i>National resource for community substance abuse initiatives</i> Boston University School of Public Health Boston, MA(039125)	509(a)(1)	9,000,000 00	1,593,907 00	0 00	7,406,093 00
<i>Technical assistance and direction for Fighting Back</i> Boston University School of Public Health Boston, MA(042619)	509(a)(1)	532,455 00	266,288 00	0 00	266,167 00

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<i>Evaluation of Pursuing Perfection. Raising the Bar for Health Care Performance</i> Boston University School of Public Health Boston, MA (044466)	509(a) (1)	1,500,000 00	329,874 00	0 00	1,170,126 00
<i>Creative arts program to promote healing and prevent unhealthy behaviors in abused children</i> Boys & Girls Clubs of San Antonio San Antonio, TX (046124)	509(a) (1)	433,701 00	46,538 00	0 00	387,163 00
<i>Increasing access to health care and human services for low-income and uninsured residents in southeast Washington, DC</i> Bread for the City Inc Washington, DC (047605)	501(c) (3)	11,000 00	0 00	0 00	11,000 00
<i>Minority Medical Faculty Development Program - LeRoi S Hicks, M D , M P H.</i> Brigham & Women's Hospital Inc Boston, MA (043486)	509(a) (1)	365,400 00	46,544 00	0 00	318,856 00
<i>Technical assistance and direction for Health E-Technologies Assessing New Tools for Chronic Disease Management and Health Behavior Change</i> Brigham & Women's Hospital Inc Boston, MA (044766)	509(a) (1)	120,077 00	120,077 00	0 00	0 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Randomized controlled trial of sustained release bupropion for prevention of relapse in women who quit smoking during pregnancy</i> Brigham & Women's Hospital Inc Boston, MA (045223)	509(a)(1)	323,786 00	29,323 00	0 00	294,463 00
<i>Technical assistance and direction for Health E-Technologies Assessing New Tools for Chronic Disease Management and Health Behavior Change</i> Brigham & Women's Hospital Inc Boston, MA (045854)	509(a)(1)	351,863 00	263,897 00	0 00	87,966 00
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Phase II</i> Brooklyn Alliance, Inc Brooklyn, NY (044712)	509(a)(2)	654,885 00	107,943 00	0 00	546,942 00
<i>Developing and disseminating a manual on overcoming legal obstacles to health care benefits and services for low-income people</i> Brooklyn Legal Services Corp A Brooklyn, NY (046169)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Comprehensive planning for long-term care and supportive services for seniors</i> Broome County Office for Aging Binghamton, NY (046190)	509(a)(1)	150,000 00	114,857 00	0 00	35,143 00

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<i>Developing consensus on trends to be tracked for an end-of-life care chartbook</i>					
Brown University Center for Gerontology & Health Care Research Providence, RI (044324)	509(a) (1)	53,580 00	48,222.00	0 00	5,358 00
<i>Research on the impact of politics on the public health issue of obesity</i>					
Brown University Department of Political Science Providence, RI (047098)	509(a) (1)	36,801 00	36,801 00	0 00	0 00
<i>Expanding Buncombe County's school-based mental health services</i>					
Buncombe County Health Center Asheville, NC (044462)	509(a) (1)	225,000 00	75,000 00	0 00	150,000 00
<i>Producing a guidebook on developing systems to improve alcohol and drug treatment and prevention programs</i>					
CAB Health and Recovery Services, Inc Danvers, MA (044716)	509(a) (1)	82,000 00	73,800 00	0 00	8,200 00
<i>Hablamos Juntos: Improving Patient-Provider Communication for Latinos</i>					
CHOICE Regional Health Network Olympia, WA (046827)	ER	150,000 00	75,000 00	0 00	75,000 00

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<i>Cabrini Alzheimer's Care Center, A Faith in Action Program</i> Cabrini Medical Center New York, NY(047574)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Engaging youth in smart growth policy making and community building nationwide</i> California Center Sacramento, CA(046755)	509(a)(2)	115,679 00	104,111 00	0 00	11,568 00
<i>National conference on appropriate antibiotic use</i> California Medical Association Foundation Sacramento, CA(044745)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Implementing improved care systems for five priority diseases, including pediatric asthma and adult diabetes</i> Cambridge Health Alliance Cambridge, MA(045416)	509(a)(1)	1,900,000 00	455,383 00	0 00	1,444,617 00
<i>Client advocacy program for economically disadvantaged cancer patients</i> Cancer Services of Allen County Inc Fort Wayne, IN(046156)	509(a)(2)	303,432 00	51,583 00	0 00	251,849 00
<i>Establishing a food bank program for low-income children</i> Capital Area Food Bank Washington, DC(047597)	509(a)(1)	15,000 00	0 00	0 00	15,000 00



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<i>Development of economic models to improve treatment of depression in primary care</i> CareOregon Inc Portland,OR(045031)	509(a)(2)	99,903 00	89,913 00	0 00	9,990 00
<i>School-based dental care and education program</i> Case Western Reserve University School of Dentistry Cleveland,OH(046135)	509(a)(1)	499,631 00	61,623 00	0 00	438,008 00
<i>Health Policy Fellowships Program - Mark D. Carlson, M D</i> Case Western Reserve University School of Medicine Cleveland,OH(046030)	509(a)(1)	148,000 00	49,600 00	0 00	98,400 00
<i>Help for Elderly People (HELP) Catholic Charities of Hampton Roads, Inc</i> Catholic Charities of Hampton Roads, Inc Virginia Beach,VA(045680)	509(a)(1)	25,000 00	25,000 00	0 00	0 00
<i>Faith In Action Program of Catholic Charities</i> Catholic Charities of Herkimer County Ilion,NY(047583)	509(a)(1)	35,000 00	0 00	0 00	35,000 00

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<i>Catholic Charities</i> Catholic Charities of Santa Clara County San Jose, CA(045674)	509(a)(1)	35,000 00	25,000 00	0.00	10,000 00
<i>Volunteer Care Network - A Faith in Action Program</i> Catholic Charities of the Archdiocese of Miami, Inc Miami, FL(045703)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Faith in Action Coalition of Chautauqua County</i> Catholic Charities of the Diocese of Buffalo Buffalo, NY(046626)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Production of a radio series, Heart to Heart, on end-of-life care issues</i> Catticus Corporation Berkeley, CA(046506)	509(a)(1)	64,170 00	57,753 00	0 00	6,417 00
<i>Publishing a report on lessons for improving public interest advertising</i> Cause Communications Santa Monica, CA(044356)	509(a)(1)	25,000 00	25,000 00	0 00	0 00
<i>Facility repairs and maintenance</i> Cenacle Retreat House Highland Park, NJ(045016)	509(a)(1)	54,997 00	0 00	0 00	54,997 00

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<i>Summer therapy program for high-risk, learning disabled students</i> Center School Highland Park, NJ(042991)	509(a)(1)	43,000 00	43,000 00	0 00	0 00
<i>Improving health care access of Hispanic elders through educating, developing, and mobilizing the community and its leaders</i> Center for Advocacy for the Rights and Interests of the Elderly Philadelphia, PA(046147)	509(a)(1)	238,533 00	32,265 00	0 00	206,268 00
<i>Faith in Action Fifth Ward Volunteers</i> Center for Faith and Health Initiatives Inc Houston, TX(047581)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Advancing state regulatory frameworks for mandatory reporting of medical errors</i> Center for Health Policy Development Portland, ME(046686)	509(a)(1)	199,998 00	0 00	0 00	199,998 00
<i>Future Leaders Scholarship Program to include junior state health policy staff in the Academy's annual meetings</i> Center for Health Policy Development/National Academy for State Health Policy Portland, ME(046864)	509(a)(1)	3,000 00	3,000 00	0 00	0 00

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<i>Technical assistance and direction, sites, and related expenses for the Medicaid Managed Care Program</i>					
Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ(043586)	509(a)(3)	30,841,725 00	3,000,000 00	0 00	27,841,725 00
<i>Technical assistance and direction for Managing Pediatric Asthma- Improving Asthma Care for Children</i>					
Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ(043787)	509(a)(3)	327,201 00	163,600 00	0 00	163,601 00
<i>Technical assistance and direction for State Action for Oral Health Access</i>					
Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ(044288)	509(a)(3)	410,570 00	0 00	0 00	410,570 00
<i>Workshops for Medicaid/SCHIP managed care organizations on managing pediatric asthma</i>					
Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ(046272)	509(a)(3)	483,003 00	0 00	0 00	483,003 00
<i>Faith in Action People and Pets Together</i>					
Center for Lay Ministries, Inc Jeffersonville, IN(045666)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00

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<i>West Virginia Southern Rural Access Program</i> Center for Rural Health Development Inc Dunbar, WV(045365)	509(a)(1)	1,267,108 00	905,400 00	0 00	361,708 00
<i>Planning for a communications network to disseminate findings of practice-based research networks</i> Center for the Advancement of Health Washington, DC(047021)	509(a)(1)	103,614 00	0 00	0 00	103,614 00
<i>Center of Living Hospice "Faith in Action Watchman Program"</i> Center of Living Home Health & Hospice, Inc Asheboro, NC(046615)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Hablamos Juntos Improving Patient-Provider Communication for Latinos</i> Central Nebraska Area Health Education Center Inc Grand Island, NE(046831)	509(a)(1)	150,000 00	75,000 00	0 00	75,000 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i> Central Vermont Community Action Council Inc Barre, VT(045316)	509(a)(1)	198,000 00	55,000 00	0 00	143,000 00

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<i>Providing mental health support for the September 11 attacks</i> Charles B Wang Community Health Center Inc New York,NY(044115)	509(a)(2)	150,000 00	135,000 00	0 00	15,000.00
<i>Health care and wellness program for uninsured and underinsured, low-income individuals</i> Charles Town Health Right Inc Charles Town,WV(046122)	509(a)(1)	393,244 00	50,369 00	0 00	342,875 00
<i>Evaluating an initiative to improve the performance of substance abuse treatment organizations</i> Charles and Helen Schwab Foundation San Mateo,CA(045138)	ER	150,000 00	50,000 00	0 00	100,000 00
<i>Integrating adolescent substance abuse services and translating evidence into practice</i> Child Welfare League of America Inc Washington,DC(046045)	509(a)(1)	320,045 00	0 00	0 00	320,045 00
<i>Covering Kids and Families</i> Children's Action Alliance Inc Phoenix,AZ(043441)	509(a)(1)	1,200,000 00	150,000 00	0 00	1,050,000 00

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<i>Expanding school-based mental health services</i>					
Children's Aid Society New York, NY(044465)	509(a)(1)	225,000 00	75,000 00	0 00	150,000 00
<i>Covering Kids and Families</i>					
Children's Defense Fund Saint Paul, MN(045168)	509(a)(1)	1,000,000 00	138,182 00	0 00	861,818 00
<i>Covering Kids and Families</i>					
Children's Defense Fund Columbus, OH(045186)		1,198,182 00	145,096 00	0 00	1,053,086 00
<i>Technical assistance and direction for Children's Futures</i>					
Children's Futures Support Fund Inc Trenton, NJ(045292)	ER	650,341 00	585,307 00	0 00	65,034 00
<i>Community projects for Children's Futures</i>					
Children's Futures Support Fund Inc Trenton, NJ(045790)	ER	3,015,000 00	1,262,500 00	0 00	1,752,500 00
<i>Increasing adolescent substance abuse screening in health care settings</i>					
Children's Hospital Corporation Boston, MA(045222)	509(a)(1)	749,913 00	119,917 00	0 00	629,996 00
<i>Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
Children's Hospital Corporation	509(a)(1)	213,380 00	55,220 00	0 00	158,160 00

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Boston, MA (047191)					
<i>Injury Free Coalition for Kids</i>					
<i>Dissemination of a Model Injury Prevention</i>					
<i>Program for Children and Adolescents</i>					
Children's Hospital Foundation of Austin Austin, TX (047074)	509(a)(1)	201,956 00	52,364 00	0 00	149,592 00
<i>Aiming for 100 percent of the care delivered</i>					
<i>to children to be evidence based, quality</i>					
<i>driven, error free, and efficient</i>					
Children's Hospital Medical Center Cincinnati, OH (045413)	509(a)(1)	1,900,000 00	492,618 00	0 00	1,407,382 00
<i>Environmental assessment of public</i>					
<i>recreational spaces</i>					
Children's Hospital Medical Center Cincinnati, OH (047330)	509(a)(1)	98,298 00	0 00	0 00	98,298 00
<i>Early intervention and treatment program for</i>					
<i>children who witness violence</i>					
Children's Hospital Medical Center of Akron Akron, OH (046152)	509(a)(1)	500,000 00	65,241 00	0 00	434,759 00
<i>Expanding mental health services at the Los</i>					
<i>Angeles High School complex</i>					
Children's Hospital of Los Angeles Los Angeles, CA (044459)	509(a)(1)	225,000 00	75,000 00	0 00	150,000 00



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<i>Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents Children's Hospital of Michigan Detroit, MI (047016)</i>	509(a) (1)	213,380 00	55,220 00	0 00	158,160 00
<i>Minority Medical Faculty Development Program - Jeffrey S Upperman, M D Children's Hospital of Pittsburgh Pittsburgh, PA (047433)</i>	509(a) (1)	365,400 00	0 00	0 00	365,400 00
<i>Survey of tobacco use and tobacco smoke exposure conducted during pediatric office visits Children's Memorial Hospital Chicago, IL (045645)</i>	509(a) (1)	400,000 00	107,065 00	0 00	292,935 00
<i>Study to assess well-child visit time related to tobacco issues Children's Memorial Hospital Chicago, IL (047356)</i>	509(a) (1)	41,662 00	8,894 00	0 00	32,768 00
<i>Fellowship to develop policies to increase preparedness for bioterrorism Children's National Medical Center Washington, DC (045048)</i>	509(a) (3)	50,000 00	50,000 00	0 00	0 00
<i>Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents Children's National Medical Center</i>	509(a) (3)	213,380 00	55,220 00	0 00	158,160 00

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Washington, DC (047056)					
Faith in Action - Caring Hand Group Christ the Rock International Brooklyn, NY (046638)	ER	35,000 00	25,000 00	0 00	10,000 00
Age In Place Christian Communities Group Homes Inc Washington, DC (045704)	509(a) (1)	35,000 00	25,000 00	0 00	10,000 00
Look Up Outreach Church of God in Christ Church of God in Christ Look Up Outreach Ministries Headland, AL (046601)	509(a) (1)	35,000 00	25,000 00	0 00	10,000 00
Reclaiming Futures Communities Helping Teens Overcome Drugs, Alcohol & Crime Circuit Court of Cook County Chicago, IL (045060)	509(a) (1)	232,024 00	120,237 00	0 00	111,787 00
Community-wide strategic plan of long-term health care City and County of San Francisco Department of Aging and Adult Services San Francisco, CA (046191)	509(a) (1)	150,000 00	83,488 00	0 00	66,512 00
Consumer-focused long-term care for the elderly City of Boston Commission on Affairs of the Elderly Boston, MA (046365)	509(a) (1)	149,826 00	91,899 00	0 00	57,927 00

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<i>Development of a pediatric version of the End of Life Nursing Education Consortium project</i>					
City of Hope National Medical Center Duarte, CA(046803)	509(a)(1)	32,700 00	29,430 00	0 00	3,270 00
<i>Fighting Back. Community Initiatives to Reduce Demand for Illegal Drugs and Alcohol</i>					
City of New Haven Office of the Mayor New Haven, CT(043700)	509(a)(1)	545,483 00	283,096 00	0 00	262,387 00
<i>Developing a work site wellness program to reduce tobacco use in New York City</i>					
City of New York Department of Health New York, NY(044435)	509(a)(1)	400,000 00	100,000 00	0 00	300,000 00
<i>Feasibility study on adapting a physical activity program for low-income seniors</i>					
City of New York Department of Health New York, NY(045610)	509(a)(1)	57,640 00	57,640 00	0 00	0 00
<i>Planning and designing the new Perth Amboy high school facility to encourage physical activity</i>					
City of Perth Amboy Perth Amboy, NJ(045590)	509(a)(1)	30,880 00	30,880 00	0 00	0 00
<i>Planning an asthma management and education program for children and families</i>					
City of Trenton Department of Health and Human Services	509(a)(1)	413,807 00	0 00	0 00	413,807 00

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<i>Trenton, NJ(047096)</i>					
<i>Developing a health protection program for children, teachers, and parents</i>					
Clean Water Fund Belmar, NJ(045581)	509(a)(1)	35,000 00	35,000 00	0 00	0 00
<i>Ashe County Outreach Ministry</i>					
Clifton United Methodist Church Warrensville, NC(046613)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Promoting physical activity in the Coeur D'Alene tribal community</i>					
Coeur D'Alene Tribe of the Coeur D'Alene Reservation Plummer, ID(042950)	509(a)(1)	294,684 00	82,245 00	0 00	212,439 00
<i>Promoting funding partnerships with the private sector to encourage healthy communities</i>					
Collins Center for Public Policy Inc Miami, FL(046295)	509(a)(1)	250,000 00	62,500 00	0 00	187,500 00
<i>Development of clinical, economic, and systems intervention to improve treatment of depression in primary care</i>					
Colorado Access Denver, CO(045030)	ER	99,533 00	83,621 00	0 00	15,912 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Covering Kids and Families</i> Colorado Community Health Network, Inc Denver, CO(043440)	509(a)(1)	950,000 00	168,674 00	0 00	781,326 00
<i>Enhancing a diabetes control project for medically underserved Washington, DC, residents</i> Columbia Road Health Service Inc Washington, DC(047665)	501(c)(3)	10,000 00	0 00	0 00	10,000 00
<i>Technical assistance and direction for Pipeline, Profession and Practice. Community-Based Dental Education</i> Columbia University School of Dental and Oral Surgery New York, NY(043192)	509(a)(1)	783,360 00	391,680 00	0 00	391,680 00
<i>Program to recruit and train minority residents as dental assistants to serve northern Manhattan's underserved population</i> Columbia University School of Dental and Oral Surgery New York, NY(044582)	509(a)(1)	384,900 00	96,000 00	0 00	288,900 00
<i>Integrating a Doctor of Nursing Practice degree into academic medical centers</i> Columbia University School of Nursing New York, NY(046197)	509(a)(1)	25,000 00	25,000 00	0 00	0 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Studying an intervention to improve the mental health of youth exposed to domestic and community violence</i> Columbia University School of Social Work New York, NY(042446)	509(a)(1)	60,000 00	60,000 00	0 00	0 00
<i>Assessing the effects of the World Trade Center attacks on the well-being of New York residents</i> Columbia University School of Social Work New York, NY(044765)	509(a)(1)	49,571 00	49,571 00	0 00	0 00
<i>Disseminating recommendations on business and government actions to support employer-based health coverage</i> Committee for Economic Development New York, NY(041813)	509(a)(1)	219,069 00	197,162 00	0 00	21,907 00
<i>Providing mental health support for the September 11 attacks</i> Committee for Hispanic Children and Families, Inc New York, NY(044116)	509(a)(1)	150,000 00	135,000 00	0 00	15,000 00
<i>Conducting research on state-level lobbying expenditures and campaign contributions by the tobacco industry</i> Common Cause Education Fund Washington, DC(043916)	509(a)(1)	309,093 00	154,547 00	0 00	154,546 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Research and development of policy options to increase access to affordable health insurance for health and human service workers</i>					
Commonwealth of Massachusetts Division of Health Care Finance and Policy Boston, MA(047044)	509(a)(1)	97,450 00	87,705 00	0 00	9,745 00
<i>State Action for Oral Health Access</i>					
Commonwealth of Pennsylvania Department of Health Harrisburg, PA(047094)	509(a)(1)	939,590 00	92,445 00	0 00	847,145 00
<i>Evaluating and implementing the best options for bridging the gaps between current public and private health insurance programs</i>					
Commonwealth of Virginia Office of the Secretary of Health and Human Resources Richmond, VA(046683)	509(a)(1)	1,103,001 00	0 00	0 00	1,103,001 00
<i>Free to Grow· Head Start Partnerships to Promote Substance-Free Communities</i>					
Community Action Project of Tulsa County, Inc Tulsa, OK(045317)	509(a)(1)	192,000 00	64,000 00	0 00	128,000 00
<i>GREENE County Faith in Action Volunteer Caregivers</i>					
Community Action Southwest Waynesburg, PA(045697)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00

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<i>Community Care Services' Compeer Program, A Faith in Action Program Community Care Services Lincoln Park, MI(045676)</i>	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Faith in Action Community Development Outreach, Inc Lauderhill, FL(045681)</i>	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Healthcare Foundation clinic initiative fund - Phase II Community Foundation of New Jersey Morristown, NJ(045756)</i>	509(a)(1)	25,000 00	25,000 00	0 00	0 00
<i>Covering Kids and Families Community Health Councils Inc Los Angeles, CA(044001)</i>	509(a)(1)	1,200,000 00	150,000 00	0 00	1,050,000 00
<i>Community Hospice Care Community Hospice Care Tiffin, OH(046620)</i>	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Compeer Program a Faith in Action Project Community Mental Health Center for Mid-Eastern Iowa Iowa City, IA(045691)</i>	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>State Solutions An Initiative to Improve Enrollment in Medicare Savings Programs Community Services Council of New Hampshire</i>	509(a)(1)	420,000 00	78,600 00	0 00	341,400 00



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AMOUNT

TAX STATUS      AWARDED IN      PAYMENTS      CANCELATIONS      DEFERRED TO  
 2002            2002            2002            2002            FUTURE YEARS

Concord, NH(046127)

Student fellowship program to engage young  
 leaders in active living design  
 Congress for the New Urbanism Inc  
 San Francisco, CA(045615)

509(a) (1)      31,000 00      31,000 00      0 00      0 00

Expanding coverage of tobacco cessation  
 services. Testing a new Medicare benefit  
 Connecticut Peer Review Organization,  
 Inc  
 Middletown, CT(043656)

509(a) (1)      355,949 00      178,229 00      0 00      177,720 00

Promoting America's Walking. A public  
 television series on physical activity  
 Connecticut Public Broadcasting Inc  
 Hartford, CT(044468)

509(a) (1)      67,025 00      60,323 00      0 00      6,702 00

America's Walking -- Season II. A public  
 television series about physical activity  
 Connecticut Public Broadcasting Inc  
 Hartford, CT(047019)

509(a) (1)      340,000 00      0 00      0 00      340,000 00

Implementation of a grand rounds lecture  
 series on addiction -- supplemental funding  
 Connecticut State Medical Society  
 New Haven, CT(045409)

5,140 00      5,140 00      0 00      0 00      0 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Journals of Gerontology supplement on physical activity among older adults</i> Cooper Institute for Aerobics Research Dallas, TX(045744)	509(a)(1)	54,500 00	54,500 00	0 00	0 00
<i>Implementing the organization and delivery of long-term care and supportive services for older adults and caregivers</i> Copper Country Community Mental Health Services Authority Houghton, MI(046184)	509(a)(1)	150,000 00	112,113 00	0 00	37,887 00
<i>Planning a primary care model to manage late-life depression in Medicare beneficiaries</i> Cornell University, Joan and Sanford I Weill Medical College New York, NY(045029)	509(a)(1)	100,000 00	90,000 00	0 00	10,000 00
<i>Work and career preparation program for at-risk youth</i> Corner House Foundation Princeton, NJ(044006)	509(a)(3)	50,000 00	50,000 00	0 00	0 00
<i>National initiative to reduce chronic homelessness through the creation of supportive housing</i> Corporation for Supportive Housing Oakland, CA(043050)	509(a)(1)	6,006,050 00	1,416,457 00	0 00	4,589,593 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Forum to advance an evidence-based approach to youth substance abuse and violence prevention</i>					
Council for Excellence in Government Washington, DC (045762)	509(a)(1)	49,419 00	49,419 00	0 00	0 00
<i>Botetourt Faith in Action</i>					
Council of Community Services Roanoke, VA (047538)	509(a)(3)	35,000 00	0 00	0 00	35,000 00
<i>Building capacity for New Jersey philanthropy</i>					
Council of New Jersey Grantmakers Inc Trenton, NJ (043749)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Policy study of potential Horizon Blue Cross Blue Shield conversion</i>					
Council of New Jersey Grantmakers Inc Trenton, NJ (047249)	509(a)(1)	5,000 00	5,000 00	0 00	0 00
<i>Developing consensus policies on community reentry from the criminal justice system, particularly for offenders with physical and mental health issues</i>					
Council of State Governments New York, NY (045815)	509(a)(1)	214,403 00	77,227 00	0 00	137,176 00
<i>State officials' summit on chronic illness and disease management</i>					
Council of State Governments Lexington, KY (047108)	509(a)(1)	50,000 00	50,000 00	0 00	0 00

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Conducting analysis and advocacy work on issues affecting private foundations Council on Foundations, Inc Washington, DC (043608)	509(a) (1)	25,000 00	25,000 00	0 00	0 00
Compeer Program of The Counseling Center of Wayne and Holmes Counties Counseling Center of Wayne & Holmes Counties Wooster, OH (047582)	501(c) (3)	35,000 00	0 00	0 00	35,000 00
Supporting Families After Welfare Reform Access to Medicaid, SCHIP and Food Stamps County of Cuyahoga Cleveland, OH (046097)	509(a) (1)	250,000 00	62,500 00	0 00	187,500 00
Supporting Families After Welfare Reform Access to Medicaid, SCHIP and Food Stamps County of Los Angeles Department of Public Social Services Industry, CA (044421)	509(a) (1)	187,500 00	168,750 00	0 00	18,750 00
Reclaiming Futures· Communities Helping Teens Overcome Drugs, Alcohol & Crime County of Santa Cruz Probation Department Santa Cruz, CA (045059)	509(a) (1)	250,000 00	174,523 00	0 00	75,477 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Faith in Action - Bay County Elder Care</i> Covenant Hospice Inc Panama City, FL(047577)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Expanding residential treatment services to women in early recovery from alcohol and other drug dependencies</i> Crawford House Skillman, NJ(045994)	509(a)(1)	300,000 00	0 00	0 00	300,000 00
<i>Hospice Care Teams</i> Cullman Regional Medical Center, Inc Cullman, AL(046610)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Helping Diabetics Faith in Action</i> D M Cogdell Memorial Hospital Foundation Snyder, TX(045687)	509(a)(3)	35,000 00	25,000 00	0 00	10,000 00
<i>Covering Kids and Families</i> DC Action for Children Today Washington, DC(043998)	509(a)(1)	800,000 00	139,534 00	0 00	660,466 00
<i>SmokeLess States National Tobacco Policy Initiative</i> DC Agenda Support Corporation Washington, DC(044306)	509(a)(1)	200,000 00	180,000 00	0 00	20,000 00

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<i>Covering Kids and Families</i> Dakota Medical Charities Fargo, ND(045183)	509(a)(3)	700,000 00	69,904 00	0 00	630,096 00
<i>Minority Medical Faculty Development Program</i> - E Alejandro Sweet-Cordero, M D Dana Farber Cancer Institute Inc Boston, MA(047428)	509(a)(1)	365,400 00	0 00	0 00	365,400 00
<i>Evaluating the implementation of evidence-based practices for people with severe mental illness</i> Dartmouth Medical School Hanover, NH(044030)	509(a)(1)	200,000 00	100,000 00	0 00	100,000 00
<i>Helping patients and physicians make sense of medical data -- Steven E Woloshin, M D</i> Dartmouth Medical School Hanover, NH(045443)	509(a)(1)	299,991 00	2,584 00	0 00	297,407 00
<i>Survey of critical care fellows on palliative and end-of-life care training</i> Dartmouth-Hitchcock Medical Center Hanover, NH(042705)	509(a)(1)	85,110 00	42,555 00	0 00	42,555 00
<i>Providing information on central New Jersey's walking trails</i> Delaware & Raritan Greenway Inc Princeton, NJ(045897)	509(a)(1)	42,012 00	42,012 00	0 00	0 00

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Lewes Rehoboth Interfaith Volunteer Caregivers, the Faith in Action Program Delaware Ecumenical Council on Children and Families Inc Wilmington, DE(047584)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
Volunteer Home Care of Baltimore, Maryland Diakon Lutheran Social Ministries Topton, PA(045707)	501(c)(3)	35,000 00	25,000 00	0 00	10,000 00
Expanding Dorchester's mental health services through school-based health centers Dorchester County Health Department Cambridge, MD(044461)	509(a)(1)	225,000 00	75,000 00	0 00	150,000 00
Faith in Action Caregivers Network Duncan United Methodist Church Little Rock, AR(047572)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
Good Neighbor Interfaith Network - A Faith in Action Program EAC Inc Hempstead, NY(046635)	509(a)(2)	35,000 00	25,000 00	0 00	10,000 00
The Urban Health Initiative Working to Ensure the Health and Safety of Children East Bay Community Foundation Oakland, CA(043725)	509(a)(1)	2,646,413 00	0 00	0 00	2,646,413 00

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<i>Research on maternal depressive symptoms and postpartum smoking</i> East Carolina University School of Health and Human Performance Greenville,NC(043281)	509(a)(1)	199,961 00	87,015 00	0 00	112,946 00
<i>Improving the East Coast Greenway trail to enhance opportunities for physical activity, recreation, and transportation</i> East Coast Greenway Alliance Wakefield,RI(043540)	509(a)(1)	63,672 00	63,672 00	0 00	0 00
<i>Faith in Action Volunteer Coordination Program</i> East Side Community Ministry, Inc Zanesville,OH(045665)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Eaton Community Hospice Faith in Action</i> Eaton Community Hospice Inc Charlotte,MI(047547)	509(a)(2)	35,000 00	0 00	0 00	35,000 00
<i>Policy forum on consumer-driven health benefits</i> Education & Research Fund of Employee Benefit Research Institute Washington,DC(045149)	509(a)(3)	44,810 00	44,810 00	0 00	0 00
<i>Innovations in End-of-Life Care, an online journal</i> Education Development Center Inc Newton,MA(044641)	509(a)(1)	387,356 00	193,680 00	0 00	193,676 00



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<i>Wellness program for uninsured low-income Hispanic immigrants</i> El Buen Samaritano Episcopal Mission Austin, TX (046149)	509(a)(1)	329,265 00	32,131 00	0 00	297,134 00
<i>Fostering the development and implementation of pain management guidelines in New Jersey's long-term care facilities</i> Elder Care Ethics Associates Inc Moorestown, NJ (047079)	509(a)(1)	199,961 00	49,377 00	0 00	150,584 00
<i>On-site health and social service program</i> Elijah's Promise New Brunswick, NJ (043845)	509(a)(1)	38,290 00	34,461 00	0 00	3,829 00
<i>On-site health and social service program</i> Elijah's Promise New Brunswick, NJ (045841)	509(a)(1)	34,450 00	0 00	0 00	34,450 00
<i>Disseminating a handbook on improving the public health system</i> Emory University, Rollins School of Public Health Atlanta, GA (044484)	509(a)(1)	183,938 00	165,544 00	0 00	18,394 00
<i>Study of the health plan selection for Medicare-eligible enrollees in the Federal Employees Health Benefits Program</i> Emory University, Rollins School of Public Health Atlanta, GA (044875)	509(a)(1)	214,355 00	70,854 00	0 00	143,501 00

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<i>Employment placement program for people with disabilities</i> Employment Horizons, Inc Cedar Knolls, NJ (043193)	509(a)(1)	21,800 00	21,800 00	0 00	0 00
<i>Hablamos Juntos· Improving Patient-Provider Communication for Latinos</i> En Espanol Birmingham, AL (046832)	509(a)(1)	150,000 00	75,000 00	0 00	75,000 00
<i>Esther's House Faith In Action</i> Esther's House Inc Russellville, AR (047570)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Adopt-A-Block Wichita Falls· A Faith In Action Program</i> Evangel Temple Assembly of God Wichita Falls, TX (046617)	501(c)(3)	35,000 00	25,000 00	0 00	10,000 00
<i>Quality outcomes in managed care physician practices</i> Excellus Health Plan, Inc Rochester, NY (046687)	ER	999,336 00	259,310 00	0 00	740,026 00
<i>Developing online measures of health care quality based on consumers' assessment of their own health care</i> FACCT Inc Portland, OR (045269)	509(a)(1)	388,147 00	194,074 00	0 00	194,073 00

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<i>Consumer Health Action 2003 Conference</i> Families USA Foundation Inc Washington,DC(046402)	509(a)(1)	371,439 00	334,295 00	0 00	37,144 00
<i>Helping children and their families cope in the wake of the September 11 attacks</i> Families and Work Institute, Inc New York,NY(044118)	509(a)(1)	180,000 00	162,000 00	0 00	18,000 00
<i>Development of a collaborative statewide approach to improving access to care for drug- and alcohol-affected women and children</i> Family Health Initiatives, Inc Pennsauken,NJ(047134)	ER	325,243 00	58,325 00	0 00	266,918 00
<i>Faith in Action Isanti County</i> Family Pathways Wyoming,MN(045683)	509(a)(1)	25,000 00	25,000 00	0 00	0 00
<i>Family Service of Westchester Faith in Action Program</i> Family Service of Westchester Inc Port Chester,NY(047587)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Developing statewide networks of community-based family support centers</i> Family Support America Chicago,IL(041340)	509(a)(1)	3,013,588 00	1,506,794 00	0 00	1,506,794 00

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<i>Developing indicators of family well-being</i> Family Support America Chicago, IL(044294)	509(a)(1)	52,150 00	52,150 00	0 00	0 00
<i>Developing indicators of family well-being</i> Family Support America Chicago, IL(046166)	509(a)(1)	700,000 00	349,950 00	0 00	350,050 00
<i>Disseminating a report on community guidelines for establishing health-risk prevention programs</i> Family Support America Chicago, IL(046371)	509(a)(1)	103,848 00	0 00	0 00	103,848 00
<i>Creating an Internet-based library for health care workers serving children of prisoners and their caregivers</i> Family and Corrections Network Palmyra, VA(045224)	509(a)(2)	30,000 00	30,000 00	0 00	0 00
<i>Heritage Weekend Meals</i> First African Methodist Episcopal Church Oklahoma City, OK(046597)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Circle of Love Faith in Action Seniors' Volunteer Program</i> First Baptist Church of Hampton Hampton, VA(046616)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00

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<i>Neighborhood family support services program</i>					
First Baptist Community Development Corp dba Renaissance Community Development Corporation Somerset, NJ (041820)	ER	509,546 00	507,216 00	0 00	2,330 00
<i>Faith in Action South Louisville</i>					
First Cumberland Presbyterian Church Louisville, KY (046641)	509(a) (1)	35,000 00	25,000 00	0 00	10,000 00
<i>Wellspring - A Faith in Action Program</i>					
First Presbyterian Church Saint James, MN (045701)		35,000 00	25,000 00	0 00	10,000 00
<i>Faith in Action for Uvalde</i>					
First Presbyterian Church of Uvalde Texas Uvalde, TX (046622)	509(a) (1)	35,000 00	25,000 00	0 00	10,000 00
<i>Hearts and Hands Faith in Action</i>					
First United Methodist Church Akron, NY (047532)	509(a) (1)	35,000 00	0 00	0 00	35,000 00
<i>Faith in Action Helping Hands Caregivers</i>					
First United Methodist Church Pontiac, MI (047569)	509(a) (1)	35,000 00	0 00	0 00	35,000 00
<i>Expanding a program to provide home-delivered nutritional meals and groceries for families living with life-challenging illnesses</i>					

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Food & Friends Inc Washington, DC (047478)	509(a) (1)	11,000 00	0 00	0 00	11,000 00
Technical assistance and direction for the State Forums Partnership Program Forums Institute for Public Policy Princeton, NJ (042646)	509(a) (1)	64,703 00	64,703 00	0 00	0 00
Technical assistance and direction for the State Forums Partnership Program Forums Institute for Public Policy Princeton, NJ (045106)	509(a) (1)	462,980 00	231,490 00	0 00	231,490 00
Disseminating a monograph series on improving the practices of philanthropy Foundation Center New York, NY (045430)	509(a) (1)	50,000 00	50,000.00	0 00	0 00
Technical assistance and direction for Developing Leadership in Reducing Substance Abuse Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ (041715)	509(a) (3)	749,212 00	651,199 00	0 00	98,013 00
Technical assistance and direction for Innovators Combating Substance Abuse Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ (041716)	509(a) (3)	556,987 00	497,787 00	0 00	59,200 00

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<i>Expanding education programs to help minorities and the disadvantaged pursue careers in health professions</i>					
Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ(044243)	509(a)(3)	200,953 00	180,858 00	0 00	20,095 00
<i>Continuing the development and maintenance of a tobacco products and promotions exhibit</i>					
Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ(045728)	509(a)(3)	359,328 00	0 00	0 00	359,328 00
<i>Health-risk prevention program for inner-city high school girls</i>					
Freedom Foundation of New Jersey, Inc West Orange, NJ(043587)	509(a)(1)	47,500 00	47,500 00	0 00	0 00
<i>Middlesex County Adult Substance Abuse Program</i>					
Friends of the Middlesex County ASAP (Adult Substance Abuse Program) New Brunswick, NJ(043804)	ER	100,000 00	90,000 00	0 00	10,000 00
<i>New Jersey post-hospital patient support program</i>					
Friends' Health Connection New Brunswick, NJ(042918)	509(a)(1)	738,648 00	155,256 00	0 00	583,392 00

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Faith in Action at Work Front Street United Methodist Church Burlington, NC (047533)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
Palliative care education center General Hospital Corporation-Massachusetts General Hospital Boston, MA (042971)	509(a)(1)	511,020 00	130,920 00	0 00	380,100 00
Academic Health Centers Quality Initiative General Hospital Corporation-Massachusetts General Hospital Boston, MA (047103)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
Technical assistance and direction for Urgent Matters George Washington University Center for Health Services Research and Policy Washington, DC (046225)	509(a)(1)	3,350,000 00	741,802 00	0 00	2,608,198 00
Developing a supplemental journal issue to mark Diffusion of Innovation's 40th anniversary George Washington University Medical Center Washington, DC (045884)	509(a)(1)	14,357 00	0 00	0 00	14,357 00



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<i>Center on Alcohol Marketing and Youth Georgetown University Institute for Health Care Research and Policy Washington, DC(043855)</i>	509(a)(1)	5,000,000 00	1,085,613 00	0 00	3,914,387 00
<i>Study of the impact of the federal budget process on the modernization of American public health Georgetown University Institute for Health Care Research and Policy Washington, DC(044604)</i>	509(a)(1)	274,883 00	48,662 00	0 00	226,221 00
<i>Evaluation of the Changes in Health Care Financing and Organization program Georgetown University Institute for Health Care Research and Policy Washington, DC(044971)</i>	509(a)(1)	99,921 00	89,929 00	0 00	9,992 00
<i>Improving information on access to coverage for vulnerable consumers Georgetown University Medical Center Washington, DC(039492)</i>	509(a)(1)	250,000 00	70,566 00	0 00	179,434 00
<i>Establishing a national center on grandparents raising grandchildren Georgia State University Foundation, Inc Atlanta, GA(043669)</i>	509(a)(1)	50,000 00	50,000 00	0 00	0 00

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<i>Developing a standard model for Girl Scout programs for the daughters of incarcerated mothers</i>					
Girl Scouts of the United States of America New York, NY(043243)	509(a)(1)	399,966 00	0 00	0 00	399,966 00
<i>Golden Hearts, Inc A Faith in Action Program</i>					
Golden Hearts Inc Elkton, MD(045684)	ER	35,000 00	25,000.00	0 00	10,000 00
<i>Providing health care and dental services for underserved people in Georgia</i>					
Good Samaritan Health & Wellness Center Inc Jasper, GA(047373)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Grantmakers in Aging 2002 Annual Conference</i>					
Grantmakers in Aging Inc Dayton, OH(046035)	509(a)(1)	25,000 00	22,500 00	0 00	2,500 00
<i>Grantmakers in Health 2002 annual meeting on strengthening the future of health and philanthropy</i>					
Grantmakers in Health Washington, DC(044451)	509(a)(1)	30,000 00	30,000 00	0 00	0 00
<i>Sharing lessons learned from the Communities in Charge program with local foundations</i>					
Grantmakers in Health Washington, DC(044626)	509(a)(1)	150,000 00	135,000 00	0 00	15,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Grantmaker meetings and reports on mental health issues</i> Grantmakers in Health Washington,DC(044786)	509(a)(1)	30,000 00	30,000 00	0 00	0 00
<i>Grantmaker meetings and reports on medical interpretation</i> Grantmakers in Health Washington,DC(046933)	509(a)(1)	35,000 00	31,500 00	0 00	3,500 00
<i>Reclaiming Futures. Communities Helping Teens Overcome Drugs, Alcohol &amp; Crime</i> Great Lakes Recovery Centers Inc Marquette,MI(045050)	509(a)(1)	202,882 00	168,782 00	0 00	34,100 00
<i>The Urban Health Initiative Working to Ensure the Health and Safety of Children</i> Greater Detroit Area Health Council Inc Detroit,MI(043722)	509(a)(2)	3,802,500 00	609,401 00	0 00	3,193,099 00
<i>Developing a corporate walking and biking program in greater Mercer County</i> Greater Mercer Transportation Management Association Princeton,NJ(046666)	501(c)(3)	49,967 00	49,967 00	0 00	0 00
<i>Developing a Web-based health insurance training and education tool for uninsured New Yorkers</i> Greater New York Hospital Foundation, Inc	509(a)(3)	700,000 00	372,533 00	0 00	327,467 00

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New York, NY(041710)					
<i>Hablamos Juntos. Improving Patient-Provider Communication for Latinos</i>					
Greenville Hospital System Foundation Inc. Greenville, SC(046821)	509(a)(3)	150,000 00	50,000 00	0 00	100,000 00
<i>Substance abuse and early pregnancy prevention program for at-risk females ages 8 to 21</i>					
Grosvenor Neighborhood House Inc New York, NY(046405)	509(a)(1)	40,000 00	40,000 00	0 00	0 00
<i>Improving both the processes and the outcomes of care for all patients with depression, heart disease, and diabetes</i>					
Group Health Plan Inc Minneapolis, MN(045419)	509(a)(1)	1,900,000 00	374,521 00	0 00	1,525,479 00
<i>Creating capacity for integrated telephone-based weight management counseling</i>					
Group Health Plan Inc Minneapolis, MN(046929)	509(a)(1)	308,012 00	122,819 00	0 00	185,193 00
<i>Sherburne County Faith in Action</i>					
Guardian Angels of Elk River Inc Elk River, MN(046607)	509(a)(3)	35,000 00	25,000 00	0 00	10,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Implications of tobacco litigation for alcohol policy</i> HBSA Inc Calverton, MD(045565)	509(a)(3)	347,882 00	106,887 00	0 00	240,995 00
<i>Establishing a community-wide family health development program</i> HCR Cares Rochester, NY(043896)	509(a)(1)	700,192 00	536,139 00	0 00	164,053 00
<i>Expanding school-based dental health services</i> HEALS Inc Huntsville, AL(044697)	509(a)(1)	225,000 00	75,000 00	0 00	150,000 00
<i>Improving care in the areas of congestive heart failure, atrial fibrillation, stroke, acute myocardial infarction, geriatric care, and patient safety</i> Hackensack University Medical Center Hackensack, NJ(045417)	509(a)(1)	1,900,000 00	857,002 00	0 00	1,042,998 00
<i>Strategic planning initiative for long-term care for Maui residents</i> Hale Makua Kahului, HI(046366)	509(a)(2)	150,000 00	101,866 00	0 00	48,134 00
<i>Hospice of Volusia</i> Halifax Hospice Inc Port Orange, FL(045668)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00

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<i>Distributing an interactive nursing education program in pediatric assessment</i>					
Harbor-UCLA Research and Education Institute Torrance, CA(045086)	509(a)(1)	4,749 00	4,749 00	0 00	0 00
<i>Continuing the Family Van community outreach project to improve health and social services</i>					
Harvard Medical School Boston, MA(044233)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Planning phase of a two-year, post-doctoral training program for the Scholars in Health Policy Research Program</i>					
Harvard Medical School Boston, MA(045954)	509(a)(1)	199,967 00	179,970 00	0 00	19,997 00
<i>Publishing a book on the history of medical care and education</i>					
Harvard Medical School Boston, MA(046270)	509(a)(1)	31,065 00	31,065 00	0 00	0 00
<i>Technical assistance and direction for Partnerships for Quality Education</i>					
Harvard Pilgrim Health Care Inc Boston, MA(042618)	509(a)(1)	748,312 00	374,156 00	0 00	374,156 00

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<i>Identifying ethical values in medical education</i>					
Harvard University Graduate School of Education Cambridge, MA (046866)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Researching public opinion on RWJF priorities</i>					
Harvard University School of Public Health Boston, MA (043713)	509(a)(1)	345,000 00	172,500 00	0 00	172,500 00
<i>The Robert Wood Johnson Foundation Health &amp; Society Scholars Program</i>					
Harvard University School of Public Health Boston, MA (045821)	509(a)(1)	4,575,058 00	0 00	0 00	4,575,058 00
<i>Cost-effectiveness, equity, and the future of medical technology assessment</i>					
Harvard University School of Public Health Boston, MA (046071)	509(a)(1)	286,481 00	72,528 00	0 00	213,953 00
<i>Developing and evaluating objective measures of outdoor recreational areas</i>					
Harvard University School of Public Health Boston, MA (047332)	509(a)(1)	100,000 00	0 00	0 00	100,000 00

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<i>Urban Seminar Series on children's health and safety</i> Harvard University, John F Kennedy School of Government Cambridge, MA (034747)	509(a)(1)	749,791 00	257,263 00	0 00	492,528 00
<i>Project Alive Faith in Action Coalition</i> Harvest Now Ministries Southfield, MI (047568)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Covering Kids and Families</i> Hawaii Primary Care Association Honolulu, HI (045176)	509(a)(1)	700,000 00	91,110 00	0 00	608,890 00
<i>Free to Grow· Head Start Partnerships to Promote Substance-Free Communities</i> Head Start of Greater Dallas Inc Dallas, TX (045330)	509(a)(1)	198,000 00	66,000 00	0 00	132,000 00
<i>Faith in Action - Tri-County Area</i> Health Education Systems Research Gainsville, FL (047539)	509(a)(2)	35,000 00	0 00	0 00	35,000 00
<i>Developing and publishing a special journal issue on the impact of community design on health</i> Health Promotion Research Foundation Keego Harbor, MI (046574)	509(a)(1)	63,585 00	0 00	0 00	63,585 00



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<i>Technical assistance and direction for the Local Initiative Funding Partners Program</i> Health Research & Educational Trust of New Jersey Princeton, NJ(045011)	509(a)(2)	1,462,531 00	0 00	0 00	1,462,531 00
<i>Covering Kids and Families</i> Health Research & Educational Trust of New Jersey Princeton, NJ(045189)	509(a)(2)	1,000,000 00	178,677 00	0 00	821,323 00
<i>Studying emergency department overcrowding</i> Health Research and Educational Trust Chicago, IL(042634)	509(a)(3)	199,984 00	100,000 00	0 00	99,984 00
<i>Circle of Life Awards Celebrating innovation in end-of-life care</i> Health Research and Educational Trust Washington, DC(044094)	509(a)(3)	265,710 00	0 00	0 00	265,710 00
<i>Supplement on the social determinants of health for the Health Services Research Journal</i> Health Research and Educational Trust Chicago, IL(044195)	509(a)(3)	49,050 00	49,050 00	0 00	0 00
<i>Planning and testing a co-management learning network -- phase I</i> Health Research and Educational Trust Chicago, IL(046168)	509(a)(3)	1,523,272 00	187,212 00	0 00	1,336,060 00

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<i>Study of social and economic factors in treating end-of-life patients in Medicare managed care</i>					
Health Research and Educational Trust Washington,DC(046978)	509(a)(3)	449,695 00	124,709 00	0 00	324,986 00
<i>Why youth don't quit Finding answers to design effective smoking cessation programs</i>					
Health Research, Inc Albany,NY(041052)	509(a)(1)	3,499,508 00	740,471 00	0 00	2,759,037 00
<i>Support for Tobacco Control journal</i>					
Health Research, Inc. Buffalo,NY(044425)	509(a)(1)	200,000 00	61,458 00	0 00	138,542 00
<i>Evaluation and dissemination of results from a community-based adolescent tobacco use prevention program</i>					
Health Research, Inc Buffalo,NY(044749)	509(a)(1)	392,268 00	103,085 00	0 00	289,183 00
<i>Assessing the impact of over-the-counter nicotine replacement therapy on smoking cessation</i>					
Health Research, Inc Buffalo,NY(045718)	509(a)(1)	97,008 00	97,008 00	0 00	0 00
<i>Do national-level tobacco policies decrease smoking. a four-country tobacco policy study</i>					
Health Research, Inc Buffalo,NY(045734)	509(a)(1)	1,500,000 00	750,000 00	0 00	750,000 00

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Covering Kids and Families Health and Hospital Corporation of Marion County Indianapolis, IN(044010)	509(a)(1)	900,000 00	124,616 00	0 00	775,384 00
Study of the feasibility and impact of incorporating biochemical assessment of smoking status through routine prenatal managed care HealthCare Partners Institute for Applied Research and Education Los Angeles, CA(044245)	ER	8,793 00	8,793 00	0 00	0 00
Health Policy Fellowships Program - Patrick J Johnson, M P.A HealthInsight Salt Lake City, UT(046029)	509(a)(1)	148,000 00	51,225 00	0 00	96,775 00
SmokeLess States National Tobacco Policy Initiative Healthcare Education Foundation of West Virginia Charleston, WV(041922)	509(a)(2)	759,541 00	256,991 00	0 00	502,550 00
Conducting a demonstration and evaluation of educational interventions to increase awareness of health insurance and purchasing rules Healthcare Leadership Council Washington, DC(047227)	ER	397,727 00	0 00	0 00	397,727 00

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<i>Lessons learned and future planning for a cost-effective primary care services program</i>					
Healthy Futures Inc Winthrop, ME(044828)	509(a)(1)	25,000 00	25,000 00	0 00	0 00
<i>Minority Medical Faculty Development Program - Eric E Whitaker, M D , M.P.H</i>					
Hektoen Institute for Medical Research Chicago, IL(043498)	509(a)(1)	363,930 00	45,549 00	0 00	318,381 00
<i>Caregivers Relief, A Faith in Action Program</i>					
Help of Ojai Ojai, CA(047548)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Macedonia Outreach</i>					
Helping Hands Health Right, Inc of Beckley Beckley, WV(046639)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Mesa County Time Bank, A Faith in Action Program</i>					
Hilltop Health Services Corporation Grand Junction, CO(047531)	509(a)(3)	35,000 00	0 00	0 00	35,000 00
<i>Support services for Mercer County homeless families</i>					
Homefront Inc Lawrenceville, NJ(043194)	509(a)(1)	125,000 00	112,500 00	0 00	12,500 00

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<i>Emergency support for Mercer County homeless families</i>					
Homefront Inc Lawrenceville, NJ(044727)	509(a)(1)	150,000 00	150,000 00	0 00	0 00
<i>Faith in Action in Moresburg</i>					
Homeplace Helps, Inc Mooresburg, TN(046631)	509(a)(1)	35,000 00	25,000.00	0 00	10,000 00
<i>Helping Hands of Hope - A Faith in Action Program</i>					
Hope-Helping Others Pursue Enrichment Jacksonville, TX(047530)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Intervention and education program for Hispanic hospice patients and their primary caregivers</i>					
Hospice By The Sea, Inc Boca Raton, FL(046134)	509(a)(1)	493,954 00	116,655 00	0 00	377,299 00
<i>Faith in Action</i>					
Hospice Care of Southeast Florida, Inc Fort Lauderdale, FL(046592)	509(a)(2)	35,000 00	25,000 00	0 00	10,000 00
<i>The Watchman Program - A Faith in Action Program</i>					
Hospice of Cleveland County, Inc Shelby, NC(046593)	501(c)(3)	35,000 00	25,000 00	0 00	10,000 00

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<i>Faith in Action in Garrett County, Inc</i> Hospice of Garrett County Inc Oakland, MD (047588)	509(a) (1)	35,000 00	0 00	0 00	35,000 00
<i>Hospice of Haines Faith in Action Program</i> Hospice of Haines Haines, AK (047551)	509(a) (1)	35,000 00	0 00	0 00	35,000 00
<i>Faith in Action Partnership</i> Hospice of Pasadena Inc Pasadena, CA (045706)	509(a) (1)	35,000 00	25,000 00	0 00	10,000 00
<i>Faith in Action/Hospice of the Upstate</i> Hospice of the Upstate, Inc Anderson, SC (047566)	509(a) (2)	35,000 00	0 00	0 00	35,000 00
<i>Helping women and children recover from emotional and psychological trauma</i> House of Ruth Washington, DC (047593)	509(a) (1)	11,000 00	0 00	0 00	11,000 00
<i>Pipeline, Profession and Practice Community-Based Dental Education</i> Howard University College of Dentistry Washington, DC (046804)	509(a) (1)	1,500,000 00	146,077 00	0 00	1,353,923 00
<i>National conference and community meetings on African-American perspectives on end-of-life care</i> Howard University College of Medicine Washington, DC (047348)	509(a) (1)	428,550 00	214,275 00	0 00	214,275 00

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<i>Free to Grow· Head Start Partnerships to Promote Substance-Free Communities</i> Human Resources Agency of New Britain, Inc New Britain, CT(045331)	509(a)(1)	207,000 00	27,500 00	0 00	179,500 00
<i>Implementing an in-home comprehensive care network for vulnerable persons with physical or mental disabilities</i> Hunterdon Helpline Inc Flemington, NJ(047080)	509(a)(1)	67,657 00	24,721 00	0 00	42,936 00
<i>HutchCares Living at Home</i> HutchCares Living at Home Inc Borger, TX(046619)	ER	35,000 00	25,000 00	0 00	10,000 00
<i>Reno County Faith In Action Volunteer Service</i> Hutchinson Community College Hutchinson, KS(046618)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Planning a system to overcome clinical, organizational, and financial barriers to implement effective depression treatment</i> IHC Health Services Inc Salt Lake City, UT(045025)	509(a)(1)	99,980 00	89,982 00	0 00	9,998 00
<i>Conference on supportive care in end-stage heart disease</i> IHC Health Services Inc - Intermountain Health Care	509(a)(1)	47,650 00	42,885 00	0 00	4,765 00

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Salt Lake City, UT(044913)					
<i>SmokeLess States National Tobacco Policy Initiative</i>					
Idaho Primary Care Association, Inc Boise, ID(045143)	509(a)(1)	500,000 00	125,000 00	0 00	375,000 00
<i>Immanuel Lutheran Corporation's Care Team Ministry - A Faith in Action Program</i>					
Immanuel Lutheran Corporation Kalispell, MT(047541)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Independent Living Services</i>					
Independent Living Services Inc Conway, AR(047556)	501(c)(3)	35,000 00	0 00	0 00	35,000 00
<i>Computer-supported childhood preventive care -- Stephen M Downs, M D , M S</i>					
Indiana University School of Medicine Indianapolis, IN(043628)	509(a)(1)	54,036 00	27,018 00	0 00	27,018 00
<i>Implementation of Healthy Steps, an infant development and preventive pediatric care program</i>					
Infant Welfare Society of Chicago Chicago, IL(046155)	509(a)(1)	468,631 00	59,000 00	0 00	409,631 00
<i>County-wide information and referral service</i>					
Info Line of Middlesex County Inc New Brunswick, NJ(039627)	509(a)(1)	113,711 00	59,362 00	0 00	54,349 00



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<i>Hablamos Juntos- Improving Patient-Provider Communication for Latinos</i>					
Inova Health Care Services d b a Inova Health System Falls Church,VA(046828)	509(a)(1)	150,000 00	75,000 00	0 00	75,000 00
<i>Technical assistance and direction for Pursuing Perfection Raising the Bar for Health Care Performance</i>					
Institute for Healthcare Improvement Boston,MA(042272)	509(a)(2)	1,874,617 00	937,308 00	0 00	937,309 00
<i>Developing and testing a Web-based approach to improving quality health care</i>					
Institute for Healthcare Improvement Boston,MA(044909)	509(a)(2)	550,000 00	275,000 00	0 00	275,000 00
<i>Promoting initiatives that support communities, health, and well-being</i>					
Institute of Transportation Engineers Inc Washington,DC(046696)	501(c)(3)	150,000 00	135,000 00	0 00	15,000 00
<i>Faith in Action a program of Inter-Faith Ministries Wichita, Inc</i>					
Inter-Faith Ministries Wichita, Inc Wichita,KS(045690)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00

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<i>National membership program for local interfaith coalitions</i>					
Interfaith Caregivers Alliance Kansas City,MO(044374)	509(a)(1)	250,000 00	250,000 00	0 00	0 00
<i>Conference on the future of national and community service in the US</i>					
International Center for Innovation in Civic Participation Washington,DC(044902)	509(a)(1)	35,000 00	35,000 00	0 00	0 00
<i>Developing local government leaders for Active Living by Design</i>					
International City County Management Association Washington,DC(044339)	509(a)(2)	331,860 00	165,930 00	0 00	165,930 00
<i>Analyzing the effect of universal health insurance coverage on health after age 65</i>					
International Longevity Center-USA Ltd New York,NY(047409)	509(a)(3)	99,169 00	0 00	0 00	99,169 00
<i>Coming Home Affordable Assisted Living</i>					
Iowa Finance Authority Des Moines,IA(046199)	509(a)(1)	63,977 00	57,579 00	0 00	6,398 00
<i>Caregiver's Community Network A Faith in Action Program</i>					
James Madison University Harrisonburg,VA(046633)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Establishing a community support team for elderly, chronically ill residents following inpatient hospitalization</i>					
Jewish Family Service of Atlantic County Inc Margate, NJ (047076)	509(a)(1)	429,329 00	68,093 00	0 00	361,236 00
<i>Staying Connected, A Faith in Action Program</i>					
Jewish Family Services of York Inc York, PA (045669)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Planning for an evaluation of Depression in Primary Care: Linking Clinical and System Strategies</i>					
Johns Hopkins University School of Medicine Baltimore, MD (040688)	509(a)(1)	163,414 00	147,072 00	0 00	16,342 00
<i>Minority Medical Faculty Development Program - Leigh Ebony Boulware, M.D , M P H</i>					
Johns Hopkins University School of Medicine Baltimore, MD (043495)	509(a)(1)	365,400 00	45,675 00	0 00	319,725 00
<i>Technical assistance and direction for Innovators Combating Substance Abuse</i>					
Johns Hopkins University School of Medicine Baltimore, MD (044676)	509(a)(1)	722,005 00	361,003 00	0 00	361,002 00

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- If you are filing for an Additional (not automatic) 3-Month Extension, complete only Part II and check this box 
  - Note Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868
- If you are filing for an Automatic 3-Month Extension, complete only Part I (on page 1)

**Part II Additional (not automatic) 3-Month Extension of Time—Must File Original and One Copy.**

Type or print  File by the extended due date for filing the return See instructions	Name of Exempt Organization <b>THE ROBERT WOOD JOHNSON FOUNDATION</b>	Employer identification number <b>22 6029397</b>
	Number street and room or suite no. If a P O box see instructions <b>PO BOX 2316</b>	For IRS use only
	City town or post office, state and ZIP code For a foreign address see instructions <b>PRINCETON, NJ 08543</b>	

Check type of return to be filed (File a separate application for each return)

- Form 990  Form 990-EZ  Form 990-T (sec 401(a) or 408(a) trust)  Form 1041-A  Form 5227  Form 8870
- Form 990-BL  Form 990-PF  Form 990-T (trust other than above)  Form 4720  Form 6069

**STOP Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868**

- If the organization does not have an office or place of business in the United States, check this box
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) \_\_\_\_\_ If this is for the whole group, check this box  If it is for part of the group, check this box  and attach a list with the names and EINs of all members the extension is for

- 4 I request an additional 3-month extension of time until NOVEMBER 15 2003
- 5 For calendar year 2002 or other tax year beginning \_\_\_\_\_, 20\_\_ and ending \_\_\_\_\_, 20\_\_
- 6 If this tax year is for less than 12 months, check reason  Initial return  Final return  Change in accounting period
- 7 State in detail why you need the extension **AS PART OF OUR INVESTMENT ACTIVITY FOR THE YEAR 2002, WE ARE STILL RECEIVING K-1'S FOR OUR LIMITED PARTNERSHIP INVESTMENTS. WE REQUIRE ADDITIONAL TIME TO COMPLETE THE RETURN.**
- 8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions **\$4,391,895**
- b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868 **\$4,391,895**
- c **Balance Due** Subtract line 8b from line 8a Include your payment with this form, or, if required, deposit with FTD coupon or if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions **\$ - 0 -**

**Signature and Verification**

Under penalties of perjury I declare that I have examined this form including accompanying schedules and statements and to the best of my knowledge and belief it is true correct and complete and that I am authorized to prepare this form

Signature G. Russell Hershman Title CONTROLLER Date 8/13/03

**Notice to Applicant—To Be Completed by the IRS**

- We have approved this application Please attach this form to the organization's return
- We have not approved this application However we have granted a 10-day grace period from the later of date of the organization's return (including any prior extensions) This grace period is considered to be a tax otherwise required to be made on a timely return Please attach this form to the organization's return
- We have not approved this application After considering the reasons stated in item 7 we cannot grant you to file We are not granting a 10-day grace period
- We cannot consider this application because it was filed after the due date of the return for which an ext
- Other

**EXTENSION APPROVED**  
**AUG 29 2003**  
**LINDA WEISKOFF, FIELD DIRECTOR,**  
**SUBMISSION PROCESSING, OGDEN**

Director \_\_\_\_\_ By \_\_\_\_\_

Alternate Mailing Address — Enter the address if you want the copy of this application for an returned to an address different than the one entered above

Type or print	Name
	Number and street (include suite, room, or apt. no.) Or a P O box number
	City or town, province or state, and country (including postal or ZIP code)

THE ROBERT WOOD JOHNSON FOUNDATION  
2002-FORM 990-PF

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Support for six Clinical Scholars Johns Hopkins University School of Medicine Baltimore, MD(045494)</i>	509(a)(1)	977,998 00	241,582 00	0 00	736,416 00
<i>Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents Johns Hopkins University School of Medicine Baltimore, MD(047085)</i>	509(a)(1)	213,380 00	55,220 00	0 00	158,160 00
<i>Research and communications initiative on meeting the needs of those with chronic conditions in the 21st century Johns Hopkins University, Bloomberg School of Public Health Baltimore, MD(046942)</i>	509(a)(1)	500,000 00	250,000 00	0 00	250,000 00
<i>Newport Faith in Action Coalition Jubilee Family Church, Inc Batesville, AR(046625)</i>	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Faith In Action of Juneau County Juneau County Peace Committee, Inc Mauston, WI(046624)</i>	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Medical intervention and education for at-risk children or victims of child abuse and their foster caregivers Kapı'olani Health Foundation</i>	509(a)(3)	500,000 00	83,500 00	0 00	416,500 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Honolulu, HI (046121)					
<i>Reclaiming Futures. Communities Helping Teens Overcome Drugs, Alcohol &amp; Crime</i>					
Kentucky River Community Care Inc Jackson, KY (045061)	509(a)(1)	243,037 00	127,514 00	0 00	115,523 00
<i>Faith in Action Program of Keystone Hospice</i>					
Keystone Hospice Wyndmoor, PA (046628)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Emergency care services for uninsured and underinsured residents of northern New Mexico</i>					
La Clinica del Pueblo de Rio Arriba Tierra Amarilla, NM (046391)	509(a)(2)	20,000 00	20,000 00	0 00	0 00
<i>Expanding a national campaign to promote bicycle-friendly communities</i>					
League of American Wheelmen Inc Washington, DC (043606)	509(a)(2)	250,000 00	133,602 00	0 00	116,398 00
<i>Improving the public policy effectiveness of substance abuse treatment and prevention groups</i>					
Legal Action Center of the City of New York Inc New York, NY (044663)	509(a)(1)	300,000 00	73,465 00	0 00	226,535 00

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<i>Publishing a report on state policy options for Medicaid and TANF reimbursement for addiction treatment and prevention services</i> Legal Action Center of the City of New York Inc New York, NY(046074)	509(a)(1)	27,296 00	24,566 00	0 00	2,730 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i> Leslie, Knott, Letcher, Perry Counties Head Start Program, Incorporated Red Fox, KY(045333)	509(a)(1)	192,000 00	64,000 00	0 00	128,000 00
<i>LifeCare Alliance Volunteer Homemakers - A Faith in Action Program</i> Lifecare Alliance Columbus, OH(047536)	509(a)(2)	35,000 00	0 00	0 00	35,000 00
<i>HIV LOTWFM Coalition</i> Light of the World Family Ministries Inc Annapolis, MD(046435)	509(a)(1)	27,019 00	17,019 00	0 00	10,000 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i> Lincoln Action Program Inc Lincoln, NE(045334)	509(a)(1)	192,000 00	64,000 00	0 00	128,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Catholic Charities of Livingston County/Interfaith Volunteer Support Services of Livingston Coun</i>					
Livingston County Coalition of Churches Inc Geneseo, NY (046621)	509(a) (1)	35,000 00	25,000 00	0 00	10,000 00
<i>Development of smart growth leaders</i>					
Local Government Commission Sacramento, CA (044338)	509(a) (2)	317,379 00	158,754 00	0 00	158,625 00
<i>Conference on building safe, healthy, livable communities</i>					
Local Government Commission Sacramento, CA (046977)	509(a) (2)	38,175 00	34,358 00	0 00	3,817 00
<i>National partnership to build healthier communities</i>					
Local Initiatives Support Corporation New York, NY (042826)	509(a) (1)	125,000 00	125,000 00	0 00	0 00
<i>Increasing the capacity, quality, and reimbursement of school-based mental health services</i>					
Long Island Jewish Medical Center New Hyde Park, NY (044460)	509(a) (1)	225,000 00	75,000 00	0 00	150,000 00
<i>Private long-term care insurance conference</i>					
Long Term Care Insurance Educational Foundation Inc Centreville, VA (045113)	509(a) (2)	24,960 00	24,960 00	0 00	0 00



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<i>Assessing a program to provide medical and psychosocial assistance to high-risk youth</i> Los Angeles Free Clinic Los Angeles, CA(045006)	509(a)(1)	25,000 00	25,000 00	0 00	0 00
<i>Louisiana Southern Rural Access Program</i> Louisiana State University Health Sciences Center New Orleans, LA(045363)	509(a)(1)	972,666 00	446,924 00	0 00	525,742 00
<i>Study on the relationship between the structural and individual factors associated with substance abuse among adolescents</i> Louisiana State University Health Sciences Center New Orleans, LA(045752)	509(a)(1)	99,360 00	33,153 00	0 00	66,207 00
<i>Environmental characteristics in recreational areas</i> Louisiana State University Health Sciences Center New Orleans, LA(047331)	509(a)(1)	141,167 00	101,227 00	0 00	39,940 00
<i>New Hanover Watchman Program</i> Lower Cape Fear Hospice, Inc Wilmington, NC(046604)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Community Companion Volunteers Program</i> Lutheran Home and Services for the Aged Inc Arlington Heights, IL(047561)	509(a)(1)	35,000 00	0 00	0 00	35,000 00

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<i>Disability Outreach</i> Lutheran Social Services of Indiana Inc Fort Wayne, IN(047575)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Faith in Action of Boone County</i> Lutheran Social Services of Iowa Des Moines, IA(045685)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Care Team Ministry</i> Lutheran Social Services of Montana Billings, MT(046629)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Faith in Action Project</i> Lutheran Social Services of Southern California Van Nuys, CA(045658)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Elders &amp; Their Families. A Program of Care and Caregiving</i> Lutheran Social Services of Southern California Fullerton, CA(046598)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Expanding school-based mental health services</i> Lynn Community Health, Inc Lynn, MA(044463)	509(a)(1)	224,937 00	74,957 00	0 00	149,980 00

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<i>SmokeLess States National Tobacco Policy Initiative</i> MATCH Coalition Inc West Hartford, CT(042420)	ER	561,122 00	168,822 00	0 00	392,300 00
<i>Circles of Support Faith in Action</i> Madison Urban Ministry, Inc Madison, WI(045682)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Studying the effects of family support on diabetes patient self-management</i> Maine Medical Center Portland, ME(044564)	509(a)(1)	56,887 00	27,490 00	0 00	29,397 00
<i>Early identification and treatment of adolescent psychosis</i> Maine Medical Center Portland, ME(046139)	509(a)(1)	500,000 00	62,500 00	0 00	437,500 00
<i>Covering Kids and Families</i> Maine Primary Care Association Augusta, ME(045387)	509(a)(1)	200,000 00	50,000 00	0 00	150,000 00
<i>Planning a collaborative depression treatment program within a primary care network</i> MaineHealth Portland, ME(045024)	509(a)(3)	100,000 00	90,000 00	0 00	10,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Establishing a regional diabetes collaborative in Maine</i> MaineHealth Portland, ME (047303)	509(a)(3)	100,601 00	0 00	0 00	100,601 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i> Marathon County Child Development Agency, Inc Wausau, WI (045336)	509(a)(1)	207,000 00	34,500 00	0 00	172,500 00
<i>Community-based prenatal education project</i> March of Dimes Birth Defects National Foundation, New Jersey Chapter Cranbury, NJ (045015)	509(a)(1)	49,986 00	0 00	0 00	49,986 00
<i>Establishing a culturally appropriate prenatal care education program for Hispanic women in New Jersey</i> March of Dimes Birth Defects National Foundation, New Jersey Chapter Cranbury, NJ (047077)	509(a)(1)	205,805 00	32,425 00	0 00	173,380 00
<i>Aligning financial and nonfinancial incentives with high-quality care The Massachusetts experience</i> Massachusetts Health Quality Partners Inc Watertown, MA (046689)	ER	987,434 00	159,674 00	0 00	827,760 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Improving methods for measuring stair use in public spaces</i> Massachusetts Institute of Technology Cambridge, MA (044256)	509(a)(3)	44,439 00	44,439 00	0 00	0 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i> Maui Economic Opportunity Inc Kahului, HI (045318)	509(a)(2)	213,000 00	35,500 00	0 00	177,500 00
<i>Dramatically reducing adverse drug events and improving the care for people with coronary heart disease</i> McLeod Regional Medical Center of the Pee Dee, Inc Florence, SC (045412)	509(a)(1)	1,900,000 00	487,468 00	0 00	1,412,532 00
<i>Improving residency training in end-of-life care</i> Medical College of Wisconsin Inc Milwaukee, WI (044826)	509(a)(1)	274,610 00	137,300 00	0 00	137,310 00
<i>Development of the national resource center for end-of-life physician education</i> Medical College of Wisconsin Inc Milwaukee, WI (045195)	509(a)(1)	301,658 00	150,829 00	0 00	150,829 00
<i>New Jersey Physician Recognition Program</i> Medical Society of New Jersey Lawrenceville, NJ (042418)	ER	504,299 00	159,657 00	0 00	344,642 00

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<i>Creating a counseling and assistance program for people with Medicare</i>					
Medicare Rights Center, Inc New York, NY(043897)	509(a)(1)	100,000 00	90,000 00	0 00	10,000 00
<i>State Solutions: An Initiative to Improve Enrollment in Medicare Savings Programs</i>					
Medicare Rights Center, Inc New York, NY(046129)	509(a)(1)	420,000 00	70,000 00	0 00	350,000 00
<i>Pipeline, Profession and Practice. Community-Based Dental Education</i>					
Meharry Medical College School of Dentistry Nashville, TN(046806)	509(a)(1)	1,500,000 00	150,000 00	0 00	1,350,000 00
<i>Enhancing the state of the art of smoking cessation in primary care through pharmacogenetics -- Sean David, M D , S M</i>					
Memorial Hospital Pawtucket, RI(045453)	509(a)(1)	295,640 00	35,745 00	0 00	259,895 00
<i>Training health care providers in end-of-life care for minority populations</i>					
Memorial Sloan-Kettering Cancer Center New York, NY(038174)	509(a)(1)	399,440 00	104,034 00	0 00	295,406 00
<i>Tucson Senior Care Project</i>					
Mental Health Association of Arizona Scottsdale, AZ(046632)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00

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<i>Establishing a grief support program for inner-city school students in Essex County</i> Mental Health Association of Essex County Montclair, NJ (046268)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Compeer - Your Faith in Action Project</i> Mental Health Association of Licking County Inc Newark, OH (047573)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Rural school-based oral health program for south Texas</i> Methodist Healthcare Ministries of South Texas Inc San Antonio, TX (044702)	509(a)(1)	225,000 00	75,000 00	0 00	150,000 00
<i>Faith in Action Program of Project Linkage</i> Metropolitan Family Service Portland, OR (047560)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Establishing a dental health service and education program for uninsured/underinsured children and elderly</i> Mid-Iowa Community Action - MICA - Incorporated Ames, IA (046150)	ER	300,000 00	42,619 00	0 00	257,381 00

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<i>Expanding a nursing education program</i> Middlesex County College Foundation Inc Edison, NJ(043149)	509(a)(1)	425,989 00	67,535 00	0 00	358,454 00
<i>Camping program for health-impaired children</i> Middlesex County Recreation Council (John E Toolan Kiddie Keep Well Camp) Edison, NJ(042990)	509(a)(2)	337,409 00	303,668 00	0 00	33,741 00
<i>Technical assistance and direction for Community-State Partnerships to Improve End-of-Life Care</i> Midwest Bioethics Center, Inc Kansas City, MO(041831)	509(a)(1)	275,000 00	247,500 00	0 00	27,500 00
<i>Establishing a regional infrastructure for a collaborative effort to improve care for diabetes and other chronic diseases</i> Midwest Business Group on Health Chicago, IL(045432)	509(a)(1)	100,000 00	90,000 00	0 00	10,000 00
<i>Helping Hands Faith In Action</i> Mile Hi Church of Religious Science Lakewood, CO(046614)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Caring communities for people needing long-term care</i> Milwaukee County Department on Aging Milwaukee, WI(046208)	509(a)(1)	150,000 00	102,225 00	0 00	47,775 00



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<i>Injury Free Coalition for Kids· Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
Minneapolis Medical Research Foundation Minneapolis, MN(047101)	509(a)(3)	213,380 00	55,220 00	0 00	158,160 00
<i>Producing a supplement to the Journal of Adolescent Health on adolescent risk and vulnerability</i>					
Minnesota Medical Foundation Minneapolis, MN(044236)	509(a)(1)	26,000 00	26,000 00	0 00	0 00
<i>Mississippi Southern Rural Access Program</i>					
Mississippi Primary Health Care Association Inc Jackson, MS(045361)	ER	1,048,925 00	531,543 00	0 00	517,382 00
<i>Covering Kids and Families</i>					
Missouri Coalition for Primary Health Care Jefferson City, MO(045169)	509(a)(1)	800,000 00	100,000 00	0 00	700,000 00
<i>Hablamos Juntos· Improving Patient-Provider Communication for Latinos</i>					
Molina Healthcare of California Long Beach, CA(046823)	ER	150,000 00	75,000 00	0 00	75,000 00
<i>Model comprehensive oral health program for high school students in the Bronx</i>					
Montefiore Medical Center Bronx, NY(044705)	509(a)(1)	225,000 00	75,000 00	0 00	150,000 00

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<i>Conference on career networking for junior African-American public health professionals</i>					
Morehouse College Public Health Sciences Institute Atlanta,GA(047109)	501(c)(3)	3,000 00	3,000 00	0 00	0 00
<i>Rural Stearns County Faith in Action</i>					
Mother of Mercy Nursing Home and Retirement Center Albany,MN(047545)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Technical assistance and direction for the Center to Advance Palliative Care</i>					
Mount Sinai School of Medicine of New York University New York,NY(043907)	509(a)(1)	2,182,704 00	545,676 00	0 00	1,637,028 00
<i>Supplemental technical assistance and direction for the Center to Advance Palliative Care</i>					
Mount Sinai School of Medicine of New York University New York,NY(046969)	509(a)(1)	289,190 00	144,595 00	0 00	144,595 00
<i>Outreach Fellowship-Faith In Action</i>					
Mount Vernon Church of God in Christ (Bookman Temple) Mount Vernon,TX(046623)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Faith in Action Patient Navigators</i> Mountain Empire Older Citizens Inc Big Stone Gap, VA(047567)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Covering Kids and Families</i> Mountain States Group Inc Boise, ID(045174)	509(a)(1)	762,428 00	98,504 00	0 00	663,924 00
<i>OPAS - Outreach Programs for Ahwatukee Seniors</i> Mountain View Lutheran Church Phoenix, AZ(046630)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Faith in Action Project HELP</i> Moving in the Spirit Ministries Inc Gary, IN(045686)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Reclaiming Futures Communities Helping Teens Overcome Drugs, Alcohol &amp; Crime</i> Multnomah County Portland, OR(045054)	509(a)(1)	241,613 00	177,604 00	0 00	64,009 00
<i>Evaluation of the Iowa Coming Home Affordable Assisted Living project</i> NCB Development Corporation Oakland, CA(045635)	509(a)(1)	12,710 00	12,710 00	0 00	0 00
<i>Supporting Families After Welfare Reform Access to Medicaid, SCHIP and Food Stamps</i> Nassau County Department of Social Services	509(a)(1)	341,650 00	114,326 00	0 00	227,324 00

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<i>Mineola, NY (044422)</i>					
<i>Identifying new applications of engineering and related research to improve health care delivery</i>					
National Academy of Sciences Washington, DC (044640)	509(a)(1)	150,000 00	129,340 00	0 00	20,660 00
<i>Evaluating the links among physical activity, health, transportation, and land use</i>					
National Academy of Sciences Washington, DC (045826)	509(a)(1)	720,000 00	175,238 00	0 00	544,762 00
<i>Study on the demographic changes among the US Hispanic population and their influences on health</i>					
National Academy of Sciences Washington, DC (045993)	509(a)(1)	350,000 00	87,500 00	0 00	262,500 00
<i>Technical assistance and direction for the Robert Wood Johnson Health Policy Fellowships Program</i>					
National Academy of Sciences-Institute of Medicine Washington, DC (043702)	509(a)(1)	698,188 00	0 00	0 00	698,188 00
<i>Workshop on improving health literacy</i>					
National Academy of Sciences-Institute of Medicine Washington, DC (043945)	509(a)(1)	50,000 00	45,000 00	0 00	5,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Study on introducing social and behavioral sciences into medical school curricula</i> National Academy of Sciences-Institute of Medicine Washington,DC(046078)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Crossing the Quality Chasm summit</i> National Academy of Sciences-Institute of Medicine Washington,DC(046718)	509(a)(1)	700,000 00	350,000 00	0 00	350,000 00
<i>Clinical research roundtable meetings</i> National Academy of Sciences-Institute of Medicine Washington,DC(046813)	509(a)(1)	225,000.00	37,499 00	0 00	187,501 00
<i>National conference on social insurance</i> National Academy of Social Insurance Washington,DC(046416)	509(a)(1)	46,000 00	46,000 00	0 00	0 00
<i>Providing training and technical assistance for adult day services</i> National Adult Day Services Association Foundation Columbus,OH(040623)	ER	398,535 00	198,740 00	0 00	199,795 00
<i>Development of a Web site for the National Adult Day Services Association</i> National Adult Day Services Association Foundation Chicago,IL(044816)	ER	55,000 00	49,500 00	0 00	5,500 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Voices in the Debate. Minority Action for Tobacco Policy Change National African American Tobacco Prevention Network Lake Mary, FL(042227)	ER	2,426,059 00	207,996 00	0 00	2,218,063 00
Planning for Voices in the Debate. Minority Action for Tobacco Policy Change National African American Tobacco Prevention Network Lake Mary, FL(044962)	ER	46,375 00	41,738 00	0 00	4,637 00
Reviewing a concept paper to create a consumer market for high-quality breast cancer detection National Alliance of Breast Cancer Organizations Inc New York, NY(047668)	509(a)(1)	5,000 00	0 00	0 00	5,000 00
Profiling the health status of minority communities by zip code National Association for Elimination of Health Disparities Washington, DC(044887)	509(a)(1)	108,655 00	97,789 00	0 00	10,866 00
Conference on strengthening public health preparedness National Association of County and City Health Officials Washington, DC(045957)	509(a)(1)	35,000 00	31,500 00	0 00	3,500 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Conference on emergency department data collection</i>					
National Association of Health Data Organizations Salt Lake City, UT(044904)	509(a)(2)	39,970 00	36,000 00	0 00	3,970 00
<i>Briefing to celebrate the tenth anniversary of the National Center for Injury Prevention and Control</i>					
National Association of Injury Control Research Centers Inc Fort Collins, CO(046895)	509(a)(1)	5,000 00	5,000 00	0 00	0 00
<i>Examining the impact of body weight, tobacco prices, and tobacco control policies on smoking initiation by adolescents</i>					
National Bureau of Economic Research, Inc New York, NY(046091)	509(a)(1)	99,145 00	99,145 00	0 00	0 00
<i>Evaluation of the National Campaign to Prevent Teen Pregnancy</i>					
National Campaign to Prevent Teen Pregnancy Washington, DC(045746)	509(a)(1)	32,000 00	32,000 00	0 00	0 00
<i>Workshop to develop a research agenda and research resources for health status assessment and summary health measures</i>					
National Center for Health Statistics, Department of Health and Human Services	509(a)(1)	40,000 00	40,000 00	0 00	0 00

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<i>Hyattsville, MD(045977)</i>					
<i>Improving the education and training of health care executives</i>					
National Center for Healthcare Leadership Chicago, IL(043084)	ER	479,600 00	239,800 00	0 00	239,800 00
<i>Activities of the National Center on Addiction and Substance Abuse</i>					
National Center on Addiction and Substance Abuse at Columbia University New York, NY(039158)	509(a)(1)	9,000,000 00	1,000,000 00	0 00	8,000,000 00
<i>Incorporating substance abuse treatment into welfare reform programs</i>					
National Center on Addiction and Substance Abuse at Columbia University New York, NY(044772)	509(a)(1)	742,099 00	371,050 00	0 00	371,049 00
<i>Empowering cancer survivors through information and programs about palliative care</i>					
National Coalition for Cancer Survivorship Silver Spring, MD(045476)	509(a)(1)	159,630 00	143,667 00	0 00	15,963 00
<i>Strengthening leadership in substance abuse treatment and prevention</i>					
National Coalition of State Alcohol and Drug Treatment and Prevention	509(a)(1)	392,771 00	94,636 00	0 00	298,135 00



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<b>Associations</b>					
Tryon, NC (042468)					
<i>Improving chronic disease management in correctional institutions</i>					
National Commission on Correctional Health Care Chicago, IL (043591)	509(a)(1)	348,019 00	91,343 00	0 00	256,676 00
<i>Expanding research and communications activities on substance abuse policy</i>					
National Conference of State Legislatures Washington, DC (043872)	509(a)(1)	338,264 00	81,473 00	0 00	256,791 00
<i>Tracking state policies that require physical activity in school curricula</i>					
National Conference of State Legislatures Denver, CO (046958)	509(a)(1)	9,804 00	0 00	0 00	9,804 00
<i>Evaluation of physical activity programs for sedentary mid-life and older adults Best principles, practices, and programs</i>					
National Council on the Aging Inc Washington, DC (044931)	509(a)(1)	2,300,000 00	403,784 00	0 00	1,896,216 00
<i>Developing structure and strategy for the national expansion of the Family Friends intergenerational volunteer program</i>					
National Council on the Aging Inc	509(a)(1)	50,000 00	50,000 00	0 00	0 00

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Washington, DC (045914)					
<i>Developing a national blueprint for increasing the use of reverse mortgages in long-term care</i>					
National Council on the Aging Inc Washington, DC (047349)	509(a)(1)	99,900 00	0 00	0 00	99,900 00
<i>Embedding prevention in state policy and practice as the preferred policy for reducing crime, violence, and substance abuse</i>					
National Crime Prevention Council Inc Washington, DC (043858)	509(a)(1)	350,000 00	175,000 00	0 00	175,000 00
<i>Recognizing leaders through the Healthy School Heroes awards program</i>					
National Dairy Council Rosemont, IL (046829)	509(a)(2)	50,000 00	50,000 00	0 00	0 00
<i>Developing a Web-based software tool to assess the impact of alcohol-related disease</i>					
National Foundation for the Centers for Disease Control & Prevention Inc Atlanta, GA (044149)	509(a)(1)	692,739 00	119,183 00	0 00	573,556 00
<i>Developing strategies to address the challenges of America's aging population</i>					
National Governors' Association Center for Best Practices Washington, DC (043360)	509(a)(1)	640,004 00	89,675 00	0 00	550,329 00

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<i>Promoting active living through state growth and quality-of-life initiatives</i>					
National Governors' Association Center for Best Practices Washington, DC (044340)	509(a) (1)	324,166 00	0 00	0 00	324,166 00
<i>Technical assistance and direction for the State Health Leadership Initiative</i>					
National Governors' Association Center for Best Practices Washington, DC (044872)	509(a) (1)	229,923 00	0 00	0 00	229,923 00
<i>Engaging governors on critical issues related to bioterrorism</i>					
National Governors' Association Center for Best Practices Washington, DC (044978)	509(a) (1)	99,264 00	89,337 00	0 00	9,927 00
<i>State Health Leadership Initiative</i>					
National Governors' Association Center for Best Practices Washington, DC (045929)	509(a) (1)	918,991 00	0 00	0 00	918,991 00
<i>Developing a public information Web site on health insurance issues</i>					
National Health Law Program Inc Washington, DC (046551)	509(a) (1)	25,000 00	25,000 00	0 00	0 00

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National Hispanic Health Leadership Summit National Hispanic Health Foundation Washington,DC(045725)	509(a)(1)	100,000 00	90,000 00	0 00	10,000 00
Conference on accelerating quality improvement in health care National Institute for Health Care Management Research and Educational Foundation Washington,DC(045374)	509(a)(1)	37,060 00	37,060 00	0 00	0 00
Improving end-of-life planning for end-stage renal disease patients and their families National Kidney Foundation of Michigan, Inc Ann Arbor,MI(043875)	509(a)(1)	57,390 00	51,650 00	0 00	5,740 00
2002 United States Conference on AIDS National Minority AIDS Council Washington,DC(046280)	509(a)(1)	15,000 00	15,000 00	0 00	0 00
Conference on improving health through public health institutes National Network of Public Health Institutes New Orleans,LA(045619)	509(a)(1)	25,000 00	25,000 00	0 00	0 00
Research on the simple economics of the social costs and benefits of the war on drugs National Opinion Research Center	509(a)(1)	116,896 00	58,448 00	0 00	58,448 00

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<i>Chicago, IL(045566)</i>					
<i>Meeting to identify barriers to rural PACE (Program of All-inclusive Care for the Elderly)</i>					
National PACE Association San Francisco,CA(046105)	509(a)(2)	44,415 00	39,973 00	0 00	4,442 00
<i>Health and health care reporting by National Public Radio</i>					
National Public Radio, Inc Washington,DC(045293)	509(a)(1)	3,230,749 00	0 00	0 00	3,230,749 00
<i>Study to determine standardized measures that define quality mammography centers</i>					
National Quality Forum Washington,DC(047154)	509(a)(1)	399,863 00	199,931 00	0 00	199,932 00
<i>Development and implementation of a culturally sensitive behavioral health program for immigrants from Africa</i>					
National University La Jolla,CA(045199)	509(a)(1)	319,769 00	109,886 00	0 00	209,883 00
<i>Nebraska City Respite and Companion Faith in Action Program</i>					
Nebraska City Cares Inc Nebraska City,NE(047528)	509(a)(1)	35,000 00	0 00	0 00	35,000 00

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<i>Providing pharmacy services in a clinic for low-income, uninsured adults</i> Neighborhood Health Clinic Inc Naples, FL(044714)	509(a)(1)	100,000 00	90,000 00	0 00	10,000 00
<i>Hablamos Juntos Improving Patient-Provider Communications for Latinos</i> Neighborhood Health Plan of Rhode Island Providence, RI(046826)	509(a)(2)	150,000 00	50,000 00	0 00	100,000 00
<i>Coordinating a population-based health policy plan in Nevada</i> Nevada Public Health Foundation Inc Carson City, NV(045051)	509(a)(1)	400,000 00	86,500 00	0 00	313,500 00
<i>Support of 2002-2003 performance and educational programs</i> New Brunswick Cultural Center New Brunswick, NJ(042989)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Revitalization program for the city of New Brunswick, New Jersey</i> New Brunswick Development Corporation New Brunswick, NJ(042988)	509(a)(1)	500,000 00	450,000 00	0 00	50,000 00
<i>Developing faith-based approaches to reduce resistance among the African-American community to public engagement on the HIV/AIDS crisis</i> New Brunswick Theological Seminary New Brunswick, NJ(046980)	509(a)(1)	17,246 00	17,246 00	0 00	0 00

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<i>Citywide program to strengthen human services and resources</i> New Brunswick Tomorrow New Brunswick, NJ(042059)	509(a)(1)	400,000 00	200,000 00	0 00	200,000 00
<i>Analyzing primary care performance and outcomes in Medicare</i> New England Medical Center Hospitals Inc Boston, MA(047164)	509(a)(1)	50,000 00	45,000 00	0 00	5,000 00
<i>Reclaiming Futures. Communities Helping Teens Overcome Drugs, Alcohol &amp; Crime</i> New Hampshire District Court Concord, NH(045049)	509(a)(1)	200,000 00	115,182 00	0 00	84,818 00
<i>Covering Kids and Families</i> New Hampshire Healthy Kids Corporation Concord, NH(045182)	509(a)(1)	700,000 00	87,770 00	0 00	612,230 00
<i>Developing a public/private partnership for New Jersey's aging services network</i> New Jersey Foundation for Aging Inc Trenton, NJ(041958)	509(a)(1)	105,626 00	95,063 00	0 00	10,563 00
<i>Including information about healthy communities on the Smart Growth Gateway Web site</i> New Jersey Future Inc Trenton, NJ(046665)	509(a)(1)	100,000 00	100,000 00	0 00	0 00

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<i>Health Policy Fellowships Program - Daniel B Crimmins, Ph D</i>					
New York Medical College Valhalla, NY(045965)	509(a)(1)	148,000 00	50,100 00	0 00	97,900 00
<i>Systematic study of welfare politics in Congress</i>					
New York University Department of Politics New York, NY(046508)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Concentrated community outreach to improve the oral health of children in a school-based dental program</i>					
Newark Beth Israel Medical Center Inc Newark, NJ(044704)	509(a)(1)	225,000 00	68,934 00	0 00	156,066 00
<i>Technical assistance and direction for After School· Connecting Children at Risk with Responsible Adults to Reduce Substance Abuse and Other Behavior</i>					
Nonprofit Finance Fund New York, NY(047457)	509(a)(1)	369,115 00	0 00	0 00	369,115 00
<i>Covering Kids and Families</i>					
North Carolina Pediatric Society Foundation Raleigh, NC(045177)	509(a)(3)	1,000,000 00	125,000 00	0 00	875,000 00



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<i>Southern Rural Access Program - Revolving Loan Fund</i>					
North East Texas Economic Development District, Inc Texarkana, TX (047451)	ER	500,000 00	0 00	0 00	500,000 00
<i>Faith in Action Caring Connection</i>					
North End Community Ministries Grand Rapids, MI (047540)	509(a) (1)	35,000 00	0 00	0 00	35,000 00
<i>The EPEC2 Project End-of-life care education for African-American health care professionals</i>					
North General Hospital New York, NY (043073)	509(a) (1)	446,990 00	223,495 00	0 00	223,495 00
<i>Development of a national strategic plan on Hispanic drug abuse research</i>					
Northeastern University, Bouve College of Health Sciences Boston, MA (045270)	509(a) (1)	50,000 00	45,000 00	0 00	5,000 00
<i>Research on the history of debates over the right to health care in the US</i>					
Northern Illinois University College of Liberal Arts & Sciences De Kalb, IL (044600)	509(a) (1)	274,832 00	60,651 00	0 00	214,181 00

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<i>Compeer/Faith in Action</i> Northern West Virginia Center for Independent Living Inc Morgantown, WV (045660)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Enhancing minority organizations in tobacco control</i> Northwest Portland Area Indian Health Board Portland, OR (040828)	509(a)(1)	187,500 00	93,750 00	0 00	93,750 00
<i>Northwoods Interfaith Volunteer Caregivers Program (NICE)</i> Northwoods Interfaith Volunteer Caregivers Program Bemidji, MN (045678)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Improving quality of life in assisted living</i> Nursing Home Community Coalition of New York State New York, NY (043834)	509(a)(1)	287,839 00	51,020 00	0 00	236,819 00
<i>Covering Kids and Families</i> Oklahoma Institute for Child Advocacy Oklahoma City, OK (044002)	509(a)(1)	700,000 00	175,482 00	0 00	524,518 00
<i>Helping women who are homeless and in crisis</i> On The Rise Inc Cambridge, MA (046790)	509(a)(1)	49,982 00	49,982 00	0 00	0 00

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<i>Oneida Tribe of Indians</i> Oneida Tribe of Indians of Wisconsin Oneida, WI (045688)	509(a) (1)	35,000 00	25,000 00	0 00	10,000 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i> Orange Children & Parents Together Inc Orange, CA (045319)	509(a) (1)	198,000 00	66,000 00	0 00	132,000 00
<i>Family perceptions of pain at the end of life. Trends over time</i> Oregon Health & Science University Center for Ethics in Health Care Portland, OR (044404)	509(a) (1)	42,570 00	28,380 00	0 00	14,190 00
<i>Covering Kids and Families</i> Oregon Health Access Project Salem, OR (043997)	501(c) (3)	999,968 00	126,151 00	0 00	873,817 00
<i>Disseminating models for comprehensive statewide tobacco cessation programs</i> Oregon Health and Science University Portland, OR (044825)	509(a) (1)	277,820 00	154,190 00	0 00	123,630 00
<i>Evaluation of Paths to Recovery. Changing the Process of Care for Substance Abuse Treatment</i> Oregon Health and Science University Portland, OR (046876)	509(a) (1)	999,983 00	79,609 00	0 00	920,374 00

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<i>Adapting the chronic care model to improve the quality of care for heart failure patients</i>					
Oregon Medical Professional Review Organization Inc Portland,OR(045434)	509(a)(1)	99,964 00	66,613 00	0 00	33,351 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i>					
Palm Beach County Board of County Commissioners West Palm Beach,FL(045320)	509(a)(1)	191,750 00	63,750 00	0 00	128,000 00
<i>Interfaith Disability Outreach Coalition</i>					
Palm Beach Gardens Christ Fellowship Inc Palm Beach Gardens,FL(045698)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Study on the costs of care and factors associated with terminal admissions for dying veterans</i>					
Palo Alto Institute for Research and Education Inc Palo Alto,CA(044948)	509(a)(1)	237,150 00	118,575 00	0 00	118,575 00
<i>Developing the National Grassroots Network for Parent to Parent and Family Support</i>					
Parent to Parent of Vermont Williston,VT(045166)	509(a)(1)	100,000 00	90,000 00	0 00	10,000 00

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<i>Providing guidance to religious congregations on developing health-related services</i> Partners for Sacred Places Inc Philadelphia, PA(046018)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Technical assistance and direction for the Last Acts program</i> Partnership for Caring Inc Washington, DC(043797)	509(a)(1)	1,137,491 00	491,593 00	0 00	645,898 00
<i>Development of a program to create a statewide network of leaders to improve health outcomes in New Jersey</i> Partnership for New Jersey Inc New Brunswick, NJ(045545)	509(a)(1)	168,072 00	151,264 00	0 00	16,808 00
<i>Encouraging employer support for tobacco control and prevention policies</i> Partnership for Prevention Washington, DC(043596)	509(a)(1)	199,422 00	96,049 00	0 00	103,373 00
<i>Roundtable session on engaging health plans in promoting physical activity</i> Partnership for Prevention Washington, DC(044419)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Continuation of media campaigns to reduce demand for illegal drugs and broaden awareness of treatment</i> Partnership for a Drug-Free America,	509(a)(1)	15,000,000 00	0 00	0 00	15,000,000 00

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Inc New York, NY(038020)					
<i>Dental services for low-income children and adolescents</i>					
Partnership for the Children of San Luis Obispo County San Luis Obispo, CA(046126)	509(a)(1)	500,000 00	50,944 00	0 00	449,056 00
<i>Workshop on the economics of eating and physical activity behaviors</i>					
Partnership to Promote Healthy Eating and Active Living Washington, DC(046024)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Faith in Action Churches United for Community Outreach</i>					
Paterson Task Force for Community Action Paterson, NJ(045702)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Improving care across the continuum for diabetics and patients with congestive heart failure</i>					
PeaceHealth Bellingham, WA(045418)	509(a)(1)	1,900,000 00	605,410 00	0 00	1,294,590 00
<i>Faith in Action Comfort Companions</i>					
Peaceful Dwelling Project Inc Deerfield Beach, FL(047578)	509(a)(1)	35,000 00	0 00	0 00	35,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>State Solutions· An Initiative to Improve Enrollment in Medicare Savings Programs</i> Pennsylvania Health Law Project Philadelphia, PA(046130)	509(a)(1)	420,000 00	70,000 00	0 00	350,000 00
<i>Public television series on family support service centers</i> Persephone Productions Inc Washington, DC(046691)	509(a)(1)	126,000 00	0 00	0 00	126,000 00
<i>Production of a substance abuse prevention segment of "To The Contrary" for public broadcasting stations</i> Persephone Productions Inc Washington, DC(046780)	509(a)(1)	46,000 00	41,400 00	0 00	4,600 00
<i>Faith in Action Helping Hands Interfaith Outreach Program</i> Petal Association for Families Inc Petal, MS(047565)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Reviewing premature deaths of Philadelphia women to help develop policies and system responses to prevent violence</i> Philadelphia Health Management Corporation Philadelphia, PA(045332)	509(a)(1)	50,000 00	50,000 00	0 00	0 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Compassionate Harps</i> Pilgrim Place in Claremont Claremont, CA(047555)	509(a)(2)	35,000 00	0 00	0 00	35,000 00
<i>Injury Free Coalition for Kids-</i> <i>Dissemination of a Model Injury Prevention</i> <i>Program for Children and Adolescents</i> Pitt County Memorial Hospital Inc Greenville, NC(047100)	501(c)(3)	213,363 00	55,216 00	0 00	158,147 00
<i>Ambulance replacement project</i> Plainsboro Rescue Squad, Inc Plainsboro, NJ(045464)	509(a)(1)	260,000 00	260,000 00	0 00	0 00
<i>Nurse practitioner training for clinic staff</i> Planned Parenthood Association of the Mercer Area Trenton, NJ(038757)	509(a)(1)	43,832 00	43,832 00	0 00	0 00
<i>Service and education program for Latinas</i> Planned Parenthood Association of the Mercer Area Trenton, NJ(044282)	509(a)(1)	45,965 00	0 00	0 00	45,965 00
<i>Conference on complexity-based concepts to</i> <i>improve health care</i> Plexus Institute Inc Allentown, NJ(045802)	509(a)(1)	50,000 00	50,000 00	0 00	0 00



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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>National summit and white paper on equitable development, social justice, and smart growth</i> Policylink Oakland,CA(046754)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Studying the effects of car versus train travel on physical activity and psychological response of commuters</i> Polytechnic University Department of Humanities & Social Sciences Brooklyn,NY(044743)	509(a)(1)	260,235 00	65,137 00	0 00	195,098 00
<i>Technical assistance and direction for Reclaiming Futures Communities Helping Teens Overcome Drugs, Alcohol &amp; Crime</i> Portland State University Graduate School of Social Work Portland,OR(042974)	509(a)(1)	1,401,425 00	700,713 00	0 00	700,712 00
<i>Technical assistance center for comprehensive, collaborative systems of care development</i> Portland State University Graduate School of Social Work Portland,OR(043850)	509(a)(1)	752,598 00	186,759 00	0 00	565,839 00
<i>Reclaiming Futures Communities Helping Teens Overcome Drugs, Alcohol &amp; Crime annual leadership meeting</i> Portland State University Graduate	509(a)(1)	107,655 00	96,900 00	0 00	10,755 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
School of Social Work Portland,OR(046643)					
<i>Measuring connectivity for bicycling and walking</i> Portland State University School of Urban Studies and Planning Portland,OR(047327)	509(a)(1)	51,824 00	46,642 00	0 00	5,182 00
<i>Faith in Action Health Connection</i> Potter's Vessel Ministries Inc Waco,TX(047552)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Planning for systematic changes to achieve a continuum of mental health and substance abuse services</i> Poudre Health Services District Fort Collins,CO(046119)	509(a)(1)	72,050 00	64,845 00	0 00	7,205.00
<i>Faith In Action 24/7</i> Prairie View Watchcare Ministry Prairie View,TX(046637)	ER	35,000 00	25,000 00	0 00	10,000 00
<i>Prescott People Who Care, A Faith in Action Program</i> Prescott People Who Care Prescott,AZ(046608)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Establishing a permanent facility for a child abuse prevention agency</i> Prevention Education, Inc Lawrenceville, NJ(044364)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Integrating mental health into primary care safety net clinics for low-income, uninsured residents</i> Primary Care Coalition of Montgomery County, MD Inc Silver Spring, MD(046137)	509(a)(1)	225,000 00	48,727 00	0 00	176,273 00
<i>Scholarships to increase interest in physical activity among underserved Trenton youth through participation in a summer rowing club</i> Princeton International Regatta Association Princeton Junction, NJ(045559)	509(a)(1)	5,679 00	5,679 00	0 00	0 00
<i>Local emergency aid program</i> Princeton Outreach Projects Inc Princeton, NJ(042987)	509(a)(1)	20,000 00	20,000 00	0 00	0 00
<i>Project Compassion</i> Project Compassion Chapel Hill, NC(045695)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Learning from Children's Futures· Understanding process and outcomes</i> Public Private Ventures Philadelphia, PA(042725)	509(a)(1)	1,999,246 00	319,508 00	0 00	1,679,738 00
<i>Study of the expansion of the Experience Corps senior volunteer program</i> Public Private Ventures Philadelphia, PA(044332)	509(a)(1)	749,995 00	73,636 00	0 00	676,359 00
<i>Free to Grow. Head Start Partnerships to Promote Substance-Free Communities</i> Pueblo of Laguna Department of Education Laguna, NM(045321)	509(a)(1)	207,000 00	34,500 00	0 00	172,500 00
<i>Rural primary health care for uninsured, underinsured, and at-risk individuals</i> Putnam County Rural Health Clinic Inc Monterey, TN(046136)	509(a)(1)	286,612 00	37,074 00	0 00	249,538 00
<i>Analysis of perceived attitudes among postal workers toward the public health response to anthrax exposure</i> RAND Corporation Arlington, VA(046108)	509(a)(1)	49,971 00	49,971 00	0 00	0 00
<i>Production and distribution of end-of-life materials for Latinos</i> Radio Bilingue, Inc Fresno, CA(044457)	509(a)(1)	80,000 00	72,000 00	0 00	8,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Research on the implementation and impact of California's Proposition 36, a diversion program for non-violent drug-possession offenders</i>					
Rand Corporation Santa Monica, CA(044121)	509(a)(1)	264,124 00	78,934 00	0 00	185,190 00
<i>Planning for the evaluation of Hablamos Juntos Improving Patient-Provider Communications for Latinos</i>					
Rand Corporation Santa Monica, CA(044945)	509(a)(1)	148,680 00	133,820 00	0 00	14,860 00
<i>Study on drug prosecutions and drug policy reform</i>					
Rand Corporation Santa Monica, CA(045563)	509(a)(1)	399,998 00	138,615 00	0 00	261,383 00
<i>National and cross-national analyses of the effects of cannabis depenalization</i>					
Rand Corporation Santa Monica, CA(045564)	509(a)(1)	398,559 00	109,345 00	0 00	289,214 00
<i>Research on the implementation and impact of California's Proposition 36, a diversion program for non-violent drug-possession offenders</i>					
Rand Corporation Santa Monica, CA(046304)	509(a)(1)	24,927 00	24,927 00	0 00	0 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Evaluation of Hablamos Juntos: Improving Patient-Provider Communication for Latinos</i> Rand Corporation Santa Monica, CA(046923)	509(a)(1)	2,049,980 00	0 00	0 00	2,049,980 00
<i>Planning and designing a media campaign to increase physician awareness of racial and ethnic disparities in health care</i> Rand Corporation Santa Monica, CA(047295)	509(a)(1)	19,940 00	9,970 00	0 00	9,970 00
<i>Creek County Faith in Action</i> Reaching Hands Inc Tulsa, OK(047558)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Redwood County Faith in Action Volunteer Caregivers Program</i> Redwood Area Communities Foundation Inc Redwood Falls, MN(047526)	ER	35,000 00	0 00	0 00	35,000 00
<i>Faith in Action Traditional Teams</i> Regional AIDS Interfaith Network Inc Oklahoma City, OK(047542)	501(c)(3)	35,000 00	0 00	0 00	35,000 00
<i>New Jersey Mayors' Institute on Community Design conferences</i> Regional Plan Association, Inc New York, NY(046252)	509(a)(1)	75,000 00	67,500 00	0 00	7,500 00

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<i>Improving research, practice, and policy in children's mental health</i>					
Research Foundation for Mental Hygiene, Inc New York, NY (041584)	509(a)(1)	60,000 00	60,000 00	0 00	0 00
<i>Research on selection incentives in managed care</i>					
Research Triangle Institute Research Triangle Park, NC (047325)	509(a)(3)	99,946 00	89,951 00	0 00	9,995 00
<i>Developing a model for evaluating and ranking the public health impact of food-borne disease</i>					
Resources for the Future, Inc Washington, DC (045623)	509(a)(1)	346,204 00	173,102 00	0 00	173,102 00
<i>Measuring the quality of end-of-life care in the intensive care unit</i>					
Rhode Island Hospital Providence, RI (046819)	509(a)(2)	230,700 00	40,000 00	0 00	190,700 00
<i>Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
Rhode Island Hospital Providence, RI (047099)	509(a)(2)	213,377 00	55,220 00	0 00	158,157 00

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<i>Covering Kids and Families</i> Rhode Island KIDS COUNT Inc Providence, RI (045187)	509(a) (1)	899,998 00	129,914 00	0 00	770,084 00
<i>Strategic planning and advocacy program for long-term care</i> Rio Grande Council of Governments El Paso, TX (046367)	509(a) (1)	150,000 00	100,000 00	0 00	50,000 00
<i>Developing a comprehensive, community-oriented system-of-care model</i> Riverside County Office on Aging Riverside, CA (046183)	509(a) (1)	150,000 00	98,554 00	0 00	51,446 00
<i>Minority Medical Faculty Development Program</i> - Cheryl Rucker-Whitaker, M D , M P H Rush-Presbyterian-St Luke's Medical Center Chicago, IL (047430)	509(a) (1)	365,400 00	0 00	0 00	365,400 00
<i>Addressing nursing workforce development issues through a statewide coalition</i> Rutgers University Foundation New Brunswick, NJ (045611)	509(a) (1)	712,213 00	0 00	0 00	712,213 00
<i>Planning and designing the New Jersey Walks and Bikes Program</i> Rutgers University Foundation New Brunswick, NJ (045902)	509(a) (1)	249,998 00	108,999 00	0 00	140,999 00



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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Identifying and measuring environmental determinants of physical activity</i> Rutgers University Foundation New Brunswick, NJ (047329)	509(a)(1)	99,995 00	0 00	0 00	99,995 00
<i>Understanding racial differences in developmental trajectories of cigarette smoking</i> Rutgers, The State University, Center of Alcohol Studies Piscataway, NJ (043747)	509(a)(1)	150,550 00	74,474 00	0 00	76,076 00
<i>Planning a model process for addressing the interrelated issues of quality of care and quality of work life in nursing homes</i> Rutgers, The State University, Occupational Training and Education Consortium New Brunswick, NJ (047250)	509(a)(1)	48,243 00	43,418 00	0 00	4,825 00
<i>Technical assistance and direction for the Investigator Awards in Health Policy Research Program</i> Rutgers, The State University, The Institute for Health, Health Care Policy, and Aging Research New Brunswick, NJ (042273)	509(a)(1)	921,108 00	757,820 00	0 00	163,288 00

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<i>Technical assistance and direction for New Jersey Health Initiatives</i>					
Rutgers, The State University, The Institute for Health, Health Care Policy, and Aging Research New Brunswick, NJ(043583)	509(a)(1)	774,003 00	387,001 00	0 00	387,002 00
<i>Pain as policy The social negotiation of pain in medicine, culture, and public policy in post World War II America</i>					
Rutgers, The State University, The Institute for Health, Health Care Policy, and Aging Research New Brunswick, NJ(044603)	509(a)(1)	274,997 00	50,718 00	0 00	224,279 00
<i>Sustaining individual health insurance markets under community rating and open enrollment</i>					
Rutgers, The State University, The Institute for Health, Health Care Policy, and Aging Research New Brunswick, NJ(045217)	509(a)(1)	96,213 00	86,591 00	0 00	9,622 00
<i>Strategic planning meeting of an expert panel to prevent child sexual abuse</i>					
STOP IT NOW Inc Haydenville, MA(044930)	509(a)(1)	20,000 00	20,000 00	0 00	0 00

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<i>Developing a Hepatitis C awareness project for incarcerated populations</i>					
Sacred Heart Medical Center Foundation Eugene,OR(044316)	509(a)(3)	35,000 00	35,000 00	0 00	0 00
<i>Faith Lift A Faith in Action Program</i>					
Saint Paul African Methodist Episcopal Church Valdosta,GA(045693)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Creating and testing a workplace health and fitness program</i>					
Saint Peter's University Hospital New Brunswick,NJ(044733)	509(a)(1)	85,000 00	85,000 00	0 00	0 00
<i>Assistance to needy and indigent families</i>					
Salvation Army New Brunswick,NJ(044283)	509(a)(1)	334,200 00	167,100 00	0 00	167,100 00
<i>Providing residential rehabilitative services for homeless substance abusers</i>					
Samaritan Inns Inc Washington,DC(047598)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>School-based dental health services for students, families, and community members</i>					
Samuel U Rodgers Health Center, Inc Kansas City,MO(044703)	509(a)(1)	223,341 00	73,821 00	0 00	149,520 00

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<i>Supporting Families After Welfare Reform Access to Medicaid, SCHIP, and Food Stamps</i> San Bernardino County Human Services System San Bernardino, CA(044420)	509(a)(1)	375,000 00	62,500 00	0 00	312,500 00
<i>Technical assistance and direction for the Physical Activity Policy and Environmental Research Initiative</i> San Diego State University Foundation San Diego, CA(045273)	509(a)(2)	979,884 00	244,971 00	0 00	734,913 00
<i>Leadership for Active Living and Active Living Coordination Center</i> San Diego State University Foundation San Diego, CA(046441)	509(a)(2)	377,030 00	188,515 00	0 00	188,515 00
<i>Save the Food Basket, Inc</i> Save the Food Basket Inc Honolulu, HI(045661)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Improving the quality and effectiveness of school-based mental health services</i> Seattle-King County Department of Public Health Seattle, WA(044464)	509(a)(1)	223,378 00	71,956 00	0 00	151,422 00
<i>Second Genesis Ministries, Inc</i> Second Genesis Ministries Inc N Little Rock, AR(045677)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00

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<i>Faith in Action in LaBelle</i> Senior Connections of SW Florida LaBelle, FL(047549)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Improving health insurance coverage options for home care workers</i> Service Employees International Union Washington, DC(045530)	ER	350,000 00	71,175 00	0 00	278,825 00
<i>Faith in Action REACH</i> Shackelford County Community Resource Center Albany, TX(047550)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Hablamos Juntos Improving Patient-Provider Communication for Latinos</i> Shelby County Health Care Corporation dba The Regional Medical Center at Memphis Memphis, TN(046834)	509(a)(1)	150,000 00	75,000 00	0 00	75,000 00
<i>Developing a strategic plan to improve long-term care and supportive services for elders and caregivers in Harris County</i> Sheltering Arms Houston, TX(046210)	509(a)(1)	149,715 00	100,554 00	0 00	49,161 00
<i>Faith in Action Community Volunteers Home Services Program</i> Shepherd's Center Kansas City, MO(047579)	509(a)(1)	35,000 00	0 00	0 00	35,000 00

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<i>The Shepherd's Center of Fall River - A Faith in Action Program</i> Shepherd's Center of Fall River Inc Fall River, MA(047576)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Faith in Action Program of the Shepherd's Center of Oakton-Vienna</i> Shepherd's Center of Oakton Vienna Vienna, VA(046595)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Faith in Action - Shepherd's Center of Webster/Kirkwood, Inc.</i> Shepherds Center of Webster Kirkwood Inc Glendale, MO(047537)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Project to improve the health and well-being of isolated families and communities</i> Shreveport-Bossier Community Renewal, Inc Shreveport, LA(044798)	509(a)(1)	728,326 00	364,163 00	0 00	364,163 00
<i>Evaluation and dissemination of a regional network to increase access to clinical preventive services</i> Sickness Prevention Achieved Through Regional Collaboration Inc Lakeville, CT(045513)	509(a)(1)	25,000 00	22,500 00	0 00	2,500 00

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<i>Expanding a wellness program to include mental health and family services for recovering women</i>					
Sikora Center Inc Camden, NJ(046753)	509(a)(1)	195,331 00	130,220 00	0 00	65,111 00
<i>Reclaiming Futures Communities Helping Teens Overcome Drugs, Alcohol &amp; Crime</i>					
Sinte Gleska University Mission, SD(045057)	509(a)(1)	249,155 00	188,210 00	0 00	60,945 00
<i>Enhancing interdisciplinary collaboration in community-based research</i>					
Society of Community Research & Action Division of Community Psych of American Psych Association Edmond, OK(046717)	509(a)(2)	20,000 00	20,000 00	0 00	0 00
<i>Fred Friendly seminar on the future of family medicine education</i>					
Society of Teachers of Family Medicine Foundation Shawnee Mission, KS(043904)	509(a)(3)	25,000 00	25,000 00	0 00	0 00
<i>South Carolina Southern Rural Access Program</i>					
South Carolina State Office of Rural Health, Inc Columbia, SC(045362)	509(a)(2)	986,480 00	353,448 00	0 00	633,032 00

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South Park Faith in Action Volunteers South Park Neighborhood Center Los Angeles, CA(046627)	509(a)(2)	35,000 00	25,000 00	0 00	10,000 00
Intensive Care Ministries Faith in Action Coalition Southeastern Educational Services, Inc Sea Island, GA(046612)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
Southern Rural Access Program - Revolving Loan Fund Southern Financial Partners Arkadelphia, AR(045358)	509(a)(1)	500,000 00	500,000 00	0 00	0 00
Technical assistance and direction for Supporting Families After Welfare Reform. Access to Medicaid, SCHIP and Food Stamps Southern Institute on Children and Families Inc Columbia, SC(041507)	ER	1,171,993 00	585,997 00	0 00	585,996 00
Technical assistance and direction for Covering Kids and Families Southern Institute on Children and Families Inc Columbia, SC(044295)	ER	1,323,780 00	1,191,402 00	0 00	132,378 00
Technical assistance and direction for Covering Kids and Families Southern Institute on Children and Families Inc	ER	2,246,029 00	275,000 00	0 00	1,971,029 00



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Columbia, SC (045844)					
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i>					
Southern Maryland Tri-County Community Action Committee, Inc Hughesville, MD (045325)	509(a) (1)	198,000 00	66,000 00	0 00	132,000 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i>					
Southwest Human Development Incorporated Phoenix, AZ (045324)	509(a) (1)	207,000 00	34,500 00	0 00	172,500 00
<i>Spirit of Excellence Faith in Action Project</i>					
Spirit of Excellence Ministry Operation Opportunity Blytheville, AR (047527)	509(a) (1)	35,000 00	0 00	0 00	35,000 00
<i>Community Health Ministry Faith in Action</i>					
St Bernard's Catholic Church Wamego, KS (045662)	509(a) (1)	35,000 00	25,000 00	0 00	10,000 00
<i>Designing and piloting a next-generation senior service system</i>					
St Clair County Community Mental Health Authority Port Huron, MI (046185)	509(a) (1)	150,000 00	102,603 00	0 00	47,397 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Expanding dental services and access for high-poverty, high-risk children</i> St John Community Health Investment Corporation Detroit, MI (044698)	509(a)(1)	225,000 00	75,000 00	0 00	150,000 00
<i>Developing indicators for activity-friendly communities</i> St Louis University School of Public Health Saint Louis, MO (046480)	509(a)(1)	163,695 00	0 00	0 00	163,695 00
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i> St Mary Community Action Committee Assn, Inc Franklin, LA (045323)	509(a)(1)	192,000 00	64,000 00	0 00	128,000 00
<i>Faith in Action Evanston</i> St Matthew's Episcopal Church Evanston, IL (047535)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Tri-Lakes Community Interfaith Caregiving</i> St Peter Catholic Church Monument, CO (045659)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Sitka Faith in Action</i> St Peter's-by-the-Sea Episcopal Church Sitka, AK (045663)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Hands of Grace</i> St Thomas Hospital Nashville, TN(047557)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Annual support for program of assistance to the indigent</i> St Vincent de Paul Societies Metuchen, NJ(041689)	509(a)(1)	131,841 00	131,841 00	0 00	0 00
<i>Study of the impact of Medicaid managed care on health care access and use for children</i> Stanford University School of Medicine Stanford, CA(044196)	509(a)(1)	86,774 00	78,097 00	0 00	8,677 00
<i>Planning for technical assistance and direction for The Robert Wood Johnson Clinical Scholars Program</i> Stanford University School of Medicine Stanford, CA(047272)	509(a)(1)	262,723 00	131,362 00	0 00	131,361 00
<i>Supporting Families After Welfare Reform Access to Medicaid, SCHIP and Food Stamps</i> State of Alabama Department of Public Health Montgomery, AL(045367)	509(a)(1)	249,403 00	62,350 00	0 00	187,053 00
<i>State Action for Oral Health Access</i> State of Arizona, Arizona Department of Health Services Phoenix, AZ(047093)	509(a)(1)	966,090 00	167,560 00	0 00	798,530 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Supporting Families after Welfare Reform Access to Medicaid, SCHIP and Food Stamps</i> State of Connecticut Department of Social Services Hartford,CT(045370)	509(a)(1)	250,000 00	62,500 00	0 00	187,500 00
<i>Supporting Families After Welfare Reform Access to Medicaid, SCHIP and Food Stamps</i> State of Delaware Department of Health and Social Services New Castle,DE(045369)	509(a)(1)	250,000 00	0 00	0 00	250,000 00
<i>Program to expand health coverage to uninsured small-firm workers and their dependents</i> State of Florida Agency for Health Care Administration Tallahassee,FL(045852)	509(a)(1)	149,876 00	134,888 00	0 00	14,988 00
<i>Florida Cash and Counseling -- supplemental grant</i> State of Florida Department of Elder Affairs Tallahassee,FL(046341)	509(a)(1)	49,702 00	49,702 00	0 00	0 00
<i>Covering Kids and Families</i> State of Georgia Department of Community Health Atlanta,GA(043442)	509(a)(1)	1,000,000 00	125,043 00	0 00	874,957 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Development of a waiver to extend SCHIP coverage to the parents or custodians of covered children</i>					
State of Georgia Department of Community Health Atlanta,GA(045491)	509(a)(1)	103,000 00	92,700 00	0 00	10,300 00
<i>Rural enrichment and access program for Georgia</i>					
State of Georgia Department of Community Health Atlanta,GA(045803)	509(a)(1)	808,450 00	190,000 00	0 00	618,450 00
<i>Improving access to health care coverage</i>					
State of Hawaii Department of Health Honolulu,HI(044005)	509(a)(1)	1,333,836 00	0 00	0 00	1,333,836 00
<i>Covering Kids and Families</i>					
State of Iowa Department of Public Health Des Moines,IA(045172)	509(a)(1)	700,000 00	85,392 00	0 00	614,608 00
<i>Turning Point Collaborating for a New Century in Public Health</i>					
State of Kansas Department of Health and Environment Topeka,KS(046303)	509(a)(1)	150,000 00	0 00	0 00	150,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>State Solutions. An Initiative to Improve Enrollment in Medicare Savings Programs</i> State of Louisiana Department of Health and Hospitals Baton Rouge, LA(046132)	509(a)(1)	419,017 00	70,142 00	0 00	348,875 00
<i>Supporting Families After Welfare Reform. Access to Medicaid, SCHIP and Food Stamps</i> State of Maine Department of Human Services Augusta, ME(040761)	509(a)(1)	250,000 00	62,500 00	0 00	187,500 00
<i>Supporting Families After Welfare Reform. Access to Medicaid, SCHIP and Food Stamps</i> State of Minnesota Department of Human Services St Paul, MN(045368)	509(a)(1)	249,009 00	81,837 00	0 00	167,172 00
<i>State Solutions. An Initiative to Improve Enrollment in Medicare Savings Programs</i> State of Minnesota Department of Human Services St Paul, MN(046131)	509(a)(1)	120,000 00	40,993 00	0 00	79,007 00
<i>Covering Kids and Families</i> State of Mississippi Office of the Governor Jackson, MS(043206)	509(a)(1)	900,000 00	164,525 00	0 00	735,475 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Improving the transmission of clinical data to public health databases</i>					
State of Missouri Department of Health and Senior Services Jefferson City, MO(044377)	509(a) (1)	362,682.00	326,414 00	0 00	36,268 00
<i>Covering Kids and Families</i>					
State of Nevada Department of Human Resources Carson City, NV(044009)	509(a) (1)	800,000 00	101,203.00	0 00	698,797 00
<i>Implementing a comprehensive health promotion program for persons over age 60</i>					
State of New Jersey Department of Health and Senior Services Trenton, NJ(047078)	509(a) (1)	300,000 00	21,932 00	0 00	278,068 00
<i>New Jersey Cash and Counseling -- supplemental grant</i>					
State of New Jersey Department of Human Services Trenton, NJ(046567)	509(a) (1)	49,997 00	0 00	0 00	49,997 00
<i>Implementing a system of care for drug-involved offenders</i>					
State of North Carolina Department of Health and Human Services Raleigh, NC(044168)	509(a) (1)	199,984 00	66,661 00	0 00	133,323 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>State-based diabetes collaborative</i> State of North Carolina Department of Health and Human Services Raleigh, NC (047294)	509(a)(1)	100,000 00	0 00	0 00	100,000.00
<i>State Action for Oral Health Access</i> State of Oregon Department of Human Services Portland, OR (047090)	509(a)(1)	932,925 00	149,802 00	0 00	783,123 00
<i>Improving patient care through health system change and innovation</i> State of Rhode Island Department of Health Providence, RI (047305)	509(a)(1)	100,000 00	0 00	0 00	100,000 00
<i>State Action for Oral Health Access</i> State of Rhode Island Department of Human Services Cranston, RI (047084)	509(a)(1)	940,000 00	13,735 00	0 00	926,265 00
<i>State Action for Oral Health Access</i> State of South Carolina Department of Health and Environmental Control Columbia, SC (047092)	509(a)(1)	960,000 00	167,700 00	0 00	792,300 00
<i>Planning improvements in care for low-income people diagnosed with depression</i> State of Vermont Agency of Human Services Waterbury, VT (045027)	509(a)(1)	70,000 00	63,000 00	0 00	7,000 00



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<i>State Action for Oral Health Access</i> State of Vermont Department of Health Burlington,VT(047091)	509(a)(1)	950,260 00	164,850 00	0 00	785,410 00
<i>Covering Kids and Families</i> State of Wyoming Department of Health Cheyenne,WY(045181)	509(a)(1)	600,000 00	80,940 00	0 00	519,060 00
<i>Faith in Action - Hidalgo County</i> Sunset Dreams Donna,TX(047525)	509(a)(2)	35,000 00	0 00	0 00	35,000 00
<i>Reclaiming Futures. Communities Helping Teens Overcome Drugs, Alcohol &amp; Crime</i> Superior Court of the State of Washington for the County of King Seattle,WA(045052)	509(a)(1)	250,000 00	125,000 00	0 00	125,000 00
<i>Lifespan Respite Faith in Action</i> Support and Techniques for Empowering People STEP, Inc Billings,MT(045705)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Integrating public health into federal transportation policy</i> Surface Transportation Policy Project Washington,DC(043064)	509(a)(1)	234,141 00	234,141 00	0 00	0 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Studying Medicaid history Policy, evolution, and the future</i> Swarthmore College Swarthmore, PA(046442)	509(a)(1)	42,343 00	42,343 00	0 00	0 00
<i>Dare 2 Care</i> Synergeo Inc Richmond, VA(047580)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Pursuing perfect cardiovascular care and medication systems</i> Tallahassee Memorial HealthCare, Inc Tallahassee, FL(045415)	509(a)(1)	1,900,000 00	588,807 00	0 00	1,311,193 00
<i>Technical assistance and direction for Resources for Recovery. State Practices That Expand Treatment Opportunities</i> Technical Assistance Collaborative, Inc Boston, MA(046972)	509(a)(1)	2,000,000 00	500,000 00	0 00	1,500,000 00
<i>Hablamos Juntos Improving Patient-Provider Communication for Latinos</i> Temple University Health System, Inc Philadelphia, PA(046830)	509(a)(3)	150,000 00	75,000 00	0 00	75,000 00
<i>Human subjects protection as regulation A comparative, empirical view</i> Temple University School of Law Philadelphia, PA(044605)	509(a)(1)	267,915 00	85,197 00	0 00	182,718 00

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<i>Covering Kids and Families</i> Tennessee Health Care Campaign Inc Nashville, TN(044008)	509(a)(1)	700,000 00	187,556 00	0 00	512,444 00
<i>Covering Kids and Families- Feasibility study to identify the best methods to provide Medicaid and SCHIP coverage for migrant children</i> Texas Association of Community Health Centers Inc Austin, TX(040297)	509(a)(2)	150,000 00	135,000 00	0 00	15,000 00
<i>Covering Kids and Families</i> Texas Association of Community Health Centers Inc Austin, TX(043996)	509(a)(2)	1,000,000 00	125,000 00	0 00	875,000 00
<i>Durham/Orange Care Team Program</i> The Alliance of AIDS Services Carolina Raleigh, NC(045700)	509(a)(1)	25,000 00	25,000 00	0 00	0 00
<i>Technical assistance and direction for Managing Pediatric Asthma Emergency Room Demonstration Program</i> The American Academy of Allergy, Asthma & Immunology, Inc Milwaukee, WI(044034)	509(a)(2)	412,157 00	206,079 00	0 00	206,078 00

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<i>Providing crisis intervention for families experiencing a medical problem</i> The American Dream Project Inc Wayne, NJ(042925)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Art exhibition and conference on the history of addiction, self-medication, and drug policy</i> The American Visionary Art Museum Inc Baltimore Inner Harbor, MD(045424)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Continuing an intergenerational volunteer program</i> The Arc of Northern Virginia Falls Church, VA(045306)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Evaluating and expanding an honor society for humanism in medicine</i> The Arnold Gold Foundation Englewood, NJ(043283)	509(a)(1)	183,750 00	165,375 00	0 00	18,375 00
<i>Developing a flexible screening and brief intervention tool to address multiple behavioral health risks in primary care</i> The Bayer Institute for Health Care Communication, Inc West Haven, CT(044632)	ER	390,442 00	195,221 00	0 00	195,221 00

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<i>Caring Bridge</i> The Bridge Ministries Inc Las Cruces, NM(045673)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Central Texas Caregivers, A Faith in Action Program</i> The Central Texas Mental Health Mental Retardation Center Brownwood, TX(046596)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Development of policies and programs for improving homeland security</i> The Century Foundation Inc New York, NY(045458)	EOF	100,000 00	100,000 00	0 00	0 00
<i>Forum on building a new system of medical justice</i> The Common Good Institute Inc New York, NY(047032)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Facility repair project</i> The Easter Seal Society of New Jersey Inc , Raritan Valley Workshop East Brunswick, NJ(046955)	509(a)(1)	25,000 00	25,000 00	0 00	0 00
<i>Saint Cloud Area Faith in Action Program</i> The Fish - St Cloud, Inc St Cloud, MN(046605)	501(c)(3)	35,000 00	25,000 00	0 00	10,000 00

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<i>Research to create a stakeholder-developed health care delivery system in Oregon</i> The Foundation for Medical Excellence Portland, OR(045799)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Conference on strengthening the life sciences workforce</i> The Health Care Improvement Foundation, Inc Philadelphia, PA(044031)	509(a)(1)	47,184 00	47,184 00	0 00	0 00
<i>Faith in Action End of Life Care Ministries</i> The Hospice and Palliative Care Center Winston-Salem, NC(045696)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Continuing an education campaign on vaccines and immunization</i> The Infectious Diseases Society of America Alexandria, VA(044378)	ER	749,630 00	231,752 00	0 00	517,878 00
<i>Establishing a support center for children with cancer and blood disorders and their families</i> The Institute for Children With Cancer and Blood Disorders New Brunswick, NJ(047592)	509(a)(2)	50,000 00	0 00	0 00	50,000 00

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<i>Improving consistent implementation of clinical practice guidelines</i> The Institute for Medical Knowledge Implementation Ltd Cambridge, MA(044737)	ER	174,959 00	157,463 00	0 00	17,496 00
<i>Exploring options to improve public and private decision making about genetics</i> The Institute for the Future San Francisco, CA(043843)	509(a)(2)	111,760 00	100,584 00	0 00	11,176 00
<i>Technical assistance and direction for Free to Grow. Head Start Partnerships to Promote Substance-Free Communities</i> The Joseph L Mailman School of Public Health at Columbia University New York, NY(041834)	509(a)(1)	1,561,244 00	780,622 00	0 00	780,622 00
<i>Technical assistance and direction for Injury Free Coalition for Kids. Dissemination of a Model Injury Prevention Program for Children and Adolescents</i> The Joseph L Mailman School of Public Health at Columbia University New York, NY(043654)	509(a)(1)	813,674 00	0 00	0 00	813,674 00
<i>MTCT Plus Preventing mother-to-child transmission of HIV in Africa</i> The Joseph L Mailman School of Public Health at Columbia University New York, NY(043795)	509(a)(1)	4,986,666 00	498,665 00	0 00	4,488,001 00

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<i>Research to develop and test conceptual models of social contagion of adolescent violence</i>					
The Joseph L Mailman School of Public Health at Columbia University New York, NY(044599)	509(a)(1)	274,941 00	0 00	0 00	274,941 00
<i>Privacy and surveillance The history and politics of public health reporting</i>					
The Joseph L Mailman School of Public Health at Columbia University New York, NY(044606)	509(a)(1)	274,857 00	52,392 00	0 00	222,465 00
<i>Collecting oral histories of public health professionals' response to the September 11 attacks and the aftermath</i>					
The Joseph L Mailman School of Public Health at Columbia University New York, NY(044755)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>The Robert Wood Johnson Foundation Health &amp; Society Scholars Program</i>					
The Joseph L Mailman School of Public Health at Columbia University New York, NY(045822)	509(a)(1)	4,633,315 00	230,974 00	0 00	4,402,341 00
<i>The Littlest Heroes, Inc</i>					
The Littlest Heroes, Inc Chesterland, OH(046634)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00



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<i>Faith in Action Coalition of Churches</i> The Lutheran Church of the Redeemer Charleston, SC(045664)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Promoting systemic changes to combat asthma in New England communities</i> The Medical Foundation, Inc Boston, MA(046568)	509(a)(1)	35,000 00	35,000 00	0 00	0 00
<i>Study to compare the amount of preventive care provided to preschool children under two models of Medicaid managed care</i> The Medical University of South Carolina Charleston, SC(044974)	509(a)(1)	43,277 00	38,949 00	0 00	4,328 00
<i>Testing a managed care approach using group visits in disadvantaged patients with Type 2 diabetes</i> The Medical University of South Carolina Charleston, SC(045941)	509(a)(1)	466,908 00	128,235 00	0 00	338,673 00
<i>Evaluating the effectiveness of self-help programs to increase levels of physical activity among sedentary women</i> The Miriam Hospital Providence, RI(044224)	509(a)(1)	749,373 00	270,814 00	0 00	478,559 00
<i>Partners with Tobacco Use Research Centers Advancing Transdisciplinary Science and Policy Studies -- Policy</i> The Miriam Hospital	509(a)(1)	1,398,859 00	334,954 00	0 00	1,063,905 00

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Providence, RI (044595)					
<i>Preventing and treating chronic disease in safety net populations through a faculty development program</i>					
The Morehouse School of Medicine, Inc Atlanta, GA (039173)	509(a)(1)	375,000 00	93,749 00	0 00	281,251 00
<i>Technical assistance and direction for the Minority Medical Faculty Development Program</i>					
The Morehouse School of Medicine, Inc Atlanta, GA (043862)	509(a)(1)	586,223 00	293,112 00	0 00	293,111 00
<i>Planning a regional initiative to reduce health disparities among vulnerable groups in the south</i>					
The Morehouse School of Medicine, Inc Atlanta, GA (044303)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Evaluation of the social determinants that influence participation in the New York State Expanded Syringe Access Demonstration Program</i>					
The New York Academy of Medicine New York, NY (045561)	509(a)(1)	399,837 00	84,296 00	0 00	315,541 00
<i>Surveying public perceptions of health care quality in New York State</i>					
The New York Academy of Medicine New York, NY (045845)	509(a)(1)	50,000 00	44,946 00	0 00	5,054 00

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<i>Conference on lessons learned from September 11 and future directions for national and regional leaders in public health</i>					
The New York Academy of Medicine New York, NY(046694)	509(a)(1)	25,000 00	25,000 00	0 00	0 00
<i>Expanding school-based dental and mental health services</i>					
The New York and Presbyterian Hospital New York, NY(044707)	509(a)(1)	214,578 00	71,512 00	0 00	143,066 00
<i>Pipeline, Profession and Practice Community-Based Dental Education</i>					
The Ohio State University College of Dentistry Columbus, OH(046807)	509(a)(1)	1,500,000 00	153,756 00	0 00	1,346,244 00
<i>Conference to enhance reporting of health and medical news by journalists</i>					
The Pennsylvania State University College of Communications University Park, PA(045913)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Examining the relationship of local government recreation and park services to the health of older adults</i>					
The Pennsylvania State University College of Health and Human Development University Park, PA(043634)	509(a)(1)	321,345 00	50,421 00	0 00	270,924 00

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<i>Medicinal nicotine for harm reduction Evaluation effects and assessing policy The Pennsylvania State University College of Health and Human Development University Park, PA(045567)</i>	509(a)(1)	373,968 00	64,490 00	0 00	309,478.00
<i>Technical assistance and direction for the Southern Rural Access Program The Pennsylvania State University College of Medicine Hershey, PA(045085)</i>	509(a)(1)	831,680 00	748,510 00	0 00	83,170 00
<i>Researching public concern about the safety, efficacy, and appropriateness of routine childhood immunizations -- Benjamin H Levi, M D , Ph D The Pennsylvania State University College of Medicine Hershey, PA(045456)</i>	509(a)(1)	299,996 00	35,528 00	0 00	264,468.00
<i>Assessing the impact of substance abuse on employment status The Pennsylvania State University Social Science Research Institute University Park, PA(045500)</i>	509(a)(1)	99,801 00	81,256 00	0 00	18,545 00
<i>Marketing and outreach for an affordable health insurance plan for the working uninsured The Philadelphia Foundation, Inc Philadelphia, PA(041823)</i>	509(a)(1)	50,000 00	50,000 00	0 00	0 00

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<i>Technical assistance, training, and informational resources to assist communities of color to build capacity for tobacco policy change</i> The Praxis Project Inc Washington, DC (041039)	ER	2,268,864 00	495,080 00	0 00	1,773,784 00
<i>Creating the Elizabeth R Waldron Health Care Quality Fund</i> The RWJ University Hospital Foundation, Inc New Brunswick, NJ (046363)	509(a) (3)	1,450,000 00	1,450,000 00	0 00	0 00
<i>National conference on quality health care for culturally diverse populations</i> The Research Foundation of State University of New York Albany, NY (044725)	509(a) (1)	50,000 00	50,000 00	0 00	0 00
<i>Psychiatric crisis to primary care An intervention trial for patients presenting to the psychiatric emergency room -- Kim Griswold, M D.</i> The Research Foundation of State University of New York Amherst, NY (045442)	509(a) (1)	300,000 00	35,500 00	0 00	264,500 00
<i>Developing a model center to reintegrate ex-offenders into communities</i> The Rhode Island Community Foundation Providence, RI (043765)	509(a) (1)	50,000 00	50,000 00	0 00	0 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>The Faith In Action - Senior Wheels &amp; Hearts to Hands Handyperson/Visitors</i>					
The Roman Catholic Diocese of Manchester, Our Lady of Lourdes/St Joseph Parish Pittsfield, NH(046611)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Expanding the services of the Perth Amboy homeless shelter for men</i>					
The Salvation Army Union, NJ(043272)	509(a)(1)	49,280 00	49,280 00	0 00	0 00
<i>Faith in Action of Acadiana</i>					
The Salvation Army - Lafayette Corps Lafayette, LA(046636)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>The Shepherds Center of Kernersville Inc</i>					
The Shepherds Center of Kernersville Inc Kernersville, NC(045670)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Promoting child well-being in home, pediatric health care, and early care and education settings</i>					
The Task Force for Child Survival and Development Decatur, GA(040325)	ER	480,000 00	432,000 00	0 00	48,000 00

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<i>Public Health Informatics Institute Modifying information systems to improve bioterrorism readiness and laboratory management</i>					
The Task Force for Child Survival and Development Decatur, GA(046026)	ER	2,867,359 00	955,786 00	0 00	1,911,573 00
<i>Technical assistance and direction for Active for Life· Increasing Physical Activity Levels in Adults Age 50 and Older</i>					
The Texas A&M University System Health Science Center Research Foundation College Station, TX(043246)	509(a)(2)	447,838 00	223,919 00	0 00	223,919 00
<i>Evaluation of an integrated system of health care for impoverished persons in the Texas border region</i>					
The Texas A&M University System Health Science Center Research Foundation College Station, TX(044711)	509(a)(2)	747,078 00	160,253 00	0 00	586,825 00
<i>Research on factors that influence alcohol-related traffic fatalities in Texas and evaluation of the state's blood alcohol concentration law</i>					
The Texas A&M University System Health Science Center Research Foundation College Station, TX(045499)	509(a)(2)	99,992 00	49,124 00	0 00	50,868 00

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<i>Technical assistance and direction for Active for Life· Increasing Physical Activity Levels in Adults Age 50 and Older</i> The Texas A&M University System Health Science Center Research Foundation College Station, TX(046692)	509(a)(2)	815,457 00	407,729 00	0 00	407,728 00
<i>Technical assistance and direction for Hablamos Juntos· Improving Patient-Provider Communication for Latinos</i> The Tomas Rivera Policy Institute Claremont, CA(044004)	509(a)(2)	1,010,610 00	505,300 00	0 00	505,310 00
<i>A Matter of Degree Stepping up project</i> The University of Iowa Iowa City, IA(042696)	509(a)(1)	466,729 00	58,401 00	0 00	408,328 00
<i>Impact of foundational beliefs on reporting medical errors A cross-sectional and longitudinal study -- Lauris C. Kaldjian, M D</i> The University of Iowa College of Medicine Iowa City, IA(045446)	509(a)(1)	300,000 00	33,620 00	0 00	266,380 00
<i>Active Living by Design National Program Office</i> The University of North Carolina at Chapel Hill Public Health Foundation Incorporated Chapel Hill, NC(045402)	509(a)(1)	461,396 00	230,698 00	0 00	230,698 00



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<i>Addressing health disparities Linkages between socioeconomic status and psychological stress -- Robert L. Ferrer, M D., M P.H</i>					
The University of Texas Health Science Center at San Antonio San Antonio, TX(045435)	509(a)(1)	297,430 00	38,095 00	0 00	259,335 00
<i>Technical assistance and direction for the Generalist Physician Faculty Scholars Program</i>					
The University of Texas Health Science Center at San Antonio San Antonio, TX(047217)	509(a)(1)	590,557 00	0 00	0 00	590,557 00
<i>Minority Medical Faculty Development Program - Fiemu Nwariaku, M D</i>					
The University of Texas Southwestern Medical Center at Dallas Dallas, TX(047431)	509(a)(1)	365,400 00	0 00	0 00	365,400 00
<i>Establishing a public health collaboration among New England academic institutions</i>					
Third Sector New England, Inc Boston, MA(044314)	509(a)(1)	49,987 00	49,987 00	0 00	0 00
<i>Technical assistance and direction for The Robert Wood Johnson Community Health Leadership Program</i>					
Third Sector New England, Inc Boston, MA(044852)	509(a)(1)	1,628,006 00	814,003 00	0 00	814,003 00

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<i>Developing an action kit for providers, advocates, and policy makers on language services reimbursement - special opportunity grant</i>					
Third Sector New England, Inc Boston, MA(046674)	509(a)(1)	100,000 00	90,000 00	0 00	10,000 00
<i>Awards for the Community Health Leadership Program</i>					
Third Sector New England, Inc Boston, MA(046865)	509(a)(1)	6,498,000 00	1,299,600 00	0 00	5,198,400 00
<i>Establishing a program to train emerging civic leaders in Trenton for leadership positions</i>					
Thomas A Edison State College Foundation Inc Trenton, NJ(044369)	509(a)(2)	40,000 00	36,000 00	0 00	4,000 00
<i>Preparing a book about physician shortage in rural areas</i>					
Thomas Jefferson University, Jefferson Medical College Philadelphia, PA(044366)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Expansion of a news service on civic engagement</i>					
Tides Center San Francisco, CA(043653)	509(a)(1)	77,016 00	69,314 00	0 00	7,702 00

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<i>Developing and disseminating legal policy research intended to control the growth of Internet sales of tobacco products</i> Tobacco Control Resource Center Inc Boston, MA (045271)	509(a)(1)	99,716 00	49,858 00	0 00	49,858 00
<i>Analysis of the effects of secondhand smoke in the hospitality industry</i> Tobacco Control Resource Center Inc Boston, MA (046489)	509(a)(1)	300,000 00	50,000 00	0 00	250,000 00
<i>Developing and disseminating legal policy research intended to control the growth of Internet sales of tobacco products - Supplemental support</i> Tobacco Control Resource Center Inc Boston, MA (046927)	509(a)(1)	49,737 00	24,869 00	0 00	24,868 00
<i>Hospice Touch of Tomah Memorial Hospital</i> Tomah Memorial Hospital Inc Tomah, WI (046599)	501(c)(3)	35,000 00	25,000 00	0 00	10,000 00
<i>Determining the feasibility of developing a community walking and biking route</i> Township of Maplewood Maplewood, NJ (046569)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Violence inoculation project for intervention, treatment, and prevention program for children and families exposed to violence</i>					

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Transitions Family Violence Services Hampton, VA(046153)	509(a)(1)	400,000 00	50,000 00	0 00	350,000 00
Outcome evaluation of an initiative to incorporate substance abuse treatment into welfare reform programs Treatment Research Institute Inc Philadelphia, PA(043918)	509(a)(2)	205,823 00	102,912 00	0 00	102,911 00
Tri-County Outreach Ministry. Faith in Action Tri-County Retirement & Nursing Home Hatton, ND(047553)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
True Harmony Faith in Action Program True Harmony Compton, CA(045710)	509(a)(2)	35,000 00	25,000 00	0 00	10,000 00
Developing on educational campaign on public health preparedness Trust for America's Health Washington, DC(044873)	509(a)(1)	500,000 00	0 00	0 00	500,000 00
Seventh vital sign. Reducing expenditures with a global health status measure -- Karen B DeSalvo, M D , M P H Tulane University Health Science Center New Orleans, LA(045440)	509(a)(1)	299,994 00	38,313 00	0 00	261,681 00

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<i>National conference and community meetings on African-American perspectives on end-of-life care</i>					
Tuskegee University National Center for Bioethics in Research and Health Care Tuskegee, AL (042496)	509(a)(1)	21,447 00	21,447 00	0 00	0 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i>					
Umatilla-Morrow Head Start Inc Hermiston, OR (045327)	509(a)(1)	207,000 00	34,500.00	0 00	172,500 00
<i>Fisher County Faith in Action Coalition</i>					
United Friends of Fisher County Inc. Rotan, TX (047559)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Reclaiming Futures: Communities Helping Teens Overcome Drugs, Alcohol &amp; Crime</i>					
United Way of Anchorage Anchorage, AK (045056)	509(a)(1)	233,931 00	160,083 00	0 00	73,848 00
<i>Support for the 2001-2002 annual campaign drive</i>					
United Way of Central Jersey Inc Milltown, NJ (042614)	509(a)(2)	660,000 00	660,000 00	0 00	0 00
<i>Support for 2002-2003 campaign</i>					
United Way of Greater Mercer County Inc Lawrenceville, NJ (042058)	509(a)(1)	225,000 00	225,000 00	0 00	0 00

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<i>Improving after-school programs for children living in Boston</i>					
United Way of Massachusetts Bay Inc Boston, MA(042632)	509(a)(1)	100,000 00	90,000 00	0 00	10,000 00
<i>Covering Kids and Families</i>					
University of Alabama College of Human Environmental Sciences Tuscaloosa, AL(044003)	509(a)(1)	900,000 00	110,358 00	0 00	789,642 00
<i>Technical assistance and direction for Smoke-Free Families Innovations to Stop Smoking During and Beyond Pregnancy</i>					
University of Alabama at Birmingham School of Medicine Birmingham, AL(041430)	509(a)(1)	713,017 00	356,509 00	0 00	356,508 00
<i>Arkansas Southern Rural Access Program</i>					
University of Arkansas Foundation Inc Little Rock, AR(045359)	509(a)(1)	973,273 00	467,433 00	0 00	505,840 00
<i>Technical assistance and direction for The Robert Wood Johnson Clinical Scholars Program</i>					
University of Arkansas for Medical Sciences Little Rock, AR(043195)	509(a)(1)	677,559 00	0 00	0 00	677,559 00

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<i>Creation of an endowed chair for a professorship in health and health care</i> University of California San Francisco Foundation San Francisco, CA(044868)	509(a)(1)	2,650,000 00	2,650,000 00	0 00	0 00
<i>Scholars in Health Policy Research Program</i> University of California, Berkeley, School of Public Health Berkeley, CA(045642)	509(a)(1)	5,400,000 00	332,275 00	0 00	5,067,725 00
<i>Collecting data on Medicaid coverage of tobacco dependence treatments</i> University of California, Berkeley, School of Public Health Berkeley, CA(046002)	509(a)(1)	198,858 00	70,761 00	0 00	128,097 00
<i>Research on corporate finance and consolidation in health care</i> University of California, Berkeley, School of Public Health Berkeley, CA(046649)	509(a)(1)	152,445 00	76,317 00	0 00	76,128 00
<i>Analysis of the effect of price on health plan choices of retirees</i> University of California, Irvine, Graduate School of Management Irvine, CA(044874)	509(a)(1)	88,672 00	79,805 00	0 00	8,867 00

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<i>Partners with Tobacco Use Research Centers· Advancing Transdisciplinary Science and Policy Studies -- Communications</i>					
University of California, Irvine, School of Medicine Irvine, CA(045457)	509(a)(1)	485,988 00	58,235 00	0 00	427,753 00
<i>Assessing built environment features linked to physical activities</i>					
University of California, Irvine, School of Social Ecology Irvine, CA(047328)	509(a)(1)	99,987 00	0 00	0 00	99,987 00
<i>How does the community environment influence health status and access The California Health Interview Survey</i>					
University of California, Los Angeles, Center for Health Policy Research Los Angeles, CA(046008)	509(a)(1)	1,100,000 00	224,824 00	0 00	875,176 00
<i>Cost analysis and operations assessment of community-based alcohol and drug treatment programs</i>					
University of California, Los Angeles, Integrated Substance Abuse Programs Los Angeles, CA(046113)	509(a)(1)	99,147 00	99,147 00	0 00	0 00
<i>Education technology to enhance generalists' care of patients with diabetes mellitus -- Douglas S Bell, M D , Ph D</i>					
University of California, Los Angeles,	509(a)(1)	299,996 00	40,638 00	0 00	259,358 00



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School of Medicine Los Angeles, CA(045455)					
<i>Support for four Clinical Scholars and two VA Fellows</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(045492)	509(a)(1)	736,999 00	167,269 00	0 00	569,730 00
<i>Developing a campaign to engage nurses in tobacco control</i>					
University of California, Los Angeles, School of Nursing Los Angeles, CA(044399)	509(a)(1)	397,410 00	357,669 00	0 00	39,741 00
<i>Planning for the evaluation of Pipeline, Profession and Practice Community-Based Dental Education</i>					
University of California, Los Angeles, School of Public Health Los Angeles, CA(043528)	509(a)(1)	150,000 00	135,000 00	0 00	15,000 00
<i>Impact of community physician practice patterns on evaluation and treatment of alcohol, drug, and mental disorders</i>					
University of California, Los Angeles, School of Public Health Los Angeles, CA(044199)	509(a)(1)	101,012 00	90,911 00	0 00	10,101 00

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<i>Evaluation of Pipeline, Profession and Practice. Community-Based Dental Education</i> University of California, Los Angeles, School of Public Health Los Angeles, CA (045592)	509(a)(1)	1,850,000 00	0 00	0 00	1,850,000.00
<i>Health Policy Fellowships Program - Julianne R Howell, Ph.D</i> University of California, San Diego, School of Medicine La Jolla, CA (045982)	509(a)(1)	148,000 00	44,112 00	0 00	103,888 00
<i>The Robert Wood Johnson Health &amp; Society Scholars Program</i> University of California, San Francisco, Center for Health and Community San Francisco, CA (045820)	509(a)(1)	4,633,315 00	230,974 00	0 00	4,402,341 00
<i>Evaluation of the Minority Medical Education Program</i> University of California, San Francisco, Institute for Health Policy Studies San Francisco, CA (046163)	509(a)(1)	264,386 00	132,193 00	0 00	132,193 00
<i>Developing walkable neighborhoods for seniors</i> University of California, San Francisco, Institute for Health and Aging Sacramento, CA (045562)	509(a)(1)	160,785 00	40,035 00	0 00	120,750 00

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<i>Integrating a behavioral risk assessment and brief intervention tool into primary care settings</i>					
University of California, San Francisco, School of Dentistry San Francisco, CA(044596)	509(a)(1)	116,916 00	105,224 00	0 00	11,692 00
<i>Pipeline, Profession and Practice. Community-Based Dental Education</i>					
University of California, San Francisco, School of Dentistry San Francisco, CA(046808)	509(a)(1)	1,345,320 00	128,043 00	0 00	1,217,277 00
<i>Minority Medical Faculty Development Program - Nicholas A. Daniels, M.D , M P H</i>					
University of California, San Francisco, School of Medicine San Francisco, CA(043488)	509(a)(1)	365,400 00	87,330 00	0 00	278,070 00
<i>Minority Medical Faculty Development Program - Electron Kebebew, M D</i>					
University of California, San Francisco, School of Medicine San Francisco, CA(043496)	509(a)(1)	365,400 00	45,675 00	0 00	319,725 00
<i>Development of best practices for treatment of depression in primary care</i>					
University of California, San Francisco, School of Medicine San Francisco, CA(045023)	509(a)(1)	100,000 00	90,000 00	0 00	10,000 00

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<i>National surveys of the public and physicians about Internet-based health information</i>					
University of California, San Francisco, School of Medicine San Francisco, CA(046487)	509(a)(1)	20,917.00	20,917 00	0 00	0 00
<i>Planning for the Smoking Cessation Leadership Center</i>					
University of California, San Francisco, School of Medicine San Francisco, CA(047137)	509(a)(1)	128,461 00	115,615 00	0 00	12,846 00
<i>Evaluating the diffusion of a model physical activity program for older adults</i>					
University of California, San Francisco, School of Nursing San Francisco, CA(044223)	509(a)(1)	145,874 00	131,287 00	0 00	14,587 00
<i>Effects of managed care on government spending and health care quality Evidence from California's Medicaid mandates</i>					
University of Chicago Department of Economics Chicago, IL(046822)	509(a)(1)	69,782 00	62,806 00	0 00	6,976 00
<i>Minority Medical Faculty Development Program - Colleen Buggs, M D., Ph D.</i>					
University of Chicago, The Pritzker School of Medicine Chicago, IL(043497)	509(a)(1)	365,400 00	60,124 00	0 00	305,276 00

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<i>Support for two Clinical Scholars</i> University of Chicago, The Pritzker School of Medicine Chicago, IL(045493)	509(a)(1)	326,000 00	77,455 00	0 00	248,545 00
<i>Injury Free Coalition for Kids</i> <i>Dissemination of a Model Injury Prevention</i> <i>Program for Children and Adolescents</i> University of Chicago, The Pritzker School of Medicine Chicago, IL(047014)	509(a)(1)	213,380 00	55,220 00	0 00	158,160 00
<i>Study of the effects of competition in</i> <i>cardiovascular care in California from 1992</i> <i>to 1998</i> University of Chicago, The Pritzker School of Medicine Chicago, IL(047035)	509(a)(1)	275,341 00	68,620 00	0 00	206,721 00
<i>Invitational conference on transitional care</i> University of Colorado Health Sciences Center Denver, CO(045860)	509(a)(1)	22,820 00	22,820 00	0 00	0 00
<i>Workshop for journalists on covering</i> <i>clinical research</i> University of Colorado Health Sciences Center Denver, CO(045876)	509(a)(1)	47,118 00	47,118 00	0 00	0 00

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<i>Technical assistance and direction for Prescription for Health Promoting Healthy Behaviors in Primary Care Research Networks</i> University of Colorado Health Sciences Center at Fitzsimons Aurora, CO(046939)	509(a)(1)	625,253 00	312,627 00	0 00	312,626 00
<i>Pipeline, Profession and Practice Community-Based Dental Education</i> University of Connecticut School of Dental Medicine Farmington, CT(046799)	509(a)(1)	1,354,863 00	85,612 00	0 00	1,269,251 00
<i>Leighton E Cluff Award for Aging Research</i> University of Florida Foundation Inc Gainesville, FL(045785)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Studying variations in retail drug pricing</i> University of Florida Foundation Inc Gainesville, FL(047647)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Study of the impact of price and control policies on smoking initiation and cessation</i> University of Illinois at Chicago College of Business Administration Chicago, IL(045268)	509(a)(1)	62,732 00	56,459 00	0 00	6,273 00
<i>Research on excessive drinking and drinking and driving among college students</i> University of Illinois at Chicago College of Business Administration	509(a)(1)	99,984 00	64,057 00	0 00	35,927 00

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Chicago, IL(046227)					
<i>Pipeline, Profession and Practice Community-Based Dental Education</i>					
University of Illinois at Chicago College of Dentistry Chicago, IL(046795)	509(a)(1)	1,500,000 00	138,834 00	0 00	1,361,166 00
<i>Technical assistance and direction for Partners with Tobacco Use Research Centers Advancing Transdisciplinary Science and Policy Studies</i>					
University of Illinois at Chicago School of Public Health Chicago, IL(041432)	509(a)(1)	670,643 00	335,322 00	0 00	335,321 00
<i>Planning for a study of health care costs and utilization associated with tobacco use and cessation in managed care</i>					
University of Illinois at Chicago School of Public Health Chicago, IL(044580)	509(a)(1)	133,318 00	120,000 00	0 00	13,318 00
<i>Expert meeting on youth tobacco dependence treatment consent issues</i>					
University of Illinois at Chicago School of Public Health Chicago, IL(044851)	509(a)(1)	57,163 00	51,447 00	0 00	5,716 00

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<i>Implementing Helping Young Smokers Quit</i> University of Illinois at Chicago School of Public Health Chicago, IL(046472)	509(a)(1)	729,988 00	364,994 00	0 00	364,994 00
<i>Disseminating evidence-based recommendations for exercise in older adults</i> University of Illinois at Chicago School of Public Health Chicago, IL(046648)	509(a)(1)	190,752 00	171,677 00	0 00	19,075 00
<i>Stage-based, expert system-driven, smoking cessation program for low-income pregnant women</i> University of Illinois at Chicago School of Public Health Chicago, IL(047472)	509(a)(1)	75,675 00	68,108 00	0 00	7,567 00
<i>Addressing barriers to physical activity among adults age 50 and older through community-based organizations</i> University of Illinois at Urbana-Champaign College of Applied Life Studies Champaign, IL(044938)	509(a)(1)	575,888 00	281,115 00	0 00	294,773 00
<i>Development and validation of an e-diary system for assessing physical activity and travel behavior</i> University of Illinois at Urbana-Champaign College of Applied Life	509(a)(1)	100,013 00	0 00	0 00	100,013 00



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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Studies</i> Champaign, IL (047334)					
<i>The Community Tool Box An online resource for community health organizations</i>					
University of Kansas Center for Research Inc Lawrence, KS (045770)	509(a)(1)	475,000 00	135,288 00	0 00	339,712 00
<i>Covering Kids and Families</i>					
University of Maryland Baltimore Foundation, Inc Baltimore, MD (045185)	509(a)(1)	800,000 00	111,250 00	0 00	688,750 00
<i>Technical assistance and direction for the Medicare/Medicaid Integration Program</i>					
University of Maryland Center on Aging College Park, MD (043182)	509(a)(1)	640,229 00	0 00	0 00	640,229 00
<i>Development of a statewide walking campaign in Maryland</i>					
University of Maryland National Center for Smart Growth Research and Education Baltimore, MD (044864)	509(a)(1)	150,000 00	97,500 00	0 00	52,500 00
<i>Assessment of crash culpability relative to the use of alcohol and other drugs by injured drivers</i>					
University of Maryland School of Medicine Baltimore, MD (044848)	509(a)(1)	100,000 00	48,657 00	0 00	51,343 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Assessment of the role of nursing care services for Newark family court University of Maryland, Baltimore, School of Nursing Baltimore, MD(046685)	509(a)(1)	42,530 00	38,277 00	0 00	4,253 00
Implementation of the Drug Addiction Treatment Act by enhancing pharmacists' knowledge of the law and its implications for pharmacy practice University of Maryland, Baltimore, School of Pharmacy Baltimore, MD(047215)	509(a)(1)	399,540 00	103,755 00	0 00	295,785 00
Umass Dartmouth Southcoast Compeer, a Faith in Action Program University of Massachusetts Dartmouth Foundation Inc North Dartmouth, MA(046603)	501(c)(3)	35,000 00	25,000 00	0 00	10,000 00
Planning a collaborative initiative to provide chronic care management of depression in primary care settings University of Massachusetts Medical School Worcester, MA(045026)	509(a)(1)	99,965 00	89,968 00	0 00	9,997 00
Evaluation of Syнар regulation implementation and alternative state policies to prohibit tobacco sales to minors University of Massachusetts Medical	509(a)(1)	121,754 00	59,040 00	0 00	62,714 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
School Worcester, MA (045644)					
<i>Improving workers' compensation medical care</i> University of Massachusetts Medical School Shrewsbury, MA (046437)	509(a)(1)	124,913 00	112,421 00	0 00	12,492 00
<i>Developing a video to facilitate physical activity and healthy eating among low-literate and illiterate Hispanics</i> University of Massachusetts Medical School Worcester, MA (047358)	509(a)(1)	50,000 00	0 00	0 00	50,000 00
<i>Health Policy Fellowships Program - Thomas N Denny, M Sc</i> University of Medicine and Dentistry of New Jersey, New Jersey Medical School Newark, NJ (046027)	509(a)(1)	148,000 00	43,750 00	0 00	104,250 00
<i>Conference for researchers and child development leaders on overcoming childhood adversity</i> University of Medicine and Dentistry of New Jersey, New Jersey Medical School Newark, NJ (046905)	509(a)(1)	10,000 00	10,000 00	0 00	0 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Treating substance-abusing criminal offenders in New Jersey</i>					
University of Medicine and Dentistry of New Jersey, Robert Wood Johnson Medical School Piscataway, NJ(046056)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Planning an evaluation of Prescription for Health Promoting Healthy Behaviors in Primary Care Research Networks</i>					
University of Medicine and Dentistry of New Jersey, Robert Wood Johnson Medical School Piscataway, NJ(046084)	509(a)(1)	25,710 00	25,710 00	0 00	0 00
<i>Evaluating office-based treatment of addiction</i>					
University of Medicine and Dentistry of New Jersey, Robert Wood Johnson Medical School Piscataway, NJ(046287)	509(a)(1)	86,473 00	77,826 00	0 00	8,647 00
<i>Minority Medical Faculty Development Program - Oluwatoyin O Shonukan, M D.</i>					
University of Miami School of Medicine Coral Gables, FL(046874)	509(a)(1)	33,636 00	0 00	0 00	33,636 00
<i>Research to develop an individual and population life-course approach to the determinants of health</i>					
University of Michigan Center for Social	509(a)(1)	274,793 00	44,935 00	0 00	229,858 00

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Epidemiology and Population Health Ann Arbor, MI (044609)					
<i>The Robert Wood Johnson Foundation Health &amp; Society Scholars Program</i>					
University of Michigan Center for Social Epidemiology and Population Health Ann Arbor, MI (045823)	509(a)(1)	4,633,282 00	0 00	0 00	4,633,282 00
Adolescent component of the National Comorbidity Survey					
University of Michigan Institute for Social Research Ann Arbor, MI (044780)	509(a)(1)	366,972 00	183,486 00	0 00	183,486 00
Planning integrated depression care for Medicare enrollees in primary, disability, and specialty care settings					
University of Michigan Medical School Ann Arbor, MI (045028)	509(a)(1)	99,722 00	89,750 00	0 00	9,972 00
Market forces or misinformation. Exploring the link between self-insuring employers and underinsurance for children -- Matthew M Davis, M D.					
University of Michigan Medical School Ann Arbor, MI (045439)	509(a)(1)	299,769 00	37,387 00	0 00	262,382 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Support for two Clinical Scholars and two VA Fellows</i>					
University of Michigan Medical School Ann Arbor, MI (045495)	509(a) (1)	411,000 00	104,032 00	0 00	306,968 00
<i>Evaluation of the tobacco harm reduction movement and its implications for nicotine addiction and public health</i>					
University of Michigan School of Public Health Ann Arbor, MI (044113)	509(a) (1)	340,276 00	152,567 00	0 00	187,709 00
<i>Technical assistance and direction for Allies Against Asthma A Program to Combine Clinical and Public Health Approaches to Chronic Illness</i>					
University of Michigan School of Public Health Ann Arbor, MI (044736)	509(a) (1)	749,950 00	374,975 00	0 00	374,975 00
<i>Evaluation colloquium with Allies Against Asthma coalition grantees</i>					
University of Michigan School of Public Health Ann Arbor, MI (045570)	509(a) (1)	118,652 00	106,787 00	0 00	11,865 00
<i>Scholars in Health Policy Research Program</i>					
University of Michigan School of Public Health Ann Arbor, MI (045643)	509(a) (1)	5,200,000 00	219,369 00	0 00	4,980,631 00

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<i>Supplemental communications assistance to the Economic Research Initiative on the Uninsured</i>					
University of Michigan School of Public Health Ann Arbor, MI (045975)	509(a)(1)	111,030 00	99,927 00	0 00	11,103 00
<i>Qualitative evaluation of the Allies Against Asthma program</i>					
University of Michigan School of Public Health Ann Arbor, MI (046500)	509(a)(1)	304,907 00	26,860 00	0 00	278,047 00
<i>Minority Medical Faculty Development Program - Levi S Downs, Jr, M.D.</i>					
University of Minnesota Medical School Minneapolis, MN (043487)	509(a)(1)	365,400 00	45,675 00	0 00	319,725 00
<i>Study of the roles of law and policy on prevention efforts focused on alcohol, tobacco, and firearms and their potential transferability</i>					
University of Minnesota School of Public Health Minneapolis, MN (043518)	509(a)(1)	299,926 00	91,459 00	0 00	208,467 00
<i>Evaluation of the Reducing Underage Drinking Through Coalitions program</i>					
University of Minnesota School of Public Health Minneapolis, MN (043936)	509(a)(1)	1,358,000 00	567,440 00	0 00	790,560 00

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<i>Research and demonstration to assess the effectiveness of server training to prevent the sale of alcohol to underage persons at community events</i>					
University of Minnesota School of Public Health Minneapolis, MN(044120)	509(a)(1)	394,736 00	141,967 00	0 00	252,769 00
<i>Assessment of the effects of economic development activities on employment, alcohol outlet density, and homicide</i>					
University of Minnesota School of Public Health Minneapolis, MN(044122)	509(a)(1)	340,942 00	92,403 00	0 00	248,539 00
<i>Evaluation of the impact of defined contribution plans on health care insurance choices</i>					
University of Minnesota, Carlson School of Management Minneapolis, MN(046976)	509(a)(1)	319,273 00	79,818 00	0 00	239,455 00
<i>Risk of elder abuse and neglect Detection by the generalist physician -- Erik J. Lindbloom, M D , M S P H</i>					
University of Missouri-Columbia School of Medicine Columbia, MO(045445)	509(a)(1)	298,668 00	37,295 00	0 00	261,373 00



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<i>Technical assistance and direction for Promoting Excellence in End-of-Life Care</i> University of Montana College of Arts and Sciences Missoula, MT(042535)	509(a)(1)	593,400 00	296,700 00	0 00	296,700 00
<i>Promoting Excellence in End-of-Life Care grantee communications efforts</i> University of Montana College of Arts and Sciences Missoula, MT(046051)	509(a)(1)	253,860 00	66,225 00	0 00	187,635 00
<i>Promoting Excellence in End-of-Life Care peer-to-peer work groups</i> University of Montana College of Arts and Sciences Missoula, MT(046571)	509(a)(1)	328,860 00	164,430 00	0 00	164,430 00
<i>Expanding school-based mental health services</i> University of New Mexico School of Medicine Albuquerque, NM(044598)	509(a)(1)	225,000 00	75,000 00	0 00	150,000 00
<i>Pipeline, Profession and Practice Community-Based Dental Education</i> University of North Carolina at Chapel Hill School of Dentistry Chapel Hill, NC(046792)	509(a)(1)	1,349,520 00	129,770 00	0 00	1,219,750 00

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<i>Develop and evaluate an evidence-based, patient-centered mode of delivery decision aid for women with prior cesarean birth -- Valerie J King, MD, MPH</i>					
University of North Carolina at Chapel Hill School of Medicine Chapel Hill,NC(045447)	509(a)(1)	300,000 00	37,010 00	0 00	262,990 00
<i>Support for five Clinical Scholars</i>					
University of North Carolina at Chapel Hill School of Medicine Chapel Hill,NC(045496)	509(a)(1)	809,814 00	193,407 00	0 00	616,407 00
<i>Improving awareness and promoting change to develop more walkable communities</i>					
University of North Carolina at Chapel Hill School of Public Health Chapel Hill,NC(044741)	509(a)(1)	165,000 00	148,500 00	0 00	16,500 00
<i>Technical assistance and direction for Active Living by Design</i>					
University of North Carolina at Chapel Hill School of Public Health Chapel Hill,NC(045012)	509(a)(1)	1,845,860 00	300,000 00	0 00	1,545,860 00
<i>Examining the sales practices of Internet cigarette vendors Implications for policy development, implementation, and enforcement</i>					
University of North Carolina at Chapel Hill School of Public Health Chapel Hill,NC(047214)	509(a)(1)	399,988 00	69,910 00	0 00	330,078 00

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<i>Marketing and communications support for the Smoke-Free Families National Partnership to Help Pregnant Smokers Quit</i>					
University of North Carolina at Chapel Hill, Cecil G Sheps Center for Health Services Research Chapel Hill, NC(045257)	509(a)(1)	1,399,902 00	237,212 00	0 00	1,162,690 00
<i>Hablamos Juntos. Improving Patient-Provider Communication for Latinos</i>					
University of North Texas Health Science Center at Fort Worth School of Public Health Fort Worth, TX(046833)	509(a)(1)	150,000 00	75,000 00	0 00	75,000 00
<i>Measuring chronically ill consumers' active participation in their health care</i>					
University of Oregon School of Architecture and Allied Arts Eugene, OR(045425)	509(a)(1)	257,245 00	85,811 00	0 00	171,434 00
<i>Design and development of a management capacity-building program for the managers of small- to medium-sized health agencies in New Jersey</i>					
University of Pennsylvania School of Arts and Sciences Philadelphia, PA(046438)	509(a)(1)	38,493 00	38,493 00	0 00	0 00

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<i>Partners with Tobacco Use Research Centers Advancing Transdisciplinary Science and Policy Studies -- Communications</i> University of Pennsylvania School of Medicine Philadelphia, PA(045095)	509(a)(1)	399,325 00	91,733 00	0 00	307,592 00
<i>Study on the treatment of opioid dependence in New York State primary care clinics</i> University of Pennsylvania School of Medicine Philadelphia, PA(045568)	509(a)(1)	291,743 00	108,270 00	0 00	183,473 00
<i>Consolidating invitational nurse executive conferences to address the nursing shortage</i> University of Pennsylvania School of Nursing Philadelphia, PA(045407)	509(a)(1)	25,000 00	25,000 00	0 00	0 00
<i>The Robert Wood Johnson Foundation Health &amp; Society Scholars Program</i> University of Pennsylvania, Leonard Davis Institute of Health Economics Philadelphia, PA(045824)	509(a)(1)	4,633,696 00	158,909 00	0 00	4,474,787 00
<i>Identifying the health effects of social policies</i> University of Pennsylvania, Penn Graduate School of Education Philadelphia, PA(044678)	509(a)(1)	44,807 00	44,807 00	0 00	0 00

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<i>Independent assessment of the Family Support Services Program</i>					
University of Pennsylvania, Penn Graduate School of Education Philadelphia, PA (046802)	509(a)(1)	200,000 00	0 00	0 00	200,000 00
<i>Studying the media's response to terrorism and bioterrorism</i>					
University of Pennsylvania, The Annenberg School for Communication Philadelphia, PA (044751)	509(a)(1)	224,654 00	202,188 00	0 00	22,466 00
<i>Creating a CD and Web release on the portrayal of physicians on television</i>					
University of Pennsylvania, The Annenberg School for Communication Philadelphia, PA (046110)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Studying the effects of neighborhood environment on the walking behaviors of older women</i>					
University of Pittsburgh Graduate School of Public Health Pittsburgh, PA (045466)	509(a)(1)	9,535 00	9,535 00	0 00	0 00
<i>Research on addressing parental smoking at pediatric visits</i>					
University of Pittsburgh School of Medicine Pittsburgh, PA (044647)	509(a)(1)	49,845 00	44,861 00	0 00	4,984 00

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<i>Technical assistance and direction for Depression in Primary Care Linking Clinical and System Strategies</i>					
University of Pittsburgh School of Medicine Pittsburgh, PA(044908)	509(a)(1)	741,936 00	321,039 00	0.00	420,897 00
<i>Improving prevention and treatment programs for alcohol and tobacco use</i>					
University of Rhode Island Cancer Prevention Research Center Kingston, RI(046358)	509(a)(1)	300,000 00	93,264 00	0 00	206,736 00
<i>Planning a national initiative to engage pediatricians to reduce use of tobacco among their patients</i>					
University of Rochester Center for Child Health Research Rochester, NY(046838)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Safety and violence education training tool for mental health providers</i>					
University of Rochester Medical Center Rochester, NY(045915)	509(a)(1)	40,000 00	36,000 00	0 00	4,000 00
<i>Telehealth care program for low-income, inner-city children</i>					
University of Rochester Medical Center Rochester, NY(046133)	509(a)(1)	500,000 00	81,500 00	0 00	418,500 00

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<i>Analyzing the impact of national governments on the health of their populations</i>					
University of Rochester School of Medicine and Dentistry Rochester, NY (044602)	509(a) (1)	268,194 00	44,088 00	0 00	224,106 00
<i>Improving the care of young urban children with asthma -- Jill Halterman, M.D , M P H</i>					
University of Rochester School of Medicine and Dentistry Rochester, NY (045441)	509(a) (1)	300,000 00	20,757 00	0 00	279,243 00
<i>Evaluation of Active for Life· Increasing Physical Activity Levels in Adults Age 50 and Older</i>					
University of South Carolina Research Foundation Columbia, SC (043723)	509(a) (3)	740,606 00	188,208 00	0 00	552,398 00
<i>Evaluation of automated systems for assessing physical activity in specific environments</i>					
University of South Carolina Research Foundation Columbia, SC (047333)	509(a) (3)	100,000 00	76,180 00	0 00	23,820 00
<i>Covering Kids and Families</i>					
University of South Florida, The Lawton and Rhea Chiles Center for Healthy Mothers and Babies Tampa, FL (043439)	509(a) (1)	1,000,000 00	197,420 00	0 00	802,580 00

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<i>Technical assistance and direction for Community Partnerships for Older Adults</i> University of Southern Maine, Edmund S Muskie School of Public Service Portland, ME(041833)	509(a)(1)	1,238,624 00	619,312 00	0 00	619,312 00
<i>Health Policy Fellowships Program - Michele G Curtis, M D , M P.H.</i> University of Texas Health Science Center at Houston Houston, TX(046031)	509(a)(1)	148,000 00	40,000 00	0 00	108,000 00
<i>Investigating barriers and opportunities for physical activity in low-income communities</i> University of Texas Health Science Center at Houston School of Public Health Houston, TX(042938)	509(a)(1)	110,000 00	99,955 00	0 00	10,045 00
<i>East Texas Southern Rural Access Program</i> University of Texas Medical Branch at Galveston Galveston, TX(045360)	509(a)(1)	957,160 00	474,901 00	0 00	482,259 00
<i>Pipeline, Profession and Practice Community-Based Dental Education</i> University of Washington School of Dentistry Seattle, WA(046793)	509(a)(1)	1,495,920 00	105,558 00	0 00	1,390,362 00



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<i>Fetal alcohol syndrome and the law. Policy choices and implementation</i>					
University of Washington School of Law Seattle,WA(047686)	509(a)(1)	99,770 00	0 00	0 00	99,770 00
<i>Identifying childhood origins of actual causes of preventable death in the US</i>					
University of Washington School of Medicine Seattle,WA(042954)	509(a)(1)	399,607 00	210,012 00	0 00	189,595 00
<i>Minority Medical Faculty Development Program - Bessie Ann Young, M D , M P H</i>					
University of Washington School of Medicine Seattle,WA(043499)	509(a)(1)	365,400 00	45,675 00	0 00	319,725.00
<i>Development and implementation of a pilot office-based buprenorphine program for opiate-addicted Medicaid patients</i>					
University of Washington School of Medicine Seattle,WA(044114)	509(a)(1)	399,988 00	59,166 00	0 00	340,822 00
<i>Using the Community Tracking Study physician and household surveys to assess the relationships between market power of providers and health plans</i>					
University of Washington School of Medicine Seattle,WA(044190)	509(a)(1)	100,000 00	90,000 00	0 00	10,000 00

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<i>Study to reorient the perspective of rural health services research in the US</i> University of Washington School of Medicine Seattle, WA(044601)	509(a)(1)	275,000 00	65,817 00	0 00	209,183 00
<i>Support for five Clinical Scholars and two VA Fellows</i> University of Washington School of Medicine Seattle, WA(045497)	509(a)(1)	900,003 00	216,826 00	0 00	683,177 00
<i>Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents</i> University of Washington School of Medicine Seattle, WA(047011)	509(a)(1)	197,016 00	49,600 00	0 00	147,416 00
<i>Technical assistance and direction for Turning Point. Collaborating for a New Century in Public Health</i> University of Washington School of Public Health and Community Medicine Seattle, WA(042620)	509(a)(1)	1,344,064 00	672,032 00	0 00	672,032 00
<i>State Forums Partnership Project</i> University of Washington School of Public Health and Community Medicine Seattle, WA(046528)	509(a)(1)	124,930 00	41,765 00	0 00	83,165 00

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<i>Evaluation of the effects of utilization review on patterns of care and medical expenses</i> University of Washington School of Public Health and Community Medicine Seattle, WA(046974)	509(a)(1)	99,979 00	89,981 00	0 00	9,998 00
<i>Technical assistance and direction for the Urban Health Initiative. Working to Ensure the Health and Safety of Children</i> University of Washington, Daniel J Evans School of Public Affairs Seattle, WA(041957)	509(a)(1)	1,499,027 00	1,349,124 00	0 00	149,903 00
<i>Technical assistance and direction for Paths to Recovery. Changing the Process of Care for Substance Abuse Treatment</i> University of Wisconsin-Madison Center for Health Systems Research and Analysis Madison, WI(046099)	509(a)(1)	725,529 00	362,765 00	0 00	362,764 00
<i>Technical assistance and direction for Addressing Tobacco in Managed Care</i> University of Wisconsin-Madison Medical School Madison, WI(041431)	509(a)(1)	718,400 00	439,621 00	0 00	278,779 00
<i>National profile of pain relief and public policy</i> University of Wisconsin-Madison Medical School	509(a)(1)	200,450 00	0 00	0 00	200,450 00

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Madison, WI (043412)					
<i>National initiative to promote improved cancer pain management through collaboration with the American Cancer Society</i>					
University of Wisconsin-Madison Medical School Madison, WI (043940)	509(a)(1)	421,800 00	156,251 00	0 00	265,549 00
<i>Completing and implementing a national blueprint to promote tobacco cessation</i>					
University of Wisconsin-Madison Medical School Madison, WI (045383)	509(a)(1)	54,277 00	48,849 00	0 00	5,428 00
<i>The Robert Wood Johnson Foundation Health &amp; Society Scholars Program</i>					
University of Wisconsin-Madison Medical School Madison, WI (045825)	509(a)(1)	4,626,114 00	237,272 00	0 00	4,388,842 00
<i>State Forums Partnership Project</i>					
University of Wisconsin-Madison Medical School Madison, WI (045827)	509(a)(1)	125,000 00	39,970 00	0 00	85,030 00
<i>Health Policy Fellowships Program - Susan L Goelzer, M D</i>					
University of Wisconsin-Madison Medical School Madison, WI (046028)	509(a)(1)	148,000 00	55,856 00	0 00	92,144 00

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FROM 2002 TO 2002  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>A Matter of Degree Pace (Policy, Alternatives, Community, and Education) Program</i> University of Wisconsin-Madison School of Social Work Madison, WI (042698)	509(a) (1)	468,000 00	54,724 00	0 00	413,276 00
<i>Evaluation of Reclaiming Futures</i> Urban Institute Washington, DC (042777)	509(a) (2)	2,000,000 00	230,218 00	0 00	1,769,782.00
<i>Producing papers on the lifetime risk of disability and long-term care</i> Urban Institute Washington, DC (044889)	509(a) (2)	244,618 00	84,788 00	0 00	159,830 00
<i>Conference on the public health implications of prisoner reentry</i> Urban Institute Washington, DC (045918)	509(a) (2)	23,588 00	0 00	0 00	23,588 00
<i>Factors affecting end-of-life care for beneficiaries who are dually eligible for Medicare and Medicaid</i> Urban Institute Washington, DC (046797)	509(a) (2)	305,468 00	77,456 00	0 00	228,012 00
<i>Longitudinal examination of public housing transformation on the health of poor families</i> Urban Institute	509(a) (2)	390,000 00	0 00	0 00	390,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Washington, DC (047047)					
<i>Making the business case for walkable community development</i>					
Urban Land Institute Washington, DC (045944)	509(a) (2)	123,600 00	0 00	0 00	123,600 00
<i>Covering Kids and Families</i>					
Utah Children Salt Lake City, UT (045170)	509(a) (1)	900,000 00	113,814 00	0 00	786,186 00
<i>Minority Medical Faculty Development Program - M. Kathleen Figaro, M D , M S</i>					
Vanderbilt University School of Medicine Nashville, TN (047432)	509(a) (1)	365,400 00	0 00	0 00	365,400 00
<i>Implementation and evaluation of a collaborative community-based project to improve diabetes care</i>					
Vermont Program for Quality in Health Care Inc Montpelier, VT (045433)	509(a) (1)	100,000 00	90,000 00	0 00	10,000 00
<i>Covering Kids and Families</i>					
Virginia Health Care Foundation Richmond, VA (045175)	509(a) (1)	900,000 00	120,000 00	0 00	780,000 00
<i>Improving services for older adults in the Champlain region</i>					
Visiting Nurse Association of Chittenden and Grand Isle Counties Inc	509(a) (3)	149,872 00	116,152 00	0 00	33,720 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Colchester, VT (046182)					
<i>Community-based bereavement support camp for children</i>					
Visiting Nurse Service System Inc Runnemede, NJ (046564)	509(a)(1)	5,000 00	5,000.00	0 00	0 00
<i>The Watchman Program of Hospice of Visiting Nurse Service</i>					
Visiting Nurse Service and Hospice Development Foundation, Inc Akron, OH (046609)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Improving the availability of information and research on long-term care</i>					
Visiting Nurse Service of New York New York, NY (043592)	509(a)(1)	749,981 00	184,715 00	0 00	565,266 00
<i>Analyzing trends in Medicare home health care use between 1997 and 2001</i>					
Visiting Nurse Service of New York New York, NY (045788)	509(a)(1)	49,925 00	44,932 00	0 00	4,993 00
<i>Covering Kids and Families</i>					
Voices for Children in Nebraska Omaha, NE (044007)	509(a)(1)	700,000 00	181,347 00	0 00	518,653 00
<i>Faith in Action - Marathon County</i>					
Volunteer Center of Marathon County, Inc Wausau, WI (046594)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Brown County Faith in Action Volunteer Caregivers Program</i>					
Volunteers of America Care Facilities Eden Prairie, MN(045709)	509(a)(3)	35,000 00	25,000 00	0 00	10,000 00
<i>Volunteers of America-RSVP</i>					
Volunteers of America of Greater New Orleans, Inc New Orleans, LA(045675)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Forum on affordable assisted living</i>					
Volunteers of America, Inc Alexandria, VA(046283)	509(a)(1)	27,850 00	27,850 00	0 00	0 00
<i>Using computer technology to improve rural seniors' access to health care information</i>					
Voorhees College Center of Excellence in Rural and Minority Health Denmark, SC(045766)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Frontline documentary on the child welfare system and foster care</i>					
WGBH Educational Foundation Boston, MA(046801)	509(a)(1)	400,000 00	200,000 00	0 00	200,000 00
<i>Technical assistance and direction for the Substance Abuse Policy Research Program</i>					
Wake Forest University Health Sciences Winston-Salem, NC(044211)	509(a)(1)	931,993 00	0 00	0 00	931,993 00



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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Adding a Strong for Life physical activity component to Faith in Action projects</i>					
Wake Forest University Health Sciences Winston-Salem, NC(046090)	509(a)(1)	603,407 00	457,018 00	0 00	146,389 00
<i>Technical assistance and direction for Faith in Action</i>					
Wake Forest University School of Medicine Winston-Salem, NC(043798)	509(a)(1)	4,250,223 00	3,310,289 00	0 00	939,934 00
<i>Technical assistance and direction for Faith in Action</i>					
Wake Forest University School of Medicine Winston-Salem, NC(046128)	509(a)(1)	4,729,778 00	0 00	0 00	4,729,778 00
<i>Developing tools to help employers address racial and ethnic disparities in care</i>					
Washington Business Group on Health Washington, DC(046021)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Communications planning for the Washington Business Group on Health</i>					
Washington Business Group on Health Washington, DC(046369)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Covering Kids and Families</i>					
Washington Health Foundation Seattle, WA(046106)	509(a)(1)	150,000 00	18,897 00	0 00	131,103 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Developing faith-based social support networks for low-income single parents</i> Washington State University School of Public Health Pullman, WA(045355)	509(a)(1)	59,408 00	0 00	0 00	59,408 00
<i>Expanding a health initiative to increase physical activity among at-risk children</i> Washington Tennis & Education Foundation, Inc Washington, DC(045159)	509(a)(2)	50,000 00	50,000 00	0 00	0 00
<i>Crippling the child and childing the cripple. A comparative history of children with disabilities -- Walton O Schalick, M D , Ph D</i> Washington University in St Louis School of Medicine Saint Louis, MO(045448)	509(a)(1)	300,000 00	37,500 00	0 00	262,500 00
<i>Faith in Action Coalition</i> Washington University in St Louis School of Medicine Saint Louis, MO(045692)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Technical assistance and direction for the Advancing Diabetes Self-Management and the Building Community Supports for Diabetes Care programs</i> Washington University in St Louis School of Medicine	509(a)(1)	631,937 00	280,968 00	0 00	350,969 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Saint Louis, MO(045782)					
<i>PPO Physician Quality Incentive Program</i>					
Wellpoint Health Networks, Inc Thousand Oaks, CA(046661)	ER	887,171 00	242,423 00	0 00	644,748 00
<i>Wellspring Center Faith in Action Project</i>					
Wellspring Center Tacoma, WA(047564)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Volunteer Home Partners Project A Faith in Action Program</i>					
West Broward Family Empowerment Center, Inc Sunrise, FL(045708)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>Designing and implementing health insurance coverage for working families through expansion of the small agency insurance program</i>					
West Virginia Public Employees Insurance Agency Charleston, WV(046682)	509(a)(1)	1,361,342 00	0 00	0 00	1,361,342 00
<i>Pipeline, Profession and Practice Community-Based Dental Education</i>					
West Virginia University Research Corporation Morgantown, WV(046809)	509(a)(3)	1,350,000 00	106,022 00	0 00	1,243,978 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Using social marketing and an information campaign to improve early childhood development</i>					
William Marsh Rice University, James A Baker III Institute for Public Policy Houston, TX(043818)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Williamsburg Area Faith in Action</i>					
Williamsburg Area Faith In Action Inc Williamsburg, VA(045667)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00
<i>OARS Faith in Action</i>					
Williamson Burnet County Opportunities Inc Georgetown, TX(047562)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Expanding a smoking cessation counseling program for pregnant and parenting women</i>					
Wisconsin Women's Health Foundation Inc Madison, WI(045798)	509(a)(1)	49,953 00	49,953 00	0 00	0 00
<i>Expanding the services of a women's support program</i>					
Women Helping Women Metuchen, NJ(047280)	509(a)(2)	49,552 00	49,552 00	0 00	0 00
<i>Providing health care services for low-income, uninsured women in central New Jersey</i>					
Women's Health and Counseling Center Inc	509(a)(1)	104,200 00	33,256 00	0 00	70,944 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Somerville, NJ(045341)					
<i>Reclaiming Futures Communities Helping Teens Overcome Drugs, Alcohol &amp; Crime</i>					
Wright State University Dayton, OH(045053)	509(a)(1)	249,052 00	195,935 00	0 00	53,117 00
<i>Support for three Clinical Scholars and two VA Fellows</i>					
Yale University School of Medicine New Haven, CT(045498)	509(a)(1)	573,955 00	142,959 00	0 00	430,996 00
<i>Studying the influence of social networks on sustainable behavior change</i>					
Young Men's Christian Association of Santa Clara Valley San Jose, CA(044054)	509(a)(2)	743,640 00	418,755 00	0 00	324,885 00
<i>Young Men's Christian Association of the Sewickley Valley</i>					
Young Men's Christian Association of the Sewickley Valley Sewickley, PA(045679)	509(a)(2)	35,000 00	25,000 00	0 00	10,000 00
<i>Promoting leadership for the field of infant/family health and development</i>					
Zero To Three - National Center for Infants, Toddlers, and Families Washington, DC(042586)	509(a)(2)	495,033 00	123,572 00	0 00	371,461 00

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	TAX STATUS	AMOUNT AWARDED IN 2002	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Sibley County Faith in Action Volunteer Caregiver Program</i>					
Zion Lutheran Church Arlington, MN(047563)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<b>TOTAL GRANTS</b>		<b>491,615,192.00</b>	<b>138,359,390.00</b>	<b>0.00</b>	<b>353,255,802.00</b>
Miscellaneous Charitable Contributions		35,315 37	35,315 37	0 00	0 00
Employee Matching Gifts Program, Less, Deduction for Form 990-T		3,041,084 85	2,644,535 00	0 00	404,300 00
<b>GRAND TOTAL</b>		<b>494,691,592.22</b>	<b>141,039,240.37</b>	<b>0.00</b>	<b>353,660,102.00</b>

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Part II, Line 2, Column (b) & (c)  
Savings and Temporary Cash Investments

	<u>Fair Market Value</u>
Money Market Funds	310,391,398
Commercial Paper	63,893,023
US Treasury Bills	1,825,235
	<u>376,109,656</u>

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2E	FIXED INCOME	GNMA I TBA JAN 30 SINGLE FAM	12/15/2099	17,000,000 00	17,828,750 00
JF2G	FIXED INCOME	GNMA I TBA JAN 30 SINGLE FAM	12/15/2099	670,000 00	696,904 65
JF2G	FIXED INCOME	GNMA I TBA JAN 30 SINGLE FAM	12/15/2099	1,095,000 00	1,167,372 71
JF2G	FIXED INCOME	GNMA I TBA JAN 30 SINGLE FAM	12/15/2099	6,495,000 00	6,811,631 25
JF2G	FIXED INCOME	GNMA I TBA JAN 30 SINGLE FAM	12/15/2099	530,000 00	571,240 63
JF2G	FIXED INCOME	GNMA I TBA JAN 30 SINGLE FAM	12/31/2099	235,000 00	254,387 50
JF2E	FIXED INCOME	GNMA II POOL	10/20/2029	226,989 09	232,146 06
JF2G	FIXED INCOME	GNMA POOL	12/15/2022	26,528 71	28,605 41
JF2G	FIXED INCOME	GNMA POOL	4/15/2024	208,350 88	220,542 66
JF2G	FIXED INCOME	GNMA POOL	10/15/2024	2,688 63	2,934 70
JF2E	FIXED INCOME	GNMA POOL	3/15/2014	569,275 19	596,693 82
JF2G	FIXED INCOME	GNMA POOL	2/15/2028	33,264 08	35,106 60
JF2G	FIXED INCOME	GNMA POOL	4/15/2028	41,682 68	43,991 51
JF2G	FIXED INCOME	GNMA POOL	8/15/2028	178,972 08	188,885 45
JF2G	FIXED INCOME	GNMA POOL	10/15/2028	548,738 53	579,133 49
JF2E	FIXED INCOME	GNMA POOL	11/15/2013	2,993,069 84	3,144,711 03
JF2E	FIXED INCOME	GNMA POOL	12/15/2013	3,048,614 85	3,203,070 18
JF2G	FIXED INCOME	GNMA POOL	2/15/2029	4,648 53	5,065 08
JF2G	FIXED INCOME	GNMA POOL	3/15/2030	3,465 60	3,771 82
JF2G	FIXED INCOME	GNMA POOL	7/15/2032	134,755 14	143,098 38
JF2G	FIXED INCOME	GNMA POOL	9/15/2031	397,551 58	422,165 63
JF2G	FIXED INCOME	GNMA POOL	7/15/2032	89,958 35	94,603 85
JF2G	FIXED INCOME	GNMA POOL	5/15/2032	136,605 30	145,063 09
JF2G	FIXED INCOME	GNMA POOL	2/15/2032	729,099 84	774,241 40
JF2G	FIXED INCOME	GNMA POOL	7/15/2032	909,807 86	966,137 79
JF2G	FIXED INCOME	GNMA POOL	12/15/2022	45,220 69	50,076 24



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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	GNMA POOL 482464	9/15/2028	72,336 32	76,343 07
JF2G	FIXED INCOME	GNMA POOL 446646	7/15/2028	28,322 24	29,891 03
JF2E	FIXED INCOME	GOVERNMENT NATL MTG ASSN	1/16/2031	2,757,946 72	2,761,430 56
JF2G	FIXED INCOME	GOVERNMENT NATL MTG ASSN	3/16/2026	660,000 00	647,615 56
JF2G	FIXED INCOME	GOVERNMENT NATL MTG ASSN	8/20/2012	505,000 00	506,580 65
JF2E	FIXED INCOME	GOVERNMENT NATL MTG ASSN GTD	9/20/2025	7,000,000 00	7,199,571 40
JF2G	FIXED INCOME	GOVT NATIONAL MORTGAGE ASSOC	12/16/2016	1,632,732 48	1,580,161 76
JF2E	FIXED INCOME	GOVT NATL MTG ASSN GTD REMIC	5/16/2026	510,976 02	525,599 29
JF2E	FIXED INCOME	UNITED STATES TREAS BDS	8/15/2021	5,200,000 00	7,320,195 48
JF2E	FIXED INCOME	UNITED STATES TREAS BDS	8/15/2028	2,000,000 00	2,159,519 60
JF2E	FIXED INCOME	UNITED STATES TREAS BDS	11/15/2016	8,100,000 00	10,602,113 49
JF2E	FIXED INCOME	UNITED STATES TREAS BDS	8/15/2029	1,200,000 00	1,408,344 12
JF2E	FIXED INCOME	UNITED STATES TREAS BDS	8/15/2023	2,500,000 00	2,938,420 00
JF2G	FIXED INCOME	UNITED STATES TREAS BDS	8/15/2027	2,525,000 00	3,034,273 31
JF2G	FIXED INCOME	UNITED STATES TREAS BDS	2/15/2019	2,960,000 00	4,371,514 18
JF2G	FIXED INCOME	UNITED STATES TREAS BDS	11/15/2015	715,000 00	1,104,368 84
JF2G	FIXED INCOME	UNITED STATES TREAS BDS	8/15/2015	3,000,000 00	4,846,621 50
JF2G	FIXED INCOME	UNITED STATES TREAS BDS	2/15/2016	275,000 00	408,346 78
JF2G	FIXED INCOME	UNITED STATES TREAS BDS	8/15/2029	280,000 00	328,613 63
JF2G	FIXED INCOME	UNITED STATES TREAS BDS	5/15/2030	555,000 00	663,942 23
JF2G	FIXED INCOME	UNITED STATES TREAS BDS	2/15/2029	410,000 00	428,184 48
JF2G	FIXED INCOME	UNITED STATES TREAS BDS	11/15/2028	910,000 00	949,809 31
JF2E	FIXED INCOME	UNITED STATES TREAS NTS	1/15/2010	1,077,540 00	1,228,431 48
JF2E	FIXED INCOME	UNITED STATES TREAS NTS	1/15/2009	1,105,430 00	1,232,019 97
JF2E	FIXED INCOME	UNITED STATES TREAS NTS	8/15/2009	5,700,000 00	6,627,744 54
JF2E	FIXED INCOME	UNITED STATES TREAS NTS	1/15/2008	1,402,700 00	1,537,945 95

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	5/15/2006	180,000 00	207,103 03
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	7/15/2006	8,970,000 00	10,399,504 95
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	2/15/2010	310,000 00	370,636 43
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	8/15/2007	820,000 00	943,184 66
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	5/15/2008	2,720,000 00	3,086,845 86
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	11/15/2004	55,000 00	61,404 58
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	8/15/2009	215,000 00	249,993 87
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	11/15/2004	5,950,000 00	6,426,474 21
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	5/15/2005	2,640,000 00	2,943,256 80
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	8/15/2010	85,000 00	97,766 55
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	2/15/2011	2,450,000 00	2,693,010 84
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	4/30/2004	810,000 00	832,036 45
JF2G	FIXED INCOME	UNITED STATES TREAS NTS	5/15/2007	960,000 00	1,030,893 41
JF2G	FIXED INCOME	UNITED STATES TREAS BD STRP P+I	11/15/2009	1,605,000 00	1,236,085 29
JF2G	FIXED INCOME	UNITED STATES TREAS BD STRP PRN	8/15/2005	3,160,000 00	3,005,597 34
JF2G	FIXED INCOME	UNITED STATES TREAS BD STRP PRN	11/15/2021	775,000 00	288,814 75
					<u>136,600,542 16</u>

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PART II, Line 10b

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1G	EQUITY	1 800 CONTACTS	39400	1,086,258 00
JF1Y	EQUITY	3M CO	3650	450,045 00
JF1Z	EQUITY	3M CO	3300	406,890 00
JF1G	EQUITY	3TEC ENERGY CORP	29200	414,348 00
JF1G	EQUITY	AAON INC	46800	862,524 00
JF1I	EQUITY	AAR CORP	142500	733,875 00
JF1N	EQUITY	ABBAY NATIONAL	77000	642,124 29
JF1Y	EQUITY	ABBOTT LABS	13600	544,000 00
JF1Z	EQUITY	ABBOTT LABS	19700	788,000 00
JF1V	EQUITY	ABITIBI CONSOLIDATED INC	46100	353,967 11
JF1N	EQUITY	ABN AMRO HLDGS NV	59651	975,219 34
JF1V	EQUITY	ABN AMRO HLDGS NV	50482	825,317 65
JF2M	EQUITY	ABN AMRO HLDGS NV	49389	807,448 46
JF1V	EQUITY	ACCOR	7000	211,988 10
JF2J	EQUITY	ACCOR	28994	878,054 73
JF2V	EQUITY	ACCREDITO HEALTH INC	2400	84,600 00
JF1Y	EQUITY	ACE LTD	11400	334,476 00
JF2M	EQUITY	ACERINOX SA	13910	510,726 27
JF1V	EQUITY	ACOM CO	6900	226,763 21
JF1G	EQUITY	ACTEL CORP	40300	653,666 00
JF1G	EQUITY	ACTION PERFORMANCE COS INC	38000	722,000 00
JF1G	EQUITY	ADAPTEC INC	163000	920,950 00
JF2V	EQUITY	ADAPTEC INC	13500	76,275 00
JF1Y	EQUITY	ADOBE SYS INC	14150	350,934 15
JF1Z	EQUITY	ADOBE SYS INC	2800	69,442 80
JF1Z	EQUITY	ADVANCED MED OPTICS INC	10	119 70

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	ADVANTEST	10500	470,716 95
JF1N	EQUITY	AEGON NV	64671	831,988 21
JF1V	EQUITY	AEGON NV	103157	1,327,108 10
JF1G	EQUITY	AEHR TEST SYS	140000	383,600 00
JF1N	EQUITY	AEON CO LTD	19000	449,902 93
JF1V	EQUITY	AEON CO LTD	29000	686,693 95
JF1G	EQUITY	AFC ENTERPRISES INC	26700	560,967 00
JF1Z	EQUITY	AFLAC INC	5500	165,660 00
JF1G	EQUITY	AFTERMARKET TECHNOLOGY CORP	66800	968,600 00
JF1Z	EQUITY	AGILENT TECHNOLOGIES INC	9590	172,236 40
JF1L	EQUITY	AGORA	6500	83,230 67
JF1V	EQUITY	AIFUL CORP	4850	182,278 52
JF1L	EQUITY	AIR LIQUIDE(L)	21600	2,849,089 91
JF1V	EQUITY	AIR LIQUIDE(L)	3712	489,621 38
JF2M	EQUITY	AIR LIQUIDE(L)	1788	235,841 33
JF11	EQUITY	AIRBORNE INC	140000	2,076,200 00
JF1V	EQUITY	AIXTRON	9400	44,880 36
JF11	EQUITY	ALABAMA NATL BANCORPORATION DE	50000	2,175,000 00
JF1V	EQUITY	ALCAN INC	4800	140,768 25
JF1Z	EQUITY	ALCATEL ALSTHOM	13700	60,828 00
JF1Z	EQUITY	ALCOA INC	3300	75,174 00
JF1Y	EQUITY	ALLERGAN INC	10400	599,248 00
JF1Z	EQUITY	ALLERGAN INC	5800	334,196 00
JF2V	EQUITY	ALLIANCE DATA SYSTEMS CORP	4600	81,512 00
JF1V	EQUITY	ALLIANZ AG	2000	190,245 73
JF2M	EQUITY	ALLIED IRISH BANKS	64898	875,768 67

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ASSET CLASS	FUND	SECURITY NAME	SHARES	MARKET VALUE
EQUITY	JF12	ALLSTATE CORP	9300	344,007 00
EQUITY	JF12	ALTERA CORP	2500	30,825 00
EQUITY	JF1N	ALUMINA LIMITED	86800	239,497 22
EQUITY	JF1V	ALUMINA LIMITED	46200	127,474 33
EQUITY	JF2Q	AMDCCS LTD	10000	98,200 00
EQUITY	JF2V	AMERICAN ELEC PWR INC	62000	1,694,460 00
EQUITY	JF12	AMERICAN EXPRESS CO	15640	552,874 00
EQUITY	JF1G	AMERICAN HOME MTG HLDGS INC	70000	770,000 00
EQUITY	JF1Y	AMERICAN INTL GROUP INC	18200	1,052,870 00
EQUITY	JF1Z	AMERICAN INTL GROUP INC	24862	1,438,266 70
EQUITY	JF2V	AMERICAN INTL GROUP INC	26000	1,504,100 00
EQUITY	JF1G	AMERICAN WOODMARK CORP	15000	712,500 00
EQUITY	JF1G	AMERIGROUP CORP	5000	151,550 00
EQUITY	JF1I	AMERISOURCEBERGEN CORP	44400	2,411,364 00
EQUITY	JF2J	AMERSHAM PLC	69215	619,546 11
EQUITY	JF1Y	AMGEN INC	24500	1,184,330 00
EQUITY	JF1Z	AMGEN INC	11200	541,408 00
EQUITY	JF2V	AMGEN INC	22000	1,063,480 00
EQUITY	JF1G	AMSRG CORP	40400	825,372 00
EQUITY	JF1Y	ANALOG DEVICES INC	6600	157,542 00
EQUITY	JF1Z	ANALOG DEVICES INC	10600	253,022 00
EQUITY	JF2V	ANDREW CORP	10200	104,856 00
EQUITY	JF1L	ANGLO AMERICAN PLC	12023	175,535 80
EQUITY	JF2M	ANGLO AMERICAN PLC	56196	834,584 65
EQUITY	JF1Z	ANTHEM INC	1961	123,346 90
EQUITY	JF1Z	AOL TIME WARNER INC	29200	382,520 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2I	EQUITY	AOL TIME WARNER INC	44200	579,020 00
JF1Z	EQUITY	APACHE CORP	1800	102,582 00
JF1Z	EQUITY	APOLLO GROUP INC	2000	88,000 00
JF1I	EQUITY	APPLEBEES INTL INC	306900	7,117,317 90
JF1Z	EQUITY	APPLIED MATERIALS INC	13300	173,299 00
JF1L	EQUITY	ARACRUZ CELULOSE S A	5500	102,080 00
JF1I	EQUITY	ARBITRON INC	40000	1,340,000 00
JF1V	EQUITY	ARM HLDGS	58700	45,360 51
JF1G	EQUITY	ARMOR HLDGS INC	17300	238,221 00
JF2V	EQUITY	ARROW ELECTRS INC	15000	191,850 00
JF2N	EQUITY	ASAHI GLASS CO	22000	134,777 07
JF1L	EQUITY	ASATSU DK	72700	1,289,571 47
JF1V	EQUITY	ASML HOLDING NV	19400	162,043 61
JF1N	EQUITY	ASSA ABLOY	96600	1,103,102 19
JF1V	EQUITY	ASSA ABLOY	34500	393,965 07
JF1V	EQUITY	ASSIC GENERALI	6600	135,742 90
JF1V	EQUITY	ASTRAZENECA	10000	357,397 57
JF1V	EQUITY	ASTRAZENECA	64700	2,272,172 22
JF1G	EQUITY	ASTROPOWER INC	90000	719,100 00
JF1L	EQUITY	ASUSTEK COMPUTER INC	31250	54,812 50
JF1G	EQUITY	ASYST TECHNOLOGIES INC	153500	1,128,225 00
JF1Z	EQUITY	AT + T WIRELESS SVCS INC	24600	138,990 00
JF1Z	EQUITY	AT+T CORP	6257	163,370 27
JF1L	EQUITY	ATLANTIS JAPAN GROWTH	3892	26,660 20
JF1N	EQUITY	ATLAS COPCO AB	41500	809,678 41
JF1G	EQUITY	ATMI INC	23800	440,776 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1G	EQUITY	ATP OIL + GAS CORPORATION	116200	472,934 00
JF1G	EQUITY	AUGUST TECHNOLOGY CORP	173300	876,898 00
JF1V	EQUITY	AUST + NZ BANK GRP	31200	304,816 69
JF1N	EQUITY	AUTOGRIFF SPA	98586	767,602 32
JF1Y	EQUITY	AUTOMATIC DATA PROCESSING INC	10300	404,275 00
JF1Z	EQUITY	AUTOMATIC DATA PROCESSING INC	7500	294,375 00
JF1Y	EQUITY	AUTOZONE INC	12200	861,930 00
JF1Z	EQUITY	AUTOZONE INC	1600	113,040 00
JF2Q	EQUITY	AVANEX CORP	15000	15,720 00
JF1N	EQUITY	AVENTIS SA	15675	852,029 11
JF2J	EQUITY	AVENTIS SA	17984	977,536 94
JF1Z	EQUITY	AVERY DENNISON CORP	3900	238,212 00
JF1N	EQUITY	AVIVA PLC	144000	1,026,986 74
JF1Z	EQUITY	AVON PRODS INC	9600	517,152 00
JF2M	EQUITY	BAA	90565	734,834 51
JF11	EQUITY	BAKER HUGHES INC	27429	882,939 51
JF1Z	EQUITY	BAKER HUGHES INC	12600	405,594 00
JF1G	EQUITY	BAKER MICHAEL CORP	50000	547,500 00
JF1L	EQUITY	BANCO ITAU S A	5500	130,900 00
JF1L	EQUITY	BANCO SANTANDER CHILE NEW	5800	108,054 00
JF2J	EQUITY	BANGKOK BANK	564200	785,429 12
JF2N	EQUITY	BANGKOK BANK	217000	302,088 12
JF1Z	EQUITY	BANK AMER CORP	7000	486,990 00
JF2V	EQUITY	BANK AMER CORP	16000	1,113,120 00
JF2N	EQUITY	BANK MONTREAL QUE	10300	271,813 05
JF1V	EQUITY	BANK N S HALIFAX	4200	140,001 06

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2M	EQUITY	BANK N S HALIFAX	28119	937,307 12
JF1Y	EQUITY	BANK NEW YORK INC	22400	536,704 00
JF1Z	EQUITY	BANK ONE CORP	13700	500,735 00
JF1L	EQUITY	BANKINTER SA	27000	668,924 15
JF1I	EQUITY	BANKNORTH GROUP INC NEW	40150	907,390 00
JF1I	EQUITY	BANNER CORP	133100	2,510,266 00
JF1N	EQUITY	BARCLAYS	123000	762,367 65
JF1V	EQUITY	BARCLAYS	49700	308,046 11
JF1Y	EQUITY	BAXTER INTL INC	17866	500,248 00
JF1Z	EQUITY	BAXTER INTL INC	9600	268,800 00
JF2M	EQUITY	BAYER AG	15500	332,615 23
JF1V	EQUITY	BAYERISCHE MOTOREN WERKE AG	9000	273,122 78
JF2M	EQUITY	BAYERISCHE MOTOREN WERKE AG	5200	157,804 27
JF1Y	EQUITY	BB+T CORP	6300	233,037 00
JF1N	EQUITY	BBVA (BILB VIZ ARG)	104137	996,591 15
JF1V	EQUITY	BBVA (BILB VIZ ARG)	74300	711,051 04
JF1N	EQUITY	BCE INC	13482	243,220 61
JF1V	EQUITY	BCE INC	29300	528,583 58
JF1N	EQUITY	BCO SANT CENT HISP	161619	1,109,142 35
JF1Z	EQUITY	BEA SYS INC	9100	104,377 00
JF1I	EQUITY	BEASLEY BROADCAST GROUP INC	195000	2,332,200 00
JF1G	EQUITY	BERRY PETE CO	65000	1,108,250 00
JF1Z	EQUITY	BEST BUY CO INC	4200	101,430 00
JF2I	EQUITY	BEST BUY CO INC	23700	572,355 00
JF1V	EQUITY	BG GROUP	106700	460,360 26
JF1V	EQUITY	BHP BILLITON LTD	42413	242,409 54



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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2J	EQUITY	BHP BILLITON LTD	218355	1,247,997.90
JF2N	EQUITY	BHP BILLITON LTD	171981	982,949.45
JF1V	EQUITY	BHP BILLITON PLC	94505	504,736.07
JF11	EQUITY	BIG LOTS INC	142462	1,884,772.26
JF1G	EQUITY	BIO RAD LABORATORIES INC	35000	1,354,500.00
JF1G	EQUITY	BIOSITE INC	34800	1,183,896.00
JF1Y	EQUITY	BJ SVCS CO	12400	400,644.00
JF1Z	EQUITY	BJ SVCS CO	6700	216,477.00
JF2N	EQUITY	BK OF IRELAND	13400	137,659.00
JF1Y	EQUITY	BLOCKBUSTER INC	8400	102,900.00
JF1Y	EQUITY	BMC SOFTWARE INC	30300	518,433.00
JF1N	EQUITY	BNP PARIBAS	30366	1,237,291.71
JF1V	EQUITY	BNP PARIBAS	19900	810,844.53
JF2M	EQUITY	BOBST AG	7200	221,306.94
JF1V	EQUITY	BOC GROUP	19400	277,340.51
JF2M	EQUITY	BOC GROUP	47640	681,056.80
JF2M	EQUITY	BODYCOTE INTL	134200	174,999.24
JF1G	EQUITY	BORLAND SOFTWARE CORP	59300	729,390.00
JF2M	EQUITY	BOSKALIS WESTMNSTR	10925	220,912.50
JF1G	EQUITY	BOSTON ACOUSTICS INC	65000	780,000.00
JF1Z	EQUITY	BOSTON SCIENTIFIC CORP	9900	420,948.00
JF1G	EQUITY	BOTTOMLINE TECHNOLOGIES DEL	25000	151,000.00
JF1V	EQUITY	BOUYGUES	31500	879,904.89
JF1L	EQUITY	BP PLC	56500	2,296,725.00
JF2M	EQUITY	BPB	225800	894,247.35
JF1V	EQUITY	BRAMBLES INDS LTD	12600	33,346.72

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	BRAMBLES INDUSTRIE	48000	117,458 23
JF2J	EQUITY	BRIDGESTONE CORP	44000	545,040 68
JF1G	EQUITY	BRIGHAM EXPL CO	200000	984,000 00
JF1Z	EQUITY	BRINKER INTL INC	6800	219,300 00
JF1Z	EQUITY	BRISTOL MYERS SQUIBB CO	13800	319,470 00
JF1N	EQUITY	BRITISH SKY BROADCAST	103607	1,065,831 55
JF2J	EQUITY	BRITISH SKY BROADCAST	196551	2,021,970 11
JF2N	EQUITY	BRITISH SKY BROADCAST	41900	431,035 95
JF1I	EQUITY	BROWN + BROWN INC	232400	7,511,168 00
JF1G	EQUITY	BSB BANCORP INC	34100	715,077 00
JF1G	EQUITY	BSQUARE CORP	141100	177,927 10
JF1Y	EQUITY	BURLINGTON RES INC	12950	552,317 50
JF1G	EQUITY	C+D TECHNOLOGIES	46000	812,820 00
JF2I	EQUITY	CABOT MICROELECTRONICS CORP	1900	89,680 00
JF1G	EQUITY	CABOT OIL + GAS CORP	32000	792,960 00
JF1L	EQUITY	CANON INC	47000	1,770,370 99
JF1N	EQUITY	CANON INC	21000	791,016 83
JF1V	EQUITY	CANON INC	9000	339,007 21
JF2J	EQUITY	CANON INC	36220	1,364,315 69
JF2M	EQUITY	CANON INC	9000	339,007 21
JF2N	EQUITY	CANON INC	28000	1,054,689 10
JF1V	EQUITY	CAPITAL GUARDIAN	2416523 428	9,521,102 31
JF1Y	EQUITY	CAPITAL ONE FINL CORP	19650	583,998 00
JF1Y	EQUITY	CARDINAL HEALTH INC	6500	384,735 00
JF1Z	EQUITY	CARDINAL HEALTH INC	4550	269,314 50
JF2V	EQUITY	CARDINAL HEALTH INC	18500	1,095,015 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1L	EQUITY	CARREFOUR	34200	1,522,706 72
JF1V	EQUITY	CARREFOUR	3300	146,927 84
JF2N	EQUITY	CARREFOUR	7200	320,569 83
JF1G	EQUITY	CASUAL MALE RETAIL GROUP INC	180000	696,600 00
JF1N	EQUITY	CATHAY PACIFIC AIR	312000	426,088 88
JF1Z	EQUITY	CDW COMPUTER CTRS INC	2400	105,240 00
JF2V	EQUITY	CDW COMPUTER CTRS INC	1800	78,930 00
JF1L	EQUITY	CEMEX S A	4297	92,428 47
JF2M	EQUITY	CEMEX S A	15426	331,813 26
JF1Z	EQUITY	CENDANT CORP	11100	116,328 00
JF2V	EQUITY	CENTEX CORP	2200	110,440 00
JF1N	EQUITY	CENTRICA	350000	963,524 52
JF1V	EQUITY	CENTRICA	60800	167,377 97
JF1I	EQUITY	CERIDIAN CORP NEW	200000	2,884,000 00
JF1G	EQUITY	CHAMPION ENTERPRISES INC	167000	475,950 00
JF1G	EQUITY	CHANNELL COML CORP	125000	503,750 00
JF1G	EQUITY	CHARMING SHOPPES INC	158300	661,694 00
JF1G	EQUITY	CHART INDS INC	500000	325,000 00
JF1G	EQUITY	CHEROKEE INC DEL NEW	50000	730,000 00
JF1V	EQUITY	CHEUNG KONG(HLDGS)	60000	390,466 06
JF1Z	EQUITY	CHEVRONTEXACO CORP	5800	385,584 00
JF2N	EQUITY	CHINA MOBILE (HK)	138500	329,450 13
JF1L	EQUITY	CHINA MOBILE HONG KONG LTD	7000	84,560 00
JF2J	EQUITY	CHINA TELECOM CORP	3849000	676,183 35
JF2J	EQUITY	CHINA TELECOM CORP LTD	5300	91,584 00
JF2N	EQUITY	CHINA TRUST FINANCE	600000	488,351 35

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2M	EQUITY	CHOFU SEISAKUSHO	9800	132,626 56
JF1Z	EQUITY	CHOICEPOINT INC	300	11,847 00
JF1Z	EQUITY	CHUBB CORP	4300	224,460 00
JF2V	EQUITY	CHUBB CORP	12000	626,400 00
JF1V	EQUITY	CHUBU ELEC POWER	3800	67,885 71
JF1V	EQUITY	CHUGAI PHARM CO	15100	143,785 24
JF2J	EQUITY	CIBA SPECIALTY CHE	15847	1,104,835 70
JF2N	EQUITY	CIBA SPECIALTY CHE	1900	132,465 95
JF2V	EQUITY	CIGNA CORP	12200	501,664 00
JF1Z	EQUITY	CINTAS CORP	3400	155,550 00
JF1Y	EQUITY	CISCO SYS INC	25600	335,360 00
JF1Z	EQUITY	CISCO SYS INC	66660	873,246 00
JF2I	EQUITY	CISCO SYS INC	14900	195,190 00
JF2Q	EQUITY	CISCO SYS INC	32141	421,047 10
JF1Y	EQUITY	CITIGROUP INC	58100	2,044,539 00
JF1Z	EQUITY	CITIGROUP INC	34880	1,227,427 20
JF2V	EQUITY	CITIGROUP INC	52000	1,829,880 00
JF1G	EQUITY	CITIZENS FIRST BANCORP INC	62200	1,309,869 80
JF1G	EQUITY	CLARK / BARDES INC	43600	839,300 00
JF1Z	EQUITY	CLEAR CHANNEL COMMUNICATIONS	7900	294,591 00
JF2I	EQUITY	CLEAR CHANNEL COMMUNICATIONS	25744	959,993 76
JF1L	EQUITY	CLOSE BROTHERS GP	105900	947,914 94
JF2M	EQUITY	CLP HOLDINGS	217000	873,746 36
JF2N	EQUITY	CLP HOLDINGS	70000	281,853 66
JF1L	EQUITY	CNOOC LTD	110000	143,170 89
JF2N	EQUITY	CNOOC LTD	595000	774,424 36

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2M	EQUITY	COBHAM PLC	6700	110,020 49
JF1Z	EQUITY	COCA COLA CO	30600	1,340,892 00
JF1L	EQUITY	COCA COLA FEMSA S A CV	6300	112,770 00
JF2M	EQUITY	COCA COLA WEST JAPAN	8300	124,146 75
JF2I	EQUITY	COGNIZANT TECHNOLOGY SOLUTIONS	5600	404,488 00
JF2V	EQUITY	COGNOS INC	3800	89,110 00
JF1G	EQUITY	COLE NATL CORP	71800	818,520 00
JF1Y	EQUITY	COLGATE PALMOLIVE CO	14000	734,020 00
JF1Z	EQUITY	COLGATE PALMOLIVE CO	9400	492,842 00
JF1I	EQUITY	COLONIAL BANGROUP INC	35800	427,094 00
JF1Y	EQUITY	COMCAST CORP NEW	40200	908,118 00
JF1Z	EQUITY	COMCAST CORP NEW	10121	238,551 97
JF1Z	EQUITY	COMCAST CORP NEW	11300	255,267 00
JF2I	EQUITY	COMCAST CORP NEW	30900	698,031 00
JF2V	EQUITY	COMCAST CORP NEW	22000	496,980 00
JF1Y	EQUITY	COMERICA INC	14900	644,276 00
JF2N	EQUITY	COMPAL ELECTRONIC	124000	128,386 36
JF1L	EQUITY	COMPANHIA VALE DO RIO DOCE	49800	1,369,500 00
JF1V	EQUITY	COMPASS GROUP	30400	161,505 06
JF2J	EQUITY	COMPASS GROUP	231023	1,227,348 16
JF1Y	EQUITY	COMPUTER ASSOC INTL INC	24900	336,150 00
JF1Y	EQUITY	COMPUTER SCIENCES CORP	7600	261,820 00
JF1Z	EQUITY	COMPUTER SCIENCES CORP	8300	285,935 00
JF2V	EQUITY	CONCEPTUS INC	6000	71,880 00
JF1Y	EQUITY	CONCORD EFS INC	7000	110,180 00
JF1G	EQUITY	CONMED CORP	58000	1,136,220 00

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ASSET	FUND	CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1G	EQUITY	CONNECTICUT BANCSHARES INC	32500	1,249,625 00	
JF1Z	EQUITY	CONOCOPHILLIPS	4700	227,433 00	
JF2V	EQUITY	CONOCOPHILLIPS	21700	1,050,063 00	
JF2V	EQUITY	CONSTELLATION ENERGY GROUP INC	32100	893,022 00	
JF2V	EQUITY	COOPER INDUSTRIES LTD	19600	714,420 00	
JF1Z	EQUITY	CORINTHIAN COLLEGES INC	6600	249,876 00	
JF1G	EQUITY	CORNELL COMPANIES INC	75700	681,300 00	
JF1G	EQUITY	CORVEL CORP	32250	1,152,937 50	
JF1G	EQUITY	CORVIS CORP	1051100	746,281 00	
JF2N	EQUITY	COSCO PACIFIC LTD	540000	443,169 36	
JF1Y	EQUITY	COX COMMUNICATIONS INC NEW	11200	318,080 00	
JF1Z	EQUITY	COX COMMUNICATIONS INC NEW	7800	221,520 00	
JF1I	EQUITY	COX RADIO INC	189700	4,327,057 00	
JF1G	EQUITY	CRAFTMADE INTL INC	56000	862,400 00	
JF1N	EQUITY	CREDIT SUISSE GRP	48000	1,041,444 43	
JF1V	EQUITY	CREDIT SUISSE GRP	23781	515,970 62	
JF2J	EQUITY	CREDIT SUISSE GRP	36587	793,819 32	
JF1L	EQUITY	CRH	56000	693,405 30	
JF1V	EQUITY	CRH	2000	24,764 48	
JF1V	EQUITY	CRH	26575	327,663 65	
JF2M	EQUITY	CRH	43473	536,012 11	
JF2V	EQUITY	CROMPTON CORP	11000	65,450 00	
JF2I	EQUITY	CROWN CASTLE INTL CORP	49300	184,875 00	
JF1G	EQUITY	CTF BIOTECHNOLOGY PORTFOLIO	113711 549	7,605,028 40	
JF1G	EQUITY	CTF REAL ESTATE SECURITIES POOL	500883 9	6,065,704 03	
JF1G	EQUITY	CUMULUS MEDIA INC	29800	443,126 00	

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF12	EQUITY	CVS CORP	6000	149,820 00
JF2V	EQUITY	CYTEC INDS INC	3800	103,664 00
JF1V	EQUITY	DAI NIPPON PRINTNG	13000	143,835 80
JF1L	EQUITY	DAIICHI PHARM CO	105000	1,506,825 12
JF2M	EQUITY	DAIICHI PHARM CO	45000	645,782 19
JF1V	EQUITY	DAIWA SECURITIES GROUP INC	77000	341,948 14
JF1G	EQUITY	DAKTRONICS INC	74900	1,002,162 00
JF2V	EQUITY	DANA CORP	7400	87,024 00
JF1Z	EQUITY	DANAHER CORP	2100	137,970 00
JF1G	EQUITY	DAWSON GEOPHYSICAL CO	100000	580,000 00
JF1L	EQUITY	DBS GROUP HLDGS	273000	1,731,316 71
JF1N	EQUITY	DBS GROUP HLDGS	45000	285,381 88
JF2N	EQUITY	DBS GROUP HLDGS	114000	722,967 42
JF1V	EQUITY	DBS GROUP HLDGS LTD	104000	659,568 00
JF1Y	EQUITY	DELL COMPUTER CORP	39300	1,050,882 00
JF1Z	EQUITY	DELL COMPUTER CORP	32100	858,354 00
JF2I	EQUITY	DELL COMPUTER CORP	7100	189,854 00
JF2V	EQUITY	DELL COMPUTER CORP	30000	802,200 00
JF2M	EQUITY	DELTA	67000	107,863 23
JF1N	EQUITY	DENSO CORP	36600	600,490 22
JF2N	EQUITY	DENSO CORP	12300	201,804 09
JF1L	EQUITY	DENWAY MOTORS LTD	2858000	962,027 59
JF1L	EQUITY	DEUTSCHE BANK AG	18800	866,043 08
JF1N	EQUITY	DEUTSCHE BANK AG	19224	885,575 11
JF1V	EQUITY	DEUTSCHE TELEKOM	39000	501,323 22
JF1Z	EQUITY	DEVON ENERGY CORPORATION NEW	1800	82,620 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1G	EQUITY	DIGITAS INC	220000	761,200 00
JF1Z	EQUITY	DISNEY WALT CO	5400	88,074 00
JF2I	EQUITY	DISNEY WALT CO	10300	167,993 00
JF2M	EQUITY	DIXONS GROUP (NEW)	124710	291,117 22
JF1L	EQUITY	DOCTOR REDDY S LAB	6500	125,645 00
JF1G	EQUITY	DONEGAL GROUP INC	60000	675,000 00
JF2V	EQUITY	DOW CHEM CO	24000	712,800 00
JF1I	EQUITY	DOWNNEY FINL CORP	54600	2,129,400 00
JF1G	EQUITY	DRAKIS HEALTH INC	139800	204,108 00
JF2M	EQUITY	DSM NV	16000	728,327 41
JF1G	EQUITY	DSP GROUP INC	33600	531,552 00
JF1I	EQUITY	DUANE READE INC	51000	867,000 00
JF2V	EQUITY	EASTMAN CHEM CO	20200	742,754 00
JF1Z	EQUITY	EBAY INC	2100	142,422 00
JF2I	EQUITY	EBAY INC	14700	996,954 00
JF1Y	EQUITY	ECHOSTAR COMMUNICATIONS CORP N	31500	701,190 00
JF1Z	EQUITY	ECHOSTAR COMMUNICATIONS CORP N	3900	86,814 00
JF1G	EQUITY	EDGE PETE CORP DEL	145000	543,750 00
JF1Y	EQUITY	EDISON INTL	24700	292,695 00
JF2V	EQUITY	EDO CORP	4600	95,588 00
JF1I	EQUITY	EGL INC	62500	890,625 00
JF1I	EQUITY	EL PASO ELEC CO	277800	3,055,800 00
JF2M	EQUITY	ELECTROCOMPONENTS	117070	540,911 40
JF1N	EQUITY	ELECTROLUX AB	65500	1,033,616 75
JF2N	EQUITY	ELECTROLUX AB	10400	164,116 25
JF1Y	EQUITY	ELECTRONIC ARTS INC	3400	169,218 00



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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1G	EQUITY	ELECTRONICS BOUTIQUE HLDGS COR	50000	790,500 00
JF1L	EQUITY	EMBOTELLADORA ANDINA SA	15500	108,190 00
JF1L	EQUITY	EMBRAER EMPRESA BRASILEIRA DE	149072	2,370,244 80
JF1Z	EQUITY	EMC CORP	20180	123,905 20
JF1G	EQUITY	EMCORE CORP	420000	919,800 00
JF1Z	EQUITY	EMERSON ELEC CO	600	30,510 00
JF11	EQUITY	EMMIS COMMUNICATIONS CORP	270000	5,624,100 00
JF21	EQUITY	EMULEX CORP	8500	157,675 00
JF1L	EQUITY	ENCANA CORP	86698	2,696,307 80
JF1N	EQUITY	ENCANA CORP	14443	445,964 61
JF1N	EQUITY	ENI	55298	879,101 83
JF1V	EQUITY	ENI	65200	1,036,519 21
JF2M	EQUITY	ENI	46300	736,055 82
JF2N	EQUITY	ENI	14900	236,873 25
JF1Y	EQUITY	ENTERGY CORP	9950	453,620 50
JF21	EQUITY	ENTRAVISION COM CORP	33500	334,330 00
JF2V	EQUITY	ENTRAVISION COM CORP	6800	67,864 00
JF1V	EQUITY	EPCOS	7200	74,570 45
JF21	EQUITY	ESPEED INC	2700	45,740 70
JF2Q	EQUITY	ESPERION THERAPEUTICS	60000	416,735 57
JF1V	EQUITY	ESSILOR INTL	6000	247,120 08
JF2V	EQUITY	EXAR CORP	6600	81,840 00
JF1G	EQUITY	EXCEL TECHNOLOGY INC	42200	754,958 00
JF2J	EQUITY	EXEL	91925	1,018,170 93
JF21	EQUITY	EXPEDIA INC	4200	281,106 84
JF1Y	EQUITY	EXXON MOBIL CORP	47750	1,668,385 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF12	EQUITY	EXXON MOBIL CORP	16700	583,498 00
JF1G	EQUITY	FALCON PRODS INC	149900	607,095 00
JF1Y	EQUITY	FAMILY DLR STORES INC	15400	480,634 00
JF12	EQUITY	FAMILY DLR STORES INC	7600	237,196 00
JF1G	EQUITY	FAMOUS DAVES AMER INC	175000	550,375 00
JF1G	EQUITY	FARGO ELECTRONICS INC	62200	542,384 00
JF1G	EQUITY	FBL FINL GROUP INC	50000	973,500 00
JF1Y	EQUITY	FEDERAL HOME LN MTG CORP	25400	1,499,870 00
JF12	EQUITY	FEDERAL HOME LN MTG CORP	11100	655,455 00
JF2V	EQUITY	FEDERAL HOME LN MTG CORP	29300	1,730,165 00
JF12	EQUITY	FEDERAL NATL MTG ASSN	10100	649,733 00
JF1G	EQUITY	FIDELITY BANKSHARES INC NEW	40800	730,320 00
JF2V	EQUITY	FIDELITY NATL FINL INC	3100	101,773 00
JF1Y	EQUITY	FIFTH THIRD BANCORP	13650	799,207 50
JF12	EQUITY	FIFTH THIRD BANCORP	6800	398,140 00
JF1G	EQUITY	FINANCIAL INDS CORP	70000	996,800 00
JF12	EQUITY	FIRST DATA CORP	20600	729,446 00
JF1G	EQUITY	FIRST ESSEX BANCORP INC	33300	1,112,220 00
JF1G	EQUITY	FIRST REP BK SAN FRANCISCO CA	41300	825,587 00
JF11	EQUITY	FIRSTBANK NW CORP COM	70000	1,428,350 00
JF11	EQUITY	FIRSTFED FINL CORP DEL	25600	741,120 00
JF1G	EQUITY	FISCHER IMAGING CORP	80000	480,800 00
JF11	EQUITY	FLEETBOSTON FINL CORP	45489	1,105,382 70
JF2V	EQUITY	FLEETBOSTON FINL CORP	33000	801,900 00
JF21	EQUITY	FLEXTRONICS INTERNATIONAL	82300	674,037 00
JF11	EQUITY	FLORIDA EAST COAST INDS INC	131651	2,905,537 57

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2V	EQUITY	FMC CORP	3300	90,156 00
JF1V	EQUITY	FORENINGSSPARBK	35600	420,826 19
JF1Y	EQUITY	FOREST LABS INC	6500	638,430 00
JF1Z	EQUITY	FOREST LABS INC	3200	314,304 00
JF2J	EQUITY	FORTIS	74788	1,307,446 85
JF1Z	EQUITY	FOX ENTMT GROUP INC	3000	77,790 00
JF2I	EQUITY	FOX ENTMT GROUP INC	13600	352,648 00
JF2A	EQUITY	FRESENIUS MED CARE CAP TR II	1000	980,000 00
JF2M	EQUITY	FUJI MACHINE MFG	25800	243,498 69
JF1N	EQUITY	FUJI PHOTO FILM CO	14000	456,560 05
JF2M	EQUITY	FUJI PHOTO FILM CO	30000	978,342 96
JF2N	EQUITY	FUJI PHOTO FILM CO	2000	65,222 86
JF1V	EQUITY	FUJI S WARE ABC	700	11,060 08
JF1L	EQUITY	FUNAI ELECTRIC CO	13000	1,520,518 55
JF2M	EQUITY	FUTABA CORP	14500	288,362 58
JF1Z	EQUITY	GAP INC	11700	181,584 00
JF1Y	EQUITY	GENERAL ELEC CO	57700	1,404,995 00
JF1Z	EQUITY	GENERAL ELEC CO	85100	2,072,185 00
JF2V	EQUITY	GENERAL ELEC CO	21000	511,350 00
JF1Y	EQUITY	GENERAL MLS INC	1200	56,340 00
JF1Z	EQUITY	GENZYME CORP	6	15 30
JF2V	EQUITY	GEORGIA PAC CORP	34000	549,440 00
JF1L	EQUITY	GF BBVA BANCOMER	170000	128,507 21
JF1Z	EQUITY	GILLETTE CO	29200	886,512 00
JF2M	EQUITY	GIVAUDAN AG	950	425,979 70
JF1N	EQUITY	GLAXOSMITHKLINE	95000	1,823,049 57

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	GLAXOSMITHKLINE	8900	170,790 96
JF2J	EQUITY	GLAXOSMITHKLINE	52778	1,012,809 58
JF1Y	EQUITY	GLOBAL SANTAFE CORPORATION	26800	651,776 00
JF1Z	EQUITY	GOLDEN WEST FINL CORP DEL	2500	179,525 00
JF1Z	EQUITY	GOLDMAN SACHS GROUP INC	2200	149,820 00
JF1G	EQUITY	GOOD GUYS INC	293400	542,790 00
JF2M	EQUITY	GREENCORE GROUP	98176	262,701 55
JF2V	EQUITY	GROUP 1 AUTOMOTIVE INC	3800	90,744 00
JF1N	EQUITY	GROUP 4 FALCK	49000	1,034,919 55
JF1L	EQUITY	GRUPO TMM S A	18000	92,700 00
JF1G	EQUITY	GUITAR CTR INC	55800	924,048 00
JF1N	EQUITY	GUS PLC	90000	836,020 52
JF1V	EQUITY	HAGEMeyer	14800	107,158 82
JF2M	EQUITY	HALMA	124370	222,247 68
JF1V	EQUITY	HANG LUNG PROP	144000	139,413 70
JF1N	EQUITY	HANG SENG BANK	24600	261,823 84
JF1V	EQUITY	HANG SENG BANK	33900	360,806 03
JF2N	EQUITY	HANG SENG BANK	11000	117,075 70
JF1I	EQUITY	HARBOR FL BANCSHARES INC	208000	4,684,160 00
JF1Y	EQUITY	HARRAH ENTMT INC	10100	399,960 00
JF2J	EQUITY	HAW PAR CORP LTD	1640	3,082 35
JF1V	EQUITY	HBOS	38900	410,194 20
JF1Y	EQUITY	HCA INC	16600	688,900 00
JF1Z	EQUITY	HCA INC	2100	87,150 00
JF1L	EQUITY	HDFC BANK LTD	11300	152,098 00
JF1Z	EQUITY	HEALTH MGMT ASSOC	7600	136,040 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2M	EQUITY	HEIDELBERGER DRUCK	10500	242,398 04
JF1G	EQUITY	HELIX TECHNOLOGY CORP	40000	448,000 00
JF1N	EQUITY	HENKEL KGAA	12786	812,392 63
JF2N	EQUITY	HENKEL KGAA	2900	184,259 24
JF2N	EQUITY	HENNES + MAURITZ	25800	497,444 38
JF1Y	EQUITY	HEWLETT PACKARD CO	22700	394,072 00
JF2I	EQUITY	HEWLETT PACKARD CO	22100	383,656 00
JF2V	EQUITY	HEWLETT PACKARD CO	92200	1,600,592 00
JF1I	EQUITY	HILB ROGAL + HAMILTON CO	163800	6,699,420 00
JF1V	EQUITY	HIROSE ELECTRIC	4300	328,288 42
JF2I	EQUITY	HISPANIC BROADCASTING CORP	13900	285,645 00
JF1V	EQUITY	HITACHI	38000	145,698 10
JF1V	EQUITY	HOLCIM	5333	183,977 02
JF1V	EQUITY	HOLCIM	3106	563,830 78
JF2J	EQUITY	HOLCIM	6275	1,139,097 92
JF2V	EQUITY	HOLLYWOOD ENTMT CORP	4700	70,970 00
JF1Y	EQUITY	HOME DEPOT INC	6800	162,928 00
JF1Z	EQUITY	HOME DEPOT INC	18550	444,458 00
JF1L	EQUITY	HON HAI PRECISION IND LTD	13800	103,500 00
JF1N	EQUITY	HONDA MOTOR CO	16400	606,690 61
JF1V	EQUITY	HONDA MOTOR CO	4000	147,973 32
JF2J	EQUITY	HONDA MOTOR CO	25000	924,833 24
JF2M	EQUITY	HONDA MOTOR CO	9000	332,939 97
JF2N	EQUITY	HONDA MOTOR CO	12900	477,213 95
JF1V	EQUITY	HONG KONG LAND HLD	173000	238,740 00
JF2N	EQUITY	HONGKONG+CHINA GAS	306000	396,313 44

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1G	EQUITY	HORIZON OFFSHORE INC	140000	697,200 00
JF2I	EQUITY	HOTELS COM	15900	868,617 00
JF1V	EQUITY	HOYA CORP	5300	371,138 32
JF2N	EQUITY	HOYA CORP	3400	238,088 73
JF1L	EQUITY	HSBC HLDGS	182000	1,989,581 67
JF2M	EQUITY	HSBC HLDGS	70129	766,633 92
JF2N	EQUITY	HSBC HLDGS	76400	835,187 03
JF2N	EQUITY	HUANENG POWER INTL	1248000	1,000,208 63
JF1I	EQUITY	HUDSON UTD BANCORP	27284	848,532 40
JF2V	EQUITY	HUGHES SUPPLY INC	2700	73,764 00
JF2M	EQUITY	HUNTER DOUGLAS NV	10920	327,149 21
JF1N	EQUITY	HUTCHISON WHAMPOA	64000	400,493 80
JF1V	EQUITY	HUTCHISON WHAMPOA	51000	319,143 49
JF2V	EQUITY	HYPERRION SOLUTIONS CORP	3100	79,577 00
JF2N	EQUITY	HYUNDAI MOTOR CO	12400	290,122 68
JF1G	EQUITY	ICT GROUP INC	60700	703,513 00
JF2V	EQUITY	IDEX CORP	2800	91,560 00
JF1L	EQUITY	IHC CALAND NV	64000	3,378,042 31
JF2M	EQUITY	IHC CALAND NV	4093	216,036 36
JF1Z	EQUITY	ILLINOIS TOOL WKS INC	3200	207,552 00
JF1G	EQUITY	IMAGISTICS INTL INC	4800	96,000 00
JF2V	EQUITY	IMATION CORP	2400	84,192 00
JF1G	EQUITY	IMPAC MED SYS INC	9300	172,236 00
JF1G	EQUITY	IMPATH INC	54800	1,080,656 00
JF1L	EQUITY	IMPERIAL OIL LTD	54100	1,552,670 00
JF1L	EQUITY	INDIA FD INC	7000	74,130 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	INDITEX	27000	637,758.69
JF2N	EQUITY	INDITEX	6600	155,896.57
JF2N	EQUITY	INFOSYS TECHNOLOGIES LTD	2800	194,740.00
JF1L	EQUITY	ING GROEP NV	160000	2,709,821.21
JF1N	EQUITY	ING GROEP NV	71271	1,207,072.92
JF1V	EQUITY	ING GROEP NV	25200	426,796.84
JF1Y	EQUITY	INGERSOLL RAND COMPANY LIMITED	8600	370,316.00
JF1Z	EQUITY	INGERSOLL RAND COMPANY LIMITED	2050	88,273.00
JF1I	EQUITY	INSIGHT COMMUNICATIONS INC	215000	2,661,700.00
JF2V	EQUITY	INTEGRATED CIRCUIT SYS INC	3900	71,175.00
JF1Y	EQUITY	INTEL CORP	54200	843,894.00
JF1Z	EQUITY	INTEL CORP	60500	941,985.00
JF2I	EQUITY	INTEL CORP	45700	711,549.00
JF2V	EQUITY	INTEL CORP	57500	895,275.00
JF1G	EQUITY	INTER TEL INC	15000	313,650.00
JF1G	EQUITY	INTERGRATED ELECTRICAL SVCS	52100	200,585.00
JF2V	EQUITY	INTERMUNE INC	2800	71,428.00
JF1Z	EQUITY	INTERNATIONAL BUSINESS MACHS	7400	573,500.00
JF1Y	EQUITY	INTERNATIONAL GAME TECHNOLOGY	4900	372,008.00
JF1Z	EQUITY	INTERNATIONAL RECTIFIER CORP	3300	60,918.00
JF1Z	EQUITY	INTERSIL CORP	2700	37,638.00
JF2I	EQUITY	INTERSIL CORP	31200	434,928.00
JF1G	EQUITY	INTERTAN INC	130000	929,500.00
JF1G	EQUITY	INVIVO CORP	60000	842,400.00
JF1V	EQUITY	IRISH LIFE + PERM	10000	108,082.24
JF2M	EQUITY	IRISH LIFE + PERM	26200	283,175.48

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF11	EQUITY	ISHARES TR	30000	2,274,300 00
JF1L	EQUITY	ISS INTERNATIONAL	74700	2,691,101 63
JF1G	EQUITY	ITLA CAP CORP	30000	996,900 00
JF1N	EQUITY	ITO YOKADO CO	12000	353,922 52
JF1Y	EQUITY	J P MORGAN CHASE + CO	12100	290,400 00
JF1Z	EQUITY	J P MORGAN CHASE + CO	8900	213,600 00
JF1V	EQUITY	JAPAN AIRLINES SYS	43000	91,674 36
JF1V	EQUITY	JAPAN TELECOM HLDG	52	161,253 84
JF2M	EQUITY	JARDINE STRATEGIC	297725	777,062 25
JF11	EQUITY	JLG INDS INC	106200	799,686 00
JF1G	EQUITY	JNI CORP	350000	969,500 00
JF1V	EQUITY	JOHNSON ELEC HLDGS	289500	317,402 75
JF1B	EQUITY	JOHNSON & JOHNSON	86853208	4,664,885,801 68
JF1Y	EQUITY	JONES APPAREL GROUP INC	4100	145,304 00
JF2I	EQUITY	JUNIPER NETWORKS INC	32600	221,680 00
JF1V	EQUITY	KANSAI ELEC POWER	11100	167,711 24
JF1G	EQUITY	KANSAS CITY LIFE INS CO	20000	758,000 00
JF1L	EQUITY	KAO CORP	75000	1,646,371 71
JF1N	EQUITY	KAO CORP	16000	351,225 96
JF2N	EQUITY	KAO CORP	14000	307,322 72
JF2V	EQUITY	KEMET CORP	9300	81,282 00
JF1V	EQUITY	KEYENCE CORP	1000	174,011 90
JF2N	EQUITY	KEYENCE CORP	500	87,005 95
JF2M	EQUITY	KIMBERLY CLARK MEX	109600	251,376 05
JF1Y	EQUITY	KING PHARMACEUTICALS INC	23900	410,841 00
JF1Z	EQUITY	KING PHARMACEUTICALS INC	3866	66,456 54



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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2J	EQUITY	KINGFISHER	328774	1,177,676 74
JF1G	EQUITY	KIRBY CORP	38000	1,040,820 00
JF1G	EQUITY	KIRKLANDS INC	48200	544,660 00
JF1Z	EQUITY	KLA TENCOR CORP	5100	180,387 00
JF2I	EQUITY	KLA TENCOR CORP	10100	357,237 00
JF1G	EQUITY	KNIGHT TRANSN INC	41550	872,550 00
JF1Y	EQUITY	KOHL'S CORP	10100	565,095 00
JF1Z	EQUITY	KOHL'S CORP	2000	111,900 00
JF2V	EQUITY	KOHL'S CORP	30500	1,706,475 00
JF1V	EQUITY	KON KPN NV	110400	718,253 73
JF2J	EQUITY	KOOKMIN BANK	358880	1,270,570 38
JF1Y	EQUITY	KRAFT FOODS INC	36050	1,403,426 50
JF1Z	EQUITY	KRAFT FOODS INC	3000	116,790 00
JF1G	EQUITY	KRONOS INC	27262	1,008,421 38
JF1Z	EQUITY	KT CORP	6900	148,695 00
JF2M	EQUITY	KURITA WATER INDS	31000	312,168 09
JF2J	EQUITY	LAGARDERE S C A	28791	1,169,491 44
JF1G	EQUITY	LAKELAND FINANCIAL CORP	40200	942,690 00
JF1Z	EQUITY	LAM RESH CORP	4200	45,360 00
JF1G	EQUITY	LAMSON + SESSIONS CO	200000	644,000 00
JF2N	EQUITY	LAND + HOUSE	113800	212,549 85
JF1G	EQUITY	LANDAUER INC	24000	834,000 00
JF1G	EQUITY	LANDEC CORP	225000	450,000 00
JF1G	EQUITY	LASERSCOPE	98400	442,800 00
JF2V	EQUITY	LEAR CORP	14500	482,560 00
JF1Z	EQUITY	LEGGETT + PLATT INC	6600	148,104 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1Y	EQUITY	LEHMAN BROTHERS HLDS INC	6500	346,385 00
JF2V	EQUITY	LEHMAN BROTHERS HLDS INC	12000	639,480 00
JF1Z	EQUITY	LENNAR CORP	1800	92,880 00
JF1G	EQUITY	LESCO INC OHIO	90000	1,253,700 00
JF1Y	EQUITY	LEXMARK INTL INC	5400	326,700 00
JF2N	EQUITY	LG ELECTRONICS INC	10800	376,071 83
JF1V	EQUITY	LI + FUNG	228000	216,352 82
JF2I	EQUITY	LIBERTY MEDIA CORP NEW	40752	364,322 88
JF1Y	EQUITY	LILLY ELI + CO	2400	152,400 00
JF1Z	EQUITY	LILLY ELI + CO	7700	488,950 00
JF1I	EQUITY	LINCARE HLDS INC	155200	4,907,424 00
JF2M	EQUITY	LINDE AG	7000	257,088 83
JF1Z	EQUITY	LINEAR TECHNOLOGY CORP	6500	167,180 00
JF1Z	EQUITY	LIZ CLAIBORNE INC	5700	169,005 00
JF2M	EQUITY	LLOYDS TSB GROUP	109500	786,226 35
JF1G	EQUITY	LO JACK CORP	150000	741,000 00
JF1N	EQUITY	LOBLAW COS LTD	13600	460,654 21
JF1G	EQUITY	LOCAL FINL CORP	75000	1,098,750 00
JF1Y	EQUITY	LOCKHEED MARTIN CORP	12700	733,425 00
JF1Z	EQUITY	LOCKHEED MARTIN CORP	4900	282,975 00
JF1G	EQUITY	LONGVIEW FIBRE CO WASHINGTON	118300	855,309 00
JF2N	EQUITY	LOREAL	11900	905,944 31
JF1Y	EQUITY	LOWES COS INC	17400	652,500 00
JF1Z	EQUITY	LOWES COS INC	14000	525,000 00
JF2V	EQUITY	LOWES COS INC	33000	1,237,500 00
JF1Z	EQUITY	LSI LOGIC CORP	10700	61,739 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1L	EQUITY	LUXOTTICA GROUP S P A	132400	1,807,260 00
JF1G	EQUITY	LYDALL INC	70000	794,500 00
JF1G	EQUITY	M/ SCHOTTENSTEIN HOMES INC	19600	544,880 00
JF2M	EQUITY	MABUCHI MOTOR CO	2600	239,251 62
JF1G	EQUITY	MAGMA DESIGN AUTOMATION INC	78300	750,114 00
JF2V	EQUITY	MAGNA INTL INC	2000	112,300 00
JF2M	EQUITY	MANDARIN ORIENTAL	354000	184,080 00
JF2V	EQUITY	MANPOWER INC WIS	2400	76,560 00
JF1G	EQUITY	MARINEMAX INC	71800	847,958 00
JF1V	EQUITY	MARKS + SPENCER GP	56180	284,898 99
JF2M	EQUITY	MARKS + SPENCER GP	104509	529,984 13
JF2N	EQUITY	MARKS + SPENCER GP	24642	124,964 06
JF1G	EQUITY	MARKWEST HYDROCARBON INC	150000	855,000 00
JF1Y	EQUITY	MARRIOTT INTL INC NEW	12100	397,727 00
JF1N	EQUITY	MARTIN CURRIE BUSINESS TRUST	431094 287	2,944,373 98
JF1N	EQUITY	MARTIN CURRIE BUSINESS TRUST	2152259 526	11,127,181 75
JF1N	EQUITY	MARUI CO	41000	401,466 11
JF2M	EQUITY	MARUICHI STL TUBE	20000	234,431 53
JF1Z	EQUITY	MASCO CORP	8200	172,610 00
JF1Y	EQUITY	MAXIM INTEGRATED PRODS INC	11400	376,656 00
JF1Z	EQUITY	MBIA INC	3300	144,738 00
JF1Y	EQUITY	MBNA CORP	50200	954,804 00
JF1Z	EQUITY	MBNA CORP	16350	310,977 00
JF2V	EQUITY	MBNA CORP	87000	1,654,740 00
JF1Z	EQUITY	MCDONALDS CORP	8400	135,072 00
JF1Z	EQUITY	MCGRAW HILL COS INC	2100	126,924 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1Y	EQUITY	MCKESSON CORP	18000	486,540 00
JF1Z	EQUITY	MCKESSON CORP	6100	164,883 00
JF1G	EQUITY	MADE INSTRS CORP	250000	780,000 00
JF2V	EQUITY	MEADWESTVACO CORP	37900	936,509 00
JF1G	EQUITY	MEDALLION FINL CORP	200000	780,000 00
JF1G	EQUITY	MEDCATH CORP	55300	553,000 00
JF2N	EQUITY	MEDIASET	17300	131,795 28
JF1Y	EQUITY	MEDIMMUNE INC	11500	312,455 00
JF1Y	EQUITY	MEDTRONIC INC	13300	606,480 00
JF1Z	EQUITY	MEDTRONIC INC	16600	756,960 00
JF2V	EQUITY	MEDTRONIC INC	23500	1,071,600 00
JF1Z	EQUITY	MELTON FINL CORP	4200	109,662 00
JF1G	EQUITY	MERCHANTS BANCSHARES INC	35400	797,916 00
JF1Z	EQUITY	MERCK + CO INC	25340	1,434,497 40
JF1Z	EQUITY	MERRILL LYNCH + CO INC	9600	364,320 00
JF2V	EQUITY	METLIFE INC	21000	567,840 00
JF1V	EQUITY	METRO AG	8400	200,529 29
JF1G	EQUITY	METROCORP BANCSHARES INC	92000	1,067,200 00
JF2E	EQUITY	MEXICO(UTD MEX ST)	607000	2,009 17
JF1G	EQUITY	MFA MTG INVTs INC	95000	798,000 00
JF1Y	EQUITY	MICROCHIP TECHNOLOGY INC	6300	154,035 00
JF2I	EQUITY	MICROCHIP TECHNOLOGY INC	25100	613,695 00
JF1Z	EQUITY	MICRON TECHNOLOGY INC	12300	119,802 00
JF1G	EQUITY	MICROSEMI CORP	75500	459,795 00
JF1Y	EQUITY	MICROSOFT CORP	44000	2,274,800 00
JF1Z	EQUITY	MICROSOFT CORP	60800	3,143,360 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2I	EQUITY	MICROSOFT CORP	21600	1,116,720 00
JF2V	EQUITY	MICROSOFT CORP	63000	3,257,100 00
JF2M	EQUITY	MIKUNI COCA COLA	28000	191,118 16
JF1N	EQUITY	MILLEA HOLDINGS INC	58	417,392 62
JF1Z	EQUITY	MILLIPORE CORP	2500	85,000 00
JF1G	EQUITY	MITCHAM INDS INC	160000	192,000 00
JF1V	EQUITY	MITSUBISHI ESTATE	37000	281,857 15
JF2J	EQUITY	MITSUBISHI ESTATE	149000	1,135,046 37
JF1V	EQUITY	MITSUBISHI HVY IND	139000	339,681 35
JF1V	EQUITY	MITSUBISHI MOTOR	79000	169,756 41
JF1V	EQUITY	MITSU FUDOSAN CO	53000	343,894 71
JF1V	EQUITY	MITSU SUMITOMO INSURANCE CO	34000	156,433 75
JF1V	EQUITY	MMOZ	174400	124,239 12
JF1G	EQUITY	MOBILE MINI INC	74600	1,168,982 00
JF1G	EQUITY	MONACO COACH CORP	50000	827,500 00
JF1G	EQUITY	MONRO MUFFLER BRAKE INC	55000	929,500 00
JF1G	EQUITY	MONTEREY PASTA CO	200000	750,000 00
JF1Z	EQUITY	MORGAN STANLEY	8600	343,312 00
JF1Z	EQUITY	MOTOROLA INC	23600	204,140 00
JF1G	EQUITY	MRV COMMUNICATIONS INC	382424	409,193 68
JF2V	EQUITY	MSC INDL DIRECT INC	5100	90,525 00
JF1G	EQUITY	MSC SOFTWARE CORP	146700	1,132,524 00
JF2V	EQUITY	MUELLER INDS INC	3100	84,475 00
JF1L	EQUITY	MUENCHENER RUCKVERS AG	11070	1,324,248 83
JF1V	EQUITY	MUENCHENER RUCKVERS AG	2100	251,212 51
JF1V	EQUITY	MURATA MFG CO	4600	180,247 68

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF12	EQUITY	MYLAN LABS INC	2100	73,290 00
JF12	EQUITY	NABORS INDUSTRIES LTD	4500	158,715 00
JF1G	EQUITY	NATCO GROUP INC	108700	682,636 00
JF11	EQUITY	NATIONAL COMM FINL CORP	130830	3,120,295 50
JF1V	EQUITY	NATIONAL GRID TRANSPO PLC	63400	465,938 56
JF11	EQUITY	NATIONAL WESTN LIFE INS CO	38400	3,686,400 00
JF1V	EQUITY	NATL AUSTRALIA BK	17872	319,522 58
JF2M	EQUITY	NATL AUSTRALIA BK	41320	738,735 07
JF2N	EQUITY	NATL AUSTRALIA BK	13500	241,358 26
JF2M	EQUITY	NATUZZI S P A	25400	258,064 00
JF1G	EQUITY	NBTY INC	77000	1,353,660 00
JF1G	EQUITY	NCI BLDG SYS INC	42400	925,168 00
JF1G	EQUITY	NCO PORTFOLIO MGT INC	130000	799,500 00
JF1V	EQUITY	NEC CORP	75000	280,610 00
JF1L	EQUITY	NESTLE S A	60330	3,209,556 00
JF1V	EQUITY	NESTLE SA	5639	1,194,932 36
JF2M	EQUITY	NESTLE SA	3100	656,905 54
JF2N	EQUITY	NESTLE SA	1470	311,500 37
JF1G	EQUITY	NETBANK INC	96353	932,697 04
JF1Z	EQUITY	NETWORK APPLIANCE INC	3000	30,000 00
JF1G	EQUITY	NETWORK EQUIP TECHNOLOGIES	300000	1,176,000 00
JF1Z	EQUITY	NETWORKS ASSOCS INC	6000	96,540 00
JF1Z	EQUITY	NEW YORK TIMES CO	5900	269,807 00
JF1N	EQUITY	NEWCREST MINING	48000	194,606 98
JF1Z	EQUITY	NEWELL RUBBERMAID INC	2100	63,693 00
JF1N	EQUITY	NEWS CORPORATION	54582	352,838 53

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	NEWS CORPORATION	33594	217,164 22
JF2N	EQUITY	NEWS CORPORATION	16500	106,662 19
JF1Y	EQUITY	NEXTEL COMMUNICATIONS INC	36400	420,420 00
JF2I	EQUITY	NEXTEL COMMUNICATIONS INC	33000	381,150 00
JF1Z	EQUITY	NIKE INC	2000	88,940 00
JF1V	EQUITY	NIKKO CORDIAL CORP	126000	424,707 02
JF2J	EQUITY	NIKKO CORDIAL CORP	108000	364,034 59
JF1V	EQUITY	NIKON CORP	4000	30,066 56
JF1V	EQUITY	NINTENDO CO	1900	177,559 56
JF2M	EQUITY	NINTENDO CO	2700	252,321 47
JF1N	EQUITY	NIPPON TEL+TEL CP	131	475,781 41
JF1V	EQUITY	NIPPON TEL+TEL CP	38	138,012 93
JF1V	EQUITY	NISSAN MOTOR CO	102000	795,921 18
JF2N	EQUITY	NISSAN MOTOR CO	74000	577,433 01
JF1V	EQUITY	NITTO DENKO CORP	4800	136,715 21
JF1G	EQUITY	NN INC	80000	799,200 00
JF1V	EQUITY	NOKIA (AB) OY	68900	1,095,340 08
JF2N	EQUITY	NOKIA (AB) OY	58600	931,595 48
JF2V	EQUITY	NOKIA CORP	17000	263,500 00
JF1L	EQUITY	NOMURA HOLDINGS	86000	966,747 78
JF1N	EQUITY	NOMURA HOLDINGS	29000	325,996 35
JF1N	EQUITY	NORDEA	235000	1,035,653 85
JF2V	EQUITY	NORFOLK SOUTHN CORP	83000	1,659,170 00
JF1N	EQUITY	NORSK HYDRO AS	22000	986,033 15
JF1V	EQUITY	NORSK HYDRO AS	5800	259,954 19
JF2V	EQUITY	NORTEL NETWORKS CORP	602400	969,864 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1G	EQUITY	NORTH CENT BANCSHARES INC	25000	775,000 00
JF2V	EQUITY	NORTHEAST UTILS	6500	98,605 00
JF2M	EQUITY	NORTHERN FOODS	251700	668,599 08
JF1Y	EQUITY	NORTHERN TRUST CORP	7900	276,895 00
JF1Z	EQUITY	NORTHERN TRUST CORP	1700	59,585 00
JF1G	EQUITY	NORTHRIM BANCORP INC	66000	891,000 00
JF1Z	EQUITY	NORTHRUP GRUMMAN CORP	2900	281,300 00
JF1G	EQUITY	NORTHWEST PIPE CO	50500	873,650 00
JF2M	EQUITY	NOVA CHEMICALS CORP	6300	115,209 76
JF1V	EQUITY	NOVARTIS AG	32084	1,170,639 80
JF2M	EQUITY	NOVARTIS AG	26000	948,654 62
JF2N	EQUITY	NOVARTIS AG	6190	225,852 77
JF1L	EQUITY	NOVO NORDISK AS	41400	1,196,087 55
JF1V	EQUITY	NOVO NORDISK AS	2200	63,560 21
JF2M	EQUITY	NOVO NORDISK AS	8960	258,863 39
JF1V	EQUITY	NTT DOCOMO	251	463,208 73
JF1V	EQUITY	NUMICO (KON) NV	8600	108,292 11
JF1G	EQUITY	O CHARLEYS INC	58000	1,190,740 00
JF2N	EQUITY	O/SEAS CHINESE BK	33000	183,595 67
JF2V	EQUITY	OCCIDENTAL PETE CORP	28000	796,600 00
JF1G	EQUITY	OCULAR SCIENCES INC	37600	583,552 00
JF1Z	EQUITY	OFFICE DEPOT INC	9400	138,744 00
JF2N	EQUITY	OIL CO LUKOIL	9900	596,475 00
JF1G	EQUITY	OM GROUP INC	160000	1,100,800 00
JF1Z	EQUITY	OMNICO GROUP	1400	90,440 00
JF2I	EQUITY	OMNICO GROUP	8100	523,260 00



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ASSET	FUND	CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1G	JF1G	EQUITY	OMNOVA SOLUTIONS INC	130000	523,900 00
JF2M	JF2M	EQUITY	ONO PHARMACEUTICAL	15000	453,779 23
JF2N	JF2N	EQUITY	OPEN JT STK CO VIMPEL COMMN	14600	467,346 00
JF1G	JF1G	EQUITY	OPTIBASE LTD	150000	298,500 00
JF1G	JF1G	EQUITY	OPTION CARE INC	106100	844,556 00
JF1Y	JF1Y	EQUITY	ORACLE CORP	52300	564,840 00
JF1Z	JF1Z	EQUITY	ORACLE CORP	30300	327,240 00
JF1V	JF1V	EQUITY	ORIX CORP	7800	502,822 78
JF1G	JF1G	EQUITY	ORTHOPIX INTERNATIONAL	32800	920,040 00
JF1G	JF1G	EQUITY	OSHKOSH B GOSH INC	22000	617,100 00
JF1V	JF1V	EQUITY	OTE (HELLENIC TLCM)	6400	70,515 79
JF2M	JF2M	EQUITY	OTE (HELLENIC TLCM)	41100	452,843 61
JF1L	JF1L	EQUITY	OTP BANK	9000	176,850 00
JF2N	JF2N	EQUITY	OTP BANK	33000	324,407 21
JF11	JF11	EQUITY	OWENS + MINOR INC NEW	111600	1,832,472 00
JF2M	JF2M	EQUITY	P+O PRINCESS CRUIS	71600	496,808 38
JF11	JF11	EQUITY	PACIFIC NORTHWEST BANCORP	49350	1,233,750 00
JF2V	JF2V	EQUITY	PACTIV CORP	4100	89,626 00
JF1G	JF1G	EQUITY	PALM HBR HOMES INC	42500	742,475 00
JF2M	JF2M	EQUITY	PANAHOME CORP	28700	96,738 82
JF2M	JF2M	EQUITY	PANAMERICAN BEVERAGES INC	7500	155,850 00
JF11	JF11	EQUITY	PARAMETRIC TECHNOLOGY CORP	431000	1,086,120 00
JF1Y	JF1Y	EQUITY	PARKER HANNIFIN CORP	6300	290,619 00
JF1Z	JF1Z	EQUITY	PARKER HANNIFIN CORP	5800	267,554 00
JF1G	JF1G	EQUITY	PARTHUSCEVA INC	11200	66,192 00
JF1G	JF1G	EQUITY	PATRIOT TRANSN HLDG INC	35000	969,500 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1Z	EQUITY	PAYCHEX INC	5811	162,126 90
JF1G	EQUITY	PC TEL INC	73700	499,686 00
JF1L	EQUITY	PEARSON	201825	1,866,653 07
JF1V	EQUITY	PEARSON	61900	572,505 02
JF1G	EQUITY	PENN ENGR + MFG CORP	50600	538,890 00
JF1I	EQUITY	PEOPLES BK BRIDGEPORT CONN	127500	3,205,350 00
JF1Z	EQUITY	PEOPLESOFT INC	4500	82,350 00
JF1Y	EQUITY	PEPSI BOTTLING GROUP INC	26365	677,580 50
JF1Y	EQUITY	PEPSICO INC	19145	808,301 90
JF1Z	EQUITY	PEPSICO INC	14940	630,766 80
JF1G	EQUITY	PERICOM SEMICONDUCTOR CORP	74000	614,940 00
JF2M	EQUITY	PETROLEO BRASILEIRO SA	20100	300,294 00
JF1G	EQUITY	PFF BANCORP INC	35000	1,093,750 00
JF1Y	EQUITY	PFIZER INC	49550	1,514,743 50
JF1Z	EQUITY	PFIZER INC	71250	2,178,112 50
JF2V	EQUITY	PFIZER INC	121000	3,698,970 00
JF1Y	EQUITY	PHARMACIA CORP	20300	848,540 00
JF1Z	EQUITY	PHARMACIA CORP	9800	409,640 00
JF1N	EQUITY	PHILIPS ELEC(KON)	42283	740,967 89
JF1V	EQUITY	PHILIPS ELEC(KON)	16400	287,393 83
JF2J	EQUITY	PHILIPS ELEC(KON)	47149	826,239 75
JF1G	EQUITY	PILGRIMS PRIDE CORP	80400	659,280 00
JF2J	EQUITY	PIONEER CORP	54800	1,027,470 77
JF2N	EQUITY	PIONEER CORP	7800	146,245 84
JF1I	EQUITY	PITTSOHN BRINKS GROUP	89026	1,645,200 48
JF2Q	EQUITY	PIXELWORKS INC	16500	95,700 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	PLACER DOME INC	400	4,522 13
JF1L	EQUITY	PLIVA D D	9000	127,800 00
JF1G	EQUITY	PMA CAP CORP	64000	917,120 00
JF2V	EQUITY	PNM RES INC	4500	107,190 00
JF1I	EQUITY	POGO PRODUCING CO	143000	5,326,750 00
JF1G	EQUITY	POLYMEDICA CORP	37600	1,159,584 00
JF1N	EQUITY	PORSCH E AG	2122	881,774 82
JF2J	EQUITY	PORSCH E AG	1166	484,519 06
JF2N	EQUITY	PORSCH E AG	300	124,661 85
JF1N	EQUITY	PORTUGAL TCOM SGPS	140184	963,511 43
JF1L	EQUITY	POSCO	2100	208,928 80
JF2N	EQUITY	POSCO	9000	895,409 13
JF1G	EQUITY	POWELL INDS INC	46600	795,881 40
JF1Y	EQUITY	PG INDS INC	7600	381,140 00
JF2V	EQUITY	PPL CORP	28600	991,848 00
JF1Z	EQUITY	PRAXAIR INC	3800	219,526 00
JF1G	EQUITY	PRE PAID LEGAL SVCS INC	37800	990,360 00
JF1I	EQUITY	PRESIDENTIAL RLTY CORP NEW	83585	574,646 88
JF1G	EQUITY	PRINCETON NATL BANCORP INC	42500	908,225 00
JF1Y	EQUITY	PROCTER + GAMBLE CO	4000	343,760 00
JF1Z	EQUITY	PROCTER + GAMBLE CO	10000	859,400 00
JF2V	EQUITY	PROCTER + GAMBLE CO	5000	429,700 00
JF1N	EQUITY	PROMISE CO	12000	427,740 64
JF1V	EQUITY	PRUDENTIAL PLC	64100	453,023 95
JF2V	EQUITY	PSS WORLD MED INC	13800	94,392 00
JF2V	EQUITY	PULTE HOMES INC	18200	871,234 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2N	EQUITY	QBE INS GROUP	25300	116,108 18
JF1Y	EQUITY	QUALCOMM INC	6200	225,618 00
JF1Z	EQUITY	QUALCOMM INC	7700	280,203 00
JF2I	EQUITY	QUALCOMM INC	35000	1,273,650 00
JF1Y	EQUITY	QUEST DIAGNOSTICS INC	6600	375,540 00
JF1G	EQUITY	QUICKLOGIC CORP	400000	424,000 00
JF1G	EQUITY	QUINTON CARDIOLOGY SYS INC	140323	1,108,551 70
JF1G	EQUITY	QUIXOTE CORP	36600	660,996 00
JF1Z	EQUITY	QWEST COMMUNICATIONS INTL INC	25800	129,000 00
JF2V	EQUITY	QWEST COMMUNICATIONS INTL INC	217000	1,085,000 00
JF1L	EQUITY	R O C TAIWAN FD	56700	229,635 00
JF1Y	EQUITY	RADIAN GROUP INC	13050	484,807 50
JF1L	EQUITY	RAMAYANA LESTARI	326000	91,972 04
JF2N	EQUITY	RANBAXY LABORATORIES	32000	395,904 00
JF1N	EQUITY	RAS	69137	841,561 09
JF1G	EQUITY	RAYOVAC CORP	61400	818,462 00
JF2V	EQUITY	READERS DIGEST ASSN INC	6200	93,620 00
JF2N	EQUITY	RECKITT BENCKISER PLC	47100	913,706 20
JF2N	EQUITY	REED ELSEVIER NV	8300	101,466 14
JF2J	EQUITY	REED ELSEVIER PLC	127923	1,095,617 31
JF1G	EQUITY	REGIS CORP MINNESOTA	34900	907,051 00
JF1L	EQUITY	RELIANCE INDS LTD	12700	157,695 90
JF2V	EQUITY	RELIANT RES INC	37600	120,320 00
JF1G	EQUITY	REMEDI TEMP	46400	649,600 00
JF1G	EQUITY	REMEC INC	245000	950,600 00
JF1G	EQUITY	RENAULT (REGIE NATIONALE)	15000	704,843 13

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1G	EQUITY	RESPIRONICS INC	19500	593,404 50
JF1V	EQUITY	REUTERS GROUP	100300	286,614 33
JF1I	EQUITY	REYNOLDS + REYNOLDS CO	161800	4,121,046 00
JF1L	EQUITY	RICHTER GEDEON VEG	1600	105,689 23
JF1L	EQUITY	RIO TINTO	163400	3,261,912 85
JF2N	EQUITY	RIO TINTO	36800	734,629 09
JF1L	EQUITY	ROBERT FLEMING EQUITY BM LTD	294852	1,813,339 80
JF1V	EQUITY	ROCHE HOLDINGS AG	6300	439,001 37
JF2N	EQUITY	ROCHE HOLDINGS AG	10100	703,795 85
JF1I	EQUITY	ROGERS CORP	122200	2,718,950 00
JF1N	EQUITY	ROHM CO	3300	420,181 87
JF1V	EQUITY	ROHM CO	5300	674,837 55
JF2N	EQUITY	ROHM CO	3300	420,181 87
JF1N	EQUITY	ROYAL BK CDA MONTREAL QUE	303990	1,112,846 47
JF2N	EQUITY	ROYAL BK CDA MONTREAL QUE	3300	120,842 16
JF1N	EQUITY	ROYAL BK SCOT GRP	58000	1,389,407 19
JF1V	EQUITY	ROYAL BK SCOT GRP	49100	1,176,205 05
JF2J	EQUITY	ROYAL BK SCOT GRP	55868	1,338,334 50
JF2N	EQUITY	ROYAL BK SCOT GRP	11600	277,881 44
JF1V	EQUITY	ROYAL DUTCH PETE CO	3000	132,060 00
JF1Y	EQUITY	ROYAL DUTCH PETE CO	4500	198,090 00
JF1V	EQUITY	ROYAL DUTCH PETROL	40900	1,800,414 07
JF1I	EQUITY	RUBY TUESDAY INC	431200	7,455,448 00
JF1G	EQUITY	RUDOLPH TECHNOLOGIES INC	35000	670,600 00
JF1L	EQUITY	S1 CORP	12000	210,446 44
JF2Q	EQUITY	SABA SOFTWARE INC	98000	103,880 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2M	EQUITY	SAINSBURY(J)	131400	589,669 76
JF1G	EQUITY	SALTON INC	71100	683,982 00
JF1L	EQUITY	SAMSUNG ELECTRONIC	1400	183,750 00
JF2J	EQUITY	SAMSUNG ELECTRONIC	1980	524,193 75
JF2N	EQUITY	SAMSUNG ELECTRONIC	5100	1,350,196 03
JF1L	EQUITY	SAMSUNG ELECTRS LTD	2000	125,500 00
JF2M	EQUITY	SAMSUNG ELECTRS LTD	690	90,562 50
JF2N	EQUITY	SAMSUNG FIRE + MAR	12110	661,631 46
JF1L	EQUITY	SAMSUNG SDI	1700	98,183 04
JF1V	EQUITY	SANKYO CO	14000	175,663 54
JF1V	EQUITY	SANOFI SYNTHELABO	37000	2,261,594 71
JF2N	EQUITY	SANOFI SYNTHELABO	4100	250,609 14
JF2M	EQUITY	SANTEN PHARM CO	30000	279,093 19
JF1V	EQUITY	SAP AG	1100	87,170 95
JF1L	EQUITY	SAPPI LTD	13000	171,860 00
JF1L	EQUITY	SASOL	205000	2,508,585 42
JF1L	EQUITY	SATYAM COMPUTER SERVICES	9300	119,505 00
JF1G	EQUITY	SAUER DANFOSS INC	80000	632,000 00
JF1Y	EQUITY	SBC COMMUNICATIONS INC	15400	417,494 00
JF1Z	EQUITY	SBC COMMUNICATIONS INC	2500	67,775 00
JF2V	EQUITY	SBC COMMUNICATIONS INC	17600	477,136 00
JF1G	EQUITY	SBS TECHNOLOGIES INC	50000	458,000 00
JF1Z	EQUITY	SCHERING PLOUGH CORP	16500	366,300 00
JF2V	EQUITY	SCHERING PLOUGH CORP	25000	555,000 00
JF2M	EQUITY	SCHINDLER HLDG AG	700	136,436 45
JF1Z	EQUITY	SCHLUMBERGER LTD	5800	244,122 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	SCHNEIDER ELECTRIC	8900	421,102 06
JF1Z	EQUITY	SCHWAB CHARLES CORP	9550	103,617 50
JF2M	EQUITY	SCMP GROUP	843000	351,323 28
JF1G	EQUITY	SCOTTISH ANNUITY + LIFE	62000	1,081,900 00
JF1G	EQUITY	SCP POOL CORP	36525	1,066,530 00
JF11	EQUITY	SEA CONTAINERS LTD	50900	454,537 00
JF2V	EQUITY	SEACOR SMIT INC	2300	102,350 00
JF2V	EQUITY	SEARS ROEBUCK + CO	27000	646,650 00
JF1N	EQUITY	SECOM CO	17000	583,045 21
JF1L	EQUITY	SECURITAS	107600	1,284,284 23
JF1N	EQUITY	SEKISUI HOUSE	8000	56,627 60
JF1V	EQUITY	SEKISUI HOUSE	51000	361,000 97
JF2M	EQUITY	SEKISUI HOUSE	31000	219,431 96
JF2M	EQUITY	SEMBCORP MARINE	500000	260,879 39
JF2V	EQUITY	SEMPRA ENERGY	5800	137,170 00
JF1V	EQUITY	SES GLOBAL	13300	89,320 01
JF1V	EQUITY	SHANGRI LA ASIA LTD	304000	198,810 70
JF2M	EQUITY	SHELL TRANSP+TRDG	94000	618,941 75
JF2M	EQUITY	SHIMACHU CO	21000	424,707 02
JF1N	EQUITY	SHIN ETSU CHEM CO	21150	693,296 29
JF1V	EQUITY	SHIN ETSU CHEM CO	4300	140,953 86
JF2N	EQUITY	SHIN ETSU CHEM CO	5700	186,845 81
JF1V	EQUITY	SHIONOGI + CO	42000	593,881 98
JF1L	EQUITY	SIAM CITY CEMENT	31000	151,044 06
JF1V	EQUITY	SIEMENS AG NPV (REGD)	14900	633,225 53
JF2M	EQUITY	SIEMENS AG NPV (REGD)	9530	405,009 35

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2M	EQUITY	SIKA LTD	650	167,824 43
JF1G	EQUITY	SIMPSON MFG INC	28000	921,200 00
JF1V	EQUITY	SINGAPORE AIRLINES	39000	229,343 25
JF2M	EQUITY	SINGAPORE AIRLINES	126000	740,955 12
JF2J	EQUITY	SINGAPORE PRESS HD	54000	566,612 74
JF2M	EQUITY	SINGAPORE PRESS HD	22000	230,842 23
JF2N	EQUITY	SINGAPORE PRESS HD	21000	220,349 40
JF1V	EQUITY	SINGAPORE TELECOMM	1100200	786,528 59
JF1G	EQUITY	SINGING MACH INC	65000	585,000 00
JF1N	EQUITY	SKF AB	32000	829,992 09
JF11	EQUITY	SKYWORKS SOLUTIONS INC	168300	1,450,746 00
JF1Z	EQUITY	SLM CORP	1600	166,176 00
JF2N	EQUITY	SMITH + NEPHEW	45300	277,492 65
JF1V	EQUITY	SMITHS GROUP	65000	727,795 07
JF2M	EQUITY	SMITHS GROUP	27900	312,392 04
JF2M	EQUITY	SOCIEDAD QUIMICA MINERA DE CHI	3700	80,290 00
JF2V	EQUITY	SOLECTRON CORP	40600	144,130 00
JF1N	EQUITY	SONY CORP	14200	593,511 21
JF1V	EQUITY	SONY CORP	15300	639,487 43
JF1Z	EQUITY	SONY CORP	3600	148,716 00
JF11	EQUITY	SOUTH FINL GROUP INC	81400	1,681,724 00
JF1G	EQUITY	SOUTHWALL TECHNOLOGIES INC	170000	532,100 00
JF1Y	EQUITY	SOUTHWEST AIRLS CO	19200	266,880 00
JF1Z	EQUITY	SOUTHWEST AIRLS CO	10900	151,510 00
JF2V	EQUITY	SOUTHWEST BANCORPORATION TEX	2900	83,549 00
JF2M	EQUITY	SPIRAX SARCO ENGR	20800	138,631 62



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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF21	EQUITY	SPRINT CORP	77300	338,574 00
JF11	EQUITY	ST JOE CO	164700	4,941,000 00
JF12	EQUITY	ST JUDE MED INC	5500	218,460 00
JF1G	EQUITY	STAAR SURGICAL CO	250000	917,500 00
JF2V	EQUITY	STANCORP FINL GROUP INC	1600	78,160 00
JF1V	EQUITY	STANDARD CHARTERED	42900	487,596 53
JF2N	EQUITY	STANDARD CHARTERED	61700	701,275 20
JF1G	EQUITY	STANDARD PAC CORP NEW	40000	990,000 00
JF2V	EQUITY	STANDARD PAC CORP NEW	3500	86,625 00
JF1Y	EQUITY	STAPLES INC	23600	431,880 00
JF1Y	EQUITY	STATE STREET CORPORATION	2000	78,000 00
JF1Z	EQUITY	STATE STREET CORPORATION	4300	167,700 00
JF1V	EQUITY	STATOIL ASA	67500	569,989 52
JF2V	EQUITY	STERICYCLE INC	2800	90,661 20
JF1V	EQUITY	STMICROELECTRONICS	28900	566,489 47
JF1V	EQUITY	STMICROELECTRONICS N V	1900	37,069 00
JF2M	EQUITY	STMICROELECTRONICS N V	21420	417,904 20
JF2J	EQUITY	SUEZ	75800	1,315,593 85
JF1N	EQUITY	SUMITOMO CORP	124000	532,906 19
JF1V	EQUITY	SUN HUNG KAI PROPS	19000	112,561 94
JF2N	EQUITY	SUN HUNG KAI PROPS	29000	171,805 07
JF1Z	EQUITY	SUN MICROSYSTEMS INC	12500	38,875 00
JF2Q	EQUITY	SUN MICROSYSTEMS INC	67571	244,776 36
JF1V	EQUITY	SUNCOR ENERGY INC	12200	190,747 11
JF1G	EQUITY	SUPERCONDUCTOR TECHNOLOGIES	210000	197,400 00
JF1G	EQUITY	SUPERCONDUCTOR TECHNOLOGIES	350000	297,500 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1G	EQUITY	SUPREME INDS INC	150000	645,000 00
JF1G	EQUITY	SUREBEAM CORP	146200	590,648 00
JF1V	EQUITY	SUZUKI MOTOR CORP	51000	554,394 34
JF1V	EQUITY	SVENSKA HANDELSBANKEN SERIES A	11100	147,773 48
JF2J	EQUITY	SWATCH GROUP	3934	327,194 36
JF2M	EQUITY	SWATCH GROUP	8570	712,774 69
JF1V	EQUITY	SWISS REINSURANCE	18428	1,208,812 93
JF1V	EQUITY	SWISSCOM AG	3116	902,554 79
JF1Z	EQUITY	SYMANTEC CORP	2800	113,428 00
JF2N	EQUITY	SYNGENTA AG	2300	133,156 63
JF1L	EQUITY	SYNNEX TECHNOLOGY INTL CORP	28875	174,405 00
JF1Z	EQUITY	SYNOPSIS INC	2200	101,530 00
JF2I	EQUITY	SYNOPSIS INC	9200	424,580 00
JF1V	EQUITY	SYNTHESTRATEC	242	148,417 40
JF1Z	EQUITY	SYSCO CORP	6800	202,572 00
JF1G	EQUITY	T B WOODS CORP	80000	533,600 00
JF2M	EQUITY	TAISHO PHARM CO	16000	235,274 21
JF2V	EQUITY	TAKE TWO INTERACTIVE SOFTWARE	3500	82,215 00
JF1L	EQUITY	TAKEDA CHEM INDS	40000	1,671,862 56
JF1N	EQUITY	TAKEDA CHEM INDS	18000	752,338 15
JF2N	EQUITY	TAKEDA CHEM INDS	6400	267,498 01
JF1N	EQUITY	TALISMAN ENERGY INC	14391	517,872 24
JF2J	EQUITY	TANDERG ASA	114691	662,211 26
JF1Z	EQUITY	TARGET CORP	3900	117,000 00
JF1L	EQUITY	TARO PHARMA INDS	2200	82,720 00
JF1N	EQUITY	TDK CORP	9200	370,573 73

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	TDK CORP	7000	281,958 27
JF2V	EQUITY	TECH DATA CORP	13800	372,048 00
JF1G	EQUITY	TECHNICAL OLYMPIC USA INC	73600	1,090,016 00
JF1L	EQUITY	TECHTRONIC INDS	124000	117,665 57
JF1Z	EQUITY	TEKTRONIX INC	3700	67,303 00
JF1V	EQUITY	TELECOM CORP OF NZ	123500	292,623 72
JF1N	EQUITY	TELECOM ITALIA SPA	164865	832,129 02
JF1N	EQUITY	TELEFONICA SA	164619	1,473,486 34
JF2J	EQUITY	TELEFONICA SA	185009	1,655,994 97
JF2M	EQUITY	TELEFONOS DE MEXICO S A	21500	687,570 00
JF1G	EQUITY	TELETECH HLDGS INC	131000	951,060 00
JF2M	EQUITY	TELEVISION BROADCT	68100	214,821 73
JF2V	EQUITY	TELLABS INC	102400	744,448 00
JF1V	EQUITY	TELUS CORP	22000	224,903 59
JF1G	EQUITY	TENNANT CO	25000	815,000 00
JF1Z	EQUITY	TERADYNE INC	3500	45,535 00
JF2V	EQUITY	TEREX CORP NEW	6900	76,866 00
JF1L	EQUITY	TEVA PHARMACEUTICAL INDS LTD	47400	1,830,114 00
JF2N	EQUITY	TEVA PHARMACEUTICAL INDS LTD	12600	486,486 00
JF2V	EQUITY	TEXAS INDS INC	3200	77,760 00
JF1I	EQUITY	TEXAS INSTRS INC	124188	1,864,061 88
JF1Z	EQUITY	TEXAS INSTRS INC	24400	366,244 00
JF1L	EQUITY	TEXWINCA HLDGS	260000	193,373 67
JF1V	EQUITY	TF1 TV FRANCAISE	6800	181,670 51
JF2N	EQUITY	THAI FARMERS BANK	448000	311,832 90
JF1V	EQUITY	THK CO	900	9,912 36

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1V	EQUITY	THOMSON CORP	29000	770,989 53
JF1V	EQUITY	THYSSENKRUPP AG	14300	159,809 57
JF1L	EQUITY	TIGER BRANDS	20000	166,423 23
JF1N	EQUITY	TIM SPA	176936	807,648 86
JF1V	EQUITY	TIM SPA	40000	182,585 54
JF2N	EQUITY	TIM SPA	125600	573,318 59
JF1G	EQUITY	TIMBERLAND BANCORP INC	47400	865,050 00
JF1G	EQUITY	TITAN CORP	60000	624,000 00
JF1I	EQUITY	TJX COS INC NEW	296000	5,777,920 00
JF1Y	EQUITY	TJX COS INC NEW	39700	774,944 00
JF2V	EQUITY	TMP WORLDWIDE INC	16300	184,353 00
JF1V	EQUITY	TOKYO ELECTRON	16900	764,750 72
JF2N	EQUITY	TOKYO GAS CO	48000	150,467 63
JF1V	EQUITY	TOKYU CORP	60000	211,342 30
JF2M	EQUITY	TOMKINS	242300	741,149 18
JF1N	EQUITY	TOPPAN PRINTING CO	71000	534,279 75
JF1G	EQUITY	TOPPS INC	80000	696,000 00
JF1V	EQUITY	TORAY INDS INC	104000	220,847 65
JF2M	EQUITY	TORONTO DOMINION BK ONT	11479	247,122 27
JF2J	EQUITY	TOTAL FINA ELF	11668	1,666,370 89
JF2M	EQUITY	TOTAL FINA ELF	9834	1,404,447 32
JF2N	EQUITY	TOTAL FINA ELF	2200	314,194 03
JF2M	EQUITY	TOYO SEIKAN KAISHA	43000	512,724 18
JF1N	EQUITY	TOYOTA MOTOR CORP	21300	572,570 79
JF2N	EQUITY	TOYOTA MOTOR CORP	6400	172,040 05
JF1N	EQUITY	TPG NV	47761	774,317 40

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2M	EQUITY	TRANSCANADA PIPELINES LTD	44800	649,970 76
JF1Z	EQUITY	TRANSOCEAN INC	6200	143,840 00
JF1Z	EQUITY	TRAVELERS PPTY CAS CORP NEW	1502	22,004 30
JF1Z	EQUITY	TRAVELERS PPTY CAS CORP NEW	3087	45,224 55
JF11	EQUITY	TRIAD HOSPS INC	156066	4,655,448 78
JF2V	EQUITY	TRIMERIS INC	1900	81,871 00
JF1G	EQUITY	TRIUMPH GROUP INC NEW	17500	558,950 00
JF1G	EQUITY	TWEETER HOME ENTMT GROUP INC	129000	755,940 00
JF1Y	EQUITY	TYCO INTL LTD	29000	495,320 00
JF1Z	EQUITY	TYCO INTL LTD	12600	215,208 00
JF1G	EQUITY	U S CONCRETE INC	127200	695,784 00
JF1L	EQUITY	UBS AG	30990	1,506,136 93
JF1V	EQUITY	UBS AG	7455	362,318 52
JF2M	EQUITY	UBS AG	13440	653,193 94
JF2N	EQUITY	UBS AG	18200	884,533 47
JF1G	EQUITY	ULTIMATE ELECTRS INC	53700	545,055 00
JF1N	EQUITY	UNICREDITO ITALIAN	229866	919,002 81
JF1V	EQUITY	UNILEVER	130700	1,243,545 51
JF2N	EQUITY	UNILEVER	68900	655,549 24
JF2N	EQUITY	UNILEVER NV	2800	172,029 15
JF1L	EQUITY	UNILEVER PLC	94700	3,622,275 00
JF1Y	EQUITY	UNION PAC CORP	10200	610,674 00
JF1Z	EQUITY	UNION PAC CORP	1000	59,870 00
JF2J	EQUITY	UNITED O/SEAS BANK	145000	986,441 19
JF2N	EQUITY	UNITED O/SEAS BANK	97000	659,895 14
JF1Z	EQUITY	UNITED PARCEL SVC INC	3700	233,396 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2M	EQUITY	UNITED UTILITIES	86180	865,744 41
JF1Y	EQUITY	UNITEDHEALTH GROUP INC	2400	200,400 00
JF1Z	EQUITY	UNITEDHEALTH GROUP INC	6800	567,800 00
JF2V	EQUITY	UNITEDHEALTH GROUP INC	13200	1,102,200 00
JF1G	EQUITY	UNIVERSAL AMERN FINL CORP	133600	777,418 40
JF1G	EQUITY	UNIVERSAL FST PRODS INC	35000	746,235 00
JF1I	EQUITY	UNIVERSAL HEALTH SVCS INC	140000	6,314,000 00
JF1Z	EQUITY	UNIVISION COMMUNICATIONS INC	3000	73,500 00
JF2I	EQUITY	UNIVISION COMMUNICATIONS INC	15000	367,500 00
JF1N	EQUITY	UPM KYMMENE OY	26945	865,200 46
JF1V	EQUITY	UPM KYMMENE OY	10500	337,153 64
JF2N	EQUITY	UPM KYMMENE OY	3900	125,228 49
JF1I	EQUITY	US BANCORP DEL	89461	1,898,362 42
JF1Y	EQUITY	US BANCORP DEL	64000	1,358,080 00
JF2I	EQUITY	USA INTERACTIVE	10600	242,952 00
JF1G	EQUITY	USA TRUCK INC	99500	701,574 50
JF1V	EQUITY	USHIO INC	16000	175,275 91
JF2I	EQUITY	UTSTARCOM INC	16800	333,144 00
JF1G	EQUITY	VALENCE TECHNOLOGY INC	520000	691,600 00
JF1Z	EQUITY	VALERO ENERGY CORP	800	29,552 00
JF2V	EQUITY	VALERO ENERGY CORP	2900	107,126 00
JF1G	EQUITY	VALUE LINE INC	22000	955,680 00
JF1G	EQUITY	VAST SOLUTIONS INC	6661	13 32
JF1G	EQUITY	VAST SOLUTIONS INC	6661	13 32
JF1G	EQUITY	VAST SOLUTIONS INC	6661	13 32
JF1V	EQUITY	VENTURE CORP LTD	18000	144,247 57

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF2J	EQUITY	VENTURE CORP LTD	87000	697,196 57
JF2N	EQUITY	VENTURE CORP LTD	23000	184,316 33
JF1G	EQUITY	VERITAS DGC INC	64000	505,600 00
JF1Z	EQUITY	VERITAS SOFTWARE CORP	6400	99,968 00
JF1Y	EQUITY	VERIZON COMMUNICATIONS	10200	395,250 00
JF1Z	EQUITY	VERIZON COMMUNICATIONS	12800	496,000 00
JF1Y	EQUITY	VIACOM INC	30300	1,235,028 00
JF1Z	EQUITY	VIACOM INC	10771	439,025 96
JF2I	EQUITY	VIACOM INC	7100	289,396 00
JF2V	EQUITY	VIACOM INC	22000	896,720 00
JF2I	EQUITY	VIASAT INC	72900	841,266 00
JF1N	EQUITY	VINCI	13685	771,145 29
JF1Z	EQUITY	VISHAY INTERTECHNOLOGY INC	26200	292,916 00
JF2Q	EQUITY	VITESSE SEMICONDUCTOR CORP	32491	70,992 83
JF1V	EQUITY	VIVENDI UNIVERSAL	40400	652,434 79
JF1N	EQUITY	VNU NV	38858	1,013,267 15
JF1V	EQUITY	VNU NV	11025	287,489 59
JF2N	EQUITY	VNU NV	4100	106,912 23
JF1N	EQUITY	VODAFONE GROUP	1177491	2,146,814 03
JF1V	EQUITY	VODAFONE GROUP	1723358	3,142,044 49
JF2J	EQUITY	VODAFONE GROUP	787897	1,436,502 12
JF2N	EQUITY	VODAFONE GROUP	581800	1,060,743 90
JF1L	EQUITY	VODAFONE GROUP PLC NEW	113600	2,058,432 00
JF2M	EQUITY	VOLKER WESSEL STEV	11310	227,985 43
JF2J	EQUITY	VOLKSWAGEN AG	22079	804,871 11
JF1Z	EQUITY	WACHOVIA CORP 2ND NEW	8100	295,164 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1G	EQUITY	WACKENHUT CORRECTIONS CORP	59900	665,489 00
JF1L	EQUITY	WAL MART DE MEXICO S A DE C V	63600	1,405,560 00
JF1Y	EQUITY	WAL MART STORES INC	17900	904,129 00
JF1Z	EQUITY	WAL MART STORES INC	32380	1,635,513 80
JF2V	EQUITY	WAL MART STORES INC	20500	1,035,455 00
JF1Z	EQUITY	WALGREEN CO	8800	256,872 00
JF2V	EQUITY	WALGREEN CO	17500	510,825 00
JF2N	EQUITY	WALMART DE MEXICO	211800	481,731 47
JF1I	EQUITY	WASHINGTON MUT INC	37830	1,306,269 90
JF2V	EQUITY	WASHINGTON MUT INC	88543	3,057,389 79
JF1Y	EQUITY	WASTE MGMT INC DEL	20700	474,444 00
JF1Z	EQUITY	WATERS CORP	5300	115,434 00
JF1G	EQUITY	WCI CMNTYS INC	46000	469,200 00
JF1G	EQUITY	WD 40 CO	23800	628,796 00
JF1Z	EQUITY	WEATHERFORD INTL LTD	4200	167,706 00
JF1I	EQUITY	WEBSTER FINL CORP WATERBURY	69600	2,422,080 00
JF1G	EQUITY	WELLMAN INC	52300	705,527 00
JF1Z	EQUITY	WELLPOINT HEALTH NETWORKS INC	1500	106,740 00
JF1Y	EQUITY	WELLS FARGO + CO NEW	13400	628,058 00
JF1Z	EQUITY	WELLS FARGO + CO NEW	2500	117,175 00
JF1G	EQUITY	WEST MARINE INC	65900	902,171 00
JF1N	EQUITY	WESTPAC BKG CORP	34000	263,248 73
JF1G	EQUITY	WESTPORT RES CORP NEW	28875	600,600 00
JF2V	EQUITY	WESTPORT RES CORP NEW	4100	85,280 00
JF2V	EQUITY	WHIRLPOOL CORP	10000	522,200 00
JF1Z	EQUITY	WHOLE FOODS MKT INC	2000	105,460 00



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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF1G	EQUITY	WILLIAMS CLAYTON ENERGY INC	81200	985,768 00
JF1G	EQUITY	WILSONS LEATHER EXPERTS INC	138800	694,000 00
JF1G	EQUITY	WINNEBAGO IND INC	16900	662,987 00
JF1N	EQUITY	WMC RESORCES LTD	86800	206,260 87
JF1V	EQUITY	WMC RESORCES LTD	46200	109,784 01
JF2M	EQUITY	WOLSELEY	132903	1,115,803 48
JF1V	EQUITY	WOOLWORTHS LTD	59500	381,949 98
JF1L	EQUITY	WPP GROUP	261400	1,996,826 89
JF1N	EQUITY	WPP GROUP	108000	825,008 81
JF1Z	EQUITY	WRIGLEY WM JR CO	2700	148,176 00
JF1G	EQUITY	WSFS FINL CORP	36500	1,203,405 00
JF1Y	EQUITY	WYETH	18300	684,420 00
JF1Z	EQUITY	WYETH	9700	362,780 00
JF1G	EQUITY	XICOR INC	158200	590,086 00
JF1Z	EQUITY	XILINX INC	3300	67,980 00
JF1V	EQUITY	XSTRATA	12100	126,423 75
JF1Z	EQUITY	YAHOO INC	10500	171,675 00
JF1Z	EQUITY	YAHOO INC	42000	686,700 00
JF1N	EQUITY	YAMANOUCHI PHARM	18000	521,782 91
JF2M	EQUITY	YAMATAKE CORP	68000	378,191 49
JF1N	EQUITY	YAMATO TRANSPORT	27000	352,658 51
JF1V	EQUITY	YAMATO TRANSPORT	10000	130,614 26
JF2M	EQUITY	YUE YUEN INDUSTRIA	206000	668,318 89
JF1L	EQUITY	YUKOS CORP	1300	180,700 00
JF2N	EQUITY	YUKOS CORP	2200	305,800 00
JF1Y	EQUITY	YUM BRANDS INC	17000	411,740 00

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FUND	ASSET CLASS	SECURITY NAME	SHARES	MARKET VALUE
JF12	EQUITY	ZIMMER HOLDINGS INC	3290	136,600 80
JF1G	EQUITY	ZOMAX OPTICAL MEDIA INC	110000	467,500 00
JF1N	EQUITY	ZURICH FIN SVS GRP	8832	823,990 83

5,503,848,251 15

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	ABBAY NATL PLC	6/29/2049	415000	463,571 81
JF1A	FIXED INCOME	ACE LTD	4/1/2007	255000	272,074 11
JF1A	FIXED INCOME	AIG INTL INC	10/10/2007	25000000	28,920,973 00
JF1A	FIXED INCOME	AIG INTL INC	10/3/2007	25000000	29,281,379 00
JF2A	FIXED INCOME	AK STL CORP	6/15/2012	1250000	1,250,000 00
JF2A	FIXED INCOME	ALASKA COMMUNICATIONS HLDGS IN	5/15/2009	1000000	715,000 00
JF2G	FIXED INCOME	ALLEGIANCE CORP	10/15/2026	500000	561,875 00
JF2A	FIXED INCOME	ALLIED WASTE NORTH AMER INC	1/1/2006	1750000	1,721,562 50
JF2G	FIXED INCOME	AMERADA HESS CORP	10/1/2029	250000	287,670 57
JF2G	FIXED INCOME	AMERICAN ELEC PWR INC	5/15/2006	250000	245,670 72
JF2G	FIXED INCOME	AMERICAN EXPRESS MASTER TR	10/15/2005	380000	380,356 44
JF2G	FIXED INCOME	AMERICAN EXPRESS MASTER TR	12/15/2005	280000	280,175 00
JF2G	FIXED INCOME	AMERICAN GEN CORP	7/1/2030	625000	818,750 00
JF2G	FIXED INCOME	AMERICREDIT AUTOMOBILE REC	10/12/2006	260000	260,284 44
JF2G	FIXED INCOME	AMERICREDIT AUTOMOBILE REC	4/12/2009	750000	785,976 75
JF2G	FIXED INCOME	AMERICREDIT AUTOMOBILE RECEIVA	3/6/2007	590000	591,014 21
JF2G	FIXED INCOME	AMVESCAP PLC	5/15/2005	750000	816,831 07
JF2G	FIXED INCOME	ANADARKO FIN CO	5/1/2031	240000	283,518 74
JF2E	FIXED INCOME	AOL TIME WARNER INC	5/1/2032	780000	805,065 61
JF2G	FIXED INCOME	AOL TIME WARNER INC	4/15/2031	1050000	1,075,374 30
JF2G	FIXED INCOME	AOL TIME WARNER INC	5/1/2005	295000	300,382 54
JF2G	FIXED INCOME	ARG FDG CORP II	2/20/2006	470000	467,747 15
JF2A	FIXED INCOME	ARMCO INC	9/15/2007	1750000	1,785,000 00
JF2G	FIXED INCOME	ASSET BACKED FDG CORP	4/25/2033	127810 79	128,152 84
JF2G	FIXED INCOME	ASSOCIATES CR CARD MASTER NT	5/17/2006	850000	850,266 05
JF2G	FIXED INCOME	AT + T CORP	11/15/2011	350000	376,755 01
JF2G	FIXED INCOME	AT+T BROADBAND CORP	3/15/2013	479000	556,940 63
JF2E	FIXED INCOME	AT+T CORP	11/15/2031	505000	550,334 00
JF2G	FIXED INCOME	AT+T CORP	3/15/2009	48000	48,025 79

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	AT+T CORP	11/15/2031	140000	152,567 84
JF2A	FIXED INCOME	AT+T WIRELESS SVCS INC	3/1/2011	1000000	994,209 40
JF2G	FIXED INCOME	AT+T WIRELESS SVCS INC	3/1/2031	400000	397,415 84
JF2G	FIXED INCOME	AXA SA	12/15/2030	425000	460,441 13
JF2G	FIXED INCOME	BA MASTER CR CARD TR	4/15/2005	490000	490,076 44
JF2G	FIXED INCOME	BANCO SANTIAGO	7/18/2007	210000	222,310 20
JF2E	FIXED INCOME	BANK AMER MTG SECS INC	7/25/2014	1547075 48	1,609,844 51
JF2G	FIXED INCOME	BANK ONE CORP	1/30/2013	545000	564,894 52
JF2E	FIXED INCOME	BANKAMERICA CORP	3/25/2032	1979658 29	1,936,838 28
JF2E	FIXED INCOME	BEAR STEARNS ARM TR	1/25/2032	920137 3	937,436 07
JF2G	FIXED INCOME	BEAR STEARNS ASSET BACKED SECS	12/25/2034	89218 23	89,204 31
JF2G	FIXED INCOME	BEAR STEARNS ASSET BACKED SECS	4/25/2019	149977 23	149,917 51
JF2E	FIXED INCOME	BEAR STEARNS COML MTG SECS INC	5/20/2030	999700 73	1,147,992 14
JF2G	FIXED INCOME	BELL TEL CO PA	8/15/2031	500000	638,205 30
JF2G	FIXED INCOME	BISHOPS GATE RES MTG TR	3/20/2004	140000	139,955 20
JF2G	FIXED INCOME	BOENG CAP CORP MT SR NTS	11/15/2007	400000	436,099 56
JF2G	FIXED INCOME	BOMBARDIER RECEIVABLES TR I	9/15/2005	370000	370,347 06
JF2E	FIXED INCOME	BRAZIL (FEDERATIVE REPUBLIC)	4/15/2014	246282	163,777 53
JF2E	FIXED INCOME	BRAZIL FEDERATIVE REP	1/11/2012	500000	340,000 00
JF2G	FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	12/15/2005	300000	338,620 92
JF2A	FIXED INCOME	BULGARIA (NAT REP)	1/15/2015	450000	489,105 00
JF2G	FIXED INCOME	BURLINGTON RES FIN CO	2/15/2011	200000	223,010 58
JF2G	FIXED INCOME	CAMPBELL SOUP CO	2/15/2011	180000	204,021 45
JF2E	FIXED INCOME	CAPITAL ASSET RESH FDG 1998 A	12/15/2005	147659 44	147,157 40
JF2G	FIXED INCOME	CAPITAL AUTO RECEIVABLES ASSET	7/15/2005	100000	100,031 30
JF2G	FIXED INCOME	CAPITAL AUTO RECEIVABLES ASSET	1/18/2005	430000	430,067 08
JF2G	FIXED INCOME	CAPITAL ONE MASTER TR	2/15/2008	1355000	1,348,436 38
JF2G	FIXED INCOME	CARRAMERICA RLTY CORP	1/15/2012	140000	149,836 53

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FUND	ASSET CLASS	SECURITY NAME	DATE MATURITY	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	CASE EQUIP RECEIVABLES TR	6/15/2006	444402 56	449,818 94
JF2G	FIXED INCOME	CHASE FDG LN ACQUISITION TR	1/25/2019	154356 44	154,356 44
JF2G	FIXED INCOME	CHASE FDG MTG LN	2/25/2017	395661 48	395,290 75
JF2G	FIXED INCOME	CHASE FDG TR	4/25/2016	494604 14	494,681 30
JF2G	FIXED INCOME	CHASE FUNDING MTG	8/25/2016	221568 68	221,568 68
JF2G	FIXED INCOME	CHASE MANHATTAN AUTO OWNER TR	5/15/2006	1095000	1,119,808 32
JF2G	FIXED INCOME	CHESAPEAKE FDG LLC	6/7/2007	395000	395,864 26
JF2A	FIXED INCOME	CHIQUITA BRANDS INTL INC	3/15/2009	575000	592,968 75
JF2G	FIXED INCOME	CINCINNATI GAS + ELEC CO	9/15/2012	75000	75,699 94
JF2G	FIXED INCOME	CINGULAR WIRELESS LLC	12/15/2031	380000	401,303 75
JF2G	FIXED INCOME	CIRCUIT CITY CR CARD MASTER TR	2/15/2006	300000	300,000 00
JF2G	FIXED INCOME	CIT GROUP INC MT SR NTS	5/17/2004	155000	158,840 25
JF2G	FIXED INCOME	CITIGROUP INC	10/1/2010	500000	582,245 05
JF2G	FIXED INCOME	CITIGROUP INC	5/10/2006	1000000	1,075,830 00
JF2G	FIXED INCOME	CITIGROUP INC	8/27/2012	305000	323,225 12
JF2A	FIXED INCOME	CLARK REFG + MARKETING INC	11/15/2007	1700000	1,536,375 00
JF2E	FIXED INCOME	CMS PANHANDLE HLDG CO	3/15/2004	2000000	1,940,000 00
JF2E	FIXED INCOME	COASTAL CORP	2/15/2027	1000000	767,500 00
JF2A	FIXED INCOME	COLUMBIA HCA HEALTHCARE CORP	7/1/2007	2000000	2,085,000 00
JF2G	FIXED INCOME	COMCAST CABLE COMMUNICATIONS	6/15/2013	375000	401,700 86
JF2G	FIXED INCOME	COMM 2001 J1	2/16/2034	278894 07	304,582 28
JF2G	FIXED INCOME	COMMERCIAL MTG ACCEP CORP	9/15/2030	350000	381,339 10
JF2G	FIXED INCOME	CONAGRA INC	9/15/2010	300000	360,039 93
JF2G	FIXED INCOME	CONAGRA INC	9/15/2011	250000	285,315 82
JF2G	FIXED INCOME	CONOCO FDG CO	10/15/2011	485000	543,839 91
JF2E	FIXED INCOME	CONOCO INC	4/15/2029	255000	287,407 98
JF2G	FIXED INCOME	CONOCO INC	4/15/2009	325000	371,171 19
JF2G	FIXED INCOME	CONSECO FIN SECURITIZATIONS	12/31/2049	323266 61	326,600 46
JF2G	FIXED INCOME	CONSECO FIN SECURITIZN CORP	5/1/2033	66694 61	66,441 90

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	CONSTELLATION ENERGY GROUP INC	9/1/2009	105000	107,768 58
JF2G	FIXED INCOME	CORE INVT GRADE BD TR I	1/130/2007	1315000	1,336,723 80
JF2G	FIXED INCOME	CORPORACION ANDINA DE FOMENTO	1/18/2011	300000	323,487 00
JF2G	FIXED INCOME	COUNTRYWIDE FDG CORP MTN	6/15/2004	325000	336,122 64
JF2G	FIXED INCOME	COUNTRYWIDE HOME LNS INC	8/1/2006	250000	266,333 50
JF2G	FIXED INCOME	COX COMMUNICATIONS INC NEW	3/15/2011	265000	281,735 20
JF2G	FIXED INCOME	COX ENTERPRISES INC	2/15/2007	155000	173,254 46
JF2G	FIXED INCOME	CREDIT SUISSE FB USA INC	8/1/2006	395000	423,685 10
JF2E	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	10/19/2039	1330440 02	1,349,510 81
JF2E	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	3/25/2032	1263490 21	1,249,718 17
JF2G	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	11/15/2036	5175000	459,334 03
JF2G	FIXED INCOME	CREDIT SUISSE FIRST BOSTON USA	11/15/2011	250000	259,916 40
JF2G	FIXED INCOME	CREDIT SUISSE FIRST BOSTON USA	1/15/2008	380000	387,392 48
JF2G	FIXED INCOME	CRH AMER INC	3/15/2012	130000	144,637 57
JF2G	FIXED INCOME	CSX CORP	5/1/2007	100000	114,305 18
JF2A	FIXED INCOME	CUMMINS INC	12/1/2010	125000	133,125 00
JF2G	FIXED INCOME	CVS CORP	3/15/2006	335000	359,161 54
JF2E	FIXED INCOME	DAIMLER CHRYSLER HLDGS	1/18/2031	625000	758,784 69
JF2G	FIXED INCOME	DAIMLER CHRYSLER NA HLDG CORP	1/15/2012	500000	556,881 20
JF2E	FIXED INCOME	DAIMLER CHRYSLER NORTH AMER	6/15/2010	270000	316,243 47
JF2A	FIXED INCOME	DANA CORP	8/15/2011	750000	728,437 50
JF2A	FIXED INCOME	DANA CORP	3/15/2010	750000	773,437 50
JF2G	FIXED INCOME	DEERE + CO	5/15/2030	300000	380,509 95
JF2G	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN B V	6/1/2032	65000	81,729 91
JF2E	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN BV	6/15/2030	1550000	1,792,187 50
JF2G	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN BV	6/15/2030	100000	115,625 00
JF2G	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN BV	6/15/2005	215000	234,168 88
JF2A	FIXED INCOME	DEVELOPERS DIVERSIFIED RLTY	7/15/2018	1000000	1,010,096 30
JF2G	FIXED INCOME	DEVON FING CORP U L C	9/30/2031	275000	322,134 97

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	DISCOVER CARD MT 1	9/18/2007	520000	521,543 88
JF2G	FIXED INCOME	DISCOVER CARD MT 1	7/15/2007	185000	185,115 63
JF2G	FIXED INCOME	DISNEY WALT CO NEW MTN BK ENTR	3/1/2012	465000	509,638 51
JF2G	FIXED INCOME	DOMINION RES INC VA	7/15/2003	250000	256,324 65
JF2G	FIXED INCOME	DOW CHEM CO	11/1/2029	375000	396,254 77
JF2G	FIXED INCOME	DTE ENERGY CO	6/1/2006	125000	136,600 71
JF2G	FIXED INCOME	DUKE RLTY CORP	8/15/2012	185000	184,364 15
JF2G	FIXED INCOME	DVI RECEIVABLES XVII LLC	6/11/2010	420000	421,706 46
JF2E	FIXED INCOME	DYNEGY HLDGS INC	2/15/2012	400000	136,000 00
JF2E	FIXED INCOME	EAST COAST PWR L L C	3/31/2008	1143350 62	909,085 74
JF2A	FIXED INCOME	ECHOSTAR DBS CORP	2/1/2006	2000000	2,080,000 00
JF2E	FIXED INCOME	EDISON INTL	9/15/2004	1000000	930,000 00
JF2E	FIXED INCOME	EL PASO CORP	5/6/2009	700000	455,414 50
JF2G	FIXED INCOME	EOP OPER LTD PARTNERSHIP	7/15/2011	250000	269,901 52
JF2G	FIXED INCOME	EXELON CORP	5/1/2011	250000	273,229 70
JF2A	FIXED INCOME	EXIDE CORP	4/15/2005	1600000	136,000 00
JF2A	FIXED INCOME	EXTENDED STAY AMER INC	6/15/2011	1000000	1,015,000 00
JF2G	FIXED INCOME	FED HM LN PC	8/1/2032	120647 41	127,014 38
JF2G	FIXED INCOME	FED HM LN PC	8/1/2032	107807 46	113,496 83
JF2G	FIXED INCOME	FED HM LN PC	1/1/2029	521950 52	545,193 60
JF2G	FIXED INCOME	FED HM LN PC	6/1/2032	85685 89	90,207 83
JF2G	FIXED INCOME	FED HM LN PC	7/1/2017	245904 68	257,229 75
JF2G	FIXED INCOME	FED HM LN PC	9/1/2017	271875 32	284,396 46
JF2G	FIXED INCOME	FED HM LN PC	9/1/2032	244432 01	257,331 52
JF2G	FIXED INCOME	FED HM LN PC	7/1/2032	30648 1	32,265 50
JF2G	FIXED INCOME	FED HM LN PC	7/1/2032	38270 22	40,289 87
JF2G	FIXED INCOME	FED HM LN PC	8/1/2032	69930 16	73,620 61
JF2G	FIXED INCOME	FED HM LN PC	11/1/2032	375000 64	394,790 70
JF2G	FIXED INCOME	FED HM LN PC	7/1/2020	77141 56	84,695 13

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	FED HM LN PC C00835	7/1/2029	132175 8	138,061 75
JF2G	FIXED INCOME	FED HM LN PC C01211	8/1/2031	614655 2	647,092 64
JF2G	FIXED INCOME	FED HM LN PC C26039	5/1/2029	571855 23	597,320 63
JF2G	FIXED INCOME	FED HM LN PC C38954	2/1/2030	156928 6	163,916 82
JF2G	FIXED INCOME	FED HM LN PC C43638	9/1/2024	87073 25	91,467 73
JF2G	FIXED INCOME	FED HM LN PC C46106	11/1/2029	677905 94	703,539 26
JF2E	FIXED INCOME	FED HOME LN MTG ASSN	4/15/2005	1200000	1,211,600 28
JF2A	FIXED INCOME	FEDDERS NORTH AMER INC	8/15/2007	500000	380,000 00
JF2G	FIXED INCOME	FEDERAL HOME LN BKS	4/15/2004	1310000	1,347,897 64
JF2G	FIXED INCOME	FEDERAL HOME LN BKS	2/15/2007	2650000	2,899,569 31
JF2G	FIXED INCOME	FEDERAL HOME LN BKS	6/15/2004	200000	205,236 70
JF2E	FIXED INCOME	FEDERAL HOME LN MTG CORP	9/17/2031	2811472 88	3,110,442 38
JF2E	FIXED INCOME	FEDERAL HOME LN MTG CORP	2/15/2025	3500000	3,506,303 85
JF2E	FIXED INCOME	FEDERAL HOME LN MTG CORP	1/15/2029	578435 6	598,654 06
JF2E	FIXED INCOME	FEDERAL HOME LN MTG CORP	9/15/2027	4768660 5	4,969,124 97
JF2E	FIXED INCOME	FEDERAL HOME LN MTG CORP	2/15/2027	1552839	1,582,227 72
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	3/15/2009	505000	566,621 72
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	3/15/2010	105000	125,914 05
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	3/15/2031	569000	681,975 52
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	3/25/2021	16244 5	16,244 50
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	7/25/2031	645554 37	645,650 56
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	9/25/2031	273223 32	271,899 83
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	2/4/2005	3515000	3,524,344 63
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	2/15/2005	1880000	1,960,010 92
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	7/15/2032	1150000	1,297,348 58
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	3/15/2007	775000	837,338 60
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	7/15/2012	956000	1,017,190 88
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP	5/25/2030	2969521 11	2,954,673 50
JF2G	FIXED INCOME	FEDERAL HOME LN MTG CORP MTN	8/20/2012	2400000	2,448,414 00



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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2E	FIXED INCOME	FEDERAL MOGUL CORP	7/1/2004	2000000	320,000 00
JF2E	FIXED INCOME	FEDERAL NATL MTG ASSN	7/25/2019	2066659 32	2,090,204 36
JF2E	FIXED INCOME	FEDERAL NATL MTG ASSN	5/18/2026	916379 88	925,931 31
JF2E	FIXED INCOME	FEDERAL NATL MTG ASSN	9/25/2010	3936860 31	3,961,171 60
JF2E	FIXED INCOME	FEDERAL NATL MTG ASSN	2/25/2025	2500000	2,502,395 25
JF2E	FIXED INCOME	FEDERAL NATL MTG ASSN	8/25/2008	2177846 89	2,189,618 15
JF2E	FIXED INCOME	FEDERAL NATL MTG ASSN	9/25/2032	1200000	1,267,874 76
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	4/18/2027	205123 84	207,526 31
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	5/14/2004	255000	269,249 73
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	8/15/2004	5255000	5,665,064 99
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	1/15/2010	705000	853,655 88
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	12/25/2023	217028 85	226,449 16
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	5/15/2008	65000	73,634 96
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	5/15/2030	50000	62,894 84
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	7/15/2005	470000	527,103 07
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	5/15/2011	1125000	1,272,570 07
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	7/18/2006	2215000	2,266,403 50
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	10/15/2006	50000	53,066 48
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	6/25/2025	135560 55	135,550 53
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	3/25/2032	116973 76	116,704 57
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	3/15/2012	510000	581,771 94
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	6/25/2032	410251 48	410,132 55
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	10/25/2021	2000000	2,084,660 00
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	7/25/2032	2102325 44	2,096,542 15
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	6/18/2007	550000	573,204 11
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN	7/25/2005	12727414 08	1,141,521 77
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN GTD	1/17/2013	96587 56	103,592 67
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN GTD	8/25/2032	916111 88	915,901 63
JF2E	FIXED INCOME	FEDERAL NATL MTG ASSN REMIC	8/25/2007	1961604 51	1,995,681 31

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JF2E	FIXED INCOME	FEDERAL NATL MTG ASSN REMIC	9/25/2011	1500000	1,519,440 15
JF2G	FIXED INCOME	FEDERAL NATL MTG ASSN REMIC	5/25/2011	415000	466,709 46
JF2G	FIXED INCOME	FEDEX CORP	2/15/2006	160000	178,052 13
JF2A	FIXED INCOME	FELCOR SUITES LTD PARTNERSHIP	10/11/2007	2000000	1,895,000 00
JF2A	FIXED INCOME	FERRRELLGAS PARTNER LP	6/15/2012	700000	724,500 00
JF2G	FIXED INCOME	FHLMC TBA JAN 15 GOLD SINGLE	12/11/2099	1335000	1,404,878 97
JF2E	FIXED INCOME	FHLMC TBA JAN 30 GOLD SINGLE	12/11/2099	2700000	28,130,625 00
JF2G	FIXED INCOME	FHLMC TBA JAN 30 GOLD SINGLE	12/11/2099	1335000	1,380,056 25
JF2G	FIXED INCOME	FHLMC TBA JAN 30 GOLD SINGLE	12/11/2099	80000	84,962 50
JF2G	FIXED INCOME	FHLMC TBA JAN 30 GOLD SINGLE	12/11/2099	580000	609,498 45
JF2A	FIXED INCOME	FINLAY FINE JEWELRY CORP	5/11/2008	1250000	1,175,000 00
JF2G	FIXED INCOME	FIRST DEP MASTER TR	8/15/2007	320000	320,200 00
JF2G	FIXED INCOME	FIRST ENERGY CORP	11/15/2031	280000	270,185 64
JF2G	FIXED INCOME	FIRST FRANKLIN CI 1	6/25/2032	164366 43	163,955 51
JF2G	FIXED INCOME	FIRST FRANKLIN MTG LN TR	4/25/2032	310563 71	310,515 26
JF2G	FIXED INCOME	FIRST FRANKLIN MTG LN TR	4/25/2032	995000	1,020,186 43
JF2G	FIXED INCOME	FIRST UNION LEHMAN BROS BK	11/18/2035	425000	473,185 69
JF2G	FIXED INCOME	FIRST UNION LEHMAN BROS MTG TR	11/18/2029	135000	151,118 57
JF2A	FIXED INCOME	FISHER SCIENTIFIC INTL INC	2/11/2008	1000000	1,046,250 00
JF2G	FIXED INCOME	FLEET CR CARD MASTER TR II	10/15/2007	3285000	3,285,512 46
JF2G	FIXED INCOME	FLEET FINANCIAL GROUP	7/11/2004	500000	537,748 85
JF2G	FIXED INCOME	FLORIDA WINDSTORM UNDERWRITING	2/25/2019	275000	308,660 00
JF2G	FIXED INCOME	FNMA TBA FEB 30 SINGLE FAM	12/31/2099	5290000	5,448,286 85
JF2G	FIXED INCOME	FNMA TBA FEB 30 SINGLE FAM	12/31/2099	1405000	1,476,347 59
JF2E	FIXED INCOME	FNMA TBA JAN 15 SINGLE FAM	12/31/2099	9500000	9,835,468 75
JF2G	FIXED INCOME	FNMA TBA JAN 15 SINGLE FAM	12/31/2099	4290000	4,441,490 63
JF2G	FIXED INCOME	FNMA TBA JAN 15 SINGLE FAM	12/11/2099	4005000	4,183,347 46
JF2G	FIXED INCOME	FNMA TBA JAN 15 SINGLE FAM	12/11/2099	1240000	1,306,843 69
JF2G	FIXED INCOME	FNMA TBA JAN 15 SINGLE FAM	12/31/2099	2200000	2,251,218 64

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JF2G	FIXED INCOME	FNMA TBA JAN 30 SINGLE FAM	12/1/2099	4265000	4,347,634 38
JF2G	FIXED INCOME	FNMA TBA JAN 30 SINGLE FAM	12/1/2099	2855000	3,001,764 70
JF2G	FIXED INCOME	FNMA TBA JAN 30 SINGLE FAM	12/1/2099	3600000	386,887 50
JF2E	FIXED INCOME	FNMA POOL	7/1/2017	934231 36	987,146 78
JF2G	FIXED INCOME	FNMA POOL	7/1/2031	147073 76	158,477 73
JF2G	FIXED INCOME	FNMA POOL	4/1/2024	62439 99	65,542 48
JF2G	FIXED INCOME	FNMA POOL	7/1/2025	42325 47	44,428 52
JF2G	FIXED INCOME	FNMA POOL	10/1/2031	25045 19	26,627 15
JF2G	FIXED INCOME	FNMA POOL	3/1/2030	25904 96	27,541 22
JF2G	FIXED INCOME	FNMA POOL	5/1/2032	45251 36	48,109 62
JF2G	FIXED INCOME	FNMA POOL	6/1/2032	3499836 18	3,686,311 65
JF2G	FIXED INCOME	FNMA POOL	6/1/2032	486184 16	516,893 54
JF2G	FIXED INCOME	FNMA POOL	6/1/2032	728419 69	774,429 66
JF2G	FIXED INCOME	FNMA POOL	8/1/2032	26512 85	27,925 49
JF2G	FIXED INCOME	FNMA POOL	2/1/2032	1547956 51	1,630,433 49
JF2G	FIXED INCOME	FNMA POOL	6/1/2032	2964192 72	3,122,128 47
JF2G	FIXED INCOME	FNMA POOL	7/1/2032	818901 34	870,626 51
JF2G	FIXED INCOME	FNMA POOL	9/1/2017	203595 52	213,162 92
JF2E	FIXED INCOME	FNMA POOL	3/1/2016	835380 28	927,800 66
JF2G	FIXED INCOME	FNMA POOL	6/1/2018	127285 47	142,968 07
JF2G	FIXED INCOME	FNMA POOL	10/1/2008	44530 9	46,929 65
JF2G	FIXED INCOME	FNMA POOL	3/1/2021	200835 83	226,008 99
JF2G	FIXED INCOME	FNMA POOL	11/1/2008	201454 14	212,305 91
JF2G	FIXED INCOME	FNMA POOL	9/1/2008	114081 22	120,226 46
JF2E	FIXED INCOME	FNMA POOL	3/1/2033	687579 84	700,580 60
JF2G	FIXED INCOME	FNMA POOL	12/1/2011	925329 88	985,946 20
JF2G	FIXED INCOME	FNMA POOL	8/1/2028	91183 38	95,172 65
JF2G	FIXED INCOME	FNMA POOL	9/1/2028	75205 56	78,495 80
JF2G	FIXED INCOME	FNMA POOL	10/1/2028	82108 86	85,701 12

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JF2G	FIXED INCOME	260108	12/1/2008	89963 66	94,809 75
JF2G	FIXED INCOME	260920	12/1/2008	77289 81	81,453 20
JF2G	FIXED INCOME	261222	12/1/2008	283277 55	298,536 92
JF2G	FIXED INCOME	264285	12/1/2008	120844 82	127,354 39
JF2G	FIXED INCOME	303075	11/1/2024	271184 97	284,659 47
JF2G	FIXED INCOME	313828	10/1/2027	15226 85	16,085 74
JF2G	FIXED INCOME	313895	12/1/2012	111808 29	118,350 82
JF2G	FIXED INCOME	323422	12/1/2028	129891 21	135,776 91
JF2G	FIXED INCOME	323835	5/1/2029	2110497 38	2,202,831 64
JF2G	FIXED INCOME	325370	1/1/2026	48345 12	51,192 95
JF2G	FIXED INCOME	329050	11/1/2025	90230 31	95,545 43
JF2G	FIXED INCOME	331645	1/1/2011	9447 12	10,011 73
JF2G	FIXED INCOME	373922	12/1/2024	275847 24	301,373 90
JF2G	FIXED INCOME	411738	2/1/2028	842111 9	880,270 10
JF2G	FIXED INCOME	415776	5/1/2013	42045 99	44,506 34
JF2G	FIXED INCOME	435206	7/1/2013	75047 77	79,415 78
JF2G	FIXED INCOME	438817	2/1/2013	171132 4	181,360 23
JF2G	FIXED INCOME	440753	12/1/2013	1647639 76	1,717,728 87
JF2G	FIXED INCOME	441396	8/1/2028	60451 42	63,096 17
JF2G	FIXED INCOME	445002	10/1/2013	13340 3	14,116 75
JF2G	FIXED INCOME	447981	9/1/2028	18169 68	18,964 60
JF2G	FIXED INCOME	452292	2/1/2029	72786 69	75,971 11
JF2G	FIXED INCOME	452469	11/1/2028	119102 2	124,312 92
JF2G	FIXED INCOME	499111	5/1/2029	960516 62	1,002,539 22
JF2G	FIXED INCOME	500335	6/1/2029	17984 9	19,165 86
JF2G	FIXED INCOME	501208	6/1/2029	47229 27	49,295 55
JF2G	FIXED INCOME	505728	7/1/2029	62506 89	65,241 57
JF2G	FIXED INCOME	513370	8/1/2029	863499 44	901,277 54
JF2G	FIXED INCOME	530691	4/1/2030	334753 88	352,589 97

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JF2G	FIXED INCOME	FNMA POOL	5/1/2030	205120 85	216,049 94
JF2E	FIXED INCOME	FNMA POOL	11/1/2016	4160939 33	4,396,617 43
JF2E	FIXED INCOME	FNMA POOL	2/1/2017	3449564 07	3,644,949 45
JF2G	FIXED INCOME	FNMA POOL	5/1/2032	659202 77	694,325 88
JF2G	FIXED INCOME	FNMA POOL	8/1/2030	22945 38	24,394 70
JF2G	FIXED INCOME	FNMA POOL	3/1/2031	73657 17	78,309 66
JF2G	FIXED INCOME	FNMA POOL	3/1/2031	1109544 81	1,179,628 21
JF2G	FIXED INCOME	FNMA POOL	10/1/2029	407330 71	425,151 43
JF2G	FIXED INCOME	FNMA POOL	6/1/2029	808083 8	835,231 05
JF2G	FIXED INCOME	FNMA POOL	10/1/2024	108624 54	114,021 82
JF2G	FIXED INCOME	FNMA POOL	10/1/2028	80208 97	83,843 44
JF2G	FIXED INCOME	FNMA POOL	2/1/2014	29594 51	30,853 43
JF2E	FIXED INCOME	FNMA POOL 252477	4/1/2029	1043826 82	1,089,494 24
JF2G	FIXED INCOME	FNMA POOL 252571	7/1/2029	14333 14	15,119 22
JF2E	FIXED INCOME	FNMA POOL 382094	12/1/2009	1950666 38	2,261,758 65
JF2E	FIXED INCOME	FNMA POOL 407870	3/1/2018	1538098 92	1,609,476 25
JF2G	FIXED INCOME	FNMA POOL 412816	3/1/2013	78013 38	82,020 71
JF2G	FIXED INCOME	FNMA POOL 479426	1/1/2029	594318 27	620,319 69
JF2G	FIXED INCOME	FNMA POOL 485442	2/1/2029	65052 52	67,898 57
JF2G	FIXED INCOME	FNMA POOL 485585	3/1/2029	98698 75	103,016 82
JF2G	FIXED INCOME	FNMA POOL 491672	3/1/2029	44912 51	46,877 43
JF2G	FIXED INCOME	FNMA POOL 503229	7/1/2029	510012 04	532,006 31
JF2G	FIXED INCOME	FNMA POOL 506458	8/1/2029	11213 19	11,810 64
JF2G	FIXED INCOME	FNMA TBA JAN 30 SINGLE FAM	12/1/2099	5900000	6,098,203 42
JF2G	FIXED INCOME	FORD CR AUTO OWNER TR	3/15/2005	675000	675,527 17
JF2G	FIXED INCOME	FORD CR AUTO OWNER TR	1/15/2006	1650000	1,651,288 65
JF2G	FIXED INCOME	FORD CR FLOORPLAN MSTR OWNR TR	7/17/2006	230000	230,179 63
JF2E	FIXED INCOME	FORD MTR CO DEL	10/1/2028	1175000	937,894 40
JF2E	FIXED INCOME	FORD MTR CO DEL	7/16/2031	1600000	1,399,179 04

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JF2G	FIXED INCOME	FORD MTR CO DEL	1/15/2032	135000	138,014 85
JF2G	FIXED INCOME	FORD MTR CO DEL	2/11/2029	1000000	771,234 90
JF2G	FIXED INCOME	FORD MTR CO DEL	7/16/2031	410000	358,539 63
JF2G	FIXED INCOME	FORD MTR CR CO	5/15/2005	400000	404,771 84
JF2G	FIXED INCOME	FORD MTR CR CO	3/15/2005	830000	852,915 80
JF2G	FIXED INCOME	FPL GROUP CAP INC	6/11/2009	400000	451,436 96
JF2E	FIXED INCOME	FRANCE TELECOM SA	3/11/2011	1500000	1,719,943 20
JF2G	FIXED INCOME	FRANCE TELECOM SA	3/11/2006	195000	208,908 96
JF2E	FIXED INCOME	FREDDIE MAC	12/15/2029	1526413 5	1,528,720 67
JF2A	FIXED INCOME	FRONTIER IOL CORP	2/15/2006	1000000	957,500 00
JF2A	FIXED INCOME	FRUIT OF THE LOOM INC	4/15/2006	1250000	168,750 00
JF2E	FIXED INCOME	G WING LTD	5/6/2004	1000000	994,950 00
JF2E	FIXED INCOME	GE CAP MGTG SVCS INC	7/25/2029	1826785 12	1,867,320 75
JF2E	FIXED INCOME	GEMSTONE INV LTD	10/31/2004	700000	588,000 00
JF2E	FIXED INCOME	GENERAL ELEC CAP CORP MTN	1/15/2013	900000	921,258 81
JF2G	FIXED INCOME	GENERAL ELEC CAP CORP MTN	11/11/2005	85000	93,165 99
JF2G	FIXED INCOME	GENERAL ELEC CAP CORP MTN	2/15/2012	270000	288,729 95
JF2G	FIXED INCOME	GENERAL ELEC CAP CORP MTN	3/15/2032	550000	608,034 79
JF2G	FIXED INCOME	GENERAL ELEC CAP CORP MTN	6/15/2012	360000	389,250 00
JF2G	FIXED INCOME	GENERAL ELEC CAP CORP MTN	1/15/2013	690000	706,298 42
JF2E	FIXED INCOME	GENERAL MTRS ACCEP CORP	9/15/2011	290000	288,752 80
JF2E	FIXED INCOME	GENERAL MTRS ACCEP CORP	11/11/2031	1685000	1,685,187 54
JF2E	FIXED INCOME	GENERAL MTRS ACCEP CORP	8/28/2012	500000	497,549 80
JF2G	FIXED INCOME	GENERAL MTRS ACCEP CORP	9/15/2006	275000	282,523 37
JF2G	FIXED INCOME	GENERAL MTRS ACCEP CORP	9/15/2011	1600000	1,593,118 88
JF2G	FIXED INCOME	GENERAL MTRS ACCEP CORP	11/11/2031	695000	695,077 35
JF2G	FIXED INCOME	GENERAL MTRS ACCEP CORP MTN	1/30/2004	435000	442,399 61
JF2E	FIXED INCOME	GEORGIS ST	5/11/2020	1000000	1,040,270 00
JF2E	FIXED INCOME	GERMANY(FED REP)	1/4/2007	800000	922,221 50

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JF2E	FIXED INCOME	GERMANY(FED REPUBLIC OF)	7/4/2010	500000	566,907 11
JF2A	FIXED INCOME	GIANT INDS INC	9/1/2007	1700000	1,173,000 00
JF2G	FIXED INCOME	GMAC COML MTG SEC INC	1/15/2012	322656 28	323,382 26
JF2G	FIXED INCOME	GMAC HOME EQUITY LN TR	6/25/2027	33595 43	33,590 19
JF2E	FIXED INCOME	GOLDMAN SACHS GROUP INC	1/15/2011	500000	556,380 95
JF2E	FIXED INCOME	GOLDMAN SACHS GROUP INC	1/15/2012	500000	554,858 90
JF2A	FIXED INCOME	GREY WOLF INC	7/1/2007	1000000	1,022,500 00
JF2G	FIXED INCOME	GREYHOUND FUNDING	9/7/2006	115000	115,050 63
JF2G	FIXED INCOME	GS MTG SECS CORP II	8/5/2018	211727 07	228,069 71
JF2G	FIXED INCOME	GSAMP TR	7/25/2032	192559 19	198,185 77
JF2E	FIXED INCOME	GTE CORP	4/15/2028	415000	435,055 58
JF2A	FIXED INCOME	HAMMONS JOHN Q HOTELS L P	5/15/2012	1500000	1,511,250 00
JF2A	FIXED INCOME	HARRAHS OPER INC	12/15/2005	1750000	1,861,562 50
JF2A	FIXED INCOME	HEALTHCARE RLTY TR IN	5/1/2011	1000000	1,116,691 20
JF2A	FIXED INCOME	HMH PPTY INC	8/1/2008	1800000	1,721,250 00
JF2A	FIXED INCOME	HOLLYWOOD PK INC	8/1/2007	1000000	890,000 00
JF2G	FIXED INCOME	HOLMES FING NO 1 PLC	7/15/2005	1000000	1,003,880 00
JF2G	FIXED INCOME	HOLMES FING NO 3 PLC	1/15/2007	660000	660,000 00
JF2G	FIXED INCOME	HOLMES FING NO 6 PLC	4/15/2008	100000	100,031 00
JF2G	FIXED INCOME	HONDA AUTO RECEIVABLES	9/17/2007	360000	378,056 16
JF2G	FIXED INCOME	HOUSEHOLD FIN CORP	7/15/2010	420000	477,413 87
JF2G	FIXED INCOME	HOUSEHOLD FIN CORP	5/15/2011	75000	80,171 79
JF2G	FIXED INCOME	HOUSEHOLD FIN CORP	5/15/2012	295000	320,661 46
JF2A	FIXED INCOME	HUNTSMAN ICI CHEMS LLC	7/1/2009	1000000	825,000 00
JF2E	FIXED INCOME	INT RATE SWAP	3/17/2003	-560000000	(1,113 68)
JF2G	FIXED INCOME	INTERNATIONAL PAPER CO	10/30/2012	310000	321,504 60
JF2A	FIXED INCOME	INTL GAME TECHNOLOGY	5/15/2009	1000000	1,110,000 00
JF2A	FIXED INCOME	INTRAWEST CORP	2/1/2010	750000	765,000 00
JF2E	FIXED INCOME	IRS GBP SWPV16167 SWP016165	3/15/2017	3800000	26,061 04

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JF2E	FIXED INCOME	IRS JPY P001027 V01029	5/17/2004	-500000000	(7,204 85)
JF2E	FIXED INCOME	IRS USD	6/18/2013	-2200000	(99,387 20)
JF2E	FIXED INCOME	IRS USD	6/18/2023	-2700000	(295,876 80)
JF2G	FIXED INCOME	IRWIN WHOLE LN HOME EQUITY TR	7/25/2014	178765 71	178,751 68
JF2G	FIXED INCOME	ISRAEL ELEC CORP LTD MTN	5/30/2011	350000	361,815 96
JF2A	FIXED INCOME	ITT CORP NEW	11/15/2015	1500000	1,425,000 00
JF2G	FIXED INCOME	J P MORGAN CHASE + CO	3/1/2007	100000	107,074 70
JF2G	FIXED INCOME	J P MORGAN CHASE COMPL MTG SECS	10/12/2037	588039 62	603,778 91
JF2G	FIXED INCOME	KEYSPAN CORP	11/15/2010	350000	411,250 00
JF2E	FIXED INCOME	KFW INTL FIN INC	4/18/2005	3800000	3,983,487 18
JF2G	FIXED INCOME	KOHL'S CORP	6/1/2029	300000	348,506 37
JF2G	FIXED INCOME	KOREA DEV BK	11/16/2006	520000	554,706 36
JF2A	FIXED INCOME	KOREA REP	4/15/2008	1350000	1,675,515 51
JF2G	FIXED INCOME	KROGER CO	9/15/2006	250000	282,356 05
JF2G	FIXED INCOME	KROGER CO	4/1/2011	160000	174,914 22
JF2G	FIXED INCOME	KROGER CO	4/15/2012	100000	110,067 79
JF2A	FIXED INCOME	LAMAR MEDIA CORP	12/1/2006	1200000	1,240,500 00
JF2G	FIXED INCOME	LB UBS COMPL MTG TR	9/15/2031	1350000	1,371,976 92
JF2A	FIXED INCOME	LEAR CORP	5/15/2009	1500000	1,575,000 00
JF2G	FIXED INCOME	LEHMAN BROS HLDG	2/1/2008	1000000	1,134,605 90
JF2A	FIXED INCOME	LENMAR CORP	3/1/2009	1600000	1,650,000 00
JF2E	FIXED INCOME	LIMESTONE ELECTRON TR	3/15/2003	200000	188,000 00
JF2A	FIXED INCOME	LNR PPTY CORP	1/15/2009	1000000	1,010,000 00
JF2E	FIXED INCOME	LONGN IS COLLEGE HOSP N Y REV	8/15/2024	2000000	2,309,120 00
JF2G	FIXED INCOME	LOWES COS INC	2/15/2028	175000	194,133 24
JF2A	FIXED INCOME	LYONDELL CHEMICAL CO	5/1/2007	1200000	1,125,000 00
JF2A	FIXED INCOME	LYONDELL CHEMICAL CO	12/15/2008	550000	497,750 00
JF2A	FIXED INCOME	M D C HLDGS INC	2/1/2008	2000000	2,070,000 00
JF2A	FIXED INCOME	MALAYSIA	7/15/2011	1100000	1,275,033 21



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PART II, Line 10c

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2A	FIXED INCOME	MANDALAY RESORT GROUP	8/1/2007	1350000	1,471,500 00
JF2G	FIXED INCOME	MARATHON OIL CORP	3/15/2032	125000	127,787 70
JF2G	FIXED INCOME	MASCO CORP	3/15/2006	90000	98,256 90
JF2G	FIXED INCOME	MASCO CORP	5/3/2004	75000	78,026 41
JF2G	FIXED INCOME	MBNA ASSET BACKED NT TR	11/15/2005	645000	655,280 01
JF2G	FIXED INCOME	MBNA CR CARD MASTER NT TR	7/15/2014	205000	216,787 50
JF2G	FIXED INCOME	MBNA MASTER CR CARD TR II	7/15/2007	465000	466,162 50
JF2G	FIXED INCOME	MBNA MASTER CR CARD TR II	10/15/2012	700000	831,250 00
JF2G	FIXED INCOME	MEADWESTVACO CORP	4/1/2012	250000	276,622 17
JF2A	FIXED INCOME	MEDIACOM LLC / MEDIACOM CAP CO	1/15/2013	1200000	1,092,000 00
JF2G	FIXED INCOME	MELTON RESIDENTIAL FDG CORP	6/15/2030	185073 55	185,698 43
JF2G	FIXED INCOME	MERIT SECURITIES CORP	9/28/2025	110971 68	111,586 46
JF2G	FIXED INCOME	METRIS MASTER TR	5/20/2009	405000	395,999 73
JF2G	FIXED INCOME	MEXICO UNITED MEXICAN STS	12/30/2019	250000	264,375 00
JF2E	FIXED INCOME	MEXICO(UTD MEX ST)	12/31/2019	500000	494,375 00
JF2E	FIXED INCOME	MID ST TR IV	4/1/2030	1904305 27	2,095,478 48
JF2G	FIXED INCOME	MIDAMERICAN FDG LLC	3/1/2029	250000	263,635 00
JF2E	FIXED INCOME	MIDDLETOWN TRUST	7/15/2010	2433902 69	2,497,914 33
JF2A	FIXED INCOME	MILLENNIUM AMER INC	6/15/2008	1300000	1,355,250 00
JF2A	FIXED INCOME	MILLENNIUM AMER INC	6/15/2008	500000	521,250 00
JF2A	FIXED INCOME	MIRANT AMERICAS GENERATION LLC	5/1/2011	1000000	430,000 00
JF2G	FIXED INCOME	MMCA AUTO OWNER TR	6/15/2005	550000	573,547 15
JF2G	FIXED INCOME	MMCA AUTO OWNER TR	5/15/2005	120378 04	120,359 26
JF2G	FIXED INCOME	MMCA AUTO OWNER TR	9/15/2005	24467 05	24,455 57
JF2G	FIXED INCOME	MORGAN J P COML MTG FIN CORP	9/15/2029	978314 24	1,054,190 04
JF2G	FIXED INCOME	MORGAN J P COML MTG FIN CORP	4/15/2010	75902 65	75,896 92
JF2E	FIXED INCOME	MORGAN STANLEY + CO INC	9/15/2011	2592000	2,977,956 58
JF2E	FIXED INCOME	MORGAN STANLEY CAP I INC	2/15/2020	849999 95	853,833 53
JF2G	FIXED INCOME	MORGAN STANLEY GROUP INC	4/15/2006	1000000	1,099,949 10

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	MOTOROLA INC	11/15/2010	140000	142,213 65
JF1G	FIXED INCOME	MRV COMMUNICATIONS INC	6/15/2003	500000	457,500 00
JF2A	FIXED INCOME	MURRIN MURRIN HLDGS PTY LTD	8/31/2007	1500000	360,000 00
JF2G	FIXED INCOME	NATIONAL CITY AUTO REC TR	8/15/2009	520000	551,200 00
JF2G	FIXED INCOME	NATIONAL RURAL UTILS COOP FIN	8/28/2009	280000	301,979 13
JF2A	FIXED INCOME	NATIONAL STEEL	8/1/2006	1187010 65	451,064 05
JF2G	FIXED INCOME	NATIONSBANK CORP	8/15/2004	500000	545,347 75
JF2G	FIXED INCOME	NEW BRUNSWICK PROV CDA	6/29/2004	450000	487,348 11
JF2G	FIXED INCOME	NEWS AMER HLDGS INC	1/20/2024	625000	643,548 12
JF2A	FIXED INCOME	NEXTEL COMMUNICATIONS	11/15/2009	1500000	1,351,875 00
JF2A	FIXED INCOME	NINE WEST GROUP INC	8/15/2005	1500000	1,673,788 65
JF2G	FIXED INCOME	NORFOLK SOUTHN CORP	4/15/2009	480000	538,213 25
JF2A	FIXED INCOME	NORSKE SKOG CDA LTD	6/15/2011	1350000	1,360,125 00
JF2A	FIXED INCOME	NORTEK INC	3/15/2007	1200000	1,189,500 00
JF2G	FIXED INCOME	NORTHERN STS PWR CO MN	8/28/2012	755000	829,887 54
JF2G	FIXED INCOME	NPF XII INC	5/2/2005	860000	176,300 00
JF2A	FIXED INCOME	NUOVO ENERGY CO	6/1/2008	1000000	1,005,000 00
JF2A	FIXED INCOME	NVR INC	6/1/2005	1500000	1,560,000 00
JF2E	FIXED INCOME	OFFSET TO OPTION PURCHASE OBLIGATION			1,529,453 23
JF2G	FIXED INCOME	ONCOR ELEC DELIVERY CO	5/1/2012	510000	518,671 33
JF2G	FIXED INCOME	OPTION ONE MTG SECS CORP	10/26/2008	136938 93	136,596 58
JF2G	FIXED INCOME	OPTION ONE MTG SECS CORP	4/26/2009	403246 41	403,325 28
JF2A	FIXED INCOME	OWENS BROCKWAY GLASS CONTAINER	2/15/2009	800000	814,000 00
JF2E	FIXED INCOME	PACIFIC GAS + ELEC CO	8/1/2026	1500000	1,387,500 00
JF2A	FIXED INCOME	PANAMA (REPUBLIC)	7/23/2012	250000	269,850 00
JF2A	FIXED INCOME	PANAMSAT CORP	2/1/2012	2000000	1,880,000 00
JF2A	FIXED INCOME	PARK PL ENTMT CORP	12/15/2005	1500000	1,515,000 00
JF2A	FIXED INCOME	PARK PL ENTMT CORP	5/15/2011	500000	511,250 00
JF2A	FIXED INCOME	PARKER DRILLING CO	11/15/2009	1000000	1,006,250 00

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	PECO ENERGY TRANS TR	3/1/2009	300000	333,399 00
JF2G	FIXED INCOME	PEMEX PROJ FDG MASTER TR	12/15/2014	485000	496,155 00
JF1G	FIXED INCOME	PENN TREATY AMERN CORP	10/15/2008	1180000	1,003,000 00
JF2G	FIXED INCOME	PERMANENT FING NO 1 PLC	6/10/2007	1530000	1,584,758 70
JF2A	FIXED INCOME	PETRONAS CAPITAL LIMITED	5/22/2012	700000	767,900 00
JF2A	FIXED INCOME	PHILIPPINES REP	1/18/2017	700000	721,875 00
JF2A	FIXED INCOME	PIEDMONT AVIATION INC ACQUIRED	5/8/2004	1061000	244,030 00
JF2E	FIXED INCOME	PIMCO FDS PAC INVT MGMT SER		1810826 458	12,349,836 44
JF2E	FIXED INCOME	PIMCO FDS PAC INVT MGMT SER		705936 55	7,701,767 76
JF2A	FIXED INCOME	PLAINS ALL AMERN PIPELINE L P	10/15/2012	500000	520,000 00
JF2A	FIXED INCOME	PLAYTEX PRODS INC	6/1/2011	1100000	1,222,375 00
JF2G	FIXED INCOME	PNC FDG CORP	11/1/2009	415000	481,231 05
JF2G	FIXED INCOME	PNC MTG SECURITIES CORP	9/25/2005	20105 48	20,633 25
JF2A	FIXED INCOME	POLAND REP	7/3/2012	500000	555,000 00
JF2A	FIXED INCOME	PRIME HOSPITALITY CORP	5/1/2012	1250000	1,192,187 50
JF2G	FIXED INCOME	PROCTER + GAMBLE PROFIT	1/1/2021	500000	687,440 00
JF2G	FIXED INCOME	PROGRESS ENERGY INC	3/1/2011	225000	247,298 11
JF2G	FIXED INCOME	QUEBEC PROV CDA	2/9/2024	500000	592,677 75
JF2A	FIXED INCOME	QUEBECOR MEDIA INC	7/15/2011	1000000	881,250 00
JF2E	FIXED INCOME	QWEST CAP FDG INC	2/15/2011	766000	509,390 00
JF2E	FIXED INCOME	QWEST CAP FDG INC	2/15/2031	50000	29,500 00
JF2E	FIXED INCOME	QWEST CAP FDG INC	8/3/2009	200000	134,500 00
JF2A	FIXED INCOME	R H DONNELLEY FIN CORP I	12/15/2012	200000	219,000 00
JF2G	FIXED INCOME	RENTAL CAR FIN CORP	8/25/2006	415000	413,589 00
JF2E	FIXED INCOME	RESIDENTIAL ACCREDIT LNS INC	6/25/2017	779146 51	793,592 82
JF2G	FIXED INCOME	RESIDENTIAL ASSET MTG PROD INC	12/25/2020	945602 98	945,760 61
JF2G	FIXED INCOME	RESIDENTIAL ASSET MTG PRODS	11/25/2021	317752 91	317,703 34
JF2G	FIXED INCOME	RESIDENTIAL ASSET MTG PRODS	9/25/2032	386871 39	386,025 30
JF2G	FIXED INCOME	RESIDENTIAL ASSET MTG PRODS IN	8/25/2020	145661 14	145,671 63

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	RESIDENTIAL ASSET MTG PRODS IN	4/25/2021	56427 56	56,418 76
JF2G	FIXED INCOME	RESIDENTIAL ASSET SEC MTG PASS	1/25/2022	747904 44	747,671 09
JF2G	FIXED INCOME	RESIDENTIAL ASSET SECURITIES	4/25/2018	836 59	836 59
JF2G	FIXED INCOME	RESIDENTIAL FDG MTG SECS	11/25/2017	68551 36	68,540 67
JF2G	FIXED INCOME	RESIDENTIAL FDG MTG SECS I INC	12/25/2025	70232 95	73,097 12
JF2E	FIXED INCOME	RESIDENTIAL FDG MTG SECS I INC	12/25/2025	612826 91	612,585 52
JF2G	FIXED INCOME	RESOLUTION FDG CORP	10/15/2019	815000	1,095,490 40
JF2A	FIXED INCOME	ROGERS CANTEL INC	10/1/2007	1500000	1,290,000 00
JF2A	FIXED INCOME	ROGERS COMMUNICATIONS INC	1/15/2006	1500000	1,438,125 00
JF2A	FIXED INCOME	ROYAL CARIBBEAN CRUISES LTD	2/2/2011	1500000	1,396,875 00
JF2A	FIXED INCOME	RUSSIA (GOVT OF)	5/14/2008	2500000	1,979,572 50
JF2A	FIXED INCOME	RUSSIA FEDERATION	5/14/2011	3300000	2,271,390 00
JF2G	FIXED INCOME	RYDER VEH LEASE TR	5/16/2005	67595 98	68,419 84
JF2G	FIXED INCOME	SACO I INC	7/25/2007	204022 54	203,822 72
JF2G	FIXED INCOME	SAFEMAY INC	3/1/2006	500000	541,368 90
JF2A	FIXED INCOME	SAKS INC	10/1/2011	500000	550,000 00
JF2G	FIXED INCOME	SASKATCHEWAN PROV CDA	7/15/2013	400000	494,502 24
JF2G	FIXED INCOME	SAXON ASSET SECS TR	10/25/2004	11517746 91	856,690 02
JF2G	FIXED INCOME	SBC COMMUNICATIONS INC	3/15/2011	500000	545,401 95
JF2G	FIXED INCOME	SEARS CR ACCOUNT MASTER TR II	2/18/2009	1075000	1,073,992 72
JF2G	FIXED INCOME	SEARS ROEBUCK ACCEP CORP	2/1/2011	75000	72,444 43
JF2A	FIXED INCOME	SEQUA CORP	8/1/2009	1750000	1,666,875 00
JF2A	FIXED INCOME	SINCLAIR BROADCAST GROUP INC	12/15/2011	1250000	1,359,375 00
JF2A	FIXED INCOME	SIX FLAGS INC	2/1/2009	1000000	965,000 00
JF2G	FIXED INCOME	SLM STUDENT LN TR	4/25/2007	393877 91	394,185 53
JF2E	FIXED INCOME	SMALL BUSINESS ADMIN	11/1/2016	640016 39	719,416 82
JF2A	FIXED INCOME	SOUTH AFRICA REP	4/25/2012	1000000	1,071,250 00
JF2E	FIXED INCOME	SOUTHERN NAT GAS CO	2/15/2031	200000	164,250 00
JF2G	FIXED INCOME	SPEAR LEEDS + KELLOGG LP	8/15/2005	500000	570,508 25

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2E	FIXED INCOME	SPRINT CAP CORP	5/1/2019	2150000	1,815,673.49
JF2E	FIXED INCOME	SPRINT CAP CORP	1/30/2011	500000	475,443.85
JF2G	FIXED INCOME	SPRINT CAP CORP	11/15/2008	200000	185,580.78
JF2G	FIXED INCOME	SPRINT CAP CORP	1/30/2006	250000	246,331.75
JF2A	FIXED INCOME	SPX CORP	1/1/2013	550000	557,562.50
JF2G	FIXED INCOME	STANDARD CHARTERED BK	5/30/2031	470000	512,940.00
JF2A	FIXED INCOME	STATION CASINOS INC	12/1/2008	1000000	1,045,000.00
JF2A	FIXED INCOME	STENA AB	6/15/2007	1375000	1,376,718.75
JF2G	FIXED INCOME	STILWELL FINL INC	11/1/2006	275000	278,773.22
JF2A	FIXED INCOME	STONE CONTAINER CORP	7/1/2012	1000000	1,041,250.00
JF2G	FIXED INCOME	STRUCTURED ASSET SECS CORP	8/25/2032	1174383.65	1,162,089.03
JF2G	FIXED INCOME	STRUCTURED ASSET SECS CORP	8/25/2032	63954.68	64,184.53
JF2A	FIXED INCOME	SUN INTL HOTELS LTD	8/15/2011	1500000	1,522,500.00
JF2G	FIXED INCOME	SUNTRUST BKS INC	2/15/2026	800000	858,907.04
JF2G	FIXED INCOME	SUPERIOR WHSL INVENTORY FING	4/15/2007	240000	240,487.44
JF2G	FIXED INCOME	SUPERIOR WHSL INVNTRY FIN TR 7	3/15/2006	290000	290,181.25
JF2E	OPTIONS	SWAP OPTION 3MO LIBOR		-23100000	(377,223.00)
JF2E	OPTIONS	SWAP OPTION 3MO LIBOR P015787		-7800000	(110,955.00)
JF2E	OPTIONS	SWAP OPTION 3MO LIBOR P015951		-1000000	(11,446.00)
JF2E	OPTIONS	SWAP OPTION 3MO LIBOR P030984		-23100000	(630,976.50)
JF2E	OPTIONS	SWAP OPTION 3MO LIBOR P031404		-2600000	(20,430.80)
JF2E	OPTIONS	SWAP OPTION 3MO LIBOR P031503	11/12/2003	-5000000	(39,290.00)
JF2E	OPTIONS	SWAP OPTION 3MO LIBOR P032097		-1000000	(19,493.00)
JF2A	FIXED INCOME	TANGER PPTYS LTD PARTNERSHIP	10/24/2004	2000000	1,995,580.00
JF2G	FIXED INCOME	TARGET CORP	5/15/2006	250000	273,671.02
JF2G	FIXED INCOME	TARGET CORP	7/15/2031	150000	169,711.68
JF2A	FIXED INCOME	TEEKAY SHIPPING CORP	2/1/2008	1600000	1,642,000.00
JF2G	FIXED INCOME	TELEFONICA EUROPE BV	9/15/2030	260000	316,922.97
JF2A	FIXED INCOME	TEMBEC INDS INC	3/15/2012	1000000	952,500.00

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	TENET HEALTHCARE CORP	12/1/2011	465000	424,052.66
JF2G	FIXED INCOME	TENNESSEE VALLEY AUTH	12/15/2017	225000	256,146.75
JF2A	FIXED INCOME	TERRA INDS	6/15/2005	1000000	910,000.00
JF2A	FIXED INCOME	TESORO PETE CORP	4/1/2012	750000	480,000.00
JF2G	FIXED INCOME	TIME WARNER INC	6/15/2018	295000	286,166.79
JF2A	FIXED INCOME	TOLL CORP	5/1/2009	1000000	1,025,000.00
JF2G	FIXED INCOME	TOYOTA AUTO RECEIVABLES	1/16/2006	3040000	3,040,000.00
JF2A	FIXED INCOME	TRIGO MARINE SVCS INC	5/15/2012	750000	683,437.50
JF2A	FIXED INCOME	TRICON GLOBAL RESTAURANTS INC	5/15/2008	1000000	1,062,500.00
JF2A	FIXED INCOME	TRUMP ATLANTIC CITY ASSOCS	5/1/2006	500000	387,500.00
JF2A	FIXED INCOME	TYCO INTL GROUP S A	2/15/2011	375000	353,437.50
JF2A	FIXED INCOME	U S AIR INC	1/1/2003	542000	136,177.50
JF2G	FIXED INCOME	U S BANCORP CAP I	12/15/2026	675000	773,882.03
JF2E	FIXED INCOME	U S DEPT VETERAN AFFAIRS REMIC	3/15/2029	1350000	1,409,598.45
JF2E	FIXED INCOME	U S WEST COMMUNICATION INC	11/10/2026	1000000	823,750.00
JF2E	FIXED INCOME	U S WEST COMMUNICATIONS INC	9/15/2033	500000	390,000.00
JF2G	FIXED INCOME	UNION PAC CORP	2/1/2008	450000	509,509.44
JF2A	FIXED INCOME	UNITED MEXICAN STS	1/14/2011	1500000	1,697,250.00
JF2E	FIXED INCOME	UNITED MEXICAN STS	1/14/2011	325000	367,737.50
JF2G	FIXED INCOME	UNITED MEXICAN STS	2/1/2010	500000	608,500.00
JF2A	FIXED INCOME	UNITED MEXICAN STS MTN	1/14/2012	1650000	1,769,625.00
JF2E	FIXED INCOME	UNITED MEXICAN STS MTN	8/15/2031	1085000	1,147,387.50
JF2A	FIXED INCOME	UNITED RENTALS INC	6/1/2008	1000000	837,500.00
JF2G	FIXED INCOME	UNITRIN INC	7/1/2007	430000	450,890.39
JF2E	FIXED INCOME	US WEST COMMUNICATIONS INC	11/1/2004	200000	192,500.00
JF2G	FIXED INCOME	VERIZON GLOBAL FDG CORP	12/1/2010	1000000	1,136,985.00
JF2G	FIXED INCOME	VERIZON WIRELESS CAP LLC	12/15/2006	275000	286,095.51
JF2G	FIXED INCOME	VIACOM INC	7/30/2010	1000000	1,186,446.90
JF2G	FIXED INCOME	VODAFONE AIRTOUCH PLC	2/15/2010	325000	388,112.01

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FUND	ASSET CLASS	SECURITY NAME	MATURITY DATE	PAR VALUE	MARKET VALUE
JF2G	FIXED INCOME	VODAFONE GROUP PLC NEW	11/30/2032	250000	247,048 80
JF2G	FIXED INCOME	VORNADO RLTY TR	6/15/2007	340000	349,350 00
JF2G	FIXED INCOME	WACHOVIA CORP 2ND NEW	11/11/2006	875000	933,367 92
JF2G	FIXED INCOME	WASHINGTON MUT FIN CORP	5/15/2011	345000	385,050 67
JF2A	FIXED INCOME	WESTERN RES INC	5/1/2007	1000000	933,750 00
JF2G	FIXED INCOME	WEYERHAEUSER CO	8/1/2006	250000	268,326 52
JF2G	FIXED INCOME	WFS FINL 2002 2 OWNER TR	2/20/2007	520000	533,975 00
JF2G	FIXED INCOME	WHOLE AUTO LN TR	8/15/2006	985000	995,465 63
JF2E	FIXED INCOME	WILLIAMS COS INC	7/15/2019	760000	435,100 00
JF2E	FIXED INCOME	WILLIAMS COS INC	1/15/2031	210000	110,512 50
JF2E	FIXED INCOME	WILLIAMS COS INC	3/15/2032	800000	488,000 00
JF2A	FIXED INCOME	WILLIAMS SCOTSMAN INC	6/1/2007	1750000	1,625,312 50
JF2A	FIXED INCOME	WILLIS CORROON CORP	2/1/2009	1500000	1,582,500 00
JF2A	FIXED INCOME	WORLD COLOR PRESS INC DEL	11/15/2008	2000000	2,081,860 00
JF2G	FIXED INCOME	WORLD FINL NETWORK CR CARD	6/16/2008	200000	200,343 80
JF2E	FIXED INCOME	WORLDCOM INC GA NEW	5/15/2011	81000	17,820 00
JF2G	FIXED INCOME	WYETH	3/15/2006	175000	189,812 51
JF2G	FIXED INCOME	XL CAP FIN EUROPE PLC	1/15/2012	125000	129,823 70
JF2A	FIXED INCOME	ZALE CORP NEW	10/1/2007	1500000	1,500,000 00

561,183,737 33

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FUND	ASSET CLASS	SECURITY NAME	MARKET VALUE
JF10	LIMITED PARTNERSHIP	ACCEL INTENET FUND IV L P	1,684,668 52
JF10	LIMITED PARTNERSHIP	ADVANCED TECHNOLOGY VEN VII LP	1,493,448 75
JF10	LIMITED PARTNERSHIP	AEA DENMARK LP	5,547,205 46
JF10	LIMITED PARTNERSHIP	AEA SCANDINAVIA II LP	29,271,176 43
JF10	LIMITED PARTNERSHIP	AEA/INVESTORS INC	33,335,969 91
JF10	LIMITED PARTNERSHIP	AG CAPITAL RECOVERY PART II	25,796,400 00
JF10	LIMITED PARTNERSHIP	AG CAPITAL RECOVERY PRT III LP	18,791,840 00
JF10	LIMITED PARTNERSHIP	AIG GLOBAL EMERGING MKTS FD	8,896,318 01
JF2U	LIMITED PARTNERSHIP	ANDOR TECHNOLOGY FUND LP	34,171,680 00
JF10	LIMITED PARTNERSHIP	APOLLO INVESTMENT FUND IV	38,788,109 45
JF10	LIMITED PARTNERSHIP	APOLLO INVESTMENT FUND V	4,272,799 44
JF2U	LIMITED PARTNERSHIP	AQR ABSOLUTE RTN OFFSHORE FUND	65,704,114 69
JF2U	LIMITED PARTNERSHIP	AQR GLOBAL YLD CRV OFFSHORE FD	31,963,020 00
JF10	LIMITED PARTNERSHIP	AURORA EQUITY PARTNERS II	21,124,656 13
JF10	LIMITED PARTNERSHIP	BAIN CAPITAL FUND V B	1,727,977 63
JF10	LIMITED PARTNERSHIP	BAIN CAPITAL FUND VI	12,489,327 32
JF10	LIMITED PARTNERSHIP	BAIN CAPITAL FUND VII LIMITED	6,350,417 10
JF10	LIMITED PARTNERSHIP	BAIN CAPITAL V MEZZANINE FUND	7,466,643 41
JF10	LIMITED PARTNERSHIP	BAIN CAPITAL VENTURE FUND L P	1,172,168 53
JF10	LIMITED PARTNERSHIP	BERKSHIRE FUND V	8,705,967 66
JF10	LIMITED PARTNERSHIP	BERKSHIRE FUND V COINVESTMENT	3,414,609 18
JF10	LIMITED PARTNERSHIP	BERKSHIRE FUND VI LP	1,517,214 70
JF10	LIMITED PARTNERSHIP	BLACKSTONE CAPITAL PTR III	27,289,571 56
JF10	LIMITED PARTNERSHIP	BLACKSTONE MEZZANINE PTNRS	10,284,500 44
JF2U	LIMITED PARTNERSHIP	BLACKSTONE PARTNERS INV FUND	26,824,225 00
JF10	LIMITED PARTNERSHIP	BLACKSTONE REAL ESTATE	11,610,942 90
JF10	LIMITED PARTNERSHIP	BLACKSTONE REAL ESTATE PTR III	26,803,713 32
JF10	LIMITED PARTNERSHIP	BRENTWOOD ASSOC BYOUT FD II LP	2,919,702 84
JF10	LIMITED PARTNERSHIP	BRENTWOOD ASSOCIATES	21,810,887 22



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PART II, Line 13

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FUND	ASSET CLASS	SECURITY NAME	MARKET VALUE
JF10	LIMITED PARTNERSHIP	CANAAN EQUITY II LP	8,427,142 29
JF10	LIMITED PARTNERSHIP	CANAAN EQUITY III LP	4,249,680 00
JF10	LIMITED PARTNERSHIP	CANOVER 2001 FUND NO 2 L P	3,226,219 58
JF10	LIMITED PARTNERSHIP	CANOVER PARTNERS LTD	13,297,887 89
JF10	LIMITED PARTNERSHIP	CAP VEST EQUITY PARTNERS LP	8,012,428 90
JF10	LIMITED PARTNERSHIP	CARDINAL HEALTH PARTNERS II	2,537,181 23
JF10	LIMITED PARTNERSHIP	CARDINAL HEALTH PARTNERS L P	2,822,798 30
JF10	LIMITED PARTNERSHIP	CHARLES RIVER PARTNERSHIP X	1,711,020 79
JF10	LIMITED PARTNERSHIP	CHARLES RIVER PARTNERSHIP XI	1,749,095 12
JF10	LIMITED PARTNERSHIP	DOUGHTY HANSON + CO III LP4	17,387,518 34
JF10	LIMITED PARTNERSHIP	FRANCISCO PARTNERS LP	3,994,916 19
JF10	LIMITED PARTNERSHIP	GOLDMAN SACHS VINTAGE FUND II	762,853 27
JF10	LIMITED PARTNERSHIP	GOLDMAN SACHS VINTAGE FUND L P	16,483,756 91
JF10	LIMITED PARTNERSHIP	GREEN EQUITY INVESTORS III LP	28,884,165 25
JF10	LIMITED PARTNERSHIP	GREENBRAIR EQUITY FUND LP	140,485 98
JF10	LIMITED PARTNERSHIP	GREENWICH ST CAPITAL PTRNS II	19,067,749 10
JF10	LIMITED PARTNERSHIP	GREENWICH STREET CAPITAL EURO	15,195,102 34
JF10	LIMITED PARTNERSHIP	GREENWICH STREET CAPITAL PTRS	6,427,222 18
JF10	LIMITED PARTNERSHIP	GS SPECIAL OPPORTUNITIES ASIA	4,475,999 81
JF10	LIMITED PARTNERSHIP	HARBORVEST INTL PTRNS IV PTRN	1,563,486 00
JF10	LIMITED PARTNERSHIP	HARVEST PARTNERS III	23,427,134 81
JF10	LIMITED PARTNERSHIP	HIGHLAND CAPITAL PARTNERS VI B	1,677,387 00
JF10	LIMITED PARTNERSHIP	HUMMER WINBLAD V LP	4,296,275 76
JF10	LIMITED PARTNERSHIP	HUMMER WINBLAD VENTURE PTR IV	2,737,100 00
JF10	LIMITED PARTNERSHIP	JW CHILDS EQUITY PARTNERS II	18,986,712 20
JF10	LIMITED PARTNERSHIP	JW CHILDS EQUITY PARTNERS III	2,083,430 26
JF10	LIMITED PARTNERSHIP	KNIGHTSBRIDGE INT HLDG IV	13,005,950 94
JF10	LIMITED PARTNERSHIP	KNIGHTSBRIDGE V	3,739,483 86
JF10	LIMITED PARTNERSHIP	LEHMAN BROS MERCH BANKING II	16,159,258 12

THE ROBERT WOOD JOHNSON FOUNDATION  
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PART II, Line 13

ID# 22-6029397

FUND	ASSET CLASS	SECURITY NAME	MARKET VALUE
JF2U	LIMITED PARTNERSHIP	MESIROW ALTERNATIVES STRATEGIE	121,910,880 00
JF1Q	LIMITED PARTNERSHIP	NORTH BRIDGE VENTURE PARTNERS	2,493,141 80
JF1Q	LIMITED PARTNERSHIP	OAKTREE CAP MGT FD II	13,844,474 58
JF1Q	LIMITED PARTNERSHIP	OAKTREE CPTL MGMT OPF FD I/LP	22,122,900 00
JF1Q	LIMITED PARTNERSHIP	ODYSSEY INVESTMENT PARTNERS	14,391,913 14
JF1Q	LIMITED PARTNERSHIP	PEGASUS PARTNERS II LP	12,397,837 59
JF1Q	LIMITED PARTNERSHIP	PROVIDENCE EQUITY PARTNERS IV	3,770,712 47
JF2U	LIMITED PARTNERSHIP	QUISSETT	43,492,050 00
JF1Q	LIMITED PARTNERSHIP	SANKATY CREDIT OPPORTUNITIES F	6,000,000 00
JF1Q	LIMITED PARTNERSHIP	SECOND CINVEN FUND US NO 3	25,708,665 55
JF1Q	LIMITED PARTNERSHIP	SEQUOIA CAPITAL FRANCHISE FUND	4,194,227 61
JF1Q	LIMITED PARTNERSHIP	SEQUOIA CAPITAL IX	2,020,605 42
JF1Q	LIMITED PARTNERSHIP	SEQUOIA CAPITAL SEED FUND II	722,668 32
JF1Q	LIMITED PARTNERSHIP	SEQUOIA CAPITAL VIII	3,199,580 41
JF1Q	LIMITED PARTNERSHIP	SEQUOIA CAPITAL X	6,442,926 04
JF1Q	LIMITED PARTNERSHIP	SILVER LAKE PARTNERS LP	17,601,156 35
JF1Q	LIMITED PARTNERSHIP	T3 PARTNERS II LP	2,796,533 00
JF1Q	LIMITED PARTNERSHIP	T3 PARTNERS LP	16,733,847 49
JF1Q	LIMITED PARTNERSHIP	THIRD CINVEN FUND US NO 1 LP	2,992,102 64
JF1Q	LIMITED PARTNERSHIP	THOMAS H LEE EQUITY FD V	4,669,538 10
JF1Q	LIMITED PARTNERSHIP	THOMAS H LEE EQUITY FUND IV	24,236,211 93
JF1Q	LIMITED PARTNERSHIP	THOMAS LEE EQUITY FUND III	5,032,149 47
JF1Q	LIMITED PARTNERSHIP	TPG PARTNERS II L P	11,877,354 68
JF1Q	LIMITED PARTNERSHIP	WARBURG PINCUS EQUITY PARTNS	16,942,796 72
JF1Q	LIMITED PARTNERSHIP	WARBURG PINCUS INTERNATIONAL	4,653,901 80
JF1Q	LIMITED PARTNERSHIP	WARBURG PINCUS PRIVATE EQ VIII	4,671,211 20
JF1Q	LIMITED PARTNERSHIP	WARBURG PINCUS VENTURE INTL LP	17,680,550 57
JF1Q	LIMITED PARTNERSHIP	WELSH CARSON ANDERSON + STOWE	6,071,793 00
JF1Q	LIMITED PARTNERSHIP	WELSH CARSON ANDERSON VIII	11,748,493 63

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PART II, Line 13

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FUND	ASSET CLASS	SECURITY NAME	MARKET VALUE
JF10	LIMITED PARTNERSHIP	WELSH CARSON ANDERSON VIII	14,742,666 25
JF10	LIMITED PARTNERSHIP	WHITEHALL ST REAL ESTATE XI	16,717,935 97
JF10	LIMITED PARTNERSHIP	WHITEHALL STREET REAL ESTATE	18,670,532 60
JF10	LIMITED PARTNERSHIP	WILLIS STEIN + PARTNERS II	10,828,138 27
JF10	LIMITED PARTNERSHIP	WILLIS STEIN + PARTNERS III	7,060,062 38
JF10	LIMITED PARTNERSHIP	WILLIS STEIN PARTNERSHIP L P	5,187,247 39
JF10	LIMITED PARTNERSHIP	WORLDWIDE MEZZANINE INVTRS LTD	24,322,420 14
			<u>1,265,707,944 53</u>

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THE ROBERT WOOD JOHNSON FOUNDATION  
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Part I, Line 19, Column (a)

Part II, Lines 11 & 14, Column (b)

Depreciable Assets Held for Charitable Purposes

	<u>Land/Leasehold Improvements</u>	<u>Building (Includes CIP)</u>	<u>Furniture &amp; Equipment</u>	<u>Total</u>
Dates Purchased	<u>1976-2002</u>	<u>1974-2002</u>	<u>1999-2002</u>	
Cost, December 31, 2001	1,092,141	47,601,726	10,605,262	59,299,129
Additions 2002	5,813	1,747,820	4,335,475	6,089,108
Balance, December 31, 2002	<u>1,097,954</u>	<u>49,349,546</u>	<u>14,940,737</u>	<u>65,388,237</u>
Method of Depreciation	<u>Straight Line</u>	<u>Straight Line</u>	<u>Straight Line</u>	
Useful Life	<u>15 Years</u>	<u>40 Years</u>	<u>3-15 Years</u>	
Accumulated Depreciation, December 31, 2001	21,055	595,022	1,444,363	2,060,440
Depreciation 2002	42,302	1,211,891	3,359,371	4,613,564
Accumulated Depreciation, December 31, 2002	<u>63,357</u>	<u>1,806,913</u>	<u>4,803,734</u>	<u>6,674,004</u>

Land Cost

Purchased March 1974 & March 1976

For Investment	1,165,588
Charitable Use	<u>874,218</u>
Total	<u>2,039,806</u>

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THE ROBERT WOOD JOHNSON FOUNDATION  
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Part II, Lines 11 & 14, Column (b)

Summary of Charitable Assets at December 31, 2002

	<u>Cost</u>	<u>Accumulated Depreciation</u>	<u>Net Book Value</u>
Land	874,218		874,218
Land Improvements	1,097,954	63,357	1,034,597
Building	49,349,546	1,806,913	47,542,633
Furniture, Equipment & Computer Software	14,940,737	4,803,734	10,137,003
Total	<u>66,262,455</u>	<u>6,674,004</u>	<u>59,588,451</u>

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THE ROBERT WOOD JOHNSON FOUNDATION  
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Part II, Line 15, Columns (b) & (c)

Receivable from Securities Sales not Settled	52,613,473
Program Related Investments	11,467,720
Cash Surrender Value - Life Insurance	5,139,119
Restoration Plan Assets	273,513
Security Deposit on Rental Property	<u>2,989</u>
	<u>69,496,814</u>

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THE ROBERT WOOD JOHNSON FOUNDATION  
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Part III, Line 3

Unrealized depreciation of securities for the year, net of change in deferred excise tax	(942,280,930)
Losses reported on K-1's from limited partnership investments, included in Part I, column (a), but not recorded in books of account	<u>51,535,628</u>
Net decrease in net assets	<u><u>(890,745,302)</u></u>

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part IV, Line 1

	<u>Sales Price</u>	<u>Cost</u>	<u>Gain(Loss)</u>
<u>Net Short Term Capital Gains</u>			
State Street Bank Custodian Report			
Mortgage Backed Security Paydown Rpt (P 254)	25,368,347	25,964,358	(596,011)
Equity Trades, as adjusted (P 731)	429,995,033	457,812,657	(27,817,624)
Fixed Income Trades (P 1065)	1,867,559,039	1,866,570,729	988,310
Cash Equivalent Securities (P 1071)	100,937,467	100,728,690	208,777
Capital Gains Reported from Pass-Through Entities, not reported above	794,619		794,619
Foreign Currency Gains(Losses)	4,449,999		4,449,999
Reclassifications		21,474,379	(21,474,379)
Total	<u>2,429,104,504</u>	<u>2,472,550,813</u>	<u>(43,446,309)</u>

Net Long Term Capital Gains

State Street Bank Custodian Report			
Mortgage Backed Security Paydown Rpt (P 254)	27,065,257	26,773,590	291,667
Equity Trades, as adjusted (P 731)	575,274,323	566,725,372	8,548,951
Fixed Income Trades (P 1065)	200,115,978	222,331,214	(22,215,236)
Capital Losses Reported from Pass-Through Entities, not reported above		41,785,552	(41,785,552)
Foreign Currency & Contract Settlement Gains		5,271,401	(5,271,401)
Reclassifications	21,474,379		21,474,379
Unlocated Difference		1,193,685	(1,193,685)
Total	<u>823,929,937</u>	<u>864,080,814</u>	<u>(40,150,877)</u>



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THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-A, 8a

States where Foundation has a place of business

New Jersey  
New York  
Washington DC

States where the Foundation has registered as a tax exempt corporation

California  
Illinois  
Indiana  
Kentucky  
Louisiana  
Maryland  
Mississippi  
Utah

THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #030241

- (1) Jacksonville Jaguars Fdn  
1 Alltel Stadium Place  
Jacksonville, FL 32202-1918
  
- (ii) Awarded on 07/23/98  
\$493,514.00 for a 34 month period. Status : Closed.  
Grant Extended for a 7 month through 03/31/02.
  
- (iii) The purpose of this grant is in support of a professional sports partnership to prevent youth substance abuse and promote the health of young people.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$493,514.00 through 03/31/02.
  
- (vi) Financial reports through 05/02/02 have been received.  
Narrative reports through 05/02/02 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #030823

- (i) DC Comm Prevention Partnership  
1612 K Street, N.W., Suite 1100  
Washington, DC 20006-2830
- (ii) Awarded on 12/19/96  
\$562,474.00 for a 46 month period. Status : Closed.
- (iii) The purpose of this grant is in support of the Reducing Underage Drinking Through Community and State Coalitions Program.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$72,496.00 through 09/30/97.  
CANCELLED ON 9/23/97 489,978 00
- (vi) Financial reports through 08/15/02 have been received.  
Narrative reports through 08/15/02 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #032938

- (i) National Assn of African Am for Positi  
1231 North Broad Street, 1st Floor  
Philadelphia, PA 19122-4021
  
- (ii) Awarded on 06/04/99  
\$596,596.00 for a 34 month period. Status : Closed.  
Grant Extended for a 3 month through 08/31/02.
  
- (iii) The purpose of this grant is in support of  
strengthening the capacity of the African American  
Community in tobacco and alcohol control.
  
- (iv) To our knowledge, the grantee has not diverted any portion  
of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$596,596.00 through 08/31/02.
  
- (vi) Financial reports through 09/27/02 have been received.  
Narrative reports through 11/14/02 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #035112

- (i) Medical Soc of New Jersey  
Lawrenceville, NJ 08648
- (ii) Awarded on 12/22/98  
\$405,254.00 for a 22 month period. Status : Closed.  
Grant Extended for a 23 month through 12/31/02.
- (iii) The purpose of this grant is in support of a collaborative effort to restructure the public health system in New Jersey.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$362,269.00 through 12/31/02.  
REFUND RECEIVED 5/9/03 15,155 00  
CANCELLED ON 5/12/03 27,830 00
- (vi) Financial reports through 04/18/03 have been received.  
Narrative reports through 04/18/03 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #035805

- (i) Ohio Comm on Minority Hlt  
77 South High Street, 7th Floor  
Columbus, OH 43215-6108
- (ii) Awarded on 06/04/99  
\$711,261.00 for a 34 month period. Status : Closed.  
Grant Extended for a 3 month through 08/31/02.
- (iii) The purpose of this grant is in support of Covering Kids: A National Health Access Initiative for Low-Income, Uninsured Children.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$625,319.00 through 08/31/02.  
REFUND RECEIVED ON 4/25/03 805.00  
CANCELLED ON 4/28/03 85,137.00
- (vi) Financial reports through 12/03/02 have been received.  
Narrative reports through 11/13/02 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #036971

- (i) MHA Hlt Rsh & Educ Fdn  
P.O. Box 16444  
Jackson, MS 39236-6444
  
- (ii) Awarded on 06/29/99  
\$150,000.00 for a 35 month period. Status : Closed.
  
- (iii) The purpose of this grant is in support of Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development -- Phase II.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$150,000.00 through 06/30/02.
  
- (vi) Financial reports through 10/21/02 have been received.  
Narrative reports through 08/01/02 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #037225

- (i) American Med Assn  
515 North State Street  
Chicago, IL 60610-4377
- (ii) Awarded on 09/29/99  
\$200,000.00 for a 4 month period. Status : Closed.  
Grant Extended for a 27 month through 06/30/02.
- (iii) The purpose of this grant is in support of an organized medicine summit on school and youth violence.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$197,745.00 through 06/30/02.  
CANCELLED ON 8/26/02 2,255 00
- (vi) Financial reports through 08/02/02 have been received.  
Narrative reports through 08/02/02 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date



THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #038157

- (i) Project Technology Work Character  
1 Farragut Square South, Suite 704  
Washington, DC 20006-4003
- (ii) Awarded on 12/23/99  
\$49,022.00 for a 11 month period. Status : Closed.  
Grant Extended for a 11 month through 12/31/01.
- (iii) The purpose of this grant is in support of research on the leadership and culture of exemplary health care organizations.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended <sup>47,484.36</sup> ~~\$40,179.00~~ through 01/31/01.  
REFUND RECEIVED ON 4/25/01 1,537.64
- (vi) Financial reports through 10/10/02 have been received.  
Narrative reports through 09/13/02 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #038351

- (i) Infectious Dis Soc of Am  
66 Canal Center Plaza, Suite 600  
Alexandria, VA 22314-1591
- (ii) Awarded on 02/17/00  
\$2,689,274.00 for a 22 month period. Status : Closed.  
Grant Extended for a 2 month through 04/30/02.
- (iii) The purpose of this grant is in support of the implementation of an education campaign on vaccine safety.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$2,689,274.00 through 04/30/02.
- (vi) Financial reports through 10/14/02 have been received.  
Narrative reports through 10/14/02 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #038663

- (i) California Mentor Fdn  
100 Main Street  
Tiburon, CA 94920-2510
  
- (ii) Awarded on 09/25/00  
\$400,000.00 for a 34 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of strategic planning and infrastructure development for the California Mentor Foundation.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$227,819.00 through 09/30/02.
  
- (vi) Financial reports through 10/29/02 have been received.  
Narrative reports through 10/29/02 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #039380

- (i) American Med Assn  
515 North State Street  
Chicago, IL 60610-4377
- (ii) Awarded on 08/15/00  
\$2,344,352.00 for a 23 month period. Status : Closed.  
Grant Extended for a 4 month through 12/31/02.
- (iii) The purpose of this grant is in support of A Matter of Degree: Reducing High-risk Drinking Among College Students.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$2,343,372.00 through 12/31/02.  
CANCELED ON 3/3/03 980 00
- (vi) Financial reports through 02/14/03 have been received.  
Narrative reports through 02/24/03 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #039541

- (i) Mississippi Primary Hlt Care Assn Inc  
6400 Lakeover Road, Suite B  
P.O. Box 11745  
Jackson, MS 39283-1174
- (ii) Awarded on 10/02/00  
\$983,606.00 for a 15 month period. Status : Closed.  
Grant Extended for a 4 month through 06/30/02.
- (iii) The purpose of this grant is in support of the Southern Rural Access Program .
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$983,606.00 through 06/30/02.
- (vi) Financial reports through 09/23/02 have been received.  
Narrative reports through 09/23/02 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #039631

- (i) Kansas Hlt Inst  
212 S.W. 8th Avenue, #300  
Topeka, KS 66603-3938
  
- (ii) Awarded on 08/21/00  
\$125,000.00 for a 34 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of the State  
Forums Partnership Program.
  
- (iv) To our knowledge, the grantee has not diverted any portion  
of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$90,168.00 through 12/31/02.
  
- (vi) Financial reports through 02/04/03 have been received.  
Narrative reports through 02/04/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #039637

- (i) Benton Fdn  
The Commonwealth Building  
1625 K Street, N.W., 11th Floor  
Washington, DC 20006-1621
- (ii) Awarded on 10/29/01  
\$943,793.00 for a 10 month period. Status : Closed.  
Grant Extended for a 1 month through 11/30/02.
- (iii) The purpose of this grant is in support of technical assistance and direction for Sound Partners for Community Health.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$943,793.00 through 11/30/02.
- (vi) Financial reports through 04/28/03 have been received.  
Narrative reports through 03/14/03 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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## Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #039835

- (i) American Bd of Hospice & Palliative Me  
9200 Daleview Court  
Silver Spring, MD 20901-3601
- (ii) Awarded on 12/20/00  
\$380,370.00 for a 22 month period. Status : Active.  
Grant Extended for a 11 month through 12/31/03.
- (iii) The purpose of this grant is in support of the Targeted End-of-Life Projects Initiative.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$231,666.00 through 12/31/02.
- (vi) Financial reports through 02/20/03 have been received.  
Narrative reports through 02/20/03 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date



THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #040278

- (i) Benton Fdn  
The Commonwealth Building  
1625 K Street, N.W., 11th Floor  
Washington, DC 20006-1621
- (ii) Awarded on 01/26/01  
\$207,157.00 for a 10 month period. Status : Closed.  
Grant Extended for a 2 month through 04/30/02.
- (iii) The purpose of this grant is in support of technical assistance and direction for the Community-Based Radio Initiative.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$186,900.00 through 04/30/02.  
CANCELLED IN AUG + SEPT 2002 20,257.00
- (vi) Financial reports through 07/02/02 have been received.  
Narrative reports through 07/02/02 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #040460

- (i) Mind Brain Body & Hlt Initiative  
Suite 2700  
550 Frontage Road  
Northfield, IL 60093-1259
- (ii) Awarded on 08/02/01  
\$699,311.00 for a 10 month period. Status : Closed.  
Grant Extended for a 5 month through 12/31/02.
- (iii) The purpose of this grant is in support of studying the relationship between social connectedness and health.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$696,672.00 through 12/31/02.  
CANCELLED ON 2/26/03 2,639 00
- (vi) Financial reports through 01/28/03 have been received.  
Narrative reports through 01/28/03 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #040623

- (i) National Adult Day Svcs Assn Fdn  
1151 College Avenue  
Columbus, OH 43209-2897
  
- (ii) Awarded on 02/05/02  
\$398,535.00 for a 22 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of providing training and technical assistance for adult day services.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$231,347.00 through 06/30/03.
  
- (vi) Financial reports through 02/28/03 have been received.  
Narrative reports through 02/28/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #040877

- (i) American Med Assn  
515 North State Street  
Chicago, IL 60610-4377
- (ii) Awarded on 12/22/00  
\$540,059.00 for a 10 month period. Status : Closed.
- (iii) The purpose of this grant is in support of technical assistance and direction for A Matter of Degree:  
Reducing High-Risk Drinking Among College Stude.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$412,303.00 through 12/31/01.  
REKND RECEIVED ON 4/23/02 73,750.00  
CANCELLED ON 5/6/02 54,006.00
- (vi) Financial reports through 04/10/02 have been received.  
Narrative reports through 02/01/02 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041039

- (i) Praxis Proj The  
2nd Floor  
1750 Columbia Road, N.W.  
Washington, DC 20009-2814
  
- (ii) Awarded on 04/18/02  
\$2,268,864.00 for a 35 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of policy advocacy on tobacco and health: An initiative to build capacity in communities of color for tobacco.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$640,543.00 through 04/30/03.
  
- (vi) Financial reports through 01/31/03 have been received.  
Narrative reports through 01/31/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041105

- (i) Northwest Prof Consort Inc  
Suite 420  
5200 S.W. Macadam Avenue  
Portland, OR 97201-3857
  
- (ii) Awarded on 12/27/00  
\$349,654.00 for a 34 month period. Status : Active.  
Grant Extended for a 4 month through 04/30/04.
  
- (iii) The purpose of this grant is in support of the  
Substance Abuse Policy Research Program.
  
- (iv) To our knowledge, the grantee has not diverted any portion  
of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$220,324.00 through 12/31/02.
  
- (vi) Financial reports through 01/31/03 have been received.  
Narrative reports through 01/31/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041429

- (i) American Med Assn  
515 North State Street  
Chicago, IL 60610-4377
  
- (ii) Awarded on 10/25/01  
\$2,034,859.00 for a 10 month period. Status : Active.  
Grant Extended for a 11 month through 12/31/03.
  
- (iii) The purpose of this grant is in support of technical assistance and direction for SmokeLess States: National Tobacco Policy Initiative.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$1,682,902.00 through 12/31/02.
  
- (vi) Financial reports through 01/31/03 have been received.  
Narrative reports through 02/03/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041466

- (i) Maine Hosp Assn Inc  
33 Fuller Road  
Augusta, ME 04330-4910
- (ii) Awarded on 01/29/01  
\$50,000.00 for a 22 month period. Status : Closed.
- (iii) The purpose of this grant is in support of Center to Advance Palliative Care.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$46,011.00 through 01/31/03.  
CANCELLED ON 5/1/03 3,989 00
- (vi) Financial reports through 03/05/03 have been received.  
Narrative reports through 03/05/03 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date



THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041523

- (i) Medical Soc of New Jersey  
Lawrenceville, NJ 08648
  
- (ii) Awarded on 02/21/01  
\$1,381,196.00 for a 35 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of Smokeless States: National Tobacco Policy Initiative.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$755,324.00 through 04/30/03.
  
- (vi) Financial reports through 08/07/02 have been received.  
Narrative reports through 08/07/02 have been received.
  
- (vii) Audit required Yes/No.

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THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041539

- (i) Medical & Chirurgical Faculty of Maryl  
Baltimore, MD 21201
  
- (ii) Awarded on 02/26/01  
\$1,065,454.00 for a 35 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of SmokeLess  
States: National Tobacco Policy Initiative.
  
- (iv) To our knowledge, the grantee has not diverted any portion  
of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$449,522.00 through 12/31/02.
  
- (vi) Financial reports through 04/14/03 have been received.  
Narrative reports through 04/14/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041713

- (i) American Med Assn  
515 North State Street  
Chicago, IL 60610-4377
- (ii) Awarded on 10/25/01  
\$842,278.00 for a 10 month period. Status : Closed.
- (iii) The purpose of this grant is in support of technical assistance and direction for the Reducing Underage Drinking Through Coalitions Program.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$654,609.00 through 12/31/02.  
RECEIVED REFUND ON 3/25/03 74,093 00  
CANCELLED ON 3/28/03 113,576 00
- (vi) Financial reports through 02/05/03 have been received.  
Narrative reports through 02/05/03 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041722

- (i) American Med Assn  
515 North State Street  
Chicago, IL 60610-4377
- (ii) Awarded on 01/04/02  
\$603,277.00 for a 10 month period. Status : Closed.
- (iii) The purpose of this grant is in support of technical assistance and direction for A Matter of Degree: Reducing High-Risk Drinking Among College Stude.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$480,454.00 through 12/31/02.  
RECEIVED REFUND ON 3/19/03 55,125 00  
CANCELLED ON 3/24/03 67,698 00
- (vi) Financial reports through 02/05/03 have been received.  
Narrative reports through 02/05/03 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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## Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041750

- (i) American Med Assn  
515 North State Street  
Chicago, IL 60610-4377
- (ii) Awarded on 10/24/02  
\$1,902,161.00 for a 10 month period. Status : Active.
- (iii) The purpose of this grant is in support of technical assistance and direction for SmokeLess States: National Tobacco Policy Initiative.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) No expenditures reported to date.
- (vi) Awaiting financial and narrative reports.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #041900

- (i) North Dakota Med Assn  
P.O. Box 1198  
Bismarck, ND 58502-1198
  
- (ii) Awarded on 05/18/01  
\$200,000.00 for a 10 month period. Status : Active.  
Grant Extended for a 19 month through 12/31/03.
  
- (iii) The purpose of this grant is in support of SmokeLess States: National Tobacco Policy Initiative.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$196,089.00 through 12/31/02.
  
- (vi) Financial reports through 03/19/03 have been received.  
Narrative reports through 11/15/02 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #042001

- (i) Connecticut St Med Soc  
160 Saint Ronan Street  
New Haven, CT 06511-2390
  
- (ii) Awarded on 06/15/01  
\$23,595.00 for a 11 month period. Status : Closed.
  
- (iii) The purpose of this grant is in support of the Connecticut State Addiction Medicine/Psychiatry Grand Rounds.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$23,595.00 through 06/14/02.
  
- (vi) Financial reports through 03/20/03 have been received.  
Narrative reports through 03/20/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #042418

- (i) Medical Soc of New Jersey  
Lawrenceville, NJ 08648
  
- (ii) Awarded on 01/02/02  
\$504,299.00 for a 15 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of developing  
the New Jersey Physician Recognition Program.
  
- (iv) To our knowledge, the grantee has not diverted any portion  
of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$306,153.00 through 02/28/03.
  
- (vi) Financial reports through 09/03/02 have been received.  
Narrative reports through 09/03/02 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date



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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #042752

- (i) Foundation for Hlt Care Qual  
Suite 703  
705 Second Avenue  
Seattle, WA 98104-1717
- (ii) Awarded on 06/25/01  
\$351,143.00 for a 5 month period. Status : Closed.  
Grant Extended for a 2 month through 03/31/02.
- (iii) The purpose of this grant is in support of a Multistate Initiative to Help Build a Health Information Infrastructure.
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$351,114.00 through 03/31/02.  
CANCELLED ON 7/1/02 29 00
- (vi) Financial reports through 06/11/02 have been received.  
Narrative reports through 06/11/02 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #042799

- (i) Lancaster Co Med Soc  
5625 O Street, Suite 11  
Lincoln, NE 68510-2198
  
- (ii) Awarded on 07/24/01  
\$424,993.00 for a 46 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of the Local Initiative Funding Partners Program.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$86,482.00 through 11/30/02.
  
- (vi) Financial reports through 01/02/03 have been received.  
Narrative reports through 01/02/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #042913

- (i) American Assn of Retired Persons  
601 E Street, N.W.  
Washington, DC 20049-0002
  
- (ii) Awarded on 10/05/01  
\$4,300,000.00 for a 47 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of Translating  
Research to Practice: Improving Physical Activity  
Levels of Mid-Life and Older Adults .
  
- (iv) To our knowledge, the grantee has not diverted any portion  
of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$2,275,133.00 through 12/31/02.
  
- (vi) Financial reports through 02/25/03 have been received.  
Narrative reports through 02/03/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #043223

- (i) Center for Hlt & Long Term Care Rsh  
2 University Office Park  
51 Sawyer Road, Suite 340  
Waltham, MA 02453-3448
  
- (ii) Awarded on 10/01/01  
\$586,352.00 for a 28 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of examining decisions, choices, and care management among an admissions cohort of privately insured disabled .
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$57,295.00 through 12/31/02.
  
- (vi) Financial reports through 02/03/03 have been received.  
Narrative reports through 02/03/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #043417

- (i) American Med Assn  
515 North State Street  
Chicago, IL 60610-4377
- (ii) Awarded on 08/21/01  
\$71,268.00 for a 5 month period. Status : Closed.
- (iii) The purpose of this grant is in support of the  
SmokeLess States Program.
- (iv) To our knowledge, the grantee has not diverted any portion  
of the funds from the purpose of this grant.
- (v) Grantee has expended \$71,239.00 through 01/31/02.  
CANCELLED ON 4/1/02 29 00
- (vi) Financial reports through 03/18/02 have been received.  
Narrative reports through 03/18/02 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #043512

- (i) HealthNow NY  
1901 Main Street  
P.O. Box 80  
Buffalo, NY 14240-0080
  
- (ii) Awarded on 10/01/01  
\$499,883.00 for a 35 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of Managing  
Pediatric Asthma: Improving Asthma Care for Children.
  
- (iv) To our knowledge, the grantee has not diverted any portion  
of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$118,349.00 through 12/31/02.
  
- (vi) Financial reports through 03/27/03 have been received.  
Narrative reports through 01/31/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #043516

- (i) Monroe Plan for Med Care  
2700 Elmwood Avenue  
Rochester, NY 14618-1911
  
- (ii) Awarded on 10/01/01  
\$500,000.00 for a 35 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of Improving  
Asthma Care for Children.
  
- (iv) To our knowledge, the grantee has not diverted any portion  
of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$141,181.00 through 03/31/03.
  
- (vi) Financial reports through 01/30/03 have been received.  
Narrative reports through 01/30/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #043519

- (i) Childrens Mercy Hosp Truman Med Ctr  
215 West Pershing Road, 6th Floor  
Kansas City, MO 64108-4316
- (ii) Awarded on 10/18/01  
\$500,000.00 for a 36 month period. Status : Active.
- (iii) The purpose of this grant is in support of Managing  
Pediatric Asthma: Improving Asthma Care for Children.
- (iv) To our knowledge, the grantee has not diverted any portion  
of the funds from the purpose of this grant.
- (v) Grantee has expended \$133,466.00 through 12/31/02.
- (vi) Financial reports through 02/11/03 have been received.  
Narrative reports through 02/06/03 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date



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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #043566

- (i) Association of Gen Clin Rsh Ctrs Prog  
Baird 795  
111 Colchester Avenue  
Burlington, VT 05401-1473
  
- (ii) Awarded on 01/29/02  
\$50,000.00 for a 10 month period. Status : Closed.
  
- (iii) The purpose of this grant is in support of the Clinical Research 2002 meeting.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$50,000.00 through 01/31/03.
  
- (vi) Financial reports through 12/09/02 have been received.  
Narrative reports through 12/09/02 have been received.
  
- (vi1) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #043899

- (i) American Med Assn  
515 North State Street  
Chicago, IL 60610-4377
  
- (ii) Awarded on 10/17/01  
\$234,990.00 for a 10 month period. Status : Active.  
Grant Extended for a 7 month through 06/30/03.
  
- (iii) The purpose of this grant is in support of SmokeLess States: National Tobacco Policy Initiative.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$159,228.00 through 12/31/02.
  
- (vi) Financial reports through 02/01/02 have been received.  
Narrative reports through 02/01/02 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #043933

- (i) Charles & Helen Schwab Fdn  
Suite 300  
1650 South Amphlett Boulevard  
San Mateo, CA 94402-2516
  
- (ii) Awarded on 11/16/01  
\$17,906.00 for a 5 month period. Status : Closed.
  
- (iii) The purpose of this grant is in support of a meeting of researchers and funders on Proposition 36.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$17,906.00 through 05/11/02.
  
- (vi) Financial reports through 07/03/02 have been received.  
Narrative reports through 07/02/02 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #044207

- (i) American Med Assn  
515 North State Street  
Chicago, IL 60610-4377
  
- (ii) Awarded on 10/25/02  
\$897,198.00 for a 10 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of technical assistance and direction for the Reducing Underage Drinking Through Coalitions Program.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) No expenditures reported to date.
  
- (vi) Awaiting financial and narrative reports.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #044212

- (i) American Med Assn  
515 North State Street  
Chicago, IL 60610-4377
  
- (ii) Awarded on 12/20/02  
\$743,296.00 for a 10 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of technical assistance and direction for A Matter of Degree:  
Reducing High-Risk Drinking Among College Stude.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) No expenditures reported to date.
  
- (vi) Awaiting financial and narrative reports.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #044245

- (i) Healthcare Partners Inst for Appl Rsh  
1025 West Olympic Boulevard  
Los Angeles, CA 90015-1329
- (ii) Awarded on 02/27/02  
\$49,990.00 for a 17 month period. Status : Closed.
- (iii) The purpose of this grant is in support of Addressing  
Tobacco in Managed Care.
- (iv) To our knowledge, the grantee has not diverted any portion  
of the funds from the purpose of this grant.
- (v) Grantee has expended \$8,793.00 through 09/25/02.  
CANCELLED ON 11/27/02 41,197.00
- (vi) Financial reports through 11/14/02 have been received.  
Narrative reports through 10/08/02 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #044293

- (i) Benton Fdn  
The Commonwealth Building  
1625 K Street, N.W., 11th Floor  
Washington, DC 20006-1621
  
- (ii) Awarded on 08/28/02  
\$872,504.00 for a 10 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of technical assistance and direction for Sound Partners for Community Health.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$166,500.00 through 12/31/02.
  
- (vi) Financial reports through 04/17/03 have been received.  
Narrative reports through 04/17/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #044338

- (i) Local Govt Comm  
Suite 600  
1414 K Street  
Sacramento, CA 95814-3966
  
- (ii) Awarded on 04/30/02  
\$317,379.00 for a 11 month period. Status : Active.  
Grant Extended for a 2 month through 07/31/03.
  
- (iii) The purpose of this grant is in support of the  
Leadership for Active Living Program.
  
- (iv) To our knowledge, the grantee has not diverted any portion  
of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$140,300.00 through 12/31/02.
  
- (vi) Financial reports through 01/31/03 have been received.  
Narrative reports through 01/31/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date



THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #044378

- (i) Infectious Dis Soc of Am  
66 Canal Center Plaza, Suite 600  
Alexandria, VA 22314-1591
  
- (ii) Awarded on 03/25/02  
\$749,630.00 for a 13 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of continuing an education campaign on vaccines and immunization.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$460,067.00 through 12/31/02.
  
- (vi) Financial reports through 01/30/03 have been received.  
Narrative reports through 04/01/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #044558

- (i) Concilio Evangelico de Puerto Rico  
Apartado 21343  
Rio Piedras, PR 00929-1343
  
- (ii) Awarded on 12/20/01  
\$35,000.00 for a 28 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of Faith in Action - II.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$9,089.00 through 12/31/02.
  
- (vi) Narrative reports through 03/03/03 have been received. Awaiting financial reports.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #044632

- (i) Bayer Inst for Hlt Care Comm  
400 Morgan Lane  
West Haven, CT 06516-4175
  
- (ii) Awarded on 04/15/02  
\$390,442.00 for a 11 month period. Status : Active.  
Grant Extended for a 8 month through 12/31/03.
  
- (iii) The purpose of this grant is in support of developing and implementing a flexible screening and brief intervention tool for addressing multiple health.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$39,775.00 through 12/31/02.
  
- (vi) Financial reports through 01/31/03 have been received.  
Narrative reports through 01/31/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #044737

(i) Institute for Med Knowledge Implement  
33 Linnaean Street  
Cambridge, MA 02138-1511

(ii) Awarded on 03/25/02  
\$174,959.00 for a 10 month period. Status : Closed.

(iii) The purpose of this grant is in support of catalyzing the development of clinical decisions support rules.

(iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.

(v) Grantee has expended \$174,957.00 through 03/31/03.  
CANCELLED ON 4/22/03 2.06

(vi) Financial reports through 04/08/03 have been received.  
Narrative reports through 04/14/03 have been received.

(vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #044816

- (i) National Adult Day Svcs Assn Fdn  
230 West Monroe, Suite 1800  
Chicago, IL 60606-4803
  
- (ii) Awarded on 03/14/02  
\$55,000.00 for a 11 month period. Status : Active.  
Grant Extended for a 9 month through 12/31/03.
  
- (iii) The purpose of this grant is in support of Partners in Caregiving: The Dementia Services Program.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$37,596.00 through 12/31/02.
  
- (vi) Financial reports through 02/28/03 have been received.  
Narrative reports through 02/28/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #044862

- (i) Art Sci Rsh Laboratory  
62 Greene Street, 3rd Floor  
New York, NY 10012-4346
  
- (ii) Awarded on 01/23/02  
\$700,000.00 for a 1 month period. Status : Closed.
  
- (iii) The purpose of this grant is in support of the provision of tools, clothes, and supplies for recovery workers at the World Trade Center.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$700,000.00 through 02/15/02.
  
- (vi) Financial reports through 02/20/02 have been received.  
Narrative reports through 04/09/02 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #045030

- (i) Colorado Access  
Suite 600  
10065 East Harvard Avenue  
Denver, CO 80231-5963
  
- (ii) Awarded on 03/04/02  
\$99,533.00 for a 11 month period. Status : Active.  
Grant Extended for a 1 month through 04/30/03.
  
- (iii) The purpose of this grant is in support of Depression  
in Primary Care: Linking Clinical and System  
Strategies.
  
- (iv) To our knowledge, the grantee has not diverted any portion  
of the funds from the purpose of this grant.
  
- (v) No expenditures reported to date.
  
- (vi) Financial reports through 02/25/03 have been received.  
Narrative reports through 02/25/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #045138

- (i) Charles & Helen Schwab Fdn  
Suite 300  
1650 South Amphlett Boulevard  
San Mateo, CA 94402-2516
  
- (ii) Awarded on 06/05/02  
\$150,000.00 for a 34 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of evaluating  
the Building Effective Substance Abuse Treatment  
Initiative.
  
- (iv) To our knowledge, the grantee has not diverted any portion  
of the funds from the purpose of this grant.
  
- (v) No expenditures reported to date.
  
- (vi) Financial reports through 08/07/02 have been received.  
Narrative reports through 08/07/02 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date



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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #045227

- (i) Art Sci Rsh Laboratory  
62 Greene Street, 3rd Floor  
New York, NY 10012-4346
  
- (ii) Awarded on 04/19/02  
\$100,000.00 for a 2 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of the provision of tools, clothes, and supplies for recovery workers at the World Trade Center.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) No expenditures reported to date.
  
- (vi) Awaiting final financial and narrative reports.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #045361

- (i) Mississippi Primary Hlt Care Assn Inc  
6400 Lakeover Road, Suite B  
P.O. Box 11745  
Jackson, MS 39283-1174
- (ii) Awarded on 04/01/02  
\$1,048,925.00 for a 22 month period. Status : Active.
- (iii) The purpose of this grant is in support of the Southern Rural Access Program .
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
- (v) Grantee has expended \$460,051.00 through 03/31/03.
- (vi) Financial reports through 05/06/03 have been received.  
Narrative reports through 05/06/03 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #045409

- (i) Connecticut St Med Soc  
160 Saint Ronan Street  
New Haven, CT 06511-2390
  
- (ii) Awarded on 04/29/02  
\$5,140.00 for a 1 month period. Status : Closed.
  
- (iii) The purpose of this grant is in support of the implementation of a grand rounds lecture series on addiction.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$5,140.00 through 06/30/02.
  
- (vi) Financial reports through 10/10/02 have been received.  
Narrative reports through 10/16/02 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #045530

- (i) Service Empl Intl Union  
Washington, DC 20005
  
- (ii) Awarded on 06/27/02  
\$350,000.00 for a 17 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of improving health insurance coverage options for home care workers.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$111,211.00 through 12/31/02.
  
- (vi) Financial reports through 04/21/03 have been received. Narrative reports through 06/13/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #045960

- (i) Benton Fdn  
The Commonwealth Building  
1625 K Street, N.W., 11th Floor  
Washington, DC 20006-1621
  
- (ii) Awarded on 07/12/02  
\$1,725,000.00 for a 11 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of management of sites under the Sound Partners for Community Health Program-Round 3.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$1,721,398.00 through 12/31/02.
  
- (vi) Financial reports through 04/17/03 have been received.  
Narrative reports through 04/17/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #046120

- (i) American Nurses Credentialing Ctr  
Suite 100 West  
600 Maryland Avenue, S.W.  
Washington, DC 20024-2571
  
- (ii) Awarded on 11/13/02  
\$154,543.00 for a 10 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of building an electronic data infrastructure for the Magnet Recognition Hospital Program.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) No expenditures reported to date.
  
- (vi) Awaiting financial and narrative reports.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #046619

- (i) HutchCares Living at Home  
P.O. Box 3031  
Borger, TX 79008-3031
  
- (ii) Awarded on 08/14/02  
\$35,000.00 for a 29 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of HutchCares Living at Home.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) No expenditures reported to date.
  
- (vi) Awaiting financial and narrative reports.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #046637

- (i) Prairie View Watchcare Ministry  
708 Thompson Street  
P.O. Box 2168  
Prairie View, TX 77446-2168
  
- (ii) Awarded on 08/13/02  
\$35,000.00 for a 29 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of Faith In Action 24/7.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) No expenditures reported to date.
  
- (vi) Narrative reports through 06/11/03 have been received. Awaiting financial reports.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date



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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #046638

- (1) Christ the Rock Intl  
770-784 Glenmore Avenue  
Brooklyn, NY 11208-2228
  
- (ii) Awarded on 08/19/02  
\$35,000.00 for a 29 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of Faith in Action - Caring Hand Group.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) No expenditures reported to date.
  
- (vi) Awaiting financial and narrative reports.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #046661

- (i) Wellpoint Hlt Netwk  
1 Wellpoint Way  
Thousand Oaks, CA 91362-5035
- (ii) Awarded on 09/16/02  
\$887,171.00 for a 36 month period. Status : Active.  
Grant Extended for a 2 month through 12/31/05.
- (iii) The purpose of this grant is in support of Rewarding  
Results: Aligning Incentives with High-Quality Health  
Care.
- (iv) To our knowledge, the grantee has not diverted any portion  
of the funds from the purpose of this grant.
- (v) No expenditures reported to date.
- (vi) Financial reports through 01/31/03 have been received.  
Narrative reports through 03/21/03 have been received.
- (vii) Audit required Yes/No.

Year	Required	Received Date

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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #046663

- (i) Blue Cross & Blue Shield of Michigan  
600 Lafayette East  
Detroit, MI 48226-2998
  
- (ii) Awarded on 09/16/02  
\$782,648.00 for a 36 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of Rewarding Results: Aligning Incentives with High-Quality Health Care.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$21,936.00 through 12/31/02.
  
- (vi) Financial reports through 02/24/03 have been received.  
Narrative reports through 02/24/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #046687

- (i) Excellus Hlt Plan  
165 Court Street  
Rochester, NY 14647-0001
  
- (ii) Awarded on 09/30/02  
\$999,336.00 for a 35 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of Rewarding Results: Aligning Incentives with High-Quality Health Care.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$26,576.00 through 12/31/02.
  
- (vi) Financial reports through 02/27/03 have been received.  
Narrative reports through 04/11/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #046823

- (i) Molina Healthcare of California  
1 Golden Shore Drive  
Long Beach, CA 90802-4212
  
- (ii) Awarded on 09/27/02  
\$150,000.00 for a 11 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of Hablamos Juntos: Improving Patient-Provider Communication for Latinos.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$23,287.00 through 12/31/02.
  
- (vi) Financial reports through 01/31/03 have been received.  
Narrative reports through 01/31/03 have been received.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #046827

- (i) CHOICE Reg Hlt Netwk  
P.O. Box 3466  
Olympia, WA 98509-3466
  
- (ii) Awarded on 10/01/02  
\$150,000.00 for a 11 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of Hablamos Juntos: Improving Patient-Provider Communication for Latinos.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) Grantee has expended \$68,619.00 through 03/31/03.
  
- (vi) Awaiting financial and narrative reports.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #046836

- (i) American Med Assn  
515 North State Street  
Chicago, IL 60610-4377
  
- (ii) Awarded on 10/23/02  
\$151,943.00 for a 10 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of SmokeLess States: Preemption conference and communications activities.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) No expenditures reported to date.
  
- (vi) Awaiting financial and narrative reports.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #046934

- (i) American Med Assn  
515 North State Street  
Chicago, IL 60610-4377
  
- (ii) Awarded on 11/01/02  
\$43,600.00 for a 10 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of developing and distributing a kit for physicians on the prevention, identification, and management of adult.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) No expenditures reported to date.
  
- (vi) Narrative reports through 02/05/03 have been received. Awaiting financial reports.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date



THE ROBERT WOOD JOHNSON FOUNDATION  
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Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #047227

- (i) Healthcare Leadership Cncl  
Suite 600  
900 17th Street, N.W.  
Washington, DC 20006-2512
  
- (ii) Awarded on 12/13/02  
\$397,727.00 for a 10 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of a demonstration and evaluation of educational interventions to increase awareness of health insurance and p.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) No expenditures reported to date.
  
- (vi) Awaiting financial and narrative reports.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #047451

- (i) North East Texas Econ Dev  
P.O. Box 5307  
Texarkana, TX 75505-5307
  
- (ii) Awarded on 12/12/02  
\$500,000.00 for a 22 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of the Southern Rural Access Program.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) No expenditures reported to date.
  
- (vi) Awaiting financial and narrative reports.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part VII-B 5c

Statement to provide information in support of the exception for grant to which expenditure responsibility applies.

I.D. #047526

- (i) Redwood Area Communities Fdn  
200 South Mill Street  
Redwood Falls, MN 56283-1684
  
- (ii) Awarded on 12/12/02  
\$35,000.00 for a 28 month period. Status : Active.
  
- (iii) The purpose of this grant is in support of Faith in Action.
  
- (iv) To our knowledge, the grantee has not diverted any portion of the funds from the purpose of this grant.
  
- (v) No expenditures reported to date.
  
- (vi) Awaiting financial and narrative reports.
  
- (vii) Audit required Yes/No.

Year	Required	Received Date

THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part VIII  
Compensation of Officers, Directors and Trustees

<u>Name and Address</u>	<u>Title and Time Devoted to Position</u>	<u>Compensation</u>	<u>Contribution to Employee Benefit Plans and Deferred Compensation</u>	<u>Expense Account Other Allowances(1)</u>
Robert Campbell 100 Albany Street, Suite 200 New Brunswick, NJ 08901	Trustee - At Least 5 Hrs/Wk Chairman of Board	\$55,250	None	None
Nancy Ann DeParle 2914 Tennyson Street, NW Washington, DC 20015	Trustee - At Least 3 5 Hrs/Wk Effective 7/1/02	\$8,500	None	None
George Frazza 31 Oak Knoll Road Mendham, NJ 07945	Trustee - At Least 3 5 Hrs/Wk	\$28,250	None	None
James R Gavin, III, M D 8225 Buckspark Lane West Potomac, MD 20854	Trustee - At Least 3 5 Hrs/Wk	\$38,250	None	None
Linda Griego 600 West 9th Street, #1404 Los Angeles, CA 90015	Trustee - At Least 3 5 Hrs/Wk	\$39,250	None	None
Wendy Hagen 1528 Hardwood Lane McLean, VA 22101	Trustee - At Least 3 5 Hrs/Wk	\$29,250	None	None

<u>Name and Address</u>	<u>Title and Time Devoted to Position</u>	<u>Compensation</u>	<u>Contribution to Employee Benefit Plans and Deferred Compensation</u>	<u>Expense Account Other Allowances(1)</u>
Edward Hartnett 23 Beacon Crest Drive Basking Ridge, NJ 07920	Trustee - At Least 3 5 Hrs/Wk	\$30,250	None	None
Robert Wood Johnson IV 630 Fifth Ave , Suite 1510 New York, NY 10111	Trustee - At Least 3 5 Hrs/Wk	\$24,250	None	None
Thomas H Kean P O Box 332 Far Hills, NJ 07931-0332	Trustee - At Least 3 5 Hrs/Wk	\$34,250	None	None
Ralph Larsen 100 Albany Street, Suite 200 New Brunswick, NJ 08901	Trustee - At Least 3 5 Hrs/Wk Effective 7/1/02	\$6,500	None	None
Edward Matthews American International Group 70 Pine Street, 17th fl New York, NY 10270	Trustee - At Least 3 5 Hrs/Wk	\$25,250	None	None
Jack W Owen 3249 Sandown Park Road Keswick, VA 22947	Trustee - At Least 3 5 Hrs/Wk	\$39,250	None	None
William Roper 10424 Stone Chapel Hill, NC 27514	Trustee - At Least 3 5 Hrs/Wk	\$25,250	None	None
Marla Salmon Emory University 1520 Clifton Road Atlanta, GA 30322	Trustee - At Least 3 5 Hrs/Wk Effective 1/1/02	\$23,500	None	None

<u>Name and Address</u>	<u>Title and Time Devoted to Position</u>	<u>Compensation</u>	<u>Contribution to Employee Benefit Plans and Deferred Compensation</u>	<u>Expense Account Other Allowances(1)</u>
Gail Warden Henry Ford Health System 1 Ford Place Detroit, MI 48202	Trustee - At Least 3 5 Hrs/Wk	\$33,250	None	None
Richard Worley 1111 Barberrry Road Bryn Mawr, PA 19010	Trustee - At Least 3 5 Hrs/Wk	\$28,250	None	None
Steven Schroeder 49 West Shore Drive Pennington, NJ 08534	President - More Than 40 Hrs/Wk	\$575,932	\$449,172 (2)	None
J Warren Wood III 102 Moore Street Princeton, NJ 08540	V President, General Counsel, Secretary More Than 40 Hrs/Wk	\$270,562	\$243,389 (2)	None
Calvin Bland 812 Joshua Court Moorestown, NJ 08057	Special Advisor to the President More Than 40 Hrs/Wk	\$256,995	\$70,756	None
Peter Goodwin 269 Jefferson Avenue Haddonfield, NJ 08033	Vice President & Treasurer More Than 40 Hrs/Wk	\$224,845	\$145,218 (2)	None
Robert Hughes 15 Linden Lane Princeton, NJ 08540	V President - More Than 40 Hrs/Wk Until 11/30/02	\$172,158	\$53,947	None
James Ingram 7921 Eastern Avenue Wyndmoor, PA 19038	Assistant Secretary & Senior Counsel More Than 40 Hrs/Wk	\$171,164	\$63,811	None

<u>Name and Address</u>	<u>Title and Time Devoted to Position</u>	<u>Compensation</u>	<u>Contribution to Employee Benefit Plans and Deferred Compensation</u>	<u>Expense Account Other Allowances(1)</u>
Paul S Jellinek 10 Samantha Lane Mercerville, NJ 08619	V President - More Than 40 Hrs/Wk Until 11/30/02	\$206,439	\$66,447	None
Nancy J Kaufman 37 Millbrook Drve Princeton Junction, NJ 08550	V President - More Than 40 Hrs/Wk Until 11/30/02	\$216,330	\$66,834	None
James Knickman 10 Armour Lane Princeton, NJ 08540	V President - More Than 40 Hrs/Wk	\$223,617	\$89,440 (3)	None
Carol Kroch 315 Riverview Road Swarthmore,PA 19081	Assistant Secretary & Senior Counsel More Than 40 Hrs/Wk	\$169,534	\$64,185	None
Risa Lavizzo-Mourey 711 Paper Mill Road Erdenheim, PA 19038	Sr V President & Director More Than 40 Hrs/Wk	\$480,727	\$108,357 (3)	None
Michael McGinnis 4827 V Street, NW Washington, DC 20007	Sr V President & Director More Than 40 Hrs/Wk	\$286,485	\$109,567 (3)	None
Doriane Miller 1357 Brentwood Yardley, PA 19067	V President - More Than 40 Hrs/Wk Until 11/30/02	\$182,493	\$47,682	None
David Morse 32 West Amherst Road Bala Cynwyd, PA 19004	V President - More Than 40 Hrs/Wk	\$244,898	\$92,141 (3)	None

<u>Name and Address</u>	<u>Title and Time Devoted to Position</u>	<u>Compensation</u>	<u>Contribution to Employee Benefit Plans and Deferred Compensation</u>	<u>Expense Account Other Allowances(1)</u>
John Gilliam 700 Park Avenue New York, NY 10021	Chief Investment Officer More Than 40 Hrs/Wk	\$381,053	\$68,395	None
Lewis G Sandy 106 Balcort Drive Princeton, NJ 08540	Executive Vice President More Than 40 Hrs/Wk	\$371,974	\$69,174	None
Albert O Shar 613 Dager Road Ambler, PA 19002	Vice President More Than 40 Hr/Wk	\$190,396	\$61,078	None
David Waldman 13 Berg Avenue Elberon, NJ 07740	Vice President More Than 40 Hrs/Wk	\$169,746	\$52,705	None
		<u>\$5,264,098</u>	<u>\$1,922,298</u>	

(1) The Foundation has a policy of reimbursing only actual expenses incurred

(2) Includes amounts contributed to the Foundation's health and welfare plans for medical, dental, life & disability insurance, vested amounts contributed to the Foundation's retirement plans and estimated amounts deemed earned during 2002 under the Foundation's supplemental benefit plans. These supplemental benefit plans are designed to provide an economic incentive for participating officers to continue to provide key management services to the Foundation over an extended period of employment.

(3) Includes amounts contributed to the Foundation's health and welfare plans for medical, dental, life & disability insurance, vested amounts contributed to the Foundation's retirement plans and amounts accrued during 2002 under the Foundation's Executive Deferred Compensation Plan. This plan is designed to provide additional compensation for certain executives who are not participants in the plans described in Note (2), to encourage them to remain in the service of the Foundation.



ID #22-6029397

THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part X, Line 1

Fair Market Value of Assets Not Used  
Directly in Carrying out Exempt Purposes

(a) Monthly Average of Securities at Fair Market Value

Johnson & Johnson, Common Stock	5,147,540,874
Other Securities	<u>3,156,670,240</u>
Total	8,304,211,114

(c) Fair Market Value of All Other Assets

Approximately 35 Acres of Investment Land	8,000,000
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(d) Total

8,312,211,114

ID #22-6029397

THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part XII, Line 2

Purchase of Charitable Assets - See Supporting Schedule for Part II, Line 14	6,089,108
Add, Purchases Accrued at December 31, 2001	3,475,331
Less, Purchases Accrued at December 31, 2002	(159,392)
Purchases Paid in 2002	<u>9,405,047</u>

**THE ROBERT WOOD JOHNSON FOUNDATION**

**Form 990-PF**

**Part XV**

- 2(b) There are no formal grant applications. Applicants should prepare a letter which states *briefly and concisely the proposed project as well as its objectives and significance, the qualifications of the organization and the individuals concerned, if appropriate, the means by which the project will be continued after grant funds have been depleted, the mechanisms for evaluating results, and a budget.* This letter should be accompanied by a copy of the applicant institution's tax exempt status under the Internal Revenue Code.
- 2(d) The Robert Wood Johnson Foundation's historical mission is to improve the health and health care of all Americans. The Foundation's role in fulfilling this mission is to help the nation and its health care system identify and pursue new opportunities to address persistent health problems and to anticipate and respond to significant emerging problems. In addition, the Foundation has identified three goals to be pursued: (1) to assure that all Americans have access to basic health care at reasonable costs, (2) to improve care and support for people with chronic health conditions, and (3) to promote health and reduce the personal, social and economic harm caused by substance abuse – tobacco, alcohol and illicit drugs.

Policy guidelines established by the Foundation's Board of Trustees normally preclude support for ongoing general operating expenses, endowment, construction or equipment, and basic biomedical research. The Foundation does not make grants to institutions based outside of the United States, nor does it provide direct support to individuals.

2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 2001 TO 2001  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
National technical assistance office for the Addressing Tobacco in Managed Care Program AAHP Foundation Washington, DC (041625)	509(a) (2)	587,502 00	146,366 00	0 00	441,136 00
Conducting and analyzing the 2001 Annual Industry Survey of managed care plans AAHP Foundation Washington, DC (041884)	509(a) (2)	144,454 00	144,454 00	0 00	0 00
HMO care management workgroup Transitions of care AAHP Foundation Washington, DC (043561)	509(a) (2)	369,594 00	158,763 00	0 00	210,831 00
Testing interventions to promote physical activity among mid-life and older adults AARP Foundation Washington, DC (040241)	509(a) (2)	3,095 00	0 00	0 00	3,095 00
AIDS Interfaith Ministry AIDS Interfaith Ministry Camden, NJ (044542)	ER	10,000 00	0 00	0 00	10,000 00
Faith in Action of Lehigh Valley Pennsylvania AIDS Outreach Inc Allentown, PA (044529)	509(a) (1)	10,000 00	0 00	0 00	10,000 00

2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 2001 TO 2001  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Faith in Action Volunteer Caregiver Program</i> AIDS Resource Center of Wisconsin Inc Eau Claire, WI (043352)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Faith in Action Program</i> AIDS Services of North Texas, Inc Denton, TX (043330)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Implementing a videoconferencing and multimedia system</i> AcademyHealth Washington, DC (039499)	509(a)(1)	7,873 00	7,873 00	0 00	0 00
<i>Promoting patient safety through health care purchasing tools</i> AcademyHealth Washington, DC (040728)	509(a)(1)	195,537 00	189,038 00	6,499 00	0 00
<i>Conference on long-term care research and service delivery</i> AcademyHealth Washington, DC (041736)	509(a)(1)	9,156 00	0 00	0 00	9,156 00
<i>Care Partners</i> Adult Center for Enrichment Inc Greensboro, NC (044561)	509(a)(2)	10,000 00	0 00	0 00	10,000 00
<i>Health Policy Leadership Fellows Program</i> Advocacy Institute, The Washington, DC (041068)	509(a)(1)	225,431 00	180,345 00	0 00	45,086 00

2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 2001 TO 2001  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Managing Pediatric Asthma. Improving Asthma Care for Children</i> Affinity Health Plan, Inc Bronx, NY (043520)	509(a)(1)	408,840 00	86,466 00	0 00	322,374 00
<i>After School Matters in Chicago</i> After School Matters Inc Chicago, IL (042015)	509(a)(1)	4,500,000 00	1,000,028 00	0 00	3,499,972 00
<i>Alabama Southern Rural Access Program</i> Alabama Primary Health Care Association Inc Montgomery, AL (043088)	509(a)(1)	178,260 00	178,119 00	141 00	0 00
<i>Communities in Charge Financing and Delivering Health Care to the Uninsured -- Phase II</i> Alameda Health Consortium Oakland, CA (040972)	509(a)(1)	574,348 00	198,477 00	0 00	375,871 00
<i>SmokeLess States National Tobacco Policy Initiative</i> Alaska Native Health Board Anchorage, AK (041519)	509(a)(1)	780,042 00	343,507 00	0 00	436,535 00
<i>Demonstration of an integrated care program for chronically ill residents in personal care homes</i> Albert Einstein Healthcare Network Philadelphia, PA (042438)	509(a)(3)	14,878 00	0 00	0 00	14,878 00

2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 2001 TO 2001  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Siouxland Faith in Action</i> Alzheimer's Disease & Related Disorders Association, Inc - Big Sioux Chapter Sioux City, IA(044510)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Circle of Friends</i> Alzheimer's Disease & Related Disorders Association, Inc - Minnesota-Dakotas Chapter Edina, MN(044528)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Faith in Action: Neighbor to Neighbor Volunteer Respite</i> Alzheimer's Disease and Related Disorders Association, Inc , Western Arkansas Chapter Fort Smith, AR(042289)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Pasco Interfaith Caregivers</i> Alzheimer's Family Organization, Inc New Port Richey, FL(042281)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Technical assistance and direction for Colleagues in Caring regional collaboratives for nursing work force development</i> American Association of Colleges of Nursing Washington, DC(039790)	509(a)(1)	310,000 00	261,723 00	0 00	48,277 00

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2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 2001 TO 2001  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Evaluation of nursing faculty development in end-of-life care</i>					
American Association of Colleges of Nursing Washington,DC(043977)	509(a)(1)	202,825 00	182,542 00	0 00	20,283 00
<i>Marketing communications and policy component of Translating Research to Practice Improving Physical Activity Levels of Mid-Life and Older Adults</i>					
American Association of Retired Persons Washington,DC(042913)	ER	4,205,978 00	1,278,356 00	0 00	2,927,622 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Cancer Society Foundation, Great Lakes Division, Inc East Lansing,MI(041919)	509(a)(3)	20,000 00	0 00	20,000 00	0 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , California Division, Inc Oakland,CA(041915)	509(a)(1)	723,242 00	261,689 00	0 00	461,553 00
<i>SmokeLess States National Tobacco Policy Institute</i>					
American Cancer Society, Inc , Eastern Division, Inc East Syracuse,NY(041909)	509(a)(1)	1,215,739 00	346,617 00	0 00	869,122 00



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2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 2001 TO 2001  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , Hawaii Pacific Division, Inc Honolulu, HI (041918)	509(a)(1)	729,471 00	196,430 00	0 00	533,041 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , Heartland Division, Inc Kansas City, MO (041907)	509(a)(1)	20,000 00	0 00	20,000 00	0 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , Mid-South Division, Inc Birmingham, AL (041538)	509(a)(1)	1,019,468 00	414,571 00	0 00	604,897 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , Mid-South Division, Inc Birmingham, AL (041914)	509(a)(1)	743,970 00	262,390 00	0 00	481,580 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , Midwest Division, Inc Pierre, SD (041913)	509(a)(1)	829,085 00	232,121 00	0 00	596,964 00

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2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 2001 TO 2001  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>SmokeLess States. National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , New England Division, Inc Framingham,MA(041545)	509(a)(1)	709,271 00	293,096 00	0 00	416,175 00
<i>SmokeLess States. National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , New England Division, Inc Pawtucket,RI(041912)	509(a)(1)	19,982 00	19,466 00	516 00	0 00
<i>SmokeLess States. National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , New England Division, Inc Framingham,MA(041921)	509(a)(1)	1,123,373 00	359,223 00	0 00	764,150 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , Northwest Division, Inc Seattle,WA(041906)	509(a)(1)	883,372 00	319,056 00	0 00	564,316 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Cancer Society, Inc , Ohio Division, Inc Dublin,OH(041535)	509(a)(1)	1,103,027 00	513,132 00	0 00	589,895 00

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2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 2001 TO 2001  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
SmokeLess States National Tobacco Policy Initiative American Cancer Society, Inc , Pennsylvania Division, Inc Hershey, PA (041898)	509(a)(1)	20,000 00	0 00	20,000 00	0 00
SmokeLess States National Tobacco Policy Initiative American Cancer Society, Inc , Southwest Division, Inc Phoenix, AZ (041544)	509(a)(1)	750,000 00	216,441 00	0 00	533,559 00
SmokeLess States National Tobacco Policy Initiative American Cancer Society, Inc , Southwest Division, Inc Phoenix, AZ (041904)	509(a)(1)	635,358 00	242,761 00	0 00	392,597 00
SmokeLess States National Tobacco Policy Initiative American Cancer Society, Inc , Southwest Division, Inc Phoenix, AZ (041908)	509(a)(1)	842,116 00	276,431 00	0 00	565,685 00
SmokeLess States National Tobacco Policy Initiative American Heart Association, Inc , Desert/Mountain Affiliate Tempe, AZ (041894)	509(a)(1)	20,000 00	0 00	20,000 00	0 00

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2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 2001 TO 2001  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Heart Association, Inc , Midwest Affiliate Chicago, IL(041529)	509(a)(1)	773,154 00	249,404 00	0 00	523,750 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Heart Association, Inc , Northwest Affiliate Seattle, WA(041528)	509(a)(1)	174,119 00	127,176 00	0 00	46,943 00
<i>Circle of Health Early intervention and prevention for Native American youth</i>					
American Indian Prevention Coalition Phoenix, AZ(040553)	509(a)(1)	5,000 00	0 00	0 00	5,000 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Lung Association of Arkansas Little Rock, AR(041928)	509(a)(1)	988,562 00	82,061 00	906,501 00	0 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Lung Association of Georgia Smyrna, GA(041923)	509(a)(1)	807,907 00	167,648 00	0 00	640,259 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
American Lung Association of New Hampshire	509(a)(1)	910,607 00	319,100 00	0 00	591,507 00

2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 2001 TO 2001  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Bedford, NH (041926)					
<i>Technical assistance and direction for SmokeLess States National Tobacco Policy Initiative</i>					
American Medical Association Chicago, IL (041429)	ER	2,034,859 00	1,685,085 00	0 00	349,774 00
<i>Technical assistance and direction for Reducing Underage Drinking Through Coalitions</i>					
American Medical Association Chicago, IL (041713)	ER	842,278 00	728,702 00	0 00	113,576 00
<i>SmokeLess States Consultant services to assist unfunded states and review proposals</i>					
American Medical Association Chicago, IL (043417)	ER	7,127 00	7,098 00	29 00	0 00
<i>SmokeLess States -- Training and strategy development program for grantees</i>					
American Medical Association Chicago, IL (043899)	ER	195,825 00	195,825 00	0 00	0 00
<i>Establishment of the Institute for Advocacy on Environmental Tobacco Smoke</i>					
American Nonsmokers' Rights Foundation Berkeley, CA (041042)	509(a) (1)	825,168 00	162,130 00	0 00	663,038 00

2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 2001 TO 2001  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Technical assistance on environmental tobacco smoke issues and policies</i> American Nonsmokers' Rights Foundation Berkeley, CA(042554)	509(a)(1)	35,883 00	35,883 00	0 00	0 00
<i>Database and Web site on tobacco industry activities for use by health advocates, reporters, policy makers, and the public health community</i> American Nonsmokers' Rights Foundation Berkeley, CA(043509)	509(a)(1)	231,164 00	158,150 00	0 00	73,014 00
<i>Training osteopathic physicians in end-of-life care</i> American Osteopathic Association Chicago, IL(042259)	509(a)(2)	7,690 00	1,020 00	0 00	6,670 00
<i>Promoting activity through community design. A planning and education initiative</i> American Planning Association, The Chicago, IL(041484)	509(a)(2)	399,000 00	0 00	0 00	399,000 00
<i>Conference on the public's health and the law in the 21st century</i> American Society of Law, Medicine & Ethics Inc Boston, MA(044018)	509(a)(2)	9,103 00	0 00	0 00	9,103 00

2001 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 2001 TO 2001  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>The Andrews Center</i> Andrews Center Tyler, TX(044534)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Fe en Accion</i> Apoyo Empresarial para la Peninsula de Cantera San Juan, PR(042295)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>South Beltline Cluster of Churches Volunteer Project</i> Arbor Covenant Church Madison, WI(043318)	501(c)(3)	10,000 00	0 00	0 00	10,000 00
<i>Covering Kids and Families</i> Arkansas Advocates for Children and Families Little Rock, AR(043188)	509(a)(1)	950,000 00	312,625 00	0 00	637,375 00
<i>Coming Home- Affordable Assisted Living</i> Arkansas Department of Human Services Little Rock, AR(041323)	509(a)(1)	255,779 00	137,171 00	0 00	118,608 00
<i>Arkansas Cash and Counseling Supplemental grant for enrollment and monitoring</i> Arkansas Department of Human Services Little Rock, AR(041810)	509(a)(1)	9,996 00	9,996 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Aroostook Faith in Action Volunteer Caregiver Coalition</i>					
<i>Aroostook Area Agency on Aging, Inc Presque Isle, ME (044526)</i>	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Ashe Congregational Health Ministry</i>					
<i>Ashe Memorial Hospital, Inc Jefferson, NC (044549)</i>	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Technical assistance and direction for the Health Professions Partnership Initiative Association of American Medical Colleges</i>					
<i>Washington, DC (040337)</i>	509(a)(2)	285,531 00	0 00	0 00	285,531 00
<i>Technical assistance and direction for the Minority Medical Education Program Association of American Medical Colleges</i>					
<i>Washington, DC (040712)</i>	509(a)(2)	685,339 00	528,067 00	0 00	157,272 00
<i>Voices in the Debate. Minority Action for Tobacco Policy Change</i>					
<i>Association of Asian Pacific Community Health Organizations</i>					
<i>Oakland, CA (042226)</i>	509(a)(1)	2,250,000 00	160,465 00	0 00	2,089,535 00
<i>Developing a media guide on health care quality</i>					
<i>Association of Health Care Journalists</i>					
<i>Minneapolis, MN (041411)</i>	509(a)(1)	127,150 00	127,150 00	0 00	0 00



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<i>Minority Medical Faculty Development Program</i>					
<i>-- Ericka P Simpson, M.D</i>					
Baylor College of Medicine Houston, TX (041303)	509(a)(1)	283,964 00	106,966 00	0 00	176,998 00
<i>Replacement of valuable laboratory supplies for hurricane-damaged research labs</i>					
Baylor College of Medicine Houston, TX (043198)	509(a)(1)	35,000 00	0 00	0 00	35,000 00
<i>Minority Medical Faculty Development Program</i>					
<i>- Oluyinka O. Olutoye, M B Ch B., Ph D</i>					
Baylor College of Medicine Houston, TX (043485)	509(a)(1)	319,725 00	0 00	0 00	319,725 00
<i>Managing Pediatric Asthma Emergency Department Demonstration Program</i>					
Baylor College of Medicine Houston, TX (043506)	509(a)(1)	713,181 00	213,308 00	0 00	499,873 00
<i>Faith in Action Transportation Nurse/Bedford Ride Program</i>					
Bedford Community Health Foundation, Inc Bedford, VA (044514)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Evaluating the Chronic Care Networks for Alzheimer's Disease project</i>					
Benjamin Rose Institute Cleveland, OH (040335)	509(a)(1)	573,940 00	451,240 00	0 00	122,700 00

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<i>Technical assistance and direction for Sound Partners for Community Health</i>					
Benton Foundation Washington, DC (039637)	ER	471,896 00	424,707 00	0 00	47,189 00
<i>Technical assistance and direction for the Community-Based Radio Initiative</i>					
Benton Foundation Washington, DC (040278)	ER	103,578 00	83,321 00	20,257 00	0 00
<i>Big Bend Hospice Faith in Action Project</i>					
Big Bend Hospice Inc Tallahassee, FL (043331)	509(a) (1)	10,000 00	0 00	0 00	10,000 00
<i>Technical assistance and direction for the Generalist Physician Faculty Scholars Program</i>					
Biomedical Research Foundation of South Texas Inc San Antonio, TX (041503)	509(a) (1)	239,013 00	195,961 00	43,052 00	0 00
<i>Minority Medical Faculty Development Program - Lauren A Smith, M.D , M P H</i>					
Boston Medical Center Corporation Boston, MA (042686)	509(a) (1)	319,263 00	85,288 00	0 00	233,975 00
<i>Examining integration strategies in hospital systems</i>					
Boston University Boston, MA (040394)	509(a) (1)	213,325 00	162,743 00	0 00	50,582 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Technical assistance and direction for the Scholars in Health Policy Research Program</i> Boston University School of Management Boston, MA (040713)	509(a)(1)	563,676 00	507,308 00	56,368 00	0 00
<i>Randomized trial of case management to insure uninsured children</i> Boston University School of Medicine Boston, MA (042215)	509(a)(1)	267,228 00	30,215 00	0 00	237,013 00
<i>Technical assistance and direction for Fighting Back</i> Boston University School of Public Health Boston, MA (039749)	509(a)(1)	341,095 00	341,089 00	6 00	0 00
<i>Effect of local hospital networks on the cost and accessibility of hospital services</i> Boston University School of Public Health Boston, MA (042032)	509(a)(1)	10,056 00	0 00	0 00	10,056 00
<i>Peer-based intervention to promote behavior change among youth in emergency departments who test positive for risky drinking</i> Boston University School of Public Health Boston, MA (043510)	509(a)(1)	179,816 00	0 00	0 00	179,816 00

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<i>Boys &amp; Girls Club of Minden, Inc Faith in Action</i>					
Boys & Girls Club of Minden Inc Minden, LA(044533)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Fighting Back evaluation dissemination</i>					
Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA(037368)	509(a)(1)	368,411 00	331,570 00	0 00	36,841 00
<i>New England Regional Public Health and Managed Care Collaborative</i>					
Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA(040002)	509(a)(1)	304,869 00	113,628 00	0 00	191,241 00
<i>Analysis of the substance abuse treatment delivery system</i>					
Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA(040213)	509(a)(1)	218,366 00	140,092 00	0 00	78,274 00
<i>Council on Health Care Economics and Policy</i>					
Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA(040640)	509(a)(1)	1,699,082 00	511,147 00	0 00	1,187,935 00

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<i>Harvesting the products of The Access Project</i>					
Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA (042407)	509(a)(1)	125,066 00	100,053 00	0 00	25,013 00
<i>Braveheart Interfaith Volunteer Services</i>					
BraveHeart Volunteer Support Teams Flossmoor, IL (042288)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Bridge Ministries</i>					
Bridge Ministries Kirkland, WA (042276)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Minority Medical Faculty Development Program - Michelle Asha Albert, M D</i>					
Brigham & Women's Hospital Inc Boston, MA (042675)	509(a)(1)	319,725 00	24,849 00	0 00	294,876 00
<i>Randomized trial to evaluate a patient-specific aid for hormone replacement therapy in postmenopausal women</i>					
Brigham & Women's Hospital Inc Boston, MA (042909)	509(a)(1)	47,881 00	0 00	0 00	47,881 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
Brigham Young University Provo, UT (041533)	509(a)(1)	19,988 00	19,067 00	921 00	0 00

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<i>Brookhaven Hospice Interfaith Outreach Program</i>					
Brookhaven Memorial Hospital Patchogue, NY (044508)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Expanding outreach to policy makers to advance public health and medical approaches to drug policy</i>					
Brown University Center for Alcohol and Addiction Studies Providence, RI (041563)	509(a)(1)	300,857 00	116,920 00	0 00	183,937 00
<i>Development of a Web interface and refinement for the tool kit of instruments to measure quality of life and quality of care at the end of life</i>					
Brown University Center for Gerontology & Health Care Research Providence, RI (041478)	509(a)(1)	236,466 00	55,823 00	0 00	180,643 00
<i>Reassurance Contact</i>					
CONTACT CARES, Inc of Northwest Indiana Merrillville, IN (044535)	509(a)(2)	10,000 00	0 00	0 00	10,000 00
<i>Using policy briefs to improve population health</i>					
California Center for Public Health Advocacy Santa Monica, CA (038118)	509(a)(1)	543,047 00	212,855 00	0 00	330,192 00

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<i>Educating consumers and providers about prescription medications</i> California Health Decisions Orange, CA (041745)	509(a)(1)	96,250 00	48,124 00	0 00	48,126 00
<i>Project to assist hospitals to develop or expand palliative care services</i> California Health Foundation and Trust Sacramento, CA (041465)	509(a)(3)	25,000 00	20,000 00	0 00	5,000 00
<i>Studying medically related bankruptcies</i> Cambridge Medical Care Foundation Cambridge, MA (042425)	509(a)(3)	99,903 00	47,120 00	0 00	52,783 00
<i>SmokeLess States National Tobacco Policy Initiative</i> Capital Area Substance Abuse Council, Inc West Hartford, CT (041527)	509(a)(1)	173,435 00	173,435 00	0 00	0 00
<i>Reach Out and Touch</i> Caregivers Resource and Support System, Inc Screven, GA (043346)	ER	10,000.00	0 00	0 00	10,000 00
<i>Caregivers of Central Ocean County, Inc</i> Caregivers of Central Ocean County Beachwood, NJ (044521)	509(a)(1)	10,000 00	0 00	0 00	10,000 00

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Caregivers of Lakewood, Inc (Friendly Visitor)					
Caregivers of Lakewood, Inc Lakewood,NJ(042282)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
Recognition of maternal depressive symptoms by primary care pediatricians					
Case Western Reserve University School of Medicine Cleveland,OH(042193)	509(a)(1)	269,732 00	64,851 00	0 00	204,881 00
Faith in Acton Project of Castle of Springfield					
Castle of Springfield Springfield,MO(044503)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
Caregiver Support/Respite Program					
Catholic Charities Minneapolis,MN(044494)	509(a)(1)	10,000 00	-25,000 00	35,000 00	0 00
Faith in Action of the Augusta Area					
Catholic Charities Maine Portland,ME(042346)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
Otsego Caregiving Network Caring Neighbors					
Catholic Charities of Delaware & Otsego Counties Oneonta,NY(044511)	509(a)(1)	35,000 00	25,000 00	0 00	10,000 00



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<i>Day Break Respite and Caregiver Support Services</i>					
Catholic Charities of San Jose San Jose, CA(043320)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Mentoring program for pregnant and parenting teen mothers</i>					
Catholic Charities of Santa Fe Santa Fe, NM(042621)	509(a)(1)	3,500 00	0 00	250 00	3,250 00
<i>Catholic Charities</i>					
Catholic Charities, Diocese of Metuchen Perth Amboy, NJ(042314)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>White Mountain Faith In Action</i>					
Catholic Community Service of Southern Arizona, Inc Tucson, AZ(044560)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Increasing health insurance coverage for low-income employees</i>					
Catholic Health East Newtown Square, PA(041598)	509(a)(1)	9,400 00	0 00	0 00	9,400 00
<i>Faith in Action Cayuga County</i>					
Cayuga County Community Health Network Inc Auburn, NY(043332)	509(a)(1)	10,000 00	0 00	0 00	10,000 00

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<i>Facility repairs and maintenance</i> Cenacle Retreat House Highland Park,NJ(037908)	509(a)(1)	65,745 00	59,170 00	0 00	6,575 00
<i>Developing small community homes as alternatives to nursing homes</i> Center for Growing and Becoming Inc Sherburn,NY(043280)	509(a)(1)	304,990 00	274,491 00	0 00	30,499 00
<i>Building understanding and state capacity to address patient safety</i> Center for Health Policy Development Portland,ME(042233)	509(a)(1)	142,233 00	113,786 00	0 00	28,447 00
<i>Researching the role of state purchasers and regulators in reducing racial and ethnic health disparities</i> Center for Health Policy Development/National Academy for State Health Policy Portland,ME(041395)	509(a)(1)	9,329 00	9,329 00	0 00	0 00
<i>Decisions, choices, and care management among an admission cohort of privately insured disabled elders</i> Center for Health and Long-Term Care Research Inc Waltham,MA(043223)	509(a)(1)	574,057 00	198,091 00	0 00	375,966 00

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<i>Technical assistance and direction for the Medicaid Managed Care Program</i>					
Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ(039495)	509(a)(3)	3,254,123 00	1,768,936 00	1,485,187 00	0 00
<i>Technical assistance and direction for Managing Pediatric Asthma- Improving Asthma Care for Children</i>					
Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ(040660)	509(a)(3)	290,919 00	198,184 00	0 00	92,735 00
<i>State Action for Oral Health Access</i>					
Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ(044117)	509(a)(3)	253,952 00	92,647 00	0 00	161,305 00
<i>Technical assistance, training, and communications to support state and local alcohol policy development</i>					
Center for Science in the Public Interest Washington, DC(040938)	509(a)(1)	492,792 00	192,233 00	0 00	300,559 00
<i>Support for the National Organization of Tobacco Use Research Funders</i>					
Center for the Advancement of Health Washington, DC(041045)	509(a)(1)	74,839 00	37,420 00	0 00	37,419 00

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<i>Coordinating youth tobacco cessation partnerships</i> Center for the Advancement of Health Washington,DC(041053)	509(a)(1)	167,731 00	112,153 00	0 00	55,578 00
<i>Deaf and Hard of Hearing Faith in Action Project</i> Center on Hearing and Deafness Inc West Chester,PA(043337)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>CareLink Interfaith Volunteer Caregiving Project</i> Central Arkansas Area Agency on Aging, Inc North Little Rock,AR(044538)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Central City Comprehensive Community Center</i> Central City Comprehensive Community Center Houston,TX(042304)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Expansion of a primary health care clinic for low-income, vulnerable populations</i> Central Iowa Hospital Corporation Des Moines,IA(042808)	501(c)(3)	385,870 00	114,920 00	0 00	270,950 00
<i>Comprehensive outreach program to address the prenatal and postnatal needs of rural African-American women and their infants</i> Central Louisiana Area Health Education Center Foundation	509(a)(1)	307,900 00	42,100 00	265,800 00	0 00

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Alexandria, LA (042812)					
<i>Faith in Action Project</i>					
Central Minnesota Elder Network Alexandria, MN (044541)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Communities in Charge. Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
Central Plains Regional Health Care Foundation Inc Wichita, KS (040968)	509(a)(1)	514,706 00	105,344 00	0 00	409,362 00
<i>Free to Grow. Head Start Partnerships to Promote Substance-Free Communities</i>					
Central Vermont Community Action Council Inc Barre, VT (042527)	509(a)(1)	5,500 00	4,500 00	0 00	1,000 00
<i>Charity Lobbying in the Public Interest</i>					
Charity Lobbying in the Public Interest Washington, DC (040084)	509(a)(1)	5,006 00	5,006 00	0 00	0 00
<i>Technical assistance and direction for Children's Futures</i>					
Children's Futures Inc Trenton, NJ (044241)	ER	370,000 00	275,397 00	0 00	94,603 00

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Managing Pediatric Asthma Emergency Department Demonstration Program Children's Health System, Inc Milwaukee, WI (043507)	509(a)(1)	729,167 00	291,669 00	0 00	437,498 00
Allies Against Asthma A Program to Combine Clinical and Public Health Approaches to Chronic Illness Children's Health System, Inc Milwaukee, WI (044214)	509(a)(1)	1,350,000 00	225,000 00	0 00	1,125,000 00
Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents Children's Hospital Medical Center Cincinnati, OH (043944)	509(a)(1)	210,880 00	0 00	0 00	210,880 00
Injury Free Coalition for Kids. Dissemination of a Model Injury Prevention Program for Children and Adolescents Children's Hospital and Health Center San Diego, CA (044357)	509(a)(1)	265,928 00	55,179 00	0 00	210,749 00
Multiple determinants of school-related violence Children's Hospital of Los Angeles Los Angeles, CA (042204)	509(a)(1)	243,417 00	51,683 00	0 00	191,734 00

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<i>Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents Children's Hospital of Philadelphia Philadelphia, PA(043970)</i>	509(a)(1)	643,490 00	0 00	0 00	643,490 00
<i>Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents Children's Hospital of Pittsburgh Pittsburgh, PA(044162)</i>	509(a)(1)	210,880 00	0 00	0 00	210,880 00
<i>Allies Against Asthma A Program to Combine Clinical and Public Health Approaches to Chronic Illness Children's Hospital of The King's Daughters Inc Norfolk, VA(044216)</i>	509(a)(1)	1,350,000 00	383,208 00	0 00	966,792 00
<i>Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents Children's Memorial Hospital Chicago, IL(043831)</i>	509(a)(1)	643,490 00	132,626 00	0 00	510,864 00
<i>Improving Asthma Care for Children Children's Mercy Hospital/Truman Medical Center Family Health Partners Inc Kansas City, MO(043519)</i>	ER	395,232 00	0 00	0 00	395,232 00

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<i>Comprehensive health care services and parenting education for teen parents and their children</i> Children's National Medical Center Washington,DC(042817)	509(a)(3)	400,602 00	116,606 00	0 00	283,996 00
<i>Managing Pediatric Asthma. Emergency Department Demonstration Program</i> Children's Research Institute Washington,DC(043508)	509(a)(2)	740,334 00	92,650 00	0 00	647,684 00
<i>IVC Care Team Ministry for Mason &amp; Kitsap Counties</i> Christ Lutheran Church Belfair,WA(044544)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Christ the King Catholic</i> Christ The King Church Oklahoma City,OK(042316)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Faith in Action - Merced CA</i> Christian Life Center of Merced Merced,CA(043333)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Prescription for Health Training primary care providers to incorporate health behavior counseling into routine medical care</i> Church Health Center of Memphis Inc Memphis,TN(040758)	509(a)(2)	299,750 00	198,763 00	0 00	100,987 00



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<i>Fighting Back. Community Initiatives to Reduce Demand for Illegal Drugs and Alcohol</i> City of New Haven Office of the Mayor New Haven, CT(042011)	509(a)(1)	227,258 00	151,021 00	0 00	76,237 00
<i>Communities in Charge. Financing and Delivering Health Care to the Uninsured -- Phase II</i> City of New York, Office of the Brooklyn Borough President Brooklyn, NY(040976)	509(a)(1)	648,500 00	0 00	648,500 00	0 00
<i>Planning for an asthma management and education program for children and families</i> City of Trenton Department of Health and Human Services Trenton, NJ(040614)	509(a)(1)	54,234 00	44,234 00	0 00	10,000 00
<i>Expanding the Experience Corps senior volunteer program</i> Civic Ventures San Francisco, CA(039367)	509(a)(1)	6,334,226 00	825,772 00	0 00	5,508,454 00
<i>Faith in Action DeWitt County</i> Clinton United Methodist Church Clinton, IL(043297)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Attracting the attention of young scholars to the health of the public</i> College Entrance Examination Board New York, NY(040986)	509(a)(2)	7,806,120 00	0 00	0 00	7,806,120 00

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<i>Incorporating health issues into programs of the Funders Network for Smart Growth and Livable Communities</i>					
Collins Center for Public Policy Inc Miami, FL(043127)	509(a)(1)	5,000 00	0 00	0 00	5,000 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
Colorado Tobacco Education and Prevention Alliance Denver, CO(041526)	509(a)(1)	825,538 00	386,006 00	0 00	439,532 00
<i>The Faith in Action Network for Columbia County</i>					
Columbia County Community Health Care Consortium Inc Hudson, NY(044493)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Root shock. The consequences of Africa-American dispossession</i>					
Columbia University New York, NY(041809)	509(a)(1)	151,133 00	151,133 00	0 00	0 00
<i>Acetaminophen inflammatory markers and asthma</i>					
Columbia University College of Physicians & Surgeons New York, NY(042211)	509(a)(1)	264,651 00	71,635 00	0 00	193,016 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents Columbia University College of Physicians &amp; Surgeons New York, NY(044262)</i>	509(a)(1)	266,100 00	55,226 00	0 00	210,874 00
<i>Technical assistance and direction for Pipeline, Profession and Practice. Community-Based Dental Education Columbia University School of Dental and Oral Surgery New York, NY(042873)</i>	509(a)(1)	364,637 00	293,156 00	71,481 00	0 00
<i>Using information technology to increase tobacco cessation behaviors by dentists in a managed care setting Columbia University School of Dental and Oral Surgery New York, NY(044167)</i>	509(a)(1)	500,000 00	112,175 00	0 00	387,825 00
<i>Injury Free Coalition for Kids. Dissemination of a Model Injury Prevention Program for Children and Adolescents Columbia University, Harlem Hospital Center New York, NY(044017)</i>	509(a)(1)	643,490 00	120,447 00	0 00	523,043 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Comfort House, Inc. Comfort House, Inc Utica, NY (042286)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Exploring online health care in the information age. White papers and workshops</i> Commonweal Bolinas, CA (043806)	509(a)(1)	96,356 00	86,720 00	0 00	9,636 00
<i>Mentor state for Coming Home Affordable Assisted Living</i> Commonwealth of Massachusetts Executive Office of Elder Affairs Boston, MA (042113)	509(a)(1)	186,388 00	78,083 00	0 00	108,305 00
<i>Faith in Action Project</i> Community Abundant Life Ministries Edmond, OK (044546)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i> Community Action Agency of Somerville, Inc Somerville, MA (042530)	509(a)(1)	5,500 00	0 00	0 00	5,500 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i> Community Action Project of Tulsa County, Inc Tulsa, OK (042534)	509(a)(1)	5,500 00	5,500 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
National support center for community substance abuse coalitions Community Anti-Drug Coalitions of America Alexandria,VA(040372)	509(a)(1)	278,771 00	0 00	0 00	278,771 00
Allies Against Asthma· A Program to Combine Clinical and Public Health Approaches to Chronic Illness Community Foundation of Greater Washington Washington,DC(044220)	509(a)(1)	1,349,308 00	448,924 00	0 00	900,384 00
Community Parish Nursing, Inc. Community Parish Nursing Inc Reading,MA(042291)	ER	10,000 00	10,000 00	0 00	0 00
Faith in Action Project of Lompoc Valley Community Partners in Caring Santa Maria,CA(044548)	ER	10,000 00	0 00	0 00	10,000 00
Revival of the Interfaith Community in the Prevention of Healing of Aids Community-Based Learning Alternative Center Inc Smithfield,NC(043351)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
FIA Project of Compeer of Lebanon County Compeer of Lebanon County Lebanon,PA(042284)	509(a)(1)	10,000 00	10,000 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Programa Fe en Accion</i> Concilio Evangelico de Puerto Rico Rio Piedras, PR (044558)	ER	10,000 00	0 00	0 00	10,000 00
<i>Injury Free Coalition for Kids.</i> <i>Dissemination of a Model Injury Prevention</i> <i>Program for Children and Adolescents</i> Connecticut Children's Medical Center Hartford, CT (044469)	509 (a) (1)	266,100.00	55,220 00	0 00	210,880 00
<i>Development of a public television series on</i> <i>physical activity</i> Connecticut Public Broadcasting Inc Hartford, CT (041227)	509 (a) (1)	175,000 00	175,000 00	0 00	0 00
<i>SmokeLess States National Tobacco Policy</i> <i>Initiative</i> Consumers for Affordable Health Care Foundation Augusta, ME (041925)	509 (a) (1)	826,313 00	209,029 00	0 00	617,284 00
<i>Managing Pediatric Asthma Improving Asthma</i> <i>Care for Children</i> Contra Costa County Department of Health Services Martinez, CA (043522)	509 (a) (1)	416,289 00	128,012 00	0 00	288,277 00
<i>Publishing papers from a conference on</i> <i>innovative approaches to understanding and</i> <i>influencing physical activity</i> Cooper Institute for Aerobics Research	509 (a) (1)	6,000 00	0 00	6,000 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Dallas, TX (042218)					
Faith in Action Community Outreach Cooperative Older Adult Ministry Minneapolis, MN (043307)	509(a) (1)	10,000 00	0 00	0 00	10,000 00
Communities in Charge Financing and Delivering Health Care to the Uninsured -- Phase II					
Coordinated Health System of Jefferson County Birmingham, AL (043218)	509(a) (1)	410,533 00	104,128 00	0 00	306,405 00
Minority Medical Faculty Development Program - Carla Boutin-Foster, M.D , M.S					
Cornell University, Joan and Sanford I Weill Medical College New York, NY (042677)	509(a) (1)	330,294 00	62,155 00	0 00	268,139 00
Peer-based effort to improve health care for people with chronic conditions through education and self-management					
Corporacion de Servicios de Salud y Medicina Avanzada Cidra, PR (042798)	509(a) (1)	270,759 00	63,740 00	0 00	207,019 00
Faith in Action Project of Louisville, Kentucky					
Council for Retarded Citizens of Jefferson County, Inc Louisville, KY (043345)	509(a) (1)	10,000 00	0 00	0 00	10,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Faith in Action Bloomfield Hills Michigan Cranbrook Hospice Care Bloomfield Hills,MI(043344)	509(a)(3)	10,000 00	0 00	0 00	10,000 00
Community ICARE Progam Crest View Corporation Columbia Heights,MN(044543)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
Survey on palliative care in medical education Dana Farber Cancer Institute Inc Boston,MA(041472)	509(a)(1)	159,031 00	104,263 00	0 00	54,768 00
Drop-in group medical appointments and standard assessment and feedback for the management of pain in primary care Dartmouth College Hanover,NH(041865)	509(a)(1)	293,791 00	227,498 00	0 00	66,293 00
Developing an interactive multimedia program to help pregnant patients stop smoking Dartmouth Medical School Hanover,NH(037958)	509(a)(1)	628,873 00	183,486 00	0 00	445,387 00
Public financing and treatment for co-occurring mental illness and substance abuse disorders A case study Dartmouth Medical School Hanover,NH(043285)	509(a)(1)	9,999 00	0 00	0 00	9,999 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Smyrna-Clayton Interfaith Volunteer Caregivers</i>					
Delaware Ecumenical Council on Children and Families Inc Wilmington,DE(043327)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Lake Forest Interfaith Volunteer Caregivers</i>					
Delaware Ecumenical Council on Children and Families Inc Wilmington,DE(044540)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Dent County Faith in Action</i>					
Dent County Healthy Communities Salem,MO(043304)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Communities in Charge- Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
District of Columbia Primary Care Association Washington,DC(040974)	509(a)(1)	388,827 00	304,789 00	0 00	84,038 00
<i>Developing a guide to treatment programs for adolescent substance abusers</i>					
Drug Strategies Washington,DC(039051)	509(a)(1)	354,411 00	225,533 00	0 00	128,878 00
<i>Nancy Dickerson Whitehead Awards for excellence in reporting on substance abuse</i>					
Drug Strategies Washington,DC(042327)	509(a)(1)	113,726 00	56,023 00	0 00	57,703 00

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<i>Economic analysis of tobacco litigation</i> Duke University Durham, NC (041109)	509(a)(1)	304,373 00	77,282 00	0 00	227,091 00
<i>Minority Medical Faculty Development Program</i> -- Bradley H Collins, M D Duke University Medical Center Durham, NC (041302)	509(a)(1)	317,135 00	90,610 00	0 00	226,525 00
<i>Using geographic information systems</i> <i>approaches to identify asthma risk factors</i> <i>in three North Carolina counties</i> Duke University, Nicholas School of the Environment and Earth Sciences Durham, NC (043524)	509(a)(1)	662,701 00	177,574 00	0 00	485,127 00
<i>Triangle Hospice</i> Durham Therapies Inc Durham, NC (043334)	509(a)(3)	10,000 00	0 00	0 00	10,000 00
<i>Quad Cities Faith in Action</i> EH Spencer Foundation Inc Port Byron, IL (044547)	509(a)(2)	10,000 00	0 00	0 00	10,000 00
<i>Primary care and mental health services for</i> <i>special needs and at-risk children and</i> <i>adolescents</i> Eastside Neighborhood Center Inc Pierre, SD (042814)	509(a)(2)	351,000 00	157,600 00	0 00	193,400 00

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<i>Care coordination and counseling services for African-Americans with HIV/AIDS</i>					
Ebenezer Baptist Church Dollars for Scholars Indianapolis, IN(042815)	509(a)(1)	394,655 00	111,902 00	0 00	282,753 00
<i>Developing strategies to expand health insurance coverage</i>					
Economic and Social Research Institute Washington, DC(040946)	509(a)(1)	1,554,622 00	1,042,501 00	0 00	512,121 00
<i>Developing health teams for the Kinship Support Network</i>					
Edgewood Center for Children & Families San Francisco, CA(038106)	509(a)(1)	790,111 00	0 00	0 00	790,111 00
<i>Exploring employer attitudes and practices affecting employee health care coverage</i>					
Education & Research Fund of Employee Benefit Research Institute Washington, DC(041428)	509(a)(3)	11,306 00	11,306 00	0 00	0 00
<i>Higher Education Center for Alcohol and Other Drug Prevention</i>					
Education Development Center Inc Newton, MA(038134)	509(a)(1)	104,698 00	104,698 00	0 00	0 00
<i>Health Education Center on Alcohol and Other Drug Prevention Building a national college alcohol prevention movement</i>					
Education Development Center Inc	509(a)(1)	506,203 00	0 00	0 00	506,203 00

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Newton, MA (040417)					
<i>Support for Innovations in End-of-Life Care, an international journal and online forum</i>					
Education Development Center Inc Newton, MA (041961)	509(a)(1)	57,200 00	50,517 00	0 00	6,683 00
<i>13th National Annual Alcohol Policy Conference</i>					
Education Development Center Inc Newton, MA (043383)	509(a)(1)	200,000 00	142,625 00	0 00	57,375 00
<i>Faith in Action Caregivers Relief Project of Central Panhandle FL</i>					
Elder Care Services, Inc Tallahassee, FL (044523)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>F I A Project of Houston, TX In Harris County</i>					
Elderly & Veterans Assistance & Relief Services Inc Houston, TX (042311)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Caring Neighbors</i>					
Emmanuel United Methodist Church Blissfield, MI (043286)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>National Tobacco Control Technical Assistance Consortium</i>					
Emory University, Rollins School of Public Health	509(a)(1)	7,557,569 00	1,409,983 00	0 00	6,147,586 00

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Atlanta, GA (041629)					
End Time Harvest Ministries, Inc					
End Time Harvest Ministries, Inc	509(a)(1)	10,000 00	10,000 00	0 00	0 00
New Carrollton, MD (042287)					
Southern Rural Access Program - Revolving Loan Fund					
Enterprise Corporation of the Delta	509(a)(1)	73,600 00	0 00	0 00	73,600 00
Jackson, MS (041014)					
PRISM Awards - Encouraging accurate depictions of substance abuse and addiction in entertainment industry products					
Entertainment Industries Council	509(a)(1)	2,705,161 00	676,746 00	0 00	2,028,415 00
Incorporated					
Reston, VA (043038)					
Disseminating a monograph on health and urban growth					
Essential Information Inc	509(a)(1)	35,970 00	35,970 00	0 00	0 00
Washington, DC (042497)					
Interfaith Action Network, Compassionate Ministries					
Eufaula Christ Centered Outreach	509(a)(1)	10,000 00	0 00	0 00	10,000 00
Eufaula, AL (044563)					

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Educating health care leaders on developing a patient-oriented system of care</i> FACCT Inc Portland,OR(041364)	509(a)(1)	199,244 00	194,522 00	4,722 00	0 00
<i>Creating and nurturing a support center for health care ombudsman programs</i> Families USA Foundation Inc Washington,DC(040697)	509(a)(1)	5,359,435 00	1,154,944 00	0 00	4,204,491 00
<i>Consumer Health Action 2002 conference</i> Families USA Foundation Inc Washington,DC(040813)	509(a)(1)	77,742 00	77,742 00	0 00	0 00
<i>Faith In Action Respite Project</i> Family Connection of South Carolina, Inc Columbia,SC(042303)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Program to provide medical care and prevention case management to injection drug users and their families</i> Family Health Centers of San Diego, Inc San Diego,CA(042806)	509(a)(1)	366,147 00	92,934 00	0 00	273,213 00
<i>Developing statewide networks of community-based family support centers</i> Family Support America Chicago,IL(041339)	509(a)(1)	3,065,636 00	2,865,316 00	200,320 00	0 00

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<i>Developing indicators of family well-being</i>					
Family Support America Chicago, IL(043664)	509(a)(1)	126,249 00	126,249 00	0 00	0 00
<i>Planning for a documentary and instructional videos on health care quality</i>					
Film Arts Foundation San Francisco, CA(044110)	509(a)(1)	39,293 00	39,293 00	0 00	0 00
<i>Neighborhood family support services program</i>					
First Baptist Community Development Corp dba Renaissance Community Development Corporation Somerset, NJ(041245)	ER	45,412 00	45,412 00	0 00	0 00
<i>Shepherd's Center of Beebe Community Services</i>					
First United Methodist Church Beebe, AR(043342)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Food &amp; Friends</i>					
Food & Friends Inc Washington, DC(042296)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Technical assistance and direction for the State Forums Partnership Program</i>					
Forums Institute for Public Policy Princeton, NJ(039311)	509(a)(1)	45,188 00	45,188 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Data collection and analysis of the foundation field Foundation Center New York,NY(037694)	509(a)(1)	208,333 00	83,333 00	0 00	125,000 00
Multistate Initiative to Help Build a Health Information Infrastructure -- Phase III Foundation for Health Care Quality Seattle,WA(042752)	ER	175,571 00	175,542 00	29 00	0 00
Technical assistance and direction for Innovators Combating Substance Abuse Foundation of the University of Medicine and Dentistry of New Jersey Somerset,NJ(038751)	509(a)(3)	48,535 00	15,742 00	32,793 00	0 00
Technical assistance and direction for Developing Leadership in Reducing Substance Abuse Foundation of the University of Medicine and Dentistry of New Jersey Somerset,NJ(038752)	509(a)(3)	101,002 00	0 00	101,002 00	0 00
Expansion of education programs to help minorities and the disadvantaged pursue careers in health care Foundation of the University of Medicine and Dentistry of New Jersey Somerset,NJ(041319)	509(a)(3)	20,095 00	0 00	0 00	20,095 00



THE ROBERT WOOD JOHNSON FOUNDATION  
2002-FORM 990-PF

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<i>Establishment of the Child Health Institute of New Jersey</i>					
Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ (041409)	509(a)(3)	6,666,667 00	0 00	0 00	6,666,667 00
<i>Facility expansion project for the Cancer Institute of New Jersey</i>					
Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ (041410)	509(a)(3)	6,666,667 00	0 00	0 00	6,666,667 00
<i>Fred Friendly seminar on the practical and ethical challenges of advances in genetic technology</i>					
Fred Friendly Seminars Inc New York, NY (040923)	509(a)(1)	373,660 00	278,950 00	0 00	94,710 00
<i>Establishing a model program to train helping agency staff to improve family support services</i>					
Friends of Children Trust Fund Inc Boston, MA (037432)	509(a)(1)	8,164 00	7,069 00	1,095 00	0 00
<i>Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
Fulton Dekalb Hospital Authority Atlanta, GA (043973)	509(a)(1)	210,880 00	0 00	0 00	210,880 00

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<i>Planning a systems-level strategy to address tobacco in a Medicaid managed care organization</i>					
General Hospital Corporation-Massachusetts General Hospital Boston, MA (044042)	509(a) (1)	5,000 00	0 00	0 00	5,000 00
<i>Evaluation of provider utilization of a new state tobacco dependence reimbursement program</i>					
General Hospital Corporation-Massachusetts General Hospital Boston, MA (044417)	509(a) (1)	500,000 00	136,967 00	0 00	363,033 00
<i>Study of online counseling and Internet use among family drug court participants</i>					
George Mason University College of Nursing and Health Science Fairfax, VA (043698)	509(a) (1)	50,000 00	0 00	0 00	50,000 00
<i>Evaluating the Kids Act to Control Tobacco program</i>					
George Washington University Washington, DC (038897)	509(a) (1)	805,395 00	207,037 00	0 00	598,358 00
<i>Developing effective models of school-based health programs</i>					
George Washington University Washington, DC (039581)	509(a) (1)	2,100,798 00	609,653 00	41,931 00	1,449,214 00

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<i>Health Insurance Reform Project Medicare, access, and quality George Washington University Washington,DC(041223)</i>	509(a)(1)	462,991 00	282,001 00	0 00	180,990 00
<i>Civil rights and American health care system Conceptualizing law and policy framework in new health environment for Title VI of 1964 Civil Rights Act George Washington University Washington,DC(041628)</i>	509(a)(1)	111,498 00	87,155 00	0 00	24,343 00
<i>Increasing access to health coverage for people with chronic disabling conditions George Washington University Medical Center Washington,DC(042031)</i>	509(a)(1)	395,550 00	202,736 00	0 00	192,814 00
<i>Research conference on youth advocacy George Washington University School of Public Health and Health Services Washington,DC(042647)</i>	509(a)(1)	7,465 00	0 00	0 00	7,465 00
<i>Description and analysis of ERISA health plans relevant to the debate over patients' rights legislation George Washington University School of Public Health and Health Services Washington,DC(043649)</i>	509(a)(1)	7,761 00	0 00	0 00	7,761 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Promoting long-term care policy development and debate</i> Georgetown University Washington, DC (040524)	509(a)(1)	3,007,892 00	759,765 00	0 00	2,248,127 00
<i>Reviewing private options for expanding health coverage</i> Georgetown University Washington, DC (042598)	509(a)(1)	8,989 00	0 00	0 00	8,989 00
<i>Partners in Tobacco-Use Research Centers Advancing Transdisciplinary Science and Policy Studies--Communications</i> Georgetown University Washington, DC (042671)	509(a)(1)	353,446 00	0 00	353,446 00	0 00
<i>Partners with Tobacco Use Research Centers Advancing Transdisciplinary Science and Policy Studies -- Policy</i> Georgetown University Institute for Health Care Research and Policy Washington, DC (043740)	509(a)(1)	818,359 00	0 00	0 00	818,359 00
<i>Updating The State of Health Privacy report</i> Georgetown University Medical Center Washington, DC (040780)	509(a)(1)	8,746 00	8,746 00	0 00	0 00
<i>FIA Project of Meriwether County</i> Georgia Baptist Health Care System, Inc Greenville, GA (042309)	509(a)(1)	10,000 00	10,000 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Interfaith Caregivers Alliance of Adams County Gettysburg Hospital Gettysburg, PA (044499)</i>	509(a) (1)	10,000 00	0 00	0 00	10,000 00
<i>Encouragement and Outreach Gilead Ministries Inc Jonesboro, IN (044550)</i>	509(a) (1)	10,000.00	0 00	0 00	10,000 00
<i>Tracy Volunteer Caregivers (A Faith in Action Program) Good Samaritan Community Services for San Joaquin County, Inc Tracy, CA (044497)</i>	509(a) (1)	10,000 00	0 00	0 00	10,000 00
<i>Networks of Summerville Good Shepherd Lutheran Church Walterboro, SC (043312)</i>	501(c) (3)	10,000 00	0 00	0 00	10,000 00
<i>Northwoods Hospice Respite Partners Faith in Action Project Grace Lutheran Church Ely, MN (043315)</i>	501(c) (3)	10,000 00	0 00	0 00	10,000 00
<i>Building support for local and national service programs Grantmaker Forum on Community &amp; National Service Berkeley, CA (041893)</i>	509(a) (1)	125,000 00	50,000 00	0 00	75,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Grantmakers in Aging 2001 Annual Conference</i>					
Grantmakers in Aging Inc Dayton,OH(042663)	509(a)(1)	2,500 00	2,500 00	0 00	0 00
<i>Grantmakers' meetings and strategy development to improve patient safety and quality of care</i>					
Grantmakers in Health Washington,DC(041314)	509(a)(1)	14,150 00	8,187 00	5,963 00	0 00
<i>Conference on grantmaking in e-health</i>					
Grantmakers in Health Washington,DC(042923)	509(a)(1)	6,550 00	5,696 00	854 00	0 00
<i>Issue dialogue on grantmaking opportunities to improve the relevance of health professions education to population health</i>					
Grantmakers in Health Washington,DC(042957)	509(a)(1)	1,000 00	1,000 00	0 00	0 00
<i>Creating a Web site to assist the uninsured identify and access health care resources</i>					
Greater New York Hospital Foundation, Inc New York,NY(038638)	509(a)(3)	6,824 00	6,824 00	0 00	0 00
<i>African American Faith in Action Program</i>					
Greater Springfield Senior Services, Inc Springfield,MA(043348)	509(a)(1)	10,000 00	0 00	0 00	10,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Faith in Action Greene County Interfaith Volunteers Snow Hill, NC(044515)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
Establishing a community-wide family health development program HCR Cares Rochester, NY(043023)	509(a)(1)	20,143 00	11,931 00	8,212 00	0 00
Communities in Charge Financing and Delivering Health Care to the Uninsured -- Phase II HIP of Spokane County Spokane, WA(040967)	509(a)(1)	519,398 00	314,191 00	0 00	205,207 00
Hamline Midway Living at Home Block Nurse Program Hamline Midway Coalition Saint Paul, MN(042308)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents Harbor-UCLA Research and Education Institute Torrance, CA(044263)	509(a)(1)	210,880 00	1,098 00	0 00	209,782 00
Faith in Action Project of Hardin County Hardin County Mental Health Services Eldora, IA(043310)	509(a)(1)	10,000 00	0 00	0 00	10,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Covering Kids and Families</i> Hartford Foundation for Public Giving Hartford, CT (043189)	509(a)(1)	1,150,000 00	285,843 00	0 00	864,157 00
<i>Impact of incentive formularies on prescription drug and health care costs and utilization</i> Harvard Medical School Boston, MA (042094)	509(a)(1)	462,510 00	88,364 00	0 00	374,146 00
<i>Health in marriage Policy implications of spousal illness and death</i> Harvard Medical School Boston, MA (042863)	509(a)(1)	196,500 00	0 00	0 00	196,500 00
<i>Evaluating the effectiveness of telephone counseling in managing depression associated with chronic medical illness</i> Harvard Pilgrim Health Care Inc Boston, MA (038765)	509(a)(1)	585,809 00	367,022 00	0 00	218,787 00
<i>Technical assistance and direction for Partnerships for Quality Education</i> Harvard Pilgrim Health Care Inc Boston, MA (039496)	509(a)(1)	657,744 00	570,045 00	0 00	87,699 00
<i>Symposium series on the future of public health</i> Harvard University School of Public Health Boston, MA (039519)	509(a)(1)	96,400 00	89,281 00	0 00	7,119 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Follow-up study of adolescents who participated in the Infant Health and Development Program</i> Harvard University School of Public Health Boston, MA (039543)	509(a)(1)	2,722,443 00	86,407 00	0 00	2,636,036 00
<i>Studying value-based health care purchasing</i> Harvard University School of Public Health Boston, MA (040657)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Disseminating findings from Phase IV of the College Alcohol Study</i> Harvard University School of Public Health Boston, MA (040869)	509(a)(1)	331,416 00	195,992 00	0 00	135,424 00
<i>Transition of the Harvard Mentoring Project</i> Harvard University School of Public Health Boston, MA (040878)	509(a)(1)	245,000 00	0 00	0 00	245,000 00
<i>Evaluation of A Matter of Degree. Reducing High-Risk Drinking Among College Students -- Phase III</i> Harvard University School of Public Health Boston, MA (040936)	509(a)(1)	2,058,718 00	614,670 00	0 00	1,444,048 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Researching public opinion on RWJF priorities</i> Harvard University School of Public Health Boston, MA (041570)	509(a)(1)	41,124 00	41,124 00	0 00	0 00
<i>Researching public opinion research on RWJF priorities</i> Harvard University School of Public Health Boston, MA (043438)	509(a)(1)	10,355 00	10,355 00	0 00	0 00
<i>Studying value-based health care purchasing</i> Harvard University School of Public Health Boston, MA (043782)	509(a)(1)	535,537 00	0 00	0 00	535,537 00
<i>Health and Society Scholars Program -- planning</i> Harvard University School of Public Health Boston, MA (044411)	509(a)(1)	199,208 00	179,287 00	0 00	19,921 00
<i>Study of the impact of drug crackdowns on drug injectors' health and increased medical costs</i> Harvard University School of Public Health Boston, MA (044614)	509(a)(1)	71,388 00	64,249 00	0 00	7,139 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Free to Grow: Head Start Partnerships to Promote Substance-Free Communities</i> Head Start of Greater Dallas Inc Dallas, TX(042536)	509(a)(1)	5,500 00	5,500 00	0 00	0 00
<i>Covering Kids and Families</i> Health Care For All, Inc Boston, MA(043191)	509(a)(2)	1,100,000 00	271,340 00	0 00	828,660 00
<i>SmokeLess States National Tobacco Policy Initiative</i> Health Education Inc Lincoln, NE(041536)	509(a)(2)	614,269 00	251,494 00	0 00	362,775 00
<i>Allies Against Asthma A Program to Combine Clinical and Public Health Approaches to Chronic Illness</i> Health Promotion Council of Southeastern Pennsylvania, Inc Philadelphia, PA(044217)	509(a)(1)	1,350,000 00	344,379 00	0 00	1,005,621 00
<i>Technical assistance and direction for the Local Initiative Funding Partners Program</i> Health Research & Educational Trust of New Jersey Princeton, NJ(040338)	509(a)(2)	148,230 00	58,329 00	89,901 00	0 00
<i>Technical assistance and direction for the Local Initiative Funding Partners Program</i> Health Research & Educational Trust of New Jersey	509(a)(2)	1,431,414 00	1,346,885 00	0 00	84,529 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Princeton,NJ(041959)					
<i>Convening a national forum to advance social indicators</i>					
Health Research and Educational Trust Chicago,IL(042130)	509(a)(3)	54,757 00	30,766 00	0 00	23,991 00
<i>Changes in physicians' decisions to treat Medicaid patients and the uninsured</i>					
Health Research and Educational Trust Chicago,IL(044126)	509(a)(3)	128,403 00	25,658 00	0 00	102,745 00
<i>Covering Kids and Families</i>					
Health Research, Inc Rensselaer,NY(043205)	509(a)(1)	1,199,943 00	108,928 00	0 00	1,091,015 00
<i>Assessing trends in the prevalence of hard-core smoking and determining the use of harm reduction strategies</i>					
Health Research, Inc Buffalo,NY(043513)	509(a)(1)	273,202 00	79,163 00	0 00	194,039 00
<i>Respite Care Program</i>					
Health Visions Midwest East Chicago,IN(044509)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Faith in Action - Fort Wayne</i>					
Health Visions Midwest East Chicago,IN(044531)	509(a)(1)	10,000 00	0 00	0 00	10,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Managing Pediatric Asthma· Improving Asthma Care for Children</i> HealthNow NY, Inc Buffalo, NY(043512)	ER	480,383 00	50,291 00	0 00	430,092 00
<i>Project CHANGE Chronic care and access changes need good evaluation</i> HealthPartners Research Foundation Minneapolis, MN(041868)	509(a)(3)	376,584 00	58,251 00	0 00	318,333 00
<i>Evaluating prevention programs to improve healthy behaviors</i> HealthPartners Research Foundation Minneapolis, MN(043263)	509(a)(3)	4,995 00	4,995 00	0 00	0 00
<i>Does telephone counseling enhance the effects of pharmacotherapy for smoking cessation in a real-world setting?</i> HealthPartners Research Foundation Minneapolis, MN(044163)	509(a)(3)	385,019 00	0 00	0 00	385,019 00
<i>Hope Alive Faith in Action</i> Holy Family Ministries Foundation Northfield, IL(043323)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Support services for Mercer County homeless families</i> Homefront Inc Lawrenceville, NJ(039791)	509(a)(1)	12,611 00	12,611 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Hope Ministries International, Inc</i> <i>Hope Foundation of Zimbabwe</i> <i>Lithonia, GA (044545)</i>	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Faith in Action Palliative Care Program</i> <i>Hospice Care Plus, Inc</i> <i>Berea, KY (043341)</i>	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Hospice Friends Faith in Action Project of</i> <i>Kittitas County, Washington</i> <i>Hospice Friends</i> <i>Ellensburg, WA (044507)</i>	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Transitions The Caring Collaborative</i> <i>Hospice of Catawba Valley, Inc</i> <i>Newton, NC (043303)</i>	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Faith in Action Volunteer Services</i> <i>Hospice of Morongo Basin</i> <i>Joshua Tree, CA (042298)</i>	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Cynthiana Office Faith in Action</i> <i>Hospice of the Bluegrass, Inc</i> <i>Lexington, KY (044553)</i>	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Program to enhance regional access to</i> <i>high-quality end-of-life and palliative care</i> <i>services through EPEC-trained hospitals</i> <i>Hospital Research Foundation</i> <i>Harrisburg, PA (041467)</i>	509(a)(2)	23,495 00	0 00	0 00	23,495 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i> Human Resources Agency of New Britain, Inc New Britain, CT(042583)	509(a)(1)	5,500 00	4,500 00	0 00	1,000 00
<i>SmokeLess States National Tobacco Policy Initiative</i> Idaho Primary Care Association, Inc Boise, ID(041902)	509(a)(1)	20,000 00	18,547 00	1,453 00	0 00
<i>Covering Kids and Families</i> Illinois Maternal and Child Health Coalition Chicago, IL(043204)	509(a)(1)	1,000,000 00	216,975 00	0 00	783,025 00
<i>Reducing Underage Drinking Through Community and State Coalitions</i> Indiana Communities for Drug-Free Youth, Inc Zionsville, IN(041121)	509(a)(1)	635,104 00	204,880 00	0 00	430,224 00
<i>Health plan choice and utilization. The role of attributes</i> Indiana University Research and the University Graduate School Bloomington, IN(044192)	509(a)(1)	10,070 00	0 00	0 00	10,070 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Development and evaluation of patient education and health care professional training programs for Spanish-speaking diabetics</i>					
Indiana University School of Medicine Indianapolis, IN(041999)	509(a)(1)	491,720 00	136,073 00	0 00	355,647 00
<i>Integrated computer-based system for treating nicotine dependence in a medically indigent managed care population</i>					
Indiana University School of Nursing Indianapolis, IN(044166)	509(a)(1)	8,943 00	0 00	0 00	8,943 00
<i>Communities in Charge Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
Indigent Care Collaboration Austin, TX(041479)	509(a)(1)	547,157 00	221,578 00	0 00	325,579 00
<i>Promoting philanthropy in professional sports to improve community health</i>					
Institute for Civil Society Inc Newton Centre, MA(038135)	509(a)(1)	2,408,044 00	931,497 00	0 00	1,476,547 00
<i>Developing and testing virtual improvement learning strategies for safety net providers</i>					
Institute for Healthcare Improvement Boston, MA(040709)	509(a)(2)	7,388 00	0 00	0 00	7,388 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Technical assistance and direction for Pursuing Perfection: Raising the Bar for Health Care Performance</i> Institute for Healthcare Improvement Boston, MA (041556)	509(a)(2)	289,984 00	123,652 00	166,332 00	0 00
<i>Building a collaborative to improve care for children with Attention Deficit Hyperactivity Disorder</i> Institute for Healthcare Improvement Boston, MA (043155)	509(a)(2)	247,092 00	161,124 00	0 00	85,968 00
<i>National membership program for local interfaith coalitions</i> Interfaith Caregivers Alliance Kansas City, MO (042922)	509(a)(1)	40,000 00	40,000 00	0 00	0 00
<i>Community Volunteers to Assist the Elderly or Disabled</i> Interfaith Caregivers of Haddonfield Inc Haddonfield, NJ (043328)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Interfaith Community Partners</i> Interfaith Community Partners LaGrange Park, IL (042293)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Developing local government leaders for Active Living by Design -- planning grant</i> International City County Management Association	509(a)(2)	5,296 00	1,335 00	3,961 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Washington,DC(043865)					
<i>Comparison study of state health care purchasing practices</i>					
JSI Research & Training Institute, Inc Boston,MA(044127)	509(a)(1)	10,119 00	0 00	0 00	10,119 00
<i>Compassionate Care</i>					
Jackson County Interfaith Volunteer Caregivers Inc Black River Falls,WI(043295)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Communities in Charge Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
Jackson Medical Mall Foundation Jackson,MS(040975)	509(a)(3)	491,380 00	131,781 00	0 00	359,599 00
<i>Integrated substance abuse and mental health services program for homeless youth</i>					
Janus Youth Programs, Inc Portland,OR(042807)	509(a)(1)	356,095 00	123,251 00	0 00	232,844 00
<i>Communities in Charge Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
Jefferson County Fiscal Court Louisville,KY(040966)	509(a)(1)	519,362 00	76,815 00	0 00	442,547 00

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Faith in Action Outreach Program Jewish Family Service of Greater Harrisburg Inc Harrisburg, PA (044504)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
Creating video documentation of the Pittsburgh Regional Healthcare Initiative Jewish Healthcare Foundation of Pittsburgh Pittsburgh, PA (041743)	ER	10,800 00	0 00	0 00	10,800 00
The Robert Wood Johnson Clinical Scholars Program Johns Hopkins University School of Medicine Baltimore, MD (040032)	509(a)(1)	1,585,555 00	390,476 00	0 00	1,195,079 00
Support for five Clinical Scholars Johns Hopkins University School of Medicine Baltimore, MD (041936)	509(a)(1)	600,635 00	246,767 00	0 00	353,868 00
Minority Medical Faculty Development Program - Brenda Joyce Ross, M D Johns Hopkins University School of Medicine Baltimore, MD (042685)	509(a)(1)	319,725 00	81,148 00	0 00	238,577 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Improvement of access to supportive services and unmet needs for care among community-resident elderly people with Medicare and Medicaid coverage</i>					
Johns Hopkins University, Bloomberg School of Public Health Baltimore, MD(042637)	509(a)(1)	228,239 00	33,349 00	0 00	194,890 00
<i>Improving congestive heart failure outcomes through automated clinical data acquisition and targeted telephone follow-up</i>					
Kaiser Foundation Hospitals Oakland, CA(041873)	509(a)(1)	14,435 00	0 00	0 00	14,435 00
<i>Defining common core elements of effective primary care health behavior change counseling</i>					
Kaiser Foundation Hospitals, Kaiser Foundation Research Institute Oakland, CA(041378)	509(a)(1)	220,915 00	171,824 00	0 00	49,091 00
<i>Follow-up study of adolescent substance abuse treatment in managed care</i>					
Kaiser Foundation Hospitals, Kaiser Foundation Research Institute Oakland, CA(042739)	509(a)(1)	45,973 00	11,074 00	0 00	34,899 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
Kansas SmokeLess Kids Initiative Inc Topeka, KS(041541)	509(a)(3)	918,559 00	83,636 00	0 00	834,923 00

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<i>Managing Pediatric Asthma. Emergency Department Demonstration Program Kapi'olani Health Foundation Honolulu, HI (043505)</i>	509(a)(3)	195,706 00	0 00	0 00	195,706 00
<i>Technical assistance and direction for Faith in Action Replication of the Interfaith Volunteer Caregivers Program Kingston Hospital Kingston, NY (042364)</i>	509(a)(1)	7,674 00	5,868 00	1,806 00	0 00
<i>Marjorie Doyle Rockwell Ctr Alzheimer's Care Team Program LTC Eddy, Inc Cohoes, NY (044502)</i>	509(a)(3)	10,000 00	0 00	0 00	10,000 00
<i>Improving use of community resources to support chronic illness self-management La Clinica Campesina Family Health Services Lafayette, CO (041862)</i>	509(a)(1)	414,893 00	166,004 00	0 00	248,889 00
<i>Development of evidence-based model of clinical management of patients with chronic conditions Lac du Flambeau Band of Lake Superior Chippewa Indians of the Lac du Flambeau Reservation of Wis Lac du Flambeau, WI (041274)</i>	509(a)(1)	267,573 00	0 00	0 00	267,573 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Caring Friends Coalition of Pell City Lakeside Hospice, Inc Pell City,AL(043291)	509(a)(2)	10,000 00	0 00	0 00	10,000 00
Mobile chronic care team for chronically ill, homebound seniors Lancaster County Medical Society Lincoln,NE(042799)	ER	413,828 00	80,790 00	0 00	333,038 00
The Parish Nurse Health Ministries Network of Southeastern Connecticut Lawrence and Memorial Corporation New London,CT(043314)	509(a)(3)	10,000 00	0 00	0 00	10,000 00
Establishment of a national campaign to raise awareness of the disease of alcohol and drug addiction Legal Action Center of the City of New York Inc New York,NY(038514)	509(a)(1)	73,821 00	0 00	0 00	73,821 00
A Matter of Degree. Reducing High-Risk Drinking Among College Students Lehigh University Bethlehem,PA(042695)	509(a)(1)	409,500 00	28,614 00	0 00	380,886 00
Free to Grow Head Start Partnerships to Promote Substance-Free Communities Leslie, Knott, Letcher, Perry Counties Head Start Program, Incorporated Red Fox,KY(042577)	509(a)(1)	5,500 00	4,500 00	0 00	1,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Free to Grow. Head Start Partnerships to Promote Substance-Free Communities</i> Lincoln Action Program Inc Lincoln,NE(042539)	509(a)(1)	5,500 00	4,500 00	0 00	1,000 00
<i>Interfaith Friends Program</i> Little Brothers - Friends of the Elderly Hancock,MI(044527)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Development of smart growth leaders -- planning grant</i> Local Government Commission Sacramento,CA(043863)	509(a)(2)	5,450 00	0 00	5,450 00	0 00
<i>Allies Against Asthma A Program to Combine Clinical and Public Health Approaches to Chronic Illness</i> Long Beach Memorial Medical Center Long Beach,CA(044218)	509(a)(1)	1,350,000 00	318,315 00	0 00	1,031,685 00
<i>Minority Medical Faculty Development Program - Walter M Ralph, Jr , M D., Ph D</i> Long Island Jewish Medical Center New Hyde Park,NY(042678)	509(a)(1)	319,695 00	88,876 00	0 00	230,819 00
<i>Faith in Action Alliance Community Eldercare Program (ACE)</i> Long Island University Brookville,NY(044532)	509(a)(1)	10,000 00	0 00	0 00	10,000 00

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<i>SmokeLess States. National Tobacco Policy Initiative</i>					
Louisiana Public Health Institute New Orleans, LA(041924)	509(a)(1)	751,697 00	133,319 00	0 00	618,378 00
<i>Congregational Care Team Program</i>					
Louisiana Public Health Institute New Orleans, LA(043321)	509(a)(1)	10,000 00	0 00	10,000 00	0 00
<i>Alcoholic beverage control practices and alcohol-related mortality Secondary analysis</i>					
Louisiana State University Health Sciences Center New Orleans, LA(042190)	509(a)(1)	9,277 00	0 00	0 00	9,277 00
<i>Love &amp; Action</i>					
Love and Action Annapolis, MD(044513)	501(c)(3)	10,000 00	0 00	10,000 00	0 00
<i>The Watchman Program</i>					
Lower Cape Fear Hospice, Inc Wilmington, NC(043329)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Lutheran Social Services</i>					
Lutheran Social Services of Southern California Thousand Oaks, CA(044530)	509(a)(1)	10,000 00	0 00	0 00	10,000 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Evaluation of a program to increase the number of women leaders in academic medicine</i> MCP Hahnemann University Philadelphia, PA(038594)	509(a)(1)	328,820 00	38,591 00	0 00	290,229 00
<i>Madison County Health Department</i> Madison County Health Department Fredericktown, MO(042277)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Turning Point: Collaborating for a New Century in Public Health</i> Maine Center for Public Health Augusta, ME(042724)	509(a)(1)	350,101 00	140,341 00	0 00	209,760 00
<i>Improving and expanding hospital-based end-of-life care services in Maine</i> Maine Hospital Association, Inc Augusta, ME(041466)	ER	12,500 00	7,500 00	0 00	5,000 00
<i>Covering Kids and Families</i> Maine Primary Care Association Augusta, ME(043190)	509(a)(1)	700,000 00	131,250 00	0 00	568,750 00
<i>Communities in Charge Financing and Delivering Health Care to the Uninsured -- Phase II</i> MaineHealth Portland, ME(040970)	509(a)(3)	458,556 00	125,970 00	0 00	332,586 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Disseminating research on a welfare-to-work policy with positive health impacts</i> Manpower Demonstration Research Corporation New York, NY (040852)	509(a)(1)	5,000 00	0 00	0 00	5,000 00
<i>Conducting a survey on value-based purchasing</i> Manufacturing Institute Washington, DC (042103)	509(a)(1)	18,025 00	18,025 00	0 00	0 00
<i>Free to Grow. Head Start Partnerships to Promote Substance-Free Communities</i> Marathon County Child Development Agency, Inc Wausau, WI (042582)	509(a)(1)	5,500 00	5,500 00	0 00	0 00
<i>Community-based prenatal education project</i> March of Dimes Birth Defects National Foundation, New Jersey Chapter Cranbury, NJ (041691)	509(a)(1)	49,359 00	49,359 00	0 00	0 00
<i>Health Policy Fellowships Program - Doug Campos-Outcalt, M D.</i> Maricopa County Department of Public Health Phoenix, AZ (042240)	509(a)(1)	8,542 00	8,542 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Comprehensive wellness program for severely disadvantaged older adults</i> Market Foundation Seattle, WA (042801)	509(a)(1)	122,477 00	60,067 00	0 00	62,410 00
<i>Fighting Back. Community Initiatives to Reduce Demand for Illegal Drugs and Alcohol</i> Marshall Heights Community Development Organization Washington, DC (041258)	509(a)(1)	127,460 00	127,460 00	0 00	0 00
<i>Keep Moving. Expanding a statewide walking/health education program for older adults</i> Massachusetts Governor's Committee on Physical Fitness and Sports Inc Boston, MA (040484)	509(a)(1)	110,000 00	36,268 00	0 00	73,732 00
<i>Collecting and reporting consumer views of health care quality at the physician level</i> Massachusetts Health Quality Partners Inc Watertown, MA (042878)	ER	327,420 00	153,000 00	0 00	174,420 00
<i>Matthew 25 Faith in Action</i> Matthew 25 AIDS Services Inc Henderson, KY (043324)	509(a)(1)	10,000 00	0 00	0 00	10,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i> Maui Economic Opportunity Inc Kahului, HI(042578)	509(a)(2)	6,000 00	0 00	0 00	6,000 00
<i>Minority Medical Faculty Development Program - Eddie L Greene, M D</i> Mayo Clinic Rochester, MN(042550)	509(a)(2)	214,696 00	0 00	0 00	214,696 00
<i>Adapting the chronic care model to treat chronic illness at a free clinic</i> Mayo Clinic Rochester Rochester, MN(041860)	509(a)(2)	198,520 00	76,050 00	0 00	122,470 00
<i>Faith in Action through the Spiritual Health Partnership</i> McKee Medical Center Foundation & Trust Fund Loveland, CO(044516)	509(a)(3)	35,000 00	25,000 00	0 00	10,000 00
<i>Communities in Charge Financing and Delivering Health Care to the Uninsured -- Phase II</i> Medcen Community Health Foundation, Inc Macon, GA(040965)	509(a)(1)	390,629 00	53,690 00	0 00	336,939 00
<i>Improving residency training in end-of-life care -- supplemental support</i> Medical College of Wisconsin Inc Milwaukee, WI(041481)	509(a)(1)	189,374 00	151,499 00	0 00	37,875 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>SmokeLess States National Tobacco Policy Initiative</i> Medical Society of New Jersey Lawrenceville, NJ (041523)	ER	1,107,112 00	292,690 00	0 00	814,422 00
<i>SmokeLess States National Tobacco Policy Initiative</i> Medical and Chirurgical Faculty of Maryland Baltimore, MD (041539)	ER	867,374 00	240,850 00	0 00	626,524 00
<i>Volunteers in Health Care Technical Assistance Center</i> Memorial Hospital Pawtucket, RI (040746)	509(a) (1)	3,038,749 00	672,545 00	0 00	2,366,204 00
<i>Production of videotapes on self-management of psychiatric symptoms</i> Mental Illness Education Project, Inc Brookline Village, MA (042044)	509(a) (1)	2,500 00	2,500 00	0 00	0 00
<i>Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents</i> Mercy Hospital of Pittsburgh Pittsburgh, PA (043716)	509(a) (1)	210,880 00	0 00	0 00	210,880 00
<i>In Home Respite Program</i> Metropolitan Family Services DuPage Wheaton, IL (043338)	509(a) (2)	10,000 00	0 00	0 00	10,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Covering Kids and Families</i> Michigan Public Health Institute Okemos, MI (043208)	509(a)(1)	900,000 00	403,350 00	0 00	496,650 00
<i>Evaluation of organizational changes to promote smoking cessation within managed care</i> Michigan State University College of Human Medicine East Lansing, MI (043968)	509(a)(1)	422,849 00	0 00	0 00	422,849 00
<i>Lifespan Faith in Action Volunteer Respite Program</i> Mid-Willamette Valley Community Action Agency, Inc Salem, OR (043326)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Camping program for health-impaired children</i> Middlesex County Recreation Council (John E Toolan Kiddie Keep Well Camp) Edison, NJ (042123)	509(a)(2)	33,918 00	33,918 00	0 00	0 00
<i>Technical assistance and direction for Community-State Partnerships to Improve End-of-Life Care</i> Midwest Bioethics Center, Inc Kansas City, MO (038924)	509(a)(1)	73,640 00	73,640 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Studying the relationship between social connectedness and health</i> Mind Brain Body and Health Initiative Northfield, IL(040460)	ER	553,621 00	504,467 00	0 00	49,154 00
<i>SmokeLess States- National Tobacco Policy Initiative</i> Minnesota Smoke-Free Coalition St Paul, MN(041537)	509(a)(1)	629,738 00	298,244 00	0 00	331,494 00
<i>Minuteman Senior Services</i> Minuteman Senior Services Burlington, MA(042285)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Mission Outreach Faith in Action</i> Mission Outreach of Paragould Arkansas Inc Paragould, AR(043293)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Missoula Demonstration Project, Inc</i> Missoula Demonstration Project, Inc Missoula, MT(042313)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Mobile Meals of Trenton</i> Mobile Meals of Trenton Trenton, NJ(042302)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Managing Pediatric Asthma. Improving Asthma Care for Children</i> Monroe Plan for Medical Care, Inc Rochester, NY(043516)	ER	457,879 00	62,292 00	0 00	395,587 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Adolescent substance use and suicidal behaviors The role of state-level alcohol and illicit drug policy</i> Montefiore Medical Center Bronx, NY(043860)	509(a)(1)	9,934 00	0 00	0 00	9,934 00
<i>Conducting a health assessment survey to improve health outcomes in Chicago communities</i> Mount Sinai Hospital Medical Center of Chicago Chicago, IL(043026)	509(a)(1)	747,629 00	282,787 00	0 00	464,842 00
<i>Studying patients' use of emergency room care</i> Mount Sinai School of Medicine of New York University New York, NY(038688)	509(a)(1)	10,897 00	10,897 00	0 00	0 00
<i>Minority Medical Faculty Development Program - Elizabeth Howell, M D</i> Mount Sinai School of Medicine of New York University New York, NY(042680)	509(a)(1)	319,697 00	91,238 00	0 00	228,459 00
<i>Expanding technical assistance and outreach services into the community</i> Mount Sinai School of Medicine of New York University New York, NY(043952)	509(a)(1)	495,780 00	400,000 00	0 00	95,780 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Managed care's spillover effects on quality of diabetes care for Medicare patients</i> Mount Sinai School of Medicine of New York University New York, NY (044201)	509(a)(1)	83,890 00	75,501 00	0 00	8,389 00
<i>Faith in Action</i> Mountain Area Hospice Corporation Asheville, NC (043339)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Communities in Charge Financing and Delivering Health Care to the Uninsured -- Phase II</i> Multnomah County Health Department Portland, OR (040964)	509(a)(1)	433,936 00	71,891 00	0 00	362,045 00
<i>Tri-Cities Faith in Action</i> Nameoki United Methodist Church Granite City, IL (043347)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Technical assistance and direction for the Robert Wood Johnson Health Policy Fellowships Program</i> National Academy of Sciences-Institute of Medicine Washington, DC (040711)	509(a)(1)	633,460 00	0 00	0 00	633,460 00
<i>Educating public health professionals for the 21st century</i> National Academy of Sciences-Institute of Medicine	509(a)(1)	355,979 00	211,585 00	0 00	144,394 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Washington, DC (042024)					
<i>Community-based tobacco prevention program for African-American youth</i>					
National African American Tobacco Prevention Network Lake Mary, FL (039947)	ER	239,138 00	61,636 00	0 00	177,502 00
<i>Enhancing minority organizations in tobacco control</i>					
National African American Tobacco Prevention Network Lake Mary, FL (040826)	ER	92,948 00	0 00	0 00	92,948 00
<i>Conference to train member hospitals in injury prevention</i>					
National Association of Children's Hospitals and Related Institutions, Inc Alexandria, VA (039908)	509(a)(2)	267,273 00	240,242 00	27,031 00	0 00
<i>Improving support for consumer-directed, long-term care services</i>					
National Association of State Units on Aging Washington, DC (040683)	509(a)(2)	1,305,964 00	307,648 00	0 00	998,316 00
<i>Research on health economics and policy</i>					
National Bureau of Economic Research, Inc Cambridge, MA (036497)	509(a)(1)	230,162 00	37,262 00	0 00	192,900 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Analysis of cost-sharing changes in the California Public Employees' Retirement System</i>					
National Bureau of Economic Research, Inc Cambridge, MA (043786)	509(a)(1)	781,264 00	-111,264 00	892,528 00	0 00
<i>National Campaign to Prevent Teen Pregnancy</i>					
National Campaign to Prevent Teen Pregnancy Washington, DC (041210)	509(a)(1)	1,598,000 00	797,550 00	0 00	800,450 00
<i>Improving the U.S /Canadian comparability of health survey statistics</i>					
National Center for Health Statistics, Department of Health and Human Services Hyattsville, MD (044179)	509(a)(1)	104,500 00	40,000 00	0 00	64,500 00
<i>Building U S support for the Framework Convention on Tobacco Control</i>					
National Center for Tobacco-Free Kids Washington, DC (041035)	509(a)(1)	74,519 00	74,519 00	0 00	0 00
<i>Educating the public and policy makers about the benefits of clean indoor air policies and tobacco tax increases</i>					
National Center for Tobacco-Free Kids Washington, DC (041041)	509(a)(1)	195,000 00	6,805 00	0 00	188,195 00

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<i>Educating the U S public about the Framework Convention on Tobacco Control National Center for Tobacco-Free Kids Washington,DC(042060)</i>	509(a)(1)	2,521,994 00	1,567,687 00	0 00	954,307 00
<i>Incorporating substance abuse treatment into welfare reform programs National Center on Addiction and Substance Abuse at Columbia University New York,NY(034776)</i>	509(a)(1)	2,212,688 00	1,991,335 00	0 00	221,353 00
<i>National coalition to educate health professionals in genetics National Coalition for Health Professional Education in Genetics Lutherville,MD(043547)</i>	ER	313,630 00	225,568 00	0 00	88,062 00
<i>Producing and disseminating reports on effective chronic care management and intensive care unit care National Coalition on Health Care Washington,DC(043117)</i>	509(a)(1)	192,741 00	192,741 00	0 00	0 00
<i>Developing a new set of actionable measures for prevention and chronic illness care National Committee for Quality Assurance Washington,DC(040254)</i>	509(a)(1)	199,664 00	177,000 00	0 00	22,664 00

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<i>Tracking state policies that encourage active living</i>					
National Conference of State Legislatures Denver, CO (042638)	509(a)(1)	9,019 00	0 00	0 00	9,019 00
<i>Analyzing results from a study of community service organizations' programs for older adults</i>					
National Council on the Aging Inc Washington, DC (041755)	509(a)(1)	2,628 00	2,297 00	331 00	0 00
<i>Embedding prevention in state policy and practice</i>					
National Crime Prevention Council Inc Washington, DC (040444)	509(a)(1)	210,170 00	210,170 00	0 00	0 00
<i>State Coverage Initiatives Providing assistance to governors</i>					
National Governors' Association Center for Best Practices Washington, DC (030665)	509(a)(1)	224,732 00	70,964 00	0 00	153,768 00
<i>Technical assistance and direction for the State Health Leadership Initiative</i>					
National Governors' Association Center for Best Practices Washington, DC (040708)	509(a)(1)	114,533 00	91,626 00	0 00	22,907 00

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<i>State Health Leadership Initiative</i> National Governors' Association Center for Best Practices Washington, DC (040791)	509(a) (1)	459,862 00	209,821 00	0 00	250,041 00
<i>Promoting active living through smart growth and quality-of-life initiatives -- planning grant</i> National Governors' Association Center for Best Practices Washington, DC (042392)	509(a) (1)	5,968 00	0 00	5,968 00	0 00
<i>National hospice quality improvement project</i> National Hospice and Palliative Care Organization, Incorporated Alexandria, VA (040459)	509(a) (1)	498,863 00	250,000 00	0 00	248,863 00
<i>Researching market-based models to reduce the number of uninsured</i> National Institute for Health Care Management Research and Educational Foundation Washington, DC (039384)	509(a) (1)	20,059 00	0 00	0 00	20,059 00
<i>National Interfaith Hospitality</i> National Interfaith Hospitality Networks, Inc Summit, NJ (042315)	509(a) (1)	10,000 00	10,000 00	0 00	0 00

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<i>Non-traditional preventive education program for African-American females with chronic health conditions</i>					
National Kidney Foundation of Michigan, Inc Ann Arbor, MI (042800)	509(a)(1)	390,000 00	109,473 00	0 00	280,527 00
<i>Voices in the Debate· Minority Action for Tobacco Policy Change</i>					
National Latino Council on Alcohol and Tobacco Prevention Washington, DC (041040)	ER	2,250,000 00	418,974 00	0 00	1,831,026 00
<i>Reducing Underage Drinking Through Community and State Coalitions</i>					
National Latino Council on Alcohol and Tobacco Prevention Washington, DC (041110)	ER	678,457 00	327,719 00	0 00	350,738 00
<i>Assessing support for changes in U S. drug abuse policy</i>					
National Opinion Research Center Chicago, IL (041644)	509(a)(1)	189,400 00	0 00	0 00	189,400 00
<i>Survey of the public response to a national tragedy</i>					
National Opinion Research Center Chicago, IL (043784)	509(a)(1)	7,827 00	0 00	0 00	7,827 00

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<i>Health Policy Fellowships Program - Louis A Kazal, Jr , M D.</i>					
Navajo Health Foundation - Sage Memorial Hospital, Inc Ganado, AZ (042343)	509(a) (1)	9,825 00	9,825 00	0 00	0 00
<i>Revitalization program for the city of New Brunswick, New Jersey</i>					
New Brunswick Development Corporation New Brunswick, NJ (039629)	509(a) (1)	40,000 00	40,000 00	0 00	0 00
<i>Citywide program to strengthen human services and resources</i>					
New Brunswick Tomorrow New Brunswick, NJ (039129)	509(a) (1)	35,000 00	35,000 00	0 00	0 00
<i>Development of a substance abuse prevention leadership network</i>					
New Futures Inc Portsmouth, NH (044097)	509(a) (1)	141,865 00	75,448 00	0 00	66,417 00
<i>New Horizons Daycare Center, Inc</i>					
New Horizons Day Care, Inc Mountain View, AR (042297)	509(a) (2)	10,000 00	0 00	0 00	10,000 00
<i>Developing a public/private partnership for New Jersey's aging services network</i>					
New Jersey Foundation for Aging Inc Trenton, NJ (039124)	509(a) (1)	8,597 00	8,597 00	0 00	0 00



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<i>Analysis of medical transportation available for older adults in Mercer and Middlesex counties</i>					
New Jersey Foundation for Aging Inc Trenton, NJ(043090)	509(a)(1)	8,099 00	147 00	7,952 00	0 00
<i>Faith in Action Hampton</i>					
New Life Community Development Center Hampton, VA(044501)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Covering Kids and Families</i>					
New Mexico Advocates for Children & Families, Inc Albuquerque, NM(043202)	509(a)(1)	1,000,000 00	219,552 00	0 00	780,448 00
<i>Community health nursing program for low-income, rural children</i>					
New Mexico Community Foundation Santa Fe, NM(042813)	509(a)(1)	373,311 00	164,523 00	0 00	208,788 00
<i>Assessment of the State Health Leadership Initiative</i>					
New York University New York, NY(042499)	509(a)(1)	47,540 00	39,318 00	0 00	8,222 00
<i>Evaluation of The Urban Health Initiative Working to Ensure the Health and Safety of Children</i>					
New York University, Robert F Wagner Graduate School of Public Service New York, NY(036933)	509(a)(1)	6,411,438 00	1,379,958 00	0 00	5,031,480 00

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<i>Compeer Lancaster A Program of No Longer Alone Ministries No Longer Alone Ministries Inc Lititz, PA(043355)</i>	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Technical assistance and direction for the After School program Nonprofit Finance Fund New York, NY(042061)</i>	509(a)(1)	299,960 00	269,964 00	0 00	29,996 00
<i>Faith in Action Project of North Central Caregivers of Austin North Central Caregivers of Austin Austin, TX(043300)</i>	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>SmokeLess States National Tobacco Policy Initiative North Dakota Medical Association Bismarck, ND(041900)</i>	ER	20,000 00	16,723 00	0 00	3,277 00
<i>Faith in Action Project of North East San Antonio North East San Antonio Community Outreach for Older People San Antonio, TX(043305)</i>	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Community partnership in diabetes prevention and management among the Navajo in northern Arizona Northern Arizona University Flagstaff, AZ(042796)</i>	509(a)(1)	241,666 00	73,909 00	0 00	167,757 00

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Training physicians in end-of-life care Northwestern University Evanston, IL(040507)	509(a)(1)	1,574,587 00	833,899 00	0 00	740,688 00
Nonprofit, for-profit, and governmental provision of health care Does institutional form matter? Northwestern University Evanston, IL(041627)	509(a)(1)	208,277 00	60,704 00	0 00	147,573 00
Study on the relationship between private health insurance coverage and the community health care safety net Northwestern University Institute for Health Services Research & Policy Studies Evanston, IL(043647)	509(a)(1)	233,364 00	38,673 00	0 00	194,691 00
Continuation of a longitudinal study of substance-abusing youthful offenders Northwestern University Medical School Chicago, IL(041942)	509(a)(1)	562,500 00	355,454 00	0 00	207,046 00
Reviewing the role of evaluation in philanthropy OMG Center for Collaborative Learning Philadelphia, PA(041237)	509(a)(1)	12,509 00	12,509 00	0 00	0 00

THE ROBERT WOOD JOHNSON FOUNDATION  
2002-FORM 990-PF

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<i>Faith in Action</i> Oak Valley Hospital District Oakdale, CA(042300)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Providing community-based health education and screening services for African-Americans</i> Oakwood College Department of Nursing Huntsville, AL(044579)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Operation Good Neighbor</i> Of One Accord Inc Rogersville, TN(043322)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Media training for a public education campaign to improve awareness of gaps in the long-term care system</i> Older Women's League Washington, DC(042766)	509(a)(1)	6,225 00	0 00	0 00	6,225 00
<i>Omega Journey Faith in Action Program</i> Omega Journey Melbourne, FL(042305)	ER	10,000 00	10,000 00	0 00	0 00
<i>Developing an integrated online resource on health, financial, and employment services for low-income families</i> One Economy Corp Washington, DC(041065)	509(a)(1)	30,000 00	30,000 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Regional AIDS Interfaith Network Fox Valley</i> Open Door Clinic of Greater Elgin Elgin, IL(042280)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>National Spit Tobacco Education Program</i> Oral Health America, America's Fund for Dental Health Chicago, IL(040793)	509(a)(2)	2,303,137 00	1,073,206 00	0 00	1,229,931 00
<i>Development of a communications campaign for oral health</i> Oral Health America, America's Fund for Dental Health Chicago, IL(040888)	509(a)(2)	284,770 00	171,400 00	0 00	113,370 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i> Orange Children & Parents Together Inc Orange, CA(042541)	509(a)(1)	5,500 00	4,500 00	0 00	1,000 00
<i>Developing a five-state consortium to implement tobacco cessation guidelines</i> Oregon Health and Science University Portland, OR(040106)	509(a)(1)	199,744 00	0 00	0 00	199,744 00
<i>Televideo nursing for congestive heart failure self-management A controlled trial</i> Oregon Health and Science University School of Nursing Portland, OR(041869)	509(a)(1)	18,846 00	7,418 00	0 00	11,428 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Surveying changes in spit tobacco use among Major and Minor League Baseball players Oregon Pacific Research Institute Eugene, OR (041739)</i>	509(a)(1)	7,471 00	7,471 00	0 00	0 00
<i>Surveying changes in spit tobacco use among Major and Minor League Baseball players Oregon Pacific Research Institute Eugene, OR (044095)</i>	509(a)(1)	9,761 00	0 00	0 00	9,761 00
<i>Todd/Wadena Volunteer Caregivers Services Otter Tail-Wadena Community Action Council Inc New York Mills, MN (044496)</i>	501(c)(3)	10,000 00	0 00	0 00	10,000 00
<i>The PAKT Community Resource Center's Faith in Action Program PAKT Community Resource Center Kinloch, MO (044562)</i>	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Free to Grow- Head Start Partnerships to Promote Substance-Free Communities Palm Beach County Board of County Commissioners West Palm Beach, FL (042580)</i>	509(a)(1)	5,500 00	4,500 00	1,000 00	0 00
<i>Rural family group support network Parent Trust for Washington Children Seattle, WA (042825)</i>	509(a)(1)	70,000 00	40,000 00	0 00	30,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Faith in Action Project of Cape Cod Parish Nurse Ministries of Cape Cod Inc Harwichport, MA (044525)</i>	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Park Rapids Living at Home/Block Nurse/Interfaith Caregivers Park Rapids Living at Home/Block Nurse Program Park Rapids, MN (043292)</i>	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Planning for a residential treatment facility for female substance abusers and their children Parshall Resource Center Inc Parshall, ND (042804)</i>	509(a)(1)	4,000 00	4,000 00	0 00	0 00
<i>National forum on aging in place Partners for Livable Communities, Inc Washington, DC (043609)</i>	509(a)(1)	2,500 00	2,500 00	0 00	0 00
<i>Technical assistance and direction for the Last Acts program Partnership for Caring Inc Washington, DC (040340)</i>	509(a)(1)	611,946 00	477,552 00	0 00	134,394 00
<i>Rallying Points- Support for Community Coalitions in End-of-Life Care Partnership for Caring Inc Washington, DC (042603)</i>	509(a)(1)	10,873,500 00	2,359,668 00	0 00	8,513,832 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Last Acts continuing education for nurses and creation of a story bank and interactive Web site</i>					
Partnership for Caring Inc Washington,DC(042652)	509(a)(1)	367,340 00	318,449 00	0 00	48,891 00
<i>Studying the feasibility of developing health impact statements</i>					
Partnership for Prevention Washington,DC(040853)	509(a)(1)	457,260 00	229,149 00	0 00	228,111 00
<i>Advancing the debate on disease prevention and health promotion policy under Medicare</i>					
Partnership for Prevention Washington,DC(040854)	509(a)(1)	258,302 00	92,614 00	0 00	165,688 00
<i>Covering Kids and Families</i>					
Pennsylvania Partnerships for Children Harrisburg,PA(043209)	509(a)(1)	1,000,000 00	250,502 00	0 00	749,498 00
<i>Ministering Together in the Pikes Peak Region</i>					
Penrose-St Francis Health Services Colorado Springs,CO(044500)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Urban Health Initiative Working to Ensure the Health and Safety of Children</i>					
Philadelphia Safe and Sound Philadelphia,PA(043726)	509(a)(1)	5,996,150 00	1,216,345 00	0 00	4,779,805 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Faith in Action Plainview Area Health Resources Foundation Inc. Plainview, MN(042290)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
Plateau Valley Faith in Action Plateau Valley Hospital District Collbran, CO(042279)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
Technical assistance and direction for Reclaiming Futures Communities Helping Teens Overcome Drugs, Alcohol & Crime Portland State University Portland, OR(039497)	509(a)(1)	695,363 00	556,290 00	0 00	139,073 00
Collaborative effort to address AIDS issues in New Jersey Princeton Area Community Foundation, Inc Skillman, NJ(043269)	509(a)(1)	50,000 00	25,000 00	0 00	25,000 00
Improving collaborative efforts on the determinants of health Princeton University Princeton, NJ(040049)	509(a)(1)	487,317 00	150,529 00	0 00	336,788 00
The Fragile Families and Child Well-being Study Princeton University, Bendheim Thoman Center for Research on Child Wellbeing Princeton, NJ(043407)	509(a)(1)	2,218,229 00	102,874 00	0 00	2,115,355 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Studying the longitudinal effects of housing policies on health indicators and outcomes</i> Princeton University, Woodrow Wilson School of Public and International Affairs Princeton, NJ (040075)	509(a) (1)	374,286 00	374,286 00	0.00	0 00
<i>Continued support for Health Affairs Project Hope - The People-to-People Health Foundation, Inc</i> Millwood, VA (035964)	509(a) (1)	1,813,210 00	289,065 00	0 00	1,524,145 00
<i>Building on organizational and community strengths in providing end-of-life care</i> Providence Health Systems, Oregon Region Portland, OR (043055)	509(a) (1)	162,500 00	143,000 00	0 00	19,500 00
<i>Designing a provider incentive system to increase adherence to maternity tobacco cessation guidelines</i> Providence Health Systems, Oregon Region Portland, OR (043969)	509(a) (1)	5,000 00	0 00	0 00	5,000 00
<i>Evaluation of a tobacco cessation program using a primary care electronic medical record</i> Providence Health Systems, Oregon Region Portland, OR (044151)	509(a) (1)	398,555 00	0 00	0 00	398,555 00

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TAX STATUS	AMOUNT		PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
	DEFERRED AT Dec 31 2001				
Interfaith Volunteer Caregivers, Sherwood, OR Providence Newberg Health Foundation Newberg, OR (043294)	509(a)(3)	10,000 00	0 00	0 00	10,000 00
Determinants and trajectories of smoking cessation, maintenance, and relapse among pregnant and postpartum adolescents. Naturalistic qualitative study Public Health Institute Berkeley, CA (040675)	509(a)(2)	76,791 00	0 00	0 00	76,791 00
Evaluation of the implementation phase of Turning Point Collaborating for a New Century in Public Health Public Health Institute Berkeley, CA (041558)	509(a)(2)	689,249 00	122,109 00	0 00	567,140 00
Free to Grow- Head Start Partnerships to Promote Substance-Free Communities Pueblo of Laguna Department of Education Laguna, NM (042584)	509(a)(1)	5,500 00	4,500 00	0 00	1,000 00
Central Missouri Faith in Action HIV/AIDS Care Coalition RAIN Central Missouri Inc Columbia, MO (044555)	509(a)(1)	10,000 00	0 00	0 00	10,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Inclusion of a public health component in a conference on walking trails</i>					
Rails to Trails Conservancy Washington, DC (042151)	509(a)(1)	6,005 00	5,605 00	400 00	0 00
<i>Improving practice and policy for people with co-occurring mental and addictive disorders</i>					
Rand Corporation Santa Monica, CA (040430)	509(a)(1)	586,025 00	421,590 00	0 00	164,435 00
<i>Evaluation of the Pittsburgh Regional Healthcare Initiative for quality improvement -- planning phase</i>					
Rand Corporation Santa Monica, CA (040729)	509(a)(1)	19,432 00	0 00	0 00	19,432 00
<i>Impact of quality information on consumer plan choices. Does health status matter?</i>					
Rand Corporation Santa Monica, CA (042521)	509(a)(1)	9,962 00	0 00	0 00	9,962 00
<i>Autologous bone marrow transplantation and the treatment of breast cancer The American experience</i>					
Rand Corporation Santa Monica, CA (044128)	509(a)(1)	331,112 00	0 00	0 00	331,112 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Impact of managed behavioral health market share, public-sector carve-outs, and parity legislation on service utilization for children and adolescents</i>					
Rand Corporation Santa Monica,CA(044200)	509(a)(1)	100,183 00	90,165 00	0 00	10,018 00
<i>Allies Against Asthma. A Program to Combine Clinical and Public Health Approaches to Chronic Illness</i>					
Rand Corporation Santa Monica,CA(044219)	509(a)(1)	1,349,735 00	357,729 00	0 00	992,006 00
<i>Building support for prevention and public health research</i>					
Research America Washington,DC(040995)	509(a)(1)	4,784,577 00	554,934 00	0 00	4,229,643 00
<i>Creating a program on human values in aging</i>					
Research Foundation of the City University of New York New York,NY(041585)	509(a)(3)	339,545 00	175,568 00	0 00	163,977 00
<i>Drafting guidelines and disseminating key information for medical school educators on biological weapons</i>					
Research Foundation of the City University of New York New York,NY(043837)	509(a)(3)	21,800 00	21,800 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Development of a primary care physician incentive program for chronic care management</i>					
Rocky Mountain Health Foundation Grand Junction, CO(041555)	509(a)(1)	7,630 00	7,630 00	0 00	0 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i>					
Rocky Mountain S E R /Jobs for Progress, Inc Denver, CO(042574)	509(a)(1)	6,000 00	0 00	0 00	6,000 00
<i>Rural Community Action Ministry Faith in Action Program</i>					
Rural Community Action Ministry Leeds, ME(044506)	501(c)(3)	10,000 00	0 00	0 00	10,000 00
<i>Planning, design, and start-up of a new facility for the College of Nursing</i>					
Rutgers University Foundation New Brunswick, NJ(040209)	509(a)(1)	1,885,519 00	92,757 00	0 00	1,792,762 00
<i>Expanding the services of the Charter School Family Support Center of Camden, New Jersey</i>					
Rutgers University Foundation New Brunswick, NJ(040905)	509(a)(1)	432,174 00	238,965 00	0 00	193,209 00
<i>Analysis of national data linking physical inactivity, chronic disease, and built environments</i>					
Rutgers University Foundation	509(a)(1)	14,793 00	0 00	0 00	14,793 00

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New Brunswick,NJ(042390)					
<i>Conducting a survey on the distribution and quality of physician workforce in New Jersey</i>					
Rutgers, The State University New Brunswick,NJ(042745)	509(a)(1)	15,285 00	14,164 00	0 00	1,121 00
<i>Workshop on moral issues, human rights, and tobacco control</i>					
Rutgers, The State University, School of Communication, Information and Library Studies New Brunswick,NJ(043108)	509(a)(1)	296,966 00	98,989 00	0 00	197,977 00
<i>Assessment of the State Policy Fellowships in Long-Term Care program</i>					
Rutgers, The State University, The Center for State Health Policy New Brunswick,NJ(043392)	509(a)(1)	6,504 00	6,504 00	0 00	0 00
<i>Technical assistance and direction for State Solutions An Enrollment Initiative for Low-Income Elderly and Disabled Medicare Beneficiaries</i>					
Rutgers, The State University, The Center for State Health Policy New Brunswick,NJ(043714)	509(a)(1)	271,357 00	28,283 00	0 00	243,074 00

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<i>Technical assistance and direction for the Investigator Awards in Health Policy Research program</i>					
Rutgers, The State University, The Institute for Health, Health Care Policy, and Aging Research New Brunswick, NJ(040839)	509(a)(1)	94,524 00	0 00	94,524 00	0 00
<i>Technical assistance and direction for New Jersey Health Initiatives</i>					
Rutgers, The State University, The Institute for Health, Health Care Policy, and Aging Research New Brunswick, NJ(042845)	509(a)(1)	546,088 00	308,265 00	0 00	237,823 00
<i>Urban Health Initiative Working to Ensure the Health and Safety of Children</i>					
Safe and Sound Baltimore's Campaign for Children and Youth Inc Baltimore, MD(043724)	509(a)(3)	2,918,916 00	952,150 00	0 00	1,966,766 00
<i>Saint Gertrude Parish</i>					
Saint Gertrude Church Chicago, IL(042307)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Developing indicators for activity-friendly communities</i>					
Saint Louis University St Louis, MO(040236)	509(a)(1)	17,424 00	5,707 00	0 00	11,717 00



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<i>Greenville Faith in Action Program</i> Salvation Army Greenville, MS(044520)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>The Samaritan Ministry Aid for the Aging, Sick &amp; Their Caregivers</i> Samaritan Ministry Houston, TX(043317)	509(a)(2)	10,000 00	0 00	0 00	10,000 00
<i>Preparing a practical guide to the establishment of palliative care services</i> San Diego Hospice Foundation, Inc San Diego, CA(043121)	509(a)(3)	8,640 00	0 00	8,640 00	0 00
<i>Planning the technical assistance and direction for the Physical Activity Policy and Environmental Research Initiative</i> San Diego State University Foundation San Diego, CA(041228)	509(a)(2)	16,322 00	0 00	16,322 00	0 00
<i>Technical assistance and direction for the Physical Activity Policy and Environmental Research Initiative</i> San Diego State University Foundation San Diego, CA(043589)	509(a)(2)	347,847 00	155,967 00	0 00	191,880 00
<i>San Fernando Valley Interfaith Council Shopping Program</i> San Fernando Valley Interfaith Council, Inc Chatsworth, CA(042283)	509(a)(1)	10,000 00	10,000 00	0 00	0 00

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<i>Faith in Action Program</i> Sankofa Community Development Corporation Baltimore, MD(044552)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Faith in Action Project of Jackson County</i> Scenic Valley Area VIII Agency on Aging Dubuque, IA(044505)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Searcy County Ministerial Alliance Faith in Action</i> Searcy County Ministerial Alliance Marshall, AR(043290)	509(a)(2)	10,000 00	0 00	0 00	10,000 00
<i>Allies Against Asthma· A Program to Combine Clinical and Public Health Approaches to Chronic Illness</i> Seattle-King County Department of Public Health Seattle, WA(044215)	509(a)(1)	1,348,282 00	225,000 00	0 00	1,123,282 00
<i>Northern Utah, Faith in Action (NU-FAITH)</i> Second Baptist Church Ogden, UT(044559)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Dodge County Faith in Action Program</i> Semcac Inc Rushford, MN(043306)	509(a)(1)	10,000 00	0 00	0 00	10,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Expansion of a senior wellness program</i> Senior Services of Seattle-King County Seattle, WA (041129)	509(a)(1)	549,082 00	198,522 00	0 00	350,560 00
<i>Communities in Charge Financing and Delivering Health Care to the Uninsured -- Phase II</i> Shands Jacksonville Medical Center, Inc Jacksonville, FL (040973)	509(a)(1)	469,319 00	102,296 00	0 00	367,023 00
<i>Providing asthma screening, education, and treatment in a border region</i> Sharp HealthCare Foundation San Diego, CA (042092)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Shepherd's Center South Interfaith Support Services</i> Shepherd's Center South Inc Charlotte, NC (044556)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Non-Medical Escort Transportation</i> Shepherd's Center of Greater Kalamazoo Kalamazoo, MI (043299)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Faith in Action of Greenbrier Valley</i> Shepherd's Center of Greenbrier Valley Inc Lewisburg, WV (043289)	509(a)(2)	10,000 00	0 00	0 00	10,000 00

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<i>Faith in Action Project of Shepherd's Center of Kansas City</i>					
Shepherd's Center of Kansas City, Kansas Inc Kansas City, KS(044557)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Faith in Action Program of the Shepherd's Center of Little Rock</i>					
Shepherd's Center of Little Rock Little Rock, AR(043308)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Faith in Action Project of Shepherd's Center of Shawnee Mission</i>					
Shepherd's Center of Shawnee Mission Shawnee Mission, KS(044524)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>The Shepherd's Center of North Little Rock</i>					
Shepherds Center of North Little Rock North Little Rock, AR(042301)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Improving social connections in Shreveport communities</i>					
Shreveport-Bossier Community Renewal, Inc Shreveport, LA(040081)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Signs and Wonders</i>					
Signs and Wonders Inc Hawthorne, CA(043301)	509(a)(1)	10,000 00	0 00	0 00	10,000 00

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<i>Developing a wellness program for recovering women in poverty households</i>					
Sikora Center Inc Camden, NJ (041822)	509(a) (1)	12,956 00	12,956 00	0 00	0 00
<i>Pursuing opportunities for smoking cessation following CT scanning for early detection of lung cancer</i>					
Sloan-Kettering Institute for Cancer Research New York, NY (042461)	509(a) (1)	7,723 00	0 00	0 00	7,723 00
<i>SmokeLess States. National Tobacco Policy Initiative</i>					
Smoke Free Wisconsin Inc Madison, WI (041530)	509(a) (1)	1,087,646 00	518,586 00	0 00	569,060 00
<i>Assessing the effectiveness of school-based drug education programs</i>					
Social Capital Development Corporation Albany, NY (040928)	509(a) (1)	87,964 00	87,964 00	0 00	0 00
<i>Developing a working group on integrative doctoral programs in health and the social sciences</i>					
Social Science Research Council New York, NY (042969)	509(a) (1)	299,947 00	137,404 00	0 00	162,543 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Interdisciplinary project on behavior change to combat substance abuse</i>					
Society for Prevention Research Incorporated Washington,DC(044347)	509(a)(1)	127,542 00	63,771 00	0 00	63,771 00
<i>Web-based database for tobacco dependence treatment</i>					
Society for Research on Nicotine and Tobacco Inc Middleton,WI(042510)	509(a)(2)	151,200 00	0 00	0 00	151,200 00
<i>Building capacity and leadership in the field of behavioral medicine</i>					
Society of Behavioral Medicine, Inc Middletown,WI(041771)	509(a)(2)	10,741 00	0 00	0 00	10,741 00
<i>Faith in Action/Chinatown</i>					
South Cove Community Health Center, Inc Boston,MA(042310)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Community Caring</i>					
South Haven Area Senior Services, Inc South Haven,MI(044498)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Pocatello Called to Care Faith in Action Program</i>					
Southeast Idaho In-Home Services, Inc Pocatello,ID(044554)	509(a)(1)	10,000 00	0 00	0 00	10,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Technical assistance and direction for the Covering Kids and Families program</i> Southern Institute on Children and Families Inc Columbia, SC(041508)	ER	128,121 00	0 00	128,121 00	0 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i> Southern Maryland Tri-County Community Action Committee, Inc Hughesville, MD(042542)	509(a)(1)	5,500 00	4,500 00	0 00	1,000.00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i> Southwest Human Development Incorporated Phoenix, AZ(042581)	509(a)(1)	5,500 00	5,500 00	0 00	0 00
<i>Studying the feasibility of replicating and extending Partnerships for Training program to address the current nursing shortage</i> Southwest Human Development Incorporated Phoenix, AZ(043070)	509(a)(1)	3,064 00	0 00	0 00	3,064 00
<i>Southwest Human Resource Agency</i> Southwest Human Resource Agency Henderson, TN(043311)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Community Faith in Action</i> St Anne's Mission Ganado, AZ(043313)	509(a)(1)	10,000 00	0 00	0 00	10,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Faith in Action Project of Saint Francis Respite Program</i>					
St Francis Respite Program, Inc Allegany, NY (044512)	509(a) (1)	10,000 00	0 00	0 00	10,000 00
<i>Injury Free Coalition for Kids. Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
St Louis Children's Hospital St Louis, MO (043979)	509(a) (1)	210,880 00	44,664 00	0 00	166,216 00
<i>Identifying environmental, policy, and psychosocial factors important for designing culturally appropriate physical activity programs for women</i>					
St Louis University School of Public Health Saint Louis, MO (044181)	509(a) (1)	399,513 00	359,562 00	0 00	39,951 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i>					
St Mary Community Action Committee Assn, Inc Franklin, LA (042575)	509(a) (1)	5,500 00	5,500 00	0 00	0 00
<i>Collaborative dental service program for low-income and homeless persons</i>					
St Mary's Hospital of Milwaukee Milwaukee, WI (042819)	509(a) (1)	358,708 00	91,055 00	0 00	267,653 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Health Policy Fellowships Program - Andrew G Kumpuris, M D</i>					
St Vincent Infirmary Medical Center Little Rock, AR(042241)	509(a)(1)	10,125 00	10,125 00	0 00	0 00
<i>Evaluation of the Internet-Based Chronic Disease Self-Management Program</i>					
Stanford University School of Medicine Stanford, CA(038198)	509(a)(1)	436,444 00	0 00	0 00	436,444 00
<i>Physical activity and the College Alumni Health Study</i>					
Stanford University School of Medicine Stanford, CA(039425)	509(a)(1)	74,894 00	74,894 00	0 00	0 00
<i>Minority Medical Faculty Development Program - Edward E Leonard, II, M D</i>					
Stanford University School of Medicine Stanford, CA(042682)	509(a)(1)	325,059 00	46,589 00	0 00	278,470 00
<i>Coming Home Affordable Assisted Living</i>					
State of Alaska Department of Administration, Division of Senior Services Anchorage, AK(041322)	509(a)(1)	230,079 00	107,960 00	0 00	122,119 00
<i>Turning Point Collaborating for a New Century in Public Health</i>					
State of Colorado Department of Public Health and Environment Denver, CO(042381)	509(a)(1)	437,086 00	155,982 00	0 00	281,104 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Coming Home. Affordable Assisted Living</i> State of Florida Department of Elder Affairs Tallahassee, FL(041390)	509(a)(1)	235,863 00	77,127 00	0 00	158,736 00
<i>Hawaii Uninsured Project</i> State of Hawaii Department of Health Honolulu, HI(043435)	509(a)(1)	14,990 00	0 00	0 00	14,990 00
<i>Coming Home. Affordable Assisted Living</i> State of Iowa Department of Elder Affairs Des Moines, IA(041324)	509(a)(1)	170,015 00	92,915 00	77,100 00	0 00
<i>Planning for the Kansas Business Health Partnership to reach uninsured small-firm workers and families</i> State of Kansas Department of Social and Rehabilitation Services Topeka, KS(043960)	509(a)(1)	14,979 00	0 00	0 00	14,979 00
<i>Coming Home Affordable Assisted Living</i> State of Maine Department of Human Services Augusta, ME(041325)	509(a)(1)	125,948 00	110,343 00	0 00	15,605 00
<i>The Maine Health Care Performance Council</i> State of Maine Office of the Governor Augusta, ME(042589)	509(a)(1)	49,328 00	24,213 00	0 00	25,115 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Turning Point Collaborating for a New Century in Public Health</i> State of Minnesota Department of Health Minneapolis, MN(042369)	509(a)(1)	437,500 00	132,301 00	0 00	305,199 00
<i>Development of an action plan for a state coverage initiative for uninsured families and children</i> State of Mississippi Office of the Governor Jackson, MS(044327)	509(a)(1)	149,920 00	134,928 00	0 00	14,992 00
<i>Turning Point. Collaborating for a New Century in Public Health</i> State of Missouri Department of Health Jefferson City, MO(042379)	509(a)(1)	437,500 00	168,040 00	0 00	269,460 00
<i>Personal Preference The New Jersey Cash and Counseling Demonstration and Evaluation program</i> State of New Jersey Department of Human Services Trenton, NJ(043761)	509(a)(1)	100,000 00	0 00	0 00	100,000 00
<i>Planning a health care coverage program for uninsured and underinsured adults</i> State of New Mexico, New Mexico Human Services Department Santa Fe, NM(042033)	509(a)(1)	15,000 00	0 00	0 00	15,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
National Spit Tobacco Education Program-Major League Baseball Initiative Oral Health America, America's Fund for Dental Health Chicago, IL(038131)	509(a)(2)	12,659 00	8,668 00	0 00	3,991 00
Promoting tobacco cessation through managed care dental providers Oregon Pacific Research Institute Eugene, OR(038987)	509(a)(1)	77,775 00	0 00	0 00	77,775 00
Reducing Underage Drinking Through Coalitions Oregon Partnership, Inc Portland, OR(041092)	509(a)(1)	568,000 00	249,211 00	0 00	318,789 00
Maternal interventions to stop smoking Oregon State University Corvallis, OR(040669)	509(a)(1)	504,909 00	140,911 00	0 00	363,998 00
Statewide preventive care system for families with young children Ounce of Prevention Fund Chicago, IL(038175)	509(a)(1)	649,777 00	419,869 00	0 00	229,908 00
Community HealthWatch Interfaith Volunteer Caregiver Ministry Our Lady of Bellefonte Hospital, Inc Ashland, KY(041198)	501(c)(3)	10,000 00	10,000 00	0 00	0 00

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Boston, MA (039727)					
<i>Developing and implementing Indian Community Health Profile Guidelines</i>					
Northwest Portland Area Indian Health Board Portland, OR (039203)	509(a) (1)	85,641 00	77,803 00	0 00	7,838 00
<i>Developing effective policies for substance-abusing parents involved with child welfare</i>					
Northwest Professional Consortium, Inc Portland, OR (041105)	ER	235,568 00	111,206 00	0 00	124,362 00
<i>Research to identify primary precursors to implementing and sustaining change in health care organizations</i>					
Northwestern University Evanston, IL (038649)	509(a) (1)	65,326 00	0 00	65,326 00	0 00
<i>Program to train physicians in end-of-life care</i>					
Northwestern University Evanston, IL (039301)	509(a) (1)	110,471 00	55,240 00	0 00	55,231 00
<i>Health Policy Fellowships Program - Anne Ekedahl, M H A</i>					
Oak Orchard Community Health Center, Inc Brockport, NY (039300)	509(a) (1)	9,375 00	9,375 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Minority Medical Faculty Development Program</i>					
<i>-- Fellow, Sumayah Jamal, M.D., Ph D</i>					
New York University School of Medicine New York, NY(038556)	509(a)(1)	7,760 00	7,760 00	0 00	0 00
<i>Comparison of public health systems in New York, London, Paris, and Tokyo</i>					
New York University, Robert F Wagner Graduate School of Public Service New York, NY(038650)	509(a)(1)	112,019 00	41,620 00	0 00	70,399 00
<i>Technical assistance and direction for the After School program</i>					
Nonprofit Finance Fund New York, NY(038480)	509(a)(1)	127,410 00	43,871 00	83,539 00	0 00
<i>North County Council on Aging</i>					
North County Council on Aging Vista, CA(041145)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Turning Point Collaborating for a New Century in Public Health--State Collaborative Funds</i>					
Northeast Colorado Health Department Sterling, CO(040598)	509(a)(1)	108,352 00	78,129 00	0 00	30,223 00
<i>Program to promote healthy youth development, increase insurance coverage and access to primary service through participation in youth sports programs</i>					
Northeastern University	509(a)(1)	271,893 00	113,527 00	0 00	158,366 00

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<i>Establishment of the National Forum for Health Care Quality Measurement and Reporting</i> National Quality Forum Washington, DC (039645)	509(a)(1)	766,678 00	552,578 00	0 00	214,100 00
<i>Coordinating a population-based health policy plan in Nevada</i> Nevada Public Health Foundation Inc Carson City, NV (039525)	509(a)(1)	7,456 00	7,456 00	0 00	0 00
<i>Congregational Health Ministries</i> New Hanover Regional Medical Center Wilmington, NC (041161)	501(c)(3)	10,000 00	10,000 00	0 00	0 00
<i>Analysis of best practices in community-based approaches to reducing health disparities</i> New School University New York, NY (041085)	509(a)(1)	19,481 00	19,373 00	108 00	0 00
<i>Research on the impact of family background on children's health and behavior</i> New York University New York, NY (038651)	509(a)(1)	124,170 00	83,985 00	0 00	40,185 00
<i>Minority Medical Faculty Development Program -- Fellow, Olumbunmi Afonja, M D</i> New York University School of Medicine New York, NY (038398)	509(a)(1)	182,700 00	39,132 00	0 00	143,568 00

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<i>State Health Leadership Initiative</i> National Governors' Association Center for Best Practices Washington,DC(037904)	509(a)(1)	459,742 00	309,221 00	150,521 00	0 00
<i>Technical assistance and direction for the</i> <i>State Health Leadership Initiative</i> National Governors' Association Center for Best Practices Washington,DC(037909)	509(a)(1)	24,747 00	0 00	24,747 00	0 00
<i>Health Policy Fellowships Program - Angela</i> <i>Mattie</i> National Institute for Health Care Management Research and Educational Foundation Washington,DC(039284)	509(a)(1)	9,900 00	631 00	9,269 00	0 00
<i>Enhancing minority organizations'</i> <i>involvement in tobacco control</i> National Latino Council on Alcohol and Tobacco Prevention Washington,DC(040824)	ER	37,825 00	0 00	0 00	37,825 00
<i>Expanding the number of PACE providers and</i> <i>participants</i> National PACE Association San Francisco,CA(038642)	509(a)(2)	516,540 00	128,626 00	0 00	387,914 00



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<i>National Center on Addiction and Substance Abuse</i>					
National Center on Addiction and Substance Abuse at Columbia University New York, NY (032175)	509(a) (1)	600,000 00	600,000 00	0 00	0 00
<i>State Health Policy Leadership Information Project</i>					
National Conference of State Legislatures Washington, DC (038226)	509(a) (1)	1,020,565 00	581,873 00	0 00	438,692 00
<i>Information on state health policy legislation</i>					
National Conference of State Legislatures Washington, DC (038868)	509(a) (1)	79,138 00	79,138 00	0 00	0 00
<i>Studying community service organizations' programs for older adults</i>					
National Council on the Aging Inc Washington, DC (039022)	509(a) (1)	10,935 00	10,935 00	0 00	0 00
<i>Guide to Community Preventive Services</i>					
National Foundation for the Centers for Disease Control & Prevention Inc Atlanta, GA (035772)	509(a) (1)	42,919 00	31,151 00	11,768 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Developing leadership to promote physical activity among Americans</i> NCPPA Foundation Inc Washington, DC (039659)	509(a)(3)	263,767 00	243,670 00	0 00	20,097 00
<i>Establishment of the Clinical Research Roundtable</i> National Academy of Sciences-Institute of Medicine Washington, DC (037805)	509(a)(1)	48,923 00	44,030 00	0 00	4,893 00
<i>Technical assistance and direction for the Robert Wood Johnson Health Policy Fellowships Program</i> National Academy of Sciences-Institute of Medicine Washington, DC (037912)	509(a)(1)	64,912 00	4,088 00	0 00	60,824 00
<i>Surveying the consequences of uninsurance</i> National Academy of Sciences-Institute of Medicine Washington, DC (038739)	509(a)(1)	1,308,457 00	0 00	0 00	1,308,457 00
<i>Improving alcohol and drug services for people with disabilities</i> National Association on Alcohol, Drugs and Disability Inc San Mateo, CA (037613)	509(a)(1)	311,769 00	107,412 00	0 00	204,357 00

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<i>Reducing Underage Drinking through State and Community Coalitions</i>					
Mothers Against Drunk Driving, Texas State Office Austin, TX(041113)	509(a)(1)	685,000 00	162,449 00	0 00	522,551 00
<i>Mount Calvary Missionary Baptist Church</i>					
Mount Calvary Missionary Baptist Church of Houston Houston, TX(041163)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Minority Medical Faculty Development Program -- Jeffrey D Alexis, M D</i>					
Mount Sinai School of Medicine of New York University New York, NY(038404)	509(a)(1)	182,700 00	45,676 00	0 00	137,024 00
<i>Improving the outcomes and quality of care in pneumonia</i>					
Mount Sinai School of Medicine of New York University New York, NY(039178)	509(a)(1)	164,010 00	63,008 00	0 00	101,002 00
<i>Mustard Seed Ministries of Ft Pierce, Inc</i>					
Mustard Seed Ministries of Fort Pierce, Inc Fort Pierce, FL(041194)	509(a)(1)	10,000 00	10,000 00	0 00	0 00

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<i>Health care services for homeless individuals, couples, and families affected by HIV/AIDS</i>					
Middlesex Interfaith Partners With the Homeless Inc New Brunswick, NJ (040607)	509(a)(1)	329,930 00	0 00	0 00	329,930 00
<i>Reducing Underage Drinking Through Community and State Coalitions</i>					
Minnesota Institute of Public Health Mounds View, MN (041090)	509(a)(1)	611,066 00	189,871 00	0 00	421,195 00
<i>Southern Rural Access Program -- Implementation</i>					
Mississippi Primary Health Care Association Inc Jackson, MS (039541)	ER	98,361 00	98,361 00	0 00	0 00
<i>Research on the health and economic consequences of Medicaid disenrollment in New York City</i>					
Montefiore Medical Center Bronx, NY (039383)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Reducing Underage Drinking Through Community and State Coalitions</i>					
Mothers Against Drunk Driving, Louisiana State Organization Baton Rouge, LA (041093)	509(a)(1)	617,693 00	177,419 00	0 00	440,274 00

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<i>Establishment of a preventive dental care program for children and adults with developmental disabilities</i> Matheny School and Hospital Inc Peapack, NJ(040602)	509(a)(1)	292,526 00	49,307 00	0 00	243,219 00
<i>Minority Medical Faculty Development Program -- Fellow, Lewis Roberts, M D , Ph D</i> Mayo Foundation Rochester, MN(038410)	509(a)(2)	182,700 00	45,675 00	0 00	137,025 00
<i>Turning Point· Collaboration for a New Century in Public Health -- State Collaborative Funds</i> Medical Care Development Incorporated Augusta, ME(039371)	509(a)(1)	191,425 00	141,738 00	0 00	49,687 00
<i>Developing a multidisciplinary health care workforce collaborative</i> Medical College of Wisconsin Inc Milwaukee, WI(038320)	509(a)(1)	171,614 00	78,288 00	0 00	93,326 00
<i>The Mental Health Association of Louisiana</i> Mental Health Association in Louisiana Baton Rouge, LA(041188)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Hamilton County Compeer</i> Mental Health Association of the Cincinnati Area Inc Cincinnati, OH(041144)	509(a)(1)	10,000 00	10,000 00	0 00	0 00

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<i>Louisiana Southern Rural Access Program</i> Louisiana State University Health Sciences Center New Orleans, LA(039542)	509(a)(1)	131,220 00	131,214 00	6.00	0 00
<i>Love's Circle, Inc</i> Love's Circle, Inc Mountain Home, AR(041174)	509(a)(1)	10,000 00	10,000 00	0.00	0 00
<i>Prince George's Community Living Partnership</i> Lt Joseph P Kennedy, Jr , Institute Washington, DC(041176)	501(c)(3)	10,000 00	10,000 00	0 00	0 00
<i>Expanding and evaluating the Genetics and Your Practice curriculum</i> March of Dimes Birth Defects Foundation White Plains, NY(033331)	509(a)(1)	492,692 00	167,693 00	0 00	324,999 00
<i>Turning Point. Collaborating for a New Century in Public Health</i> Maricopa County Department of Public Health Phoenix, AZ(039009)	509(a)(1)	315,658 00	140,411 00	0 00	175,247 00
<i>Mental health care for low-income persons</i> Marillac Clinic, Inc Grand Junction, CO(039722)	509(a)(1)	327,709 00	108,753 00	0 00	218,956 00

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<i>Eliminating children's exposure to secondhand smoke</i> Kids Involuntarily Inhaling Secondhand Smoke Roseville,CA(039150)	ER	256,157 00	150,621 00	0 00	105,536 00
<i>Intervention and prevention program for at-risk teens</i> La Casa de las Madres San Francisco,CA(039734)	509(a)(1)	117,988 00	55,351 00	0 00	62,637 00
<i>Development of education and support curriculum for family caregivers of people with chronic diseases</i> Legacy Health System Portland,OR(039736)	509(a)(3)	237,715 00	164,815 00	0 00	72,900 00
<i>Allies Against Asthma</i> Long Beach Memorial Medical Center Long Beach,CA(041281)	509(a)(1)	14,183 00	452 00	13,731 00	0 00
<i>Loudon Avenue Christian Church</i> Loudon Avenue Christian Church Roanoke,VA(041157)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Turning Point Collaborating for a New Century in Public Health</i> Louisiana Public Health Institute New Orleans,LA(039010)	509(a)(1)	344,948 00	118,760 00	0 00	226,188 00

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<i>Motivational intervention for pregnant women who continue to smoke after receipt of best practice cessation services</i>					
Kaiser Foundation Hospitals, Kaiser Foundation Research Institute Oakland, CA (040539)	509(a)(1)	32,053 00	0 00	0 00	32,053 00
<i>Follow-up study of Medicaid chemical dependency patients in a private HMO Do high medical costs come down over time?</i>					
Kaiser Foundation Hospitals, Kaiser Foundation Research Institute Portland, OR (040559)	509(a)(1)	9,962 00	2,654 00	7,308 00	0 00
<i>State Forums Partnership Project</i>					
Kansas Health Institute Topeka, KS (039631)	ER	82,982 00	48,150 00	0 00	34,832 00
<i>Keene Kares Living at Home /Block Nurse Program</i>					
Keene Kares Living at Home/Block Nurse Program Keene, TX (041171)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Mobile dental clinic for children in low-income families</i>					
Kids In Need of Dentistry Denver, CO (039715)	509(a)(1)	251,820 00	105,765 00	0 00	146,055 00



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<i>Minority Medical Faculty Development Program</i>					
<i>-- Fellow, Sherita Hill Golden, M.D</i>					
Johns Hopkins University School of Medicine Baltimore, MD(038409)	509(a)(1)	182,600 00	0 00	0 00	182,600 00
<i>Support for four Clinical Scholars</i>					
Johns Hopkins University School of Medicine Baltimore, MD(038904)	509(a)(1)	219,130 00	134,966 00	83,925 00	239 00
<i>Identifying and communicating public health implications of new and emerging infections</i>					
Johns Hopkins University School of Medicine Baltimore, MD(039554)	509(a)(1)	30,000 00	29,863 00	137 00	0 00
<i>Minority Medical Faculty Development Program</i>					
<i>-- Wanda Nicholson, M D , M P H</i>					
Johns Hopkins University School of Medicine Baltimore, MD(041301)	509(a)(1)	295,941 00	48,992 00	0 00	246,949 00
<i>Improving the Health of Populations Conference on cost-effectiveness analysis and managed care</i>					
Kaiser Foundation Hospitals, Kaiser Foundation Research Institute Portland, OR(039417)	509(a)(1)	7,500 00	2,916 00	4,584 00	0 00

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<i>Improving the quality and capacity of safety net organizations to deliver chronic care</i> Institute for Healthcare Improvement Boston, MA (037532)	509(a)(2)	15,000 00	15,000 00	0 00	0 00
<i>Study of the implementation and impact of health-based risk adjustment</i> Institute for Research and Education Minneapolis, MN (037062)	509(a)(1)	344,928 00	209,106 00	0 00	135,822 00
<i>Interfaith Caregivers of Central Stark County</i> Interfaith Caregivers of Central Stark County Inc Canton, OH (041191)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Turning Point Collaborating for a New Century in Public Health</i> JSI Research & Training Institute, Inc Boston, MA (039015)	509(a)(1)	354,789 00	0 00	0 00	354,789 00
<i>Jackies House, Inc</i> Jackies House, Inc Melbourne, FL (041181)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Pittsburgh Regional Healthcare Initiative</i> Jewish Healthcare Foundation of Pittsburgh Pittsburgh, PA (040076)	ER	855,726 00	444,953 00	0 00	410,773 00

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<i>Analyzing and publishing the results of a children's obesity treatment needs assessment</i>					
ILSI Center for Health Promotion Atlanta,GA(038699)	509(a)(3)	8,535 00	8,535 00	0 00	0 00
<i>IONA Senior Services</i>					
IONA Senior Services Washington,DC(041205)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Photographic and narrative exhibition on the elderly</i>					
Independent Media Institute San Francisco,CA(037468)	509(a)(1)	42,818 00	42,818 00	0 00	0 00
<i>Conceptualization of the social, economic, and cultural issues underlying health care outcomes</i>					
Indiana University Bloomington,IN(038653)	509(a)(1)	129,002 00	16,126 00	0 00	112,876 00
<i>Effect of Web-based training and activated standardized patients on residents' practice patterns with older patients</i>					
Indiana University School of Medicine Indianapolis,IN(039191)	509(a)(1)	174,931 00	59,681 00	0 00	115,250 00
<i>County-wide information and referral service</i>					
Info Line of Middlesex County Inc New Brunswick,NJ(038421)	509(a)(1)	25,000 00	25,000 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Communities in Charge: Financing and Delivering Health Care to the Uninsured -- Phase II</i>					
HealthForAll of WNY Inc Buffalo, NY(041216)	ER	554,631 00	112,075 00	0 00	442,556 00
<i>SmokeLess States Program - Implementation</i>					
Healthcare Education Foundation of West Virginia Charleston, WV(038436)	509(a)(2)	5,091 00	0 00	5,091 00	0 00
<i>Using the Dartmouth Atlas to address practice variations in health care</i>					
Healthcare Education Foundation of West Virginia Charleston, WV(038673)	509(a)(2)	212,999 00	88,900 00	0 00	124,099 00
<i>Disseminating research findings in chronic disease management</i>					
Henry Ford Health System Detroit, MI(038910)	509(a)(1)	98,857 00	0 00	0 00	98,857 00
<i>Jail outreach project for incarcerated women</i>					
Homeless Prenatal Program, Inc San Francisco, CA(039731)	509(a)(1)	192,165 00	113,391 00	0 00	78,774 00
<i>Mountain Heritage Hospice</i>					
Hospice of the Bluegrass, Inc Harlan, KY(041189)	509(a)(1)	10,000 00	10,000 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Studying ethics in public health</i> Hastings Center, Inc Garrison, NY (037493)	509(a)(1)	11,075 00	11,075 00	0 00	0 00
<i>Health Education Systems Research Corp</i> Health Education Systems Research, Inc Gainesville, FL (041159)	509(a)(2)	10,000 00	10,000 00	0 00	0 00
<i>Technical assistance and direction for New Jersey Health Initiatives</i> Health Research & Educational Trust of New Jersey Princeton, NJ (037736)	509(a)(2)	19,639 00	19,166 00	473 00	0 00
<i>Supporting activities for the Center to Advance Palliative Care</i> Health Research and Educational Trust Chicago, IL (040863)	509(a)(3)	12,567 00	0 00	12,567 00	0 00
<i>Surveying youth smoking cessation needs and practices</i> Health Research, Inc Buffalo, NY (038768)	509(a)(1)	34,876 00	33,131 00	1,745 00	0 00
<i>Turning Point. Collaborating for a New Century in Public Health</i> Health Research, Inc Rensselaer, NY (039001)	509(a)(1)	471,425 00	145,146 00	0 00	326,279 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Economic model of treatment for depression in primary care</i>					
Harvard Medical School Boston, MA(040860)	509(a)(1)	325,837 00	123,165 00	0 00	202,672 00
<i>Technical Assistance and Direction Partnerships for Quality Education--Phase II</i>					
Harvard Pilgrim Health Care Inc Boston, MA(037183)	509(a)(1)	108,364 00	74,926 00	0 00	33,438 00
<i>Improving the use of research results The case of D A R E</i>					
Harvard University Cambridge, MA(039080)	509(a)(1)	174,434 00	50,678 00	0 00	123,756 00
<i>College Alcohol Study IV</i>					
Harvard University School of Public Health Boston, MA(035965)	509(a)(1)	1,093,081 00	465,227 00	0 00	627,854 00
<i>Research on the future of publicly provided health care</i>					
Harvard University School of Public Health Boston, MA(038665)	509(a)(1)	131,816 00	0 00	0 00	131,816 00
<i>Preparing a book on strategic planning for media campaigns</i>					
Harvard University School of Public Health Boston, MA(038790)	509(a)(1)	4,835 00	4,835 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Reducing Underage Drinking Through Community and State Coalitions</i>					
Governor's Institute on Alcohol and Substance Abuse Inc Research Triangle Park, NC (041122)	509(a)(1)	597,096 00	159,026 00	0 00	438,070 00
<i>Reducing Underage Drinking Through Community and State Coalitions</i>					
Governor's Partnership to Protect Connecticut's Workforce Inc Hartford, CT (041111)	509(a)(2)	706,410 00	251,963 00	0 00	454,447 00
<i>Technical assistance and direction for Improving Chronic Illness Care</i>					
Group Health Cooperative of Puget Sound Seattle, WA (035678)	509(a)(1)	5,877,772 00	483,168 00	500,000 00	4,894,604 00
<i>Incorporating the effects of quantity smoked into a dynamic computer simulation model</i>					
HBSA Inc Calverton, MD (041382)	509(a)(3)	47,108 00	13,885 00	0 00	33,223 00
<i>Erie Health Ministry</i>					
Hamot Medical Center Erie, PA (041149)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Minority Medical Faculty Development Program - Keith D Crawford, M D , Ph D - Supplemental Support</i>					
Harvard Medical School Boston, MA (038544)	509(a)(1)	18,524 00	0 00	0 00	18,524 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Developing and distributing data briefs on chronic conditions</i>					
Georgetown University Washington, DC (039803)	509(a) (1)	486,215 00	125,055 00	0 00	361,160 00
<i>Developing and applying claims-based process of care measures for Medicaid-enrolled children with asthma</i>					
Georgetown University Medical Center Washington, DC (037307)	509(a) (1)	47,695 00	7,867 00	0 00	39,828.00
<i>Consumer information on access to coverage</i>					
Georgetown University Medical Center Washington, DC (038689)	509(a) (1)	227,246 00	227,090 00	156 00	0 00
<i>Evaluating a program to prevent teenage pregnancy and promote youth development</i>					
Girls Incorporated Indianapolis, IN (037161)	509(a) (1)	357,142 00	71,429 00	0 00	285,713 00
<i>Raising public awareness of global infectious diseases</i>					
Global Health Council, Inc White River Junction, VT (036606)	509(a) (1)	320,787 00	85,595 00	0 00	235,192 00
<i>Safe babies The determinants of postpartum smoke-free states and relapse</i>					
Governor's Institute on Alcohol and Substance Abuse Inc Research Triangle Park, NC (040668)	509(a) (1)	11,479 00	0 00	0 00	11,479 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Health Policy Fellowships Program - Patience White, M D</i>					
George Washington University Washington, DC (039299)	509(a) (1)	8,387 00	8,387 00	0 00	0 00
<i>Promoting synergy among local grantees</i>					
George Washington University Medical Center Washington, DC (039038)	509(a) (1)	28,770 00	0 00	0 00	28,770.00
<i>Georgetown Information and Volunteer Exchange</i>					
Georgetown Information and Volunteer Exchange Georgetown, TX (041183)	509(a) (1)	10,000 00	10,000 00	0 00	0 00
<i>Partners with Tobacco Use Research Centers Advancing Transdisciplinary Science and Policy Studies -- Policy</i>					
Georgetown University Washington, DC (039792)	509(a) (1)	114,576 00	0 00	0 00	114,576 00
<i>Partners with Tobacco Use Research Centers Advancing Transdisciplinary Science and Policy Studies -- Communications</i>					
Georgetown University Washington, DC (039793)	509(a) (1)	9,593 00	6,168 00	3,425 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Hospital Boston, MA(040667)					
<i>Evaluation of the effectiveness of children's health insurance outreach through emergency departments</i>					
General Hospital Corporation-Massachusetts General Hospital Boston, MA(041073)	509(a)(1)	17,479 00	17,478 00	1 00	0 00
<i>Early-grade substance abuse prevention, intervention, and alternatives to traditional penalties for substance-abusing middle and high school students</i>					
Genesis Counseling Center Inc Collingswood, NJ(040604)	509(a)(1)	253,834 00	82,351 00	0 00	171,483 00
<i>Reimbursement policy for online substance abuse treatment</i>					
George Mason University Fairfax, VA(041106)	509(a)(1)	279,339 00	33,226 00	0 00	246,113 00
<i>Technical assistance and direction for Making the Grade State/Local Partnerships for School-Based Health Centers and Resource Center</i>					
George Washington University Washington, DC(037945)	509(a)(1)	68,998 00	3,285 00	65,713 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Producing a Fred Friendly seminar on chronic care</i> Fred Friendly Seminars Inc New York, NY (039268)	509(a)(1)	175,797 00	175,797 00	0 00	0 00
<i>Friends, Inc</i> Friends, Inc Huntsville, AL (041164)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Front Porch Alliance</i> Front Porch Alliance - Kansas City Inc Prairie Village, KS (041170)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Conference for clergy on alcoholism and addictions</i> GIREC Institute Washington, DC (039426)	509(a)(3)	6,000 00	0 00	6,000 00	0 00
<i>Optimizing the effectiveness of anticoagulation for stroke prevention in the elderly</i> General Hospital Corporation-Massachusetts General Hospital Boston, MA (039174)	509(a)(1)	170,604 00	56,578 00	0 00	114,026 00
<i>Telephone counseling program for pregnant smokers enrolled in a managed care organization</i> General Hospital Corporation-Massachusetts General	509(a)(1)	442,395 00	0 00	0 00	442,395 00

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Somerset, NJ(038983)					
<i>Communications activities for the Innovators Combating Substance Abuse and the Developing Leadership in Reducing Substance Abuse programs</i>					
Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ(039161)	509(a)(3)	195,230 00	109,061 00	0 00	86,169 00
<i>Support for leaders and mentors in Developing Leadership in Reducing Substance Abuse</i>					
Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ(039569)	509(a)(3)	1,868,708 00	826,930 00	0 00	1,041,778 00
<i>Study and dissemination of science-based knowledge to inform development of policies to reduce problems caused by substance abuse</i>					
Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ(039964)	509(a)(3)	89,213 00	0 00	0 00	89,213 00
<i>Management of unreimbursed health care for low-income persons</i>					
Franklin Memorial Hospital Farmington, ME(039726)	509(a)(3)	155,079 00	100,115 00	0 00	54,964 00

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First CONTACT Help Line First CONTACT HelpLine Washington,NC(041193)	509(a)(2)	10,000 00	0 00	0 00	10,000 00
New Jersey policy forums on health and medical care Forums Institute for Public Policy Princeton,NJ(032117)	509(a)(1)	318,876 00	228,887 00	0 00	89,989 00
Video supplement for a manual to assist parents of children with disabilities to create a supportive home environment Foundation at New Jersey Institute of Technology Newark,NJ(036234)	509(a)(3)	18,086 00	18,086 00	0 00	0 00
Multistate initiative to help build a health information infrastructure Foundation for Health Care Quality Seattle,WA(038598)	ER	0 00	9,483 00	-9,483 00	0 00
Support for Eric B. Chandler Health Center Foundation of the University of Medicine and Dentistry of New Jersey Somerset,NJ(038179)	509(a)(3)	288,432 00	0 00	0 00	288,432 00
Continuing the development and maintenance of a tobacco and alcohol products and promotions exhibit Foundation of the University of Medicine and Dentistry of New Jersey	509(a)(3)	80,456 00	74,122 00	0 00	6,334 00

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<i>Evaluation of the effects of welfare reform on insurance coverage and prenatal care, and Medicaid financing of poor birth outcomes</i> Emory University Atlanta,GA(040612)	509(a)(1)	212,323 00	138,410 00	0 00	73,913 00
<i>Interfaith Health Program -- Phase III</i> Emory University, Rollins School of Public Health Atlanta,GA(038890)	509(a)(1)	299,999 00	224,243 00	0 00	75,756 00
<i>Good Samaritan Indian Rock Village</i> Evangelical Lutheran Good Samaritan Society Fairfield Bay,AR(041201)	509(a)(2)	10,000 00	10,000 00	0 00	0 00
<i>Engaging state policy makers on family caregiving issues</i> Family Caregiver Alliance San Francisco,CA(040402)	509(a)(1)	117,941 00	117,732 00	209 00	0 00
<i>Developing statewide networks of community-based family support centers</i> Family Support America Chicago,IL(038887)	509(a)(1)	211,024 00	0 00	211,024 00	0 00
<i>Neighbors Helping Neighbors</i> First A M E Church of Palm Coast Palm Coast,FL(041179)	509(a)(1)	10,000 00	10,000 00	0 00	0 00

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<i>Developing a complexity and health institute</i> Deaconess Billings Clinic Foundation Billings, MT(041243)	509(a)(1)	5,000 00	5,000 00	0 00	0 00
<i>Prosocial schooling in primary prevention</i> Developmental Studies Center Oakland, CA(026415)	509(a)(1)	2,148,692 00	279,513 00	0 00	1,869,179 00
<i>Minority Medical Faculty Development Program</i> -- Alvin F Wells, M D , Ph D Duke University Medical Center Durham, NC(038558)	509(a)(1)	18,524 00	0 00	0 00	18,524 00
<i>Minority Medical Education Program</i> Duke University School of Medicine Durham, NC(039095)	509(a)(1)	827,568 00	0 00	0 00	827,568 00
<i>Creating an activity-friendly community in</i> Durham Central Park Durham Central Park Durham, NC(040172)	509(a)(1)	53,518 00	40,569 00	0 00	12,949 00
<i>Prenatal depressive symptoms and smoking</i> East Carolina University Greenville, NC(040679)	509(a)(1)	10,620 00	0 00	0 00	10,620 00
<i>Health Professions Partnership Initiative</i> Emory University Atlanta, GA(038828)	509(a)(1)	253,102 00	69,748 00	0 00	183,354 00

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Newark, NJ (040617)					
<i>Establishment of a District-wide program to improve end-of-life care</i>					
DCHA Program Services Company Inc Washington, DC (038203)	509(a)(1)	187,284 00	86,512 00	0 00	100,772 00
<i>Research on the status of caregiving and dependence in U S culture</i>					
Dartmouth College Hanover, NH (038664)	509(a)(1)	119,837 00	80,531 00	0 00	39,306 00
<i>Promoting evidence-based clinical and supportive services for persons with serious mental illness</i>					
Dartmouth Medical School Hanover, NH (036805)	509(a)(1)	15,000 00	12,525 00	2,475 00	0 00
<i>Smoke-free connections. helping pregnant women build support for not smoking</i>					
Dartmouth Medical School Hanover, NH (040666)	509(a)(1)	19,289 00	0 00	0 00	19,289 00
<i>Mapping and disseminating micro-systems in health care</i>					
Dartmouth-Hitchcock Medical Center Hanover, NH (036103)	509(a)(1)	79,628 00	79,625 00	3 00	0 00



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Sioux Falls,SD(038845)					
<i>Palliative Care Partners &amp; Conejos Co Hospital</i>					
Conejos County Hospital Association La Jara,CO(041186)	501(c) (3)	10,000 00	10,000 00	0 00	0 00
<i>Effects of cigarette price and tax increases on decision to quit smoking</i>					
Cornell University Ithaca,NY(039657)	509(a) (1)	9,987 00	9,986 00	1 00	0 00
<i>Fighting Back. Community Initiatives to Reduce Demand for Illegal Drugs and Alcohol</i>					
Council on Alcoholism and Drug Abuse Santa Barbara,CA(040048)	509(a) (2)	321,113 00	320,624 00	489 00	0 00
<i>Supporting Families After Welfare Reform. Access to Medicaid, SCHIP and Food Stamps</i>					
County of Cuyahoga Cleveland,OH(040762)	509(a) (1)	18,750 00	12,867 00	5,883 00	0 00
<i>Southeast Alabama Faith in Action</i>					
Covenant Hospice, Inc - Alabama Division Dothan,AL(041175)	509(a) (1)	10,000 00	10,000 00	0 00	0 00
<i>On-site clinic to provide physical and mental health services to homeless and at-risk youth</i>					
Covenant House New Jersey Inc	509(a) (3)	193,568 00	82,705 00	0 00	110,863 00

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<i>Five Wishes at Work</i> Commission on Aging with Dignity, Inc Tallahassee, FL(038914)	509(a)(1)	303,030 00	198,826 00	0 00	104,204 00
<i>HIV/AIDS outreach and prevention program for Latinas</i> Committee for Hispanic Children and Families, Inc New York, NY(039730)	509(a)(1)	61,597 00	31,352 00	0 00	30,245 00
<i>Communications training and resources for RWJF grantees</i> Communications Network Washington, DC(040333)	509(a)(2)	193,335 00	79,749 00	0 00	113,586 00
<i>National support center for community substance abuse coalitions -- supplemental support</i> Community Anti-Drug Coalitions of America Alexandria, VA(036494)	509(a)(1)	8,490 00	8,490 00	0 00	0 00
<i>Improving New Jersey's community health centers</i> Community Foundation of New Jersey Morristown, NJ(039830)	509(a)(1)	332,771 00	141,092 00	0 00	191,679 00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i> Community HealthCare Association, Inc	509(a)(1)	299,986 00	150,224 00	0 00	149,762 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Fighting Back Community Initiatives to Reduce Demand for Illegal Drugs and Alcohol</i> City of Vallejo Vallejo, CA(039481)	509(a)(1)	405,482 00	305,482 00	0 00	100,000 00
<i>Cleburne County Aging Program</i> Cleburne County Aging Program Inc Heber Springs, AR(041152)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Project to provide a multicultural employee wellness program in a public housing complex</i> Cleveland Health Education Museum Cleveland, OH(036128)	509(a)(1)	319,578 00	95,164 00	0 00	224,414 00
<i>Researching models to expand health insurance</i> Columbia University New York, NY(039999)	509(a)(1)	16,205 00	12,286 00	3,919 00	0 00
<i>Minority Medical Faculty Development Program -- Fellow, Gustavo del Toro, M D</i> Columbia University College of Physicians & Surgeons New York, NY(038543)	509(a)(1)	7,760 00	942 00	6,818 00	0 00
<i>Minority Medical Education Program</i> Columbia University College of Physicians & Surgeons New York, NY(039093)	509(a)(1)	900,000 00	0 00	0 00	900,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Christian Service Center for Central Florida</i> Christian Service Center for Central Florida Inc Orlando, FL(041165)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Circle of Life Hospice</i> Circle of Life Springdale, AR(041204)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Evaluation of the impact of a local purchasing alliance on health insurance status in San Francisco</i> City and County of San Francisco Department of Public Health San Francisco, CA(038152)	509(a)(1)	688,218 00	-199,449 00	887,667 00	0.00
<i>Using cotinine feedback and maternity care advocates to assist urban, low-income pregnant women reduce their nicotine exposure from tobacco smoke</i> City of Philadelphia Department of Public Health Philadelphia, PA(040670)	509(a)(1)	10,840 00	244 00	10,596 00	0 00
<i>Market research on the demand for substance abuse treatment</i> City of Vallejo Vallejo, CA(039072)	509(a)(1)	69,566 00	46,841 00	0 00	22,725 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Staying smoke-free. A role for visiting nurses in preventing postpartum relapse</i> Children's Hospital Columbus, OH(040678)	509(a)(1)	29,357 00	18,165 00	0 00	11,192 00
<i>Risks versus benefits of drug-testing policies for adolescents</i> Children's Hospital Corporation Boston, MA(040557)	509(a)(1)	9,255 00	0 00	0 00	9,255 00
<i>Enhancing primary care quality for adolescents with chronic conditions. The Adolescent's Perspective</i> Children's Hospital Medical Center Cincinnati, OH(039181)	509(a)(1)	157,314 00	37,670 00	0 00	119,644 00
<i>Allies Against Asthma</i> Children's Hospital of The King's Daughters Inc Norfolk, VA(041280)	509(a)(1)	14,984 00	13,998 00	986 00	0 00
<i>Christian Compassion Ministries</i> Christian Compassion Ministries Inc Atlantic Beach, FL(041143)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Expansion of a church-based parish nurse program</i> Christian Health Ministries New Orleans, LA(039719)	509(a)(1)	165,987 00	118,693 00	0 00	47,294 00

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<i>Program to improve the quality of bio-behavioral research and its application</i> Center for the Advancement of Health Washington,DC(037383)	509(a)(1)	40,000 00	39,913 00	87.00	0 00
<i>Integration of proven behavioral strategies into health care practices</i> Center for the Advancement of Health Washington,DC(038136)	509(a)(1)	39,704 00	39,500 00	204 00	0 00
<i>Central Dallas Ministries</i> Central Dallas Food Pantry Dallas,TX(041190)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Children's coverage education project</i> Children's Defense Fund Washington,DC(039241)	509(a)(1)	73,515 00	49,819 00	0 00	23,696 00
<i>Creating a Web site to increase public awareness of children's vulnerability to environmental toxins</i> Children's Health Environmental Coalition Inc Princeton,NJ(039583)	509(a)(1)	4,800.00	4,800 00	0 00	0 00
<i>Allies Against Asthma</i> Children's Health System, Inc Milwaukee,WI(041279)	509(a)(1)	15,000 00	5,966 00	0 00	9,034 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Catholic Charities -St Vincent Home/Capital Area Respite</i>					
Catholic Social Services - St Vincent Home Lansing, MI (041182)	501(c) (3)	10,000 00	10,000 00	0 00	0 00
<i>Substance abuse treatment for pregnant women under managed care</i>					
Center for Health Economics Research, Inc Waltham, MA (041069)	509(a) (1)	105,348 00	0 00	0 00	105,348 00
<i>Technical assistance and direction for Managing Pediatric Asthma - Improving Asthma Care for Children</i>					
Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ (038116)	509(a) (3)	40,387 00	0 00	40,387 00	0 00
<i>Technical Assistance and Direction for Medicaid Managed Care</i>					
Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ (039212)	509(a) (3)	538,662 00	538,662 00	0 00	0 00
<i>Technical assistance and direction for Building Health Systems for People with Chronic Illnesses</i>					
Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ (039810)	509(a) (3)	90,302 00	69,382 00	0 00	20,920 00

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FROM 2000 TO 2001  
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Interfaith Caregivers of Medina County Catholic Charities Services of Ashland, Medina, and Wayne Counties Medina,OH(041173)	501(c)(3)	10,000 00	10,000 00	0 00	0 00
Catholic Charities Catholic Charities of Central New Mexico Albuquerque,NM(041195)	501(c)(3)	10,000 00	10,000 00	0 00	0 00
Faith in Action Network of Community Care Catholic Charities of the Roman Catholic Diocese of Syracuse Syracuse,NY(041206)	501(c)(3)	10,000 00	10,000 00	0 00	0 00
Catholic Community Services Catholic Community Services, Inc Morgantown,WV(041156)	501(c)(3)	10,000 00	10,000 00	0 00	0.00
Catholic Diocese of Orlando - Respect Life Catholic Diocese of Orlando Orlando,FL(041147)	501(c)(3)	10,000 00	10,000 00	0 00	0 00
Catholic Social Srvcs of Lansing- Tri -County Faith in Action Catholic Social Services - St Vincent Home Lansing,MI(041177)	501(c)(3)	10,000 00	10,000 00	0 00	0 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Implementation of a statewide program to improve care at the end of life Brown University Providence, RI (038225)	509(a) (1)	181,335 00	104,562 00	0 00	76,773 00
Studying the impact of an HMO closing on patients and providers Brown University Providence, RI (040072)	509(a) (1)	17,765 00	17,765 00	0 00	0 00
Research on the impact of the prospective payment system on nursing home care Brown University Center for Gerontology & Health Care Research Providence, RI (039269)	509(a) (1)	89,881 00	0 00	0 00	89,881 00
Evaluation of Supporting Families After Welfare Reform Bryn Mawr College Bryn Mawr, PA (040128)	509(a) (1)	215,186 00	105,761 00	0 00	109,425 00
Strategic planning and infrastructure development for the California Mentor Foundation California Mentor Foundation Tiburon, CA (038663)	ER	222,181 00	100,000 00	0 00	122,181 00
Studying recent trends in healthcare administration costs Cambridge Medical Care Foundation Cambridge, MA (036617)	509(a) (3)	62,916 00	48,978 00	0 00	13,938 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Waltham, MA (037600)					
<i>Assessing quality and cost under managed care and fee-for-service plans</i>					
Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA (040681)	509(a)(1)	4,432 00	4,432 00	0 00	0 00
<i>AID Services of Southwestern Vermont</i>					
Brattleboro AIDS Project Brattleboro, VT (041197)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Randomized controlled trial of sustained release bupropion for prevention of relapse in women who quit smoking during pregnancy</i>					
Brigham & Women's Hospital Inc Boston, MA (040665)	509(a)(1)	415,301 00	0 00	181,471 00	233,830 00
<i>Bright Tomorrows Fellowship</i>					
Bright Tomorrows Fellowship Inc Tulsa, OK (041150)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Examining the impact of molecular medicine on health care and society between 2000 and 2050</i>					
Brookings Institution Washington, DC (039564)	509(a)(1)	95,074 00	95,074 00	0 00	0 00

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FROM 2000 TO 2001  
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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Promoting early childhood literacy as a health intervention</i> Boston University School of Medicine Boston, MA(036290)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Technical assistance and direction for Fighting Back</i> Boston University School of Public Health Boston, MA(037050)	509(a)(1)	73,934 00	0 00	0 00	73,934 00
<i>National resource for community substance abuse initiatives</i> Boston University School of Public Health Boston, MA(037337)	509(a)(1)	1,708,185 00	1,675,287 00	0 00	32,898 00
<i>Researching the service and treatment needs of injection drug users</i> Boston University School of Social Work Boston, MA(038634)	509(a)(1)	219,261 00	143,005 00	0 00	76,256 00
<i>Developing system strategies for tobacco use treatment</i> Brandeis University Waltham, MA(040412)	509(a)(1)	14,006 00	0 00	0 00	14,006 00
<i>State Forums Partnership Program</i> Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare	509(a)(1)	41,666 00	29,166 00	0 00	12,500 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Developing a model abstinence-based, health-risk prevention program for young teen girls</i> Best Friends Foundation Washington,DC(029684)	509(a)(1)	200,000 00	150,000 00	0 00	50,000 00
<i>Preparing the monthly Journal of the American Medical Association series on chronic illness, "Clinical Crossroads"</i> Beth Israel Deaconess Medical Center Inc Boston,MA(039226)	509(a)(1)	515,330 00	339,543 00	0 00	175,787 00
<i>Bethlehem House</i> Bethlehem House Inc Conway,AR(041167)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Nelson Volunteer Coalition</i> Blue Ridge Health Center Inc Arrington,VA(041169)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Technical assistance and direction for the Scholars in Health Policy Research Program</i> Boston University School of Management Boston,MA(037911)	509(a)(1)	41,877 00	30,323 00	11,554 00	0 00
<i>Study of the Fishing Partnership Health Plan as a model to provide health insurance to the working uninsured</i> Boston University School of Management Boston,MA(039625)	509(a)(1)	208,395 00	170,107 00	0 00	38,288 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Reducing Underage Drinking Through Community and State Coalitions</i> Association of Community Task Forces Columbia, MO (041112)	509(a)(1)	577,435 00	255,539 00	0 00	321,896 00
<i>Atlanta Alliance on Developmental Disabilities</i> Atlanta Alliance on Developmental Disabilities Inc Atlanta, GA (041137)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Congregational Health Program</i> Baptist Health System, Inc Birmingham, AL (041207)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Desert Foothills VICaP</i> Beatitudes Center DOAR Inc Phoenix, AZ (041160)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Study to document the impact of drive-up liquor window closures as experienced by community residents in New Mexico</i> Behavioral Health Research Center of the Southwest Albuquerque, NM (039081)	509(a)(1)	5,194 00	5,194 00	0 00	0 00
<i>The Bennett Center of London</i> Bennett Center of London, Inc , The London, KY (041136)	509(a)(1)	10,000 00	10,000 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Engaging academic health centers to improve population health</i>					
Association of Academic Health Centers Inc Washington,DC(039920)	509(a)(2)	4,435 00	4,435 00	0 00	0 00
<i>The David E. Rogers Award</i>					
Association of American Medical Colleges Washington,DC(027428)	509(a)(2)	94,567 00	22,254 00	0 00	72,313 00
<i>Technical assistance and direction for the Health Professions Partnership Initiative</i>					
Association of American Medical Colleges Washington,DC(036823)	509(a)(2)	63,887 00	0 00	63,887 00	0 00
<i>Technical assistance and direction for the Minority Medical Education Program</i>					
Association of American Medical Colleges Washington,DC(037731)	509(a)(2)	70,000 00	31,902 00	9,868 00	28,230 00
<i>Race, racism, and American medicine</i>					
Association of American Medical Colleges Washington,DC(038654)	509(a)(2)	122,917 00	0 00	0 00	122,917 00
<i>Enhancing minority organizations' leadership in tobacco control</i>					
Association of Asian Pacific Community Health Organizations Oakland,CA(040827)	509(a)(1)	93,750 00	5,935 00	0 00	87,815 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Development of a telemedicine network to assist frail elders and children with chronic illnesses to remain in their homes</i> Aroostook Visiting Nurses Caribou, ME (039501)	509(a)(2)	73,819 00	2,187 00	0 00	71,632 00
<i>Reducing Underage Drinking Through Community and State Coalitions</i> Aspira Inc of Puerto Rico Rio Piedras, PR (041116)	509(a)(1)	600,766 00	187,967 00	0 00	412,799 00
<i>Future planning and long-term care services for mentally ill persons and their families</i> Association for Advancement of Mental Health Princeton, NJ (040608)	509(a)(1)	162,568 00	0 00	0 00	162,568 00
<i>Technical Assistance and Direction for Partnerships for Training Regional Education Systems for Nurse Practitioners</i> Association of Academic Health Centers Inc Washington, DC (035955)	509(a)(2)	134,251 00	0 00	0.00	134,251 00
<i>Encouraging academic health center chief executive officers to promote health</i> Association of Academic Health Centers Inc Washington, DC (039365)	509(a)(2)	296,250 00	56,798 00	0 00	239,452 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>A Matter of Degree communications campaign</i> American Medical Association Chicago, IL(039380)	ER	759,687 00	631,316 00	0 00	128,371 00
<i>Technical assistance and direction for Reducing Underage Drinking Through Coalitions</i> American Medical Association Chicago, IL(040287)	ER	150,261 00	10,291 00	139,970 00	0 00
<i>Technical assistance and direction for A Matter of Degree Reducing High-Risk Drinking Among College Students</i> American Medical Association Chicago, IL(040877)	ER	54,006 00	0 00	54,006 00	0 00
<i>Coverage of adolescent health issues in a youth services newspaper</i> American Youth Work Center Washington, DC(037954)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Foster care and family support services for children whose parents are substance abusers</i> Angel's Wings, Inc Trenton, NJ(040611)	509(a)(1)	281,000 00	112,815 00	0 00	168,185 00
<i>New Horizons Adult Day Center</i> Ankeny First United Methodist Church Ankeny, IA(041153)	509(a)(1)	10,000 00	10,000 00	0 00	0 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Development of fellowship program standards and an improved certification process in hospice and palliative medicine</i> American Board of Hospice and Palliative Medicine Silver Spring, MD (039835)	ER	236,746.00	92,526 00	0 00	144,220 00
<i>Disseminating the best practice intervention for smoking cessation during pregnancy</i> American College of Obstetricians and Gynecologists, The Washington, DC (038611)	509(a)(1)	143,650 00	29,837 00	0 00	113,813 00
<i>Analysis of audiences for evidence-based preventive services guidelines</i> American College of Preventive Medicine, Inc, The Washington, DC (038349)	509(a)(2)	33,139 00	33,121 00	18 00	0 00
<i>Allies Against Asthma</i> American Lung Association of Arizona/New Mexico, Inc Albuquerque, NM (041275)	509(a)(1)	14,999 00	616 00	14,383 00	0 00
<i>Technical assistance and direction for SmokeLess States National Tobacco Policy Initiative</i> American Medical Association Chicago, IL (038442)	ER	187,924 00	187,924 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Advancing tobacco control in physician networks</i> Alliance of Community Health Plans Inc Washington,DC(038849)	509(a)(3)	248,176 00	9,475 00	0 00	238,701 00
<i>Development and implementation of a culturally sensitive behavioral health program for immigrants from Africa</i> Alliant University Foundation San Diego,CA(039725)	509(a)(3)	338,892 00	19,123 00	319,769 00	0 00
<i>Implementation and evaluation of the Chronic Care Networks for Alzheimer's Disease project</i> Alzheimer's Disease and Related Disorders Association Washington,DC(037913)	509(a)(1)	683,351 00	683,351 00	0 00	0 00
<i>Nursing faculty development in end-of-life care</i> American Association of Colleges of Nursing Washington,DC(037617)	509(a)(1)	875,168 00	633,087 00	0 00	242,081 00
<i>Supplement to nursing faculty development in end-of-life care</i> American Association of Colleges of Nursing Washington,DC(040766)	509(a)(1)	144,487 00	119,787 00	0 00	24,700 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>A Helping Hand</i> A Helping Hand, Inc Chapel Hill, NC (041178)	509(a)(2)	10,000 00	10,000 00	0 00	0 00
<i>A New Thing Ministry</i> A New Thing Ministry Inc Atlanta, GA (041200)	509(a)(2)	10,000 00	10,000 00	0 00	0 00
<i>National technical assistance office for the Addressing Tobacco in Managed Care program</i> AAHP Foundation Washington, DC (040320)	509(a)(2)	35,001 00	22,223 00	12,778 00	0 00
<i>Promoting health through the Behavior Change Consortium</i> AMC Cancer Research Center Denver, CO (039756)	509(a)(1)	79,995 00	73,890 00	0 00	6,105 00
<i>Technical assistance and direction for the Changes in Health Care Financing and Organization program</i> AcademyHealth Washington, DC (034745)	509(a)(1)	232,862 00	51,140 00	0 00	181,722 00
<i>Talking Circle Palliative care networks for Native Americans</i> All Indian Pueblo Council, Inc Albuquerque, NM (040480)	509(a)(1)	15,705 00	0 00	0 00	15,705 00

GRAND TOTAL

378,759,711.00 112,841,789.00 8,118,309.00 257,799,613.00

AMOUNT	TAX STATUS	DEFERRED AT	PAYMENTS	CANCELLATIONS	DEFERRED TO
		Dec 31 2001	2002	2002	FUTURE YEARS

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2002-FORM 990-PF

THE ROBERT WOOD JOHNSON FOUNDATION

I.D. #22-6029397

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Partners with Tobacco Use Research Centers. Advancing Transdisciplinary Science and Policy Studies -- Communications</i>					
Yale University School of Medicine New Haven, CT (042672)	509(a) (1)	354,256 00	60,494 00	0 00	293,762 00
<i>Primary care-based mental health services for the uninsured</i>					
Yavapai County Health Department Prescott, AZ (042797)	509(a) (1)	366,880 00	59,789 00	0 00	307,091 00
<i>Barriers to engaging in primary gynecologic care for at-risk adolescent girls</i>					
Yeshiva University, Albert Einstein College of Medicine Bronx, NY (042202)	509(a) (1)	268,055 00	78,795 00	0 00	189,260 00
<i>Leaders of the 21st century -- Supplemental support</i>					
Zero To Three - National Center for Infants, Toddlers, and Families Washington, DC (042585)	509(a) (2)	9,679 00	0 00	0 00	9,679 00
<i>Networks of South Brevard</i>					
Zion Christian Church Inc Palm Bay, FL (043288)	509(a) (1)	10,000 00	0 00	0 00	10,000 00
<i>The 2001 eHealth Developers' Summit</i>					
eHealth Institute Silver Spring, MD (042532)	509(a) (1)	6,000 00	6,000 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Comparative analysis of the passage and failure of passage of DWI legislation and regulation in the United States and Canada</i> Yale University New Haven,CT(041108)	509(a)(1)	294,135 00	0 00	0 00	294,135 00
<i>Political analysis Applications to health care and health policy</i> Yale University New Haven,CT(041579)	509(a)(1)	190,323 00	106,555 00	0 00	83,768 00
<i>Health Policy Fellowships Program - Howard Paul Forman, M D</i> Yale University New Haven,CT(042329)	509(a)(1)	10,012 00	0 00	0 00	10,012 00
<i>The Robert Wood Johnson Clinical Scholars Program</i> Yale University School of Medicine New Haven,CT(040034)	509(a)(1)	1,587,077 00	200,702 00	0 00	1,386,375 00
<i>Support for two Clinical Scholars and two VA Fellows</i> Yale University School of Medicine New Haven,CT(041932)	509(a)(1)	302,997 00	68,023 00	0 00	234,974 00
<i>Determining the efficacy of office-based opioid agonist maintenance</i> Yale University School of Medicine New Haven,CT(042192)	509(a)(1)	266,358 00	0 00	0 00	266,358 00

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<i>Morgantown, WV (041464)</i>					
<i>Developing a media-based community physical activity campaign</i>					
West Virginia University Research Corporation <i>Morgantown, WV (039750)</i>	509(a)(3)	230,301 00	192,941 00	0 00	37,360 00
<i>West Virginia Health Coverage Initiative</i>					
West Virginia University Research Corporation <i>Morgantown, WV (043433)</i>	509(a)(3)	14,870 00	0 00	0 00	14,870 00
<i>Williams County Interfaith Caregiving Program</i>					
Williams County Combined Health Department <i>Montpelier, OH (042278)</i>	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Wyoming AIDS Project/Wyoming Faith in Action Expansion</i>					
Wyoming AIDS Project <i>Casper, WY (043343)</i>	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Partners with Tobacco Use Research Centers Advancing Transdisciplinary Science and Policy Studies -- Policy</i>					
Yale University <i>New Haven, CT (039787)</i>	509(a)(1)	1,106,616 00	288,852 00	0 00	817,764 00

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<i>Covering Kids and Families</i> Washington Health Foundation Seattle,WA(043197)	509(a)(1)	900,000 00	184,670 00	0 00	715,330 00
<i>SmokeLess States Special opportunities</i> <i>project</i> Washington State Hospital Association Seattle,WA(043183)	ER	124,856 00	124,856 00	0 00	0 00
<i>Developing faith-based social support</i> <i>networks for low-income single parents</i> Washington State University Spokane,WA(039640)	509(a)(1)	8,016 00	0 00	0 00	8,016 00
<i>Providing case management and mental health</i> <i>services to victims of Hurricane Floyd</i> We Will Rebuild Inc Bound Brook,NJ(039706)	509(a)(1)	16,380 00	13,132 00	3,248 00	0 00
<i>West Austin Caregivers FIA</i> West Austin Caregivers Austin,TX(044537)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Covering Kids and Families</i> West Virginia Council of Churches Charleston,WV(043199)	509(a)(1)	700,000 00	157,336 00	0 00	542,664 00
<i>Development of palliative care consultation</i> <i>teams in hospitals and long-term care</i> <i>facilities</i> West Virginia University Foundation Inc	509(a)(1)	24,801 00	19,801 00	0 00	5,000 00



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Winston-Salem, NC (043219)					
<i>Substance Abuse Policy Research Program -- commissioned reviews for the Program</i>					
Wake Forest University School of Medicine	509(a)(1)	61,800 00	0 00	0 00	61,800 00
Winston-Salem, NC (043570)					
<i>The safety check--violence prevention in the context of safety</i>					
Wake Forest University School of Medicine	509(a)(1)	7,800 00	0 00	0 00	7,800 00
Winston-Salem, NC (043588)					
<i>Evaluation of Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i>					
Wake Forest University School of Medicine	509(a)(1)	3,647,120 00	428,878 00	0 00	3,218,242 00
Winston-Salem, NC (044123)					
<i>Cass County Faith in Action</i>					
Walker/Hackensack/Akeley Family Council Walker, MN (043325)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Development of an updated clinical preventive services guide for employers, consumers, and benefits managers</i>					
Washington Business Group on Health Washington, DC (039658)	509(a)(1)	619,608 00	110,392 00	0 00	509,216 00

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Boston, MA (041384)					
<i>Planning grant for the evaluation of Free to Grow. Head Start Partnerships to Promote Substance-Free Communities</i>					
Wake Forest University Winston-Salem, NC (042082)	509(a)(1)	30,793 00	0 00	30,793 00	0 00
<i>Evaluation of managed care patient protection laws</i>					
Wake Forest University School of Medicine Winston-Salem, NC (041357)	509(a)(1)	501,095 00	134,859 00	0 00	366,236 00
<i>Technical assistance and direction for the Substance Abuse Policy Research Program</i>					
Wake Forest University School of Medicine Winston-Salem, NC (041773)	509(a)(1)	813,139 00	731,813 00	0 00	81,326 00
<i>Technical Assistance and Direction for Faith in Action</i>					
Wake Forest University School of Medicine Winston-Salem, NC (042054)	509(a)(1)	838,193 00	295,691 00	542,502 00	0 00
<i>Planning the evaluation of Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i>					
Wake Forest University School of Medicine	509(a)(1)	180,751 00	110,888 00	69,863 00	0 00

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<i>Research to identify primary precursors to implementing and sustaining change in health care organizations</i>					
Virginia Commonwealth University, Medical College of Virginia Richmond, VA(043527)	509(a)(1)	10,457 00	0 00	0 00	10,457 00
<i>Technical Assistance and Direction for Faith in Action</i>					
Visiting Nurse Service of New York New York, NY(042419)	509(a)(1)	545,275 00	405,661 00	0 00	139,614 00
<i>Improving quality performance in home health care</i>					
Visiting Nurse Service of New York New York, NY(042588)	509(a)(1)	1,269,375 00	0 00	0 00	1,269,375 00
<i>Technical assistance and direction for the Home Care Research Initiative</i>					
Visiting Nurse Service of New York New York, NY(043356)	509(a)(1)	139,497 00	139,208 00	289 00	0 00
<i>Vista EdlerCARE Faith in Action Congestive Heart Failure Project</i>					
Vista Health Waukegan, IL(043298)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Production of a NOVA documentary on the science and policy implications of modified tobacco products</i>					
WGBH Educational Foundation	509(a)(1)	19,403 00	19,403 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Prevention of glycemc relapse in the primary care setting</i> Vanderbilt University School of Medicine Nashville, TN(042212)	509(a)(1)	264,106 00	46,041 00	0 00	218,065 00
<i>Evaluation and implementation of a portable juvenile drug treatment demonstration</i> Vera Institute of Justice, Inc New York, NY(040548)	509(a)(1)	7,668 00	7,668 00	0 00	0 00
<i>Evaluation of a portable adolescent treatment model for the juvenile justice system</i> Vera Institute of Justice, Inc New York, NY(042697)	509(a)(1)	900,000 00	436,200 00	0 00	463,800 00
<i>Effects of the Balanced Budget Act and market forces on the hospital safety net</i> Virginia Commonwealth University, Medical College of Virginia Richmond, VA(042596)	509(a)(1)	479,867 00	88,323 00	0 00	391,544 00
<i>Completing a controlled trial of making tobacco use status a vital sign</i> Virginia Commonwealth University, Medical College of Virginia Richmond, VA(043145)	509(a)(1)	73,452 00	21,371 00	0 00	52,081 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Faith in Action Project Urbandale Caring Corps</i>					
Urbandale United Church of Christ Urbandale, IA(043296)	501(c)(3)	10,000 00	0 00	0 00	10,000 00
<i>Health Policy Fellowships Program - Scott S Young, M D</i>					
Utah Healthcare Institute, Inc Salt Lake City, UT(042242)	509(a)(1)	9,300 00	9,300 00	0 00	0 00
<i>Understanding health disparities from an economic perspective</i>					
Vanderbilt University Institute for Public Policy Studies Washington, DC(041779)	509(a)(1)	188,399 00	0 00	0 00	188,399 00
<i>Developing a comprehensive volume on the nursing care workforce shortage</i>					
Vanderbilt University Medical Center Nashville, TN(040079)	509(a)(1)	12,546 00	12,546 00	0 00	0 00
<i>Minority Medical Faculty Development Program -- Wonder P Drake, M D</i>					
Vanderbilt University Medical Center Nashville, TN(041300)	509(a)(1)	319,725 00	115,952 00	0 00	203,773 00
<i>Minority Medical Faculty Development Program - Vernat Exil, M D</i>					
Vanderbilt University Medical Center Nashville, TN(042794)	509(a)(1)	95,065 00	62,771 00	0 00	32,294 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Technical assistance conference for Addressing Tobacco in Managed Care Round II grantees</i>					
University of Wisconsin-Madison Medical School Madison, WI (043767)	509(a)(1)	5,812 00	0 00	5,812 00	0 00
<i>Partners with Tobacco Use Research Centers Advancing Transdisciplinary Science and Policy Studies -- Communications</i>					
University of Wisconsin-Madison Medical School Madison, WI (043967)	509(a)(1)	371,530 00	45,022 00	0 00	326,508 00
<i>Assessing the New Federalism project</i>					
Urban Institute Washington, DC (040167)	509(a)(2)	10,161,773 00	7,575,414 00	0 00	2,586,359 00
<i>Studying the tax treatment of employer-sponsored health insurance</i>					
Urban Institute Washington, DC (041548)	509(a)(2)	9,903 00	9,903 00	0 00	0 00
<i>Identification of strategies to expand coverage to persons aged 55 to 64</i>					
Urban Institute Washington, DC (042244)	509(a)(2)	13,661 00	13,660 00	1 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Technical assistance and direction for The Urban Health Initiative Working to Ensure the Health and Safety of Children</i>					
University of Washington, Daniel J Evans School of Public Affairs Seattle, WA(038916)	509(a)(1)	185,559 00	0 00	185,559 00	0 00
<i>Partners with Tobacco Use Research Centers Advancing Transdisciplinary Science and Policy Studies -- Policy</i>					
University of Wisconsin Medical School Madison, WI(042084)	509(a)(1)	947,997 00	205,079 00	0 00	742,918 00
<i>Development of a blueprint for disseminating tobacco dependence guidelines</i>					
University of Wisconsin Medical School Madison, WI(043405)	509(a)(1)	5,866 00	1,119 00	4,747 00	0 00
<i>Health and Society Scholars Program -- planning</i>					
University of Wisconsin-Madison Madison, WI(044408)	509(a)(1)	193,328.00	173,995 00	0 00	19,333 00
<i>Technical assistance and direction for the Addressing Tobacco in Managed Care program</i>					
University of Wisconsin-Madison Medical School Madison, WI(041131)	509(a)(1)	235,251 00	84,347 00	150,904 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Seattle,WA(042424)					
<i>Establishment of a national educational resource center on palliative care and HIV/AIDS</i>					
University of Washington School of Medicine Seattle,WA(043063)	509(a)(1)	111,862 00	20,155 00	0 00	91,707 00
<i>Development and validation of an instrument to assess quality of hospice end-of-life care -- supplemental funding</i>					
University of Washington School of Medicine Seattle,WA(043413)	509(a)(1)	2,420 00	0 00	0 00	2,420 00
<i>Technical assistance and direction for Turning Point Collaborating for a New Century in Public Health</i>					
University of Washington School of Public Health and Community Medicine Seattle,WA(038920)	509(a)(1)	574,661 00	574,612 00	49 00	0 00
<i>Crossing the threshold How experimental medical technology becomes standard care</i>					
University of Washington School of Public Health and Community Medicine Seattle,WA(042251)	509(a)(1)	216,229 00	75,514 00	0 00	140,715 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Expanded research on substance abuse prevention and treatment among Native American youth and evaluation of mindfulness meditation in treatment</i>					
University of Washington College of Arts and Sciences Seattle, WA(043511)	509(a)(1)	250,000 00	0 00	0 00	250,000 00
<i>The Robert Wood Johnson Clinical Scholars Program</i>					
University of Washington School of Medicine Seattle, WA(040030)	509(a)(1)	1,585,011 00	431,680 00	0 00	1,153,331 00
<i>Assessment of the Health Professions Partnership Initiative</i>					
University of Washington School of Medicine Seattle, WA(040308)	509(a)(1)	6,257 00	0 00	6,257 00	0 00
<i>Support for four Clinical Scholars and two VA Fellows</i>					
University of Washington School of Medicine Seattle, WA(041933)	509(a)(1)	542,995 00	314,745 00	0 00	228,250 00
<i>Assessment of the cost-effectiveness of alcohol interventions in emergency departments and trauma centers</i>					
University of Washington School of Medicine	509(a)(1)	19,054 00	0 00	19,054 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Helping primary care practitioners assess genetic vulnerability to common chronic diseases</i>					
University of Virginia Health Sciences Center Charlottesville, VA(040685)	509(a)(1)	540,402 00	528,854 00	11,548 00	0 00
<i>Minority Medical Faculty Development Program - Jesus Rivera-Nieves, M D</i>					
University of Virginia Health Sciences Center Charlottesville, VA(042683)	509(a)(1)	319,725 00	75,764 00	0 00	243,961 00
<i>Registry development and telephone outreach to asthma patients within a managed Medicaid plan</i>					
University of Washington Seattle, WA(041864)	509(a)(1)	61,560 00	23,860 00	0 00	37,700 00
<i>Self-management support in a Web-based medical record</i>					
University of Washington Seattle, WA(041871)	509(a)(1)	9,940 00	0 00	0 00	9,940 00
<i>Improving self-management and healthy lifestyles in Medicaid and dual-enrolled Medicare people with diabetes</i>					
University of Washington Seattle, WA(041872)	509(a)(1)	372,499 00	225,570 00	0 00	146,929 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Portland, ME(041461)					
<i>Assessment of the Southern Rural Access Program</i>					
University of Southern Maine, Edmund S Muskie School of Public Service Portland, ME(042654)	509(a)(1)	106,613 00	106,554 00	59 00	0 00
<i>Patterns of individual health plan coverage among non-elderly adults</i>					
University of Southern Maine, Edmund S Muskie School of Public Service Portland, ME(043650)	509(a)(1)	10,080 00	0 00	0 00	10,080 00
<i>Minority Medical Faculty Development Program - Edward P Junkins, Jr , M D</i>					
University of Utah School of Medicine Salt Lake City, UT(043484)	509(a)(1)	319,725 00	42,650 00	0 00	277,075 00
<i>A Matter of Degree Reducing High-Risk Drinking Among College Students</i>					
University of Vermont Burlington, VT(042694)	509(a)(1)	468,000 00	58,500 00	0 00	409,500 00
<i>Improving self-care among rural underserved diabetics using Web TV</i>					
University of Virginia Charlottesville, VA(041870)	509(a)(1)	9,925 00	0 00	9,925 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Pittsburgh, PA(043750)					
<i>Longitudinal study of substance abuse and anti-social behavior among serious adolescent offenders</i>					
University of Pittsburgh School of Medicine Pittsburgh, PA(043357)	509(a)(1)	597,044 00	24,851 00	0 00	572,193 00
<i>Turning Point· Collaborating for a New Century in Public Health</i>					
University of South Carolina Columbia, SC(042368)	509(a)(1)	437,500 00	185,835 00	0 00	251,665 00
<i>Study of the effect of risk-contracting on access and quality of care for Medicare beneficiaries</i>					
University of Southern California Los Angeles, CA(041289)	509(a)(1)	528,620 00	32,872 00	0 00	495,748 00
<i>Partners with Tobacco Use Research Centers Advancing Transdisciplinary Science and Policy Studies -- Communications</i>					
University of Southern California, Keck School of Medicine Los Angeles, CA(043109)	509(a)(1)	460,579 00	120,673 00	0 00	339,906 00
<i>Technical assistance and direction for Community Partnerships for Older Adults</i>					
University of Southern Maine, Edmund S Muskie School of Public Service	509(a)(1)	405,819 00	27,661 00	0 00	378,158 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Dissemination of consensus guidelines on media coverage of suicide</i> University of Pennsylvania, The Annenberg School for Communication Philadelphia, PA(042328)	509(a)(1)	239,336 00	47,660 00	0 00	191,676 00
<i>Guaranteed renewability in individual and group health insurance Functioning and future prospects</i> University of Pennsylvania, The Wharton School Philadelphia, PA(044065)	509(a)(1)	9,997 00	0 00	0 00	9,997 00
<i>Technical assistance and direction for Depression in Primary Care Linking Clinical and System Strategies</i> University of Pittsburgh Pittsburgh, PA(040659)	509(a)(1)	361,777 00	248,222 00	113,555 00	0 00
<i>Study of how managed care growth has affected health departments' and physicians' abilities to provide indigent care</i> University of Pittsburgh Graduate School of Public Health Pittsburgh, PA(044204)	509(a)(1)	91,081 00	81,072 00	0 00	10,009 00
<i>Assessment of the needs and capacity of small nonprofit agencies to deliver health and health care interventions</i> University of Pittsburgh School of Education	509(a)(1)	29,672 00	0 00	0 00	29,672 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Construction of health risk and the demand for disease prevention, 1945-2000</i>					
University of Pennsylvania Philadelphia, PA(041578)	509(a)(1)	214,917 00	38,012 00	0 00	176,905 00
<i>Research on market-based reforms and the quality of hospital care in New Jersey</i>					
University of Pennsylvania School of Medicine Philadelphia, PA(041698)	509(a)(1)	9,996 00	0 00	0 00	9,996 00
<i>Informing women about the risks and benefits of mammography screening. The impact of individual risk</i>					
University of Pennsylvania School of Medicine Philadelphia, PA(042214)	509(a)(1)	262,500 00	70,741 00	0 00	191,759 00
<i>Health plan choices and adverse selection in employer-sponsored health insurance</i>					
University of Pennsylvania School of Medicine Philadelphia, PA(044187)	509(a)(1)	124,963 00	104,728 00	0 00	20,235 00
<i>Health and Society Scholars Program -- planning</i>					
University of Pennsylvania, Leonard Davis Institute of Health Economics Philadelphia, PA(044407)	509(a)(1)	197,056 00	177,350 00	0 00	19,706 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Provider and government summit on health care and the public interest</i> University of North Carolina at Chapel Hill School of Public Health Chapel Hill,NC(043078)	509(a)(1)	187,299 00	31,767 00	0 00	155,532 00
<i>Technical assistance and direction for Active Living by Design</i> University of North Carolina at Chapel Hill School of Public Health Chapel Hill,NC(044264)	509(a)(1)	826,742 00	340,894 00	0 00	485,848 00
<i>Smoke-Free Families National Dissemination Office</i> University of North Carolina at Chapel Hill, Cecil G Sheps Center for Health Services Research Chapel Hill,NC(039626)	509(a)(1)	492,026 00	246,013 00	0 00	246,013 00
<i>Assessing the impact of a public report on hospital quality in Wisconsin</i> University of Oregon School of Architecture and Allied Arts Eugene,OR(042881)	509(a)(1)	428,945 00	168,082 00	0 00	260,863 00
<i>Establishing a post-doctoral fellowship program in health program evaluation</i> University of Pennsylvania Philadelphia,PA(039928)	509(a)(1)	223,642 00	93,389 00	0 00	130,253 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Technical assistance and direction for Promoting Excellence in End-of-Life Care University of Montana Missoula, MT(039493)	509(a)(1)	545,860 00	436,688 00	0 00	109,172 00
Translating alcohol intervention research into the clinical trauma center University of New Mexico Health Sciences Center Albuquerque, NM(044119)	509(a)(1)	399,989 00	126,401 00	0 00	273,588 00
The Robert Wood Johnson Clinical Scholars Program University of North Carolina at Chapel Hill School of Medicine Chapel Hill, NC(040035)	509(a)(1)	1,581,092 00	340,772 00	0 00	1,240,320 00
Support for four Clinical Scholars University of North Carolina at Chapel Hill School of Medicine Chapel Hill, NC(041934)	509(a)(1)	468,238 00	274,239 00	0 00	193,999 00
Minority Medical Faculty Development Program - Alphonso Brown, M D University of North Carolina at Chapel Hill School of Medicine Chapel Hill, NC(042676)	509(a)(1)	319,725 00	85,669 00	0 00	234,056 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Evaluation of Medicare's local medical review policy for new medical technologies</i> University of Minnesota Minneapolis, MN(042086)	509(a)(1)	428,660 00	338,635 00	0 00	90,025 00
<i>Partners in Tobacco-Use Research Centers Advancing Transdisciplinary Science and Policy Studies -- Communications</i> University of Minnesota Minneapolis, MN(042782)	509(a)(1)	355,612 00	85,314 00	0 00	270,298 00
<i>Studying the effectiveness of a brief intervention for drug-abusing adolescents</i> University of Minnesota Medical School Minneapolis, MN(038324)	509(a)(1)	96,274 00	44,411 00	0 00	51,863 00
<i>Examining the effectiveness of a high-intensity drug use prevention program for high-risk youth</i> University of Minnesota Medical School Minneapolis, MN(038725)	509(a)(1)	179,520 00	96,954 00	0 00	82,566 00
<i>Second-generation evaluation of the Buyers Health Care Action Group initiative</i> University of Minnesota School of Public Health Minneapolis, MN(043652)	509(a)(1)	283,030 00	43,744 00	0 00	239,286 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Development and evaluation of an interactive physical activity program for girls</i>					
University of Michigan School of Nursing Ann Arbor, MI(038810)	509(a)(1)	8,359 00	8,358 00	1 00	0 00
<i>Research Initiative on Health Insurance</i>					
University of Michigan School of Public Health Ann Arbor, MI(040046)	509(a)(1)	7,804,515 00	0 00	0 00	7,804,515 00
<i>Technical assistance and direction for Allies Against Asthma - A Program to Combine Clinical and Public Health Approaches to Chronic Illness</i>					
University of Michigan School of Public Health Ann Arbor, MI(040088)	509(a)(1)	69,929 00	0 00	0 00	69,929 00
<i>Development of a photovoice tool kit to build activity-friendly communities</i>					
University of Michigan School of Public Health Ann Arbor, MI(042862)	509(a)(1)	182,303 00	0 00	182,303 00	0 00
<i>Conference on tobacco control interventions for youth and young adults</i>					
University of Michigan School of Public Health Ann Arbor, MI(043686)	509(a)(1)	181,513 00	0 00	0 00	181,513 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>With the Help of Their Friends Lobbyists and legislators in health policy making University of Michigan Ann Arbor,MI(041577)</i>	509(a)(1)	208,127 00	0 00	0 00	208,127 00
<i>Minority Medical Faculty Development Program - Kenneth R. Cooke, M.D University of Michigan Ann Arbor,MI(042681)</i>	509(a)(1)	319,725 00	67,025 00	0 00	252,700 00
<i>Consumer values and preferences in managed care -- supplemental support University of Michigan Ann Arbor,MI(042951)</i>	509(a)(1)	35,346 00	11,144 00	0 00	24,202 00
<i>Health and Society Scholars Program -- planning University of Michigan Center for Social Epidemiology and Population Health Ann Arbor,MI(044406)</i>	509(a)(1)	195,522 00	175,970 00	0 00	19,552 00
<i>The Robert Wood Johnson Clinical Scholars Program University of Michigan Medical School Ann Arbor,MI(040033)</i>	509(a)(1)	1,581,030 00	433,671 00	0 00	1,147,359 00
<i>Support for four Clinical Scholars and two VA Fellows University of Michigan Medical School Ann Arbor,MI(041935)</i>	509(a)(1)	543,000 00	299,226 00	0 00	243,774 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Assessing and improving generalist-subspecialist communication in the shared care of children with chronic conditions</i>					
University of Massachusetts Medical School Worcester, MA(042206)	509(a)(1)	261,042 00	70,813 00	0 00	190,229 00
<i>Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
University of Massachusetts Medical School Worcester, MA(044188)	509(a)(1)	210,720 00	0 00	0 00	210,720 00
<i>Evaluating office-based treatment of addiction</i>					
University of Medicine and Dentistry of New Jersey, Robert Wood Johnson Medical School Piscataway, NJ(041566)	509(a)(1)	164,473 00	108,803.00	0 00	55,670 00
<i>Injury Free Coalition for Kids Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
University of Miami School of Medicine Miami, FL(043832)	509(a)(1)	210,745 00	0 00	0 00	210,745 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i>					
University of Maryland Baltimore Foundation, Inc Baltimore, MD(043810)	509(a)(1)	29,233 00	29,233 00	0.00	0 00
<i>Technical assistance and direction for the Medicare/Medicaid Integration Program</i>					
University of Maryland Center on Aging College Park, MD(038753)	509(a)(1)	374,968 00	199,719 00	0 00	175,249 00
<i>National conference on consumer choice in long-term care</i>					
University of Maryland Center on Aging College Park, MD(042370)	509(a)(1)	7,800 00	4,804 00	2,996 00	0 00
<i>Evaluation of the Cash and Counseling Demonstration and Evaluation program -- supplement</i>					
University of Maryland Center on Aging College Park, MD(042387)	509(a)(1)	399,727 00	0 00	0 00	399,727 00
<i>Technical assistance and direction for Cash and Counseling Demonstration and Evaluation</i>					
University of Maryland Center on Aging College Park, MD(044394)	509(a)(1)	716,021 00	0 00	0 00	716,021 00

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<i>National survey of smoking cessation practices in methadone and other opioid treatment facilities</i>					
University of Kansas Medical Center Research Institute Inc Kansas City,MO(042042)	509(a)(3)	9,987 00	0 00	0 00	9,987 00
<i>Research Network on the Etiology of Tobacco Dependence</i>					
University of Kentucky Research Foundation Lexington,KY(040083)	509(a)(1)	3,777,564 00	398,063 00	0 00	3,379,501 00
<i>Multidisciplinary meeting on the relationship between adolescent brain development, substance abuse, and behavioral and emotional health</i>					
University of Kentucky Research Foundation Lexington,KY(043037)	509(a)(1)	3,000 00	0 00	0 00	3,000 00
<i>Covering Kids and Families</i>					
University of Kentucky Research Foundation Lexington,KY(043207)	509(a)(1)	950,000 00	129,032 00	0 00	820,968 00
<i>Junior faculty mentoring program associated with the Tobacco Etiology Research Network</i>					
University of Kentucky Research Foundation Lexington,KY(043892)	509(a)(1)	552,825 00	128,013 00	0 00	424,812 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Evaluation of a pilot program to retain hospital-based registered nurses in the labor force</i>					
University of Illinois at Chicago College of Nursing Chicago, IL(042973)	509(a)(1)	90,794 00	0 00	0 00	90,794 00
<i>Tracking the media and political impact of state-level tobacco control. Smokeless States evaluation</i>					
University of Illinois at Chicago School of Public Health Chicago, IL(041037)	509(a)(1)	1,943,231 00	0 00	0 00	1,943,231 00
<i>Planning for Helping Young Smokers Quit Improving Treatment of Youth Tobacco Use and Dependence</i>					
University of Illinois at Chicago School of Public Health Chicago, IL(044398)	509(a)(1)	122,274 00	104,988 00	17,286 00	0 00
<i>Facilitating communication among organizations using the National Blueprint Increasing Physical Activity Among Older Adults Age 50 and Older</i>					
University of Illinois at Urbana-Champaign Urbana, IL(042134)	509(a)(1)	408,875 00	254,705 00	0 00	154,170 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Validating stage-of-change measures of physical activity for different populations</i> University of Hawaii, John A Burns School of Medicine Honolulu, HI(043377)	509(a)(1)	49,732 00	44,759 00	0 00	4,973 00
<i>Technical assistance and direction for Partners with Tobacco Use Research Centers. Advancing Transdisciplinary Science and Policy Studies</i> University of Illinois at Chicago Chicago, IL(039309)		341,399 00	224,413 00	116,986 00	0 00
<i>Human experimentation and public policy</i> University of Illinois at Chicago Chicago, IL(041576)		198,945 00	54,377 00	0 00	144,568 00
<i>Determinants of uncompensated care A comparative study of a not-for-profit, an investor-owned, and a public health care institution</i> University of Illinois at Chicago Chicago, IL(042208)		247,312 00	80,214 00	0 00	167,098 00
<i>Panel on the future of the health care labor force in an aging society</i> University of Illinois at Chicago College of Nursing Chicago, IL(040375)	509(a)(1)	4,500 00	0 00	0 00	4,500 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>A Matter of Degree. Reducing High-Risk Drinking Among College Students University of Colorado at Boulder Boulder, CO(042691)</i>	509(a)(1)	117,000 00	65,908 00	0 00	51,092 00
<i>A Matter of Degree. Reducing High-Risk Drinking Among College Students University of Delaware Newark, DE(042689)</i>	509(a)(1)	409,500 00	87,616 00	0 00	321,884 00
<i>Randomized clinical trial of collaborative management in chronic obstructive pulmonary disease University of Florida Jacksonville, FL(041861)</i>	509(a)(1)	415,600 00	81,373 00	0 00	334,227 00
<i>Health Policy Fellowships Program - Suzanne Bennett Johnson, Ph D University of Florida Gainesville, FL(042323)</i>	509(a)(1)	9,114 00	7,711 00	1,403 00	0 00
<i>The Peabody/RWJF Award for Excellence in Health and Medical Programming University of Georgia, Henry W Grady College of Journalism and Mass Communication Athens, GA(040198)</i>	509(a)(1)	418,871 00	0 00	0 00	418,871 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Screening mothers for domestic violence when the children are present University of Cincinnati College of Medicine Cincinnati, OH(042203)	509(a)(1)	261,207 00	90,766 00	0 00	170,441 00
Healthy Nations dissemination meeting training University of Colorado Health Sciences Center Denver, CO(040957)	509(a)(1)	3,724 00	0 00	3,724 00	0 00
Randomized trial to improve transitions between health care settings for persons with chronic illness University of Colorado Health Sciences Center Denver, CO(041863)	509(a)(1)	277,040 00	126,779 00	0 00	150,261 00
Healthy Nations dissemination meeting for lessons learned University of Colorado Health Sciences Center Denver, CO(041966)	509(a)(1)	86,100 00	39,422 00	46,678 00	0 00
Research on health care services for children placed in foster or kinship care University of Colorado Health Sciences Center at Fitzsimons Aurora, CO(044202)	509(a)(1)	101,006 00	40,898 00	0 00	60,108 00

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School of Medicine San Francisco, CA(043648)					
Educational campaign for restaurant owners on smoke-free restaurants University of California, San Francisco, School of Medicine San Francisco, CA(044070)	509(a)(1)	678,819 00	115,097 00	0 00	563,722 00
Policy factors that support the effective provision of substance abuse treatment services University of Chicago Chicago, IL(041673)	509(a)(1)	184,057 00	156,304 00	0 00	27,753 00
The Robert Wood Johnson Clinical Scholars Program University of Chicago, The Pritzker School of Medicine Chicago, IL(040027)	509(a)(1)	1,583,181 00	397,095 00	0 00	1,186,086 00
Support for five Clinical Scholars University of Chicago, The Pritzker School of Medicine Chicago, IL(041937)	509(a)(1)	582,724 00	270,312 00	0 00	312,412 00
Utilization review Cost savings and quality of care University of Chicago, The Pritzker School of Medicine Chicago, IL(044194)	509(a)(1)	468,489 00	174,527 00	0 00	293,962 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Assessment of the National Center on Addiction and Substance Abuse at Columbia University University of California, San Francisco, Institute for Health Policy Studies San Francisco,CA(043902)	509(a)(1)	18,831 00	18,831 00	0 00	0 00
Understanding the association between depression and coronary heart disease University of California, San Francisco, School of Medicine San Francisco,CA(042195)	509(a)(1)	192,330 00	0 00	0 00	192,330 00
Technical assistance and direction for Strengthening the Patient-Provider Relationship in a Changing Health Care Environment University of California, San Francisco, School of Medicine San Francisco,CA(042556)	509(a)(1)	7,041 00	0 00	0 00	7,041 00
Minority Medical Faculty Development Program -- Ralph Gonzales, M D University of California, San Francisco, School of Medicine San Francisco,CA(043032)	509(a)(1)	11,952 00	0 00	0 00	11,952 00
Creating and sharing improved tools for policymakers to assess risk adjustment approaches University of California, San Francisco,	509(a)(1)	10,000 00	0 00	0 00	10,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Developing physical activity programs for older adults</i> University of California, San Francisco Sacramento, CA(039593)	509(a)(1)	304,420 00	42,258 00	0 00	262,162 00
<i>National surveys of the public and physicians about Internet-based health information</i> University of California, San Francisco San Francisco, CA(041246)	509(a)(1)	165,147 00	165,147 00	0 00	0 00
<i>Evaluation of community readiness for implementation of the chronic care model</i> University of California, San Francisco San Francisco, CA(041866)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Perspectives on Care at the Close of Life</i> University of California, San Francisco San Francisco, CA(041888)	509(a)(1)	228,227 00	131,140 00	0 00	97,087 00
<i>Health and Society Scholars Program -- planning</i> University of California, San Francisco, Center for Health and Community San Francisco, CA(044409)	509(a)(1)	200,000 00	180,000 00	0 00	20,000 00
<i>Improvement of chronic disease management by restructuring provider payments</i> University of California, San Francisco, Institute for Health Policy Studies San Francisco, CA(032131)	509(a)(1)	9,991 00	0 00	0 00	9,991 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Conference and commissioned papers on future leadership of the evolving health care system</i>					
University of California, Los Angeles, School of Public Policy and Social Research Los Angeles,CA(043594)	509(a)(1)	5,677 00	0 00	0 00	5,677 00
<i>Improving dissemination of behavioral research through the Annals of Behavioral Medicine</i>					
University of California, San Diego, School of Medicine La Jolla,CA(038791)	509(a)(1)	84,713 00	23,816 00	0 00	60,897 00
<i>Adherence care enhancement A program to optimize patient participation in chronic disease</i>					
University of California, San Diego, School of Medicine La Jolla,CA(042200)	509(a)(1)	260,248 00	44,441 00	0 00	215,807 00
<i>Investigating the major changes in California adolescent smoking rates</i>					
University of California, San Diego, School of Medicine La Jolla,CA(044244)	509(a)(1)	399,971 00	203,584 00	0 00	196,387 00

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<i>Influence of history and tradition on public health strategies A nationally comparative approach to the AIDS epidemic</i>					
University of California, Los Angeles Los Angeles, CA(042864)	509(a)(1)	78,611 00	63,257 00	0 00	15,354 00
<i>The Robert Wood Johnson Clinical Scholars Program</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(040028)	509(a)(1)	1,757,282 00	451,752 00	0 00	1,305,530 00
<i>Support for four Clinical Scholars and two VA Fellows</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(041938)	509(a)(1)	542,986 00	336,426 00	0 00	206,560 00
<i>Minority Medical Faculty Development Program - Leo Sergio Morales, M D , M P H.</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(042679)	509(a)(1)	319,725 00	0 00	0 00	319,725 00
<i>Wit film project to teach medical students about end-of-life care</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(043719)	509(a)(1)	13,768 00	0 00	0 00	13,768 00

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Arkansas State Coverage Initiative University of Arkansas for Medical Sciences Little Rock,AR(043018)	509(a)(1)	1,231,338 00	33,568 00	0 00	1,197,770 00
Interactive workshops and forums on alcohol and drug policy education and prevention activities related to substance abuse portrayal in rap music University of California, Berkeley, School of Public Health Berkeley,CA(039950)	509(a)(1)	249,622 00	61,211 00	0 00	188,411 00
Partners with Tobacco Use Research Centers Advancing Transdisciplinary Science and Policy Studies -- Communications University of California, Irvine Irvine,CA(042112)	509(a)(1)	11,401 00	8,938 00	0 00	2,463 00
Cancer control program for Chinese and Korean communities in Orange County University of California, Irvine, School of Social Ecology Irvine,CA(042795)	509(a)(1)	412,917 00	4,055 00	0 00	408,862 00
Policy analysis of proposed changes in federal methadone treatment regulation University of California, Los Angeles Los Angeles,CA(041676)	509(a)(1)	224,233 00	92,160 00	0 00	132,073 00



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<i>Oklahoma City,OK(044108)</i>					
<i>Faith in Action Project of East Midtown Manhattan</i>					
<i>United Neighbors of East Midtown Inc New York,NY(043309)</i>	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Completion of headquarters renovation program</i>					
<i>United Way of Central Jersey Inc Milltown,NJ(043662)</i>	509(a)(2)	367,350 00	367,350 00	0 00	0 00
<i>Turning Point Collaborating for a New Century in Public Health</i>					
<i>United Way of Illinois, Inc Oak Brook,IL(041874)</i>	509(a)(1)	553,901 00	125,668 00	0 00	428,233 00
<i>Studying the safety and efficacy of medication-based smoking cessation treatment for adolescents</i>					
<i>University of Arizona College of Public Health Tucson,AZ(043549)</i>	509(a)(1)	259,564 00	129,782 00	0 00	129,782 00
<i>The Robert Wood Johnson Clinical Scholars Program</i>					
<i>University of Arkansas for Medical Sciences Little Rock,AR(040086)</i>	509(a)(1)	289,835 00	223,328 00	0 00	66,507 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Primary care office-based, family-centered physical activity counseling Tulane University School of Medicine New Orleans,LA(042213)</i>	509(a)(1)	262,989 00	56,137 00	0 00	206,852 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities Umatilla-Morrow Head Start Inc Hermiston,OR(042544)</i>	509(a)(1)	5,500 00	4,500 00	0 00	1,000 00
<i>Developing a new job description for family caregivers United Hospital Fund of New York New York,NY(040305)</i>	509(a)(1)	38,298 00	28,137 00	0 00	10,161 00
<i>Promoting active living through tribal youth councils United National Indian Tribal Youth, Inc Oklahoma City,OK(035893)</i>	509(a)(1)	268,000 00	90,618 00	0 00	177,382 00
<i>Celebrating Fitness Tribal Youth-Led Promotion of Active Living United National Indian Tribal Youth, Inc Oklahoma City,OK(044072)</i>	509(a)(1)	61,552 00	53,345 00	0 00	8,207 00
<i>Celebrating fitness Tribal youth-led promotion of active living United National Indian Tribal Youth, Inc</i>	509(a)(1)	43,750 00	16,307 00	0 00	27,443 00

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<i>Evaluation of the CASAWORKS for Families initiative to provide substance abuse treatment in welfare reform programs</i>					
Treatment Research Institute Inc Philadelphia, PA(042093)	509(a)(2)	280,663 00	0 00	0 00	280,663 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i>					
Trenton Head Start Inc Trenton, NJ(042543)	509(a)(1)	5,500 00	0 00	0 00	5,500 00
<i>Lake Area Interfaith Caregivers</i>					
Tri-County Community Action Program, Inc Little Falls, MN(042294)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>The Latrobe Area Interfaith Volunteer Caregivers</i>					
Trinity Evangelical Lutheran Church Latrobe, PA(043316)	501(c)(3)	10,000 00	0 00	0 00	10,000 00
<i>Injury Free Coalition for Kids· Dissemination of a Model Injury Prevention Program for Children and Adolescents</i>					
Truman Medical Center, Incorporated Kansas City, MO(044362)	509(a)(1)	266,100 00	55,220 00	0 00	210,880 00
<i>Conducting a physician-level quality assessment of chronic illness care</i>					
Tufts University School of Medicine Boston, MA(039225)	509(a)(1)	198,802 00	164,336 00	0 00	34,466 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Faith in Action Care Team The Town of Rocky Hill Rocky Hill, CT(044518)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
Improving and evaluating the DARE school-based substance abuse prevention curriculum The University of Akron Akron, OH(040371)	509(a)(1)	12,330,583 00	0 00	0 00	12,330,583 00
Technical assistance and direction for the Community Health Leadership Program Third Sector New England, Inc Boston, MA(038917)	509(a)(1)	312,104 00	261,160 00	50,944 00	0 00
Development of options to improve health outcomes for children in Trenton Thomas A Edison State College Trenton, NJ(043007)	509(a)(1)	18,577 00	0 00	18,577 00	0 00
SmokeLess States National Tobacco Policy Initiative Tobacco-Free Michigan Action Coalition Lansing, MI(041929)	509(a)(2)	1,029,810 00	205,924 00	0 00	823,886 00
Trauma Intervention Program of Merrimack Valley, Inc Trauma Intervention Programs of Merrimack Valley, Inc Methuen, MA(042299)	509(a)(1)	10,000 00	10,000 00	0 00	0 00

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<i>The Sunshine School Caring Friends Faith in Action Program</i> The Sunshine School, Inc Searcy, AR (044536)	509(a) (1)	10,000 00	0 00	0 00	10,000 00
<i>Studying the feasibility of a public health software exchange</i> The Task Force for Child Survival and Development Decatur, GA (043745)	ER	18,831 00	0 00	0 00	18,831 00
<i>Development of an integrated system of health care for impoverished persons in the Texas border region</i> The Texas A&M University System Health Science Center Research Foundation College Station, TX (041967)	509(a) (2)	2,609,515 00	234,328 00	0 00	2,375,187 00
<i>Planning the technical assistance and direction for Translating Research to Practice: Improving Physical Activity Levels of Mid-Life and Older Adults</i> The Texas A&M University System Health Science Center Research Foundation College Station, TX (042917)	509(a) (2)	93,566 00	19,717 00	73,849 00	0 00
<i>Technical assistance and direction for Hablamos Juntos Improving Patient-Provider Communication for Latinos</i> The Tomas Rivera Policy Institute Claremont, CA (043019)	509(a) (2)	552,950 00	300,000 00	0 00	252,950 00

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<i>Hershey, PA (042442)</i>					
<i>Development and dissemination of a report on urban/suburban social and health indicators</i>					
The Research Foundation of State University of New York Brooklyn, NY (040836)	509(a)(1)	546,001 00	98,691 00	0 00	447,310 00
<i>Planning for the creation of a national cultural competence coalition</i>					
The Research Foundation of State University of New York Albany, NY (042976)	509(a)(1)	5,026 00	0 00	0 00	5,026 00
<i>Home Health Ministries, A Faith in Action Program</i>					
The Retired Senior Volunteer Association, Inc Woonsocket, RI (044522)	509(a)(2)	10,000 00	0 00	0 00	10,000 00
<i>Helena Arkansas Faith in Action Program</i>					
The Storehouse of Love Ministries, Incorporated West Helena, AR (044539)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>The Sudanese National Community of Nebraska Faith in Action Program</i>					
The Sudanese National Community Nebraska Inc Omaha, NE (044517)	509(a)(2)	10,000 00	0 00	0 00	10,000 00

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<i>Research on factors that affect health care coverage, access, and use among families</i>					
The New York Academy of Medicine New York, NY (042099)	509(a)(1)	13,328 00	13,328 00	0 00	0 00
<i>Impact of deregulation of syringes in New York State on the number of street-discarded syringes and the willingness of pharmacists to sell to IDUs</i>					
The New York Academy of Medicine New York, NY (042191)	509(a)(1)	8,754 00	8,751 00	3 00	0 00
<i>Program to improve chronic mental health care for former inmates</i>					
The Osborne Association, Inc Long Island City, NY (042803)	509(a)(1)	270,993 00	31,834 00	0 00	239,159 00
<i>Faith in Action Owatonna School District 761</i>					
The Owatonna Healthy Seniors Program Owatonna, MN (044519)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>SmokeLess States National Tobacco Policy Initiative</i>					
The Partnership for a Healthy Mississippi Inc Jackson, MS (041930)	509(a)(1)	750,402 00	189,173 00	0 00	561,229 00
<i>Technical assistance and direction for the Southern Rural Access Program</i>					
The Pennsylvania State University College of Medicine	509(a)(1)	332,727 00	286,004 00	46,723 00	0 00

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<i>Center for Religion and Health</i> The Milton S Hershey Medical Center Hershey, PA(042306)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Partners in Tobacco-Use Research Centers</i> Advancing Transdisciplinary Science and Policy Studies -- Communications The Miriam Hospital Providence, RI(042670)	509(a)(1)	351,037 00	83,999 00	0 00	267,038 00
<i>Technical assistance and direction for the</i> Minority Medical Faculty Development Program The Morehouse School of Medicine, Inc Atlanta, GA(037739)	509(a)(1)	266,563 00	89,678 00	0 00	176,885 00
<i>Developing and evaluating educational</i> materials for medical students on smoking cessation counseling The Morehouse School of Medicine, Inc Atlanta, GA(041057)	509(a)(1)	70,089 00	0 00	0 00	70,089 00
<i>Fostering partnerships between the public</i> health community and The National Health Museum The National Health Museum, Inc Washington, DC(043033)	509(a)(1)	265,243 00	142,063 00	0 00	123,180 00
<i>Identifying the future health care and</i> social needs of the baby boom generation The New York Academy of Medicine New York, NY(041821)	509(a)(1)	3,000 00	0 00	0 00	3,000 00



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<i>Dissemination of reports on Latinos' access to health care</i>					
The Joseph L. Mailman School of Public Health at Columbia University New York, NY(043386)	509(a)(1)	7,660 00	0 00	0 00	7,660 00
<i>Health and Society Scholars Program -- planning</i>					
The Joseph L. Mailman School of Public Health at Columbia University New York, NY(044410)	509(a)(1)	196,668 00	177,001 00	0 00	19,667 00
<i>My Brothers Keeper Volunteer Caregiver Program</i>					
The K I D D S Dance Project Inc Atlanta, GA(043353)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Dissemination of a dispute resolution quality assessment protocol</i>					
The Mediation Group Inc Brookline, MA(043617)	509(a)(2)	9,378 00	0 00	0 00	9,378 00
<i>Testing a managed care approach and group visits in disadvantaged patients with Type 2 diabetes</i>					
The Medical University of South Carolina Charleston, SC(041867)	509(a)(1)	72,130 00	65,923 00	6,207 00	0 00

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<i>Establishing a support center for children with cancer and blood disorders and their families</i>					
The Institute for Children With Cancer and Blood Disorders New Brunswick, NJ (043492)	509(a) (2)	50,000 00	50,000 00	0 00	0 00
<i>The Jason Program Faith in Action Project</i>					
The Jason Program Cumberland, ME (044551)	509(a) (1)	10,000 00	0 00	0 00	10,000 00
<i>Faith in Action at the Jewish Home &amp; Hospital Bronx Division</i>					
The Jewish Home and Hospital-Bronx Division-Harry and Jeanette Weinberg Campus Bronx, NY (043354)	509(a) (1)	10,000 00	0 00	0 00	10,000 00
<i>Technical assistance and direction for Free to Grow. Head Start Partnerships to Promote Substance-Free Communities</i>					
The Joseph L Mailman School of Public Health at Columbia University New York, NY (039876)	509(a) (1)	208,920 00	208,920 00	0 00	0 00
<i>Technical assistance and direction for Injury Free Coalition for Kids</i>					
The Joseph L Mailman School of Public Health at Columbia University New York, NY (042034)	509(a) (1)	415,095 00	202,948 00	0 00	212,147 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Faith in Action Project</i> The Center for Positive Aging Inc Atlanta,GA(043319)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>World No Tobacco Day Community Grant Program</i> The Coalition for World No Tobacco Day New York,NY(043585)	509(a)(1)	15,000 00	0 00	0 00	15,000 00
<i>Communities in Charge Financing and Delivering Health Care to the Uninsured -- Phase II</i> The Cooper Green Hospital Foundation, Inc Birmingham,AL(040963)	509(a)(1)	454,361 00	0 00	454,361 00	0 00
<i>Faith in Action - Guardian Angels</i> The Cove Twisp,WA(044495)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Neighborhood family support center in the District of Columbia</i> The District of Columbia Developing Families Center Inc Washington,DC(042462)	509(a)(1)	562,255 00	205,294 00	0 00	356,961 00
<i>Urban Health Initiative Working to Ensure the Health and Safety of Children</i> The Greater Richmond Chamber Foundation Richmond,VA(043720)	509(a)(1)	2,632,500 00	1,318,039 00	0 00	1,314,461 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Clearinghouse and resource center on increasing physically active communities</i> The Bicycle Federation Washington, DC (041083)	509(a)(1)	39,396 00	0 00	0 00	39,396 00
<i>Production of a guide on accessing federal funds for improving bicycling and walking opportunities</i> The Bicycle Federation Washington, DC (042089)	509(a)(1)	5,071 00	0 00	0 00	5,071 00
<i>Pathways to Activity Technical Assistance for Activity-Friendly Communities</i> The Bicycle Federation Washington, DC (044281)	509(a)(1)	484,913 00	0 00	0 00	484,913 00
<i>Tender Mercies of Kentucky</i> The Bishop, Dean and Chapter of Christ Church Cathedral, Louisville Louisville, KY (042292)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Interfaith Volunteer Caregivers Faith in Action Program</i> The C A R E Center Washington, PA (043340)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Faith in Action/Caring Friends of Arkansas Hospice</i> The Caring Friends of the Hospice Foundation of Arkansas Inc North Little Rock, AR (042312)	509(a)(2)	10,000 00	10,000 00	0 00	0 00

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<i>Syracuse, NY (042668)</i>					
TAB Learning Systems, Inc TAB Learning Systems Inc Hartman, AR (043350)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Harm reduction in the health care system Attitudinal factors influencing greater physician involvement in providing palliative and preventive care</i>					
Temple University School of Law Philadelphia, PA (041678)	509(a)(1)	9,988 00	0 00	0 00	9,988 00
<i>SmokeLess States. National Tobacco Policy Initiative</i>					
Texas Congress of Parent-Teachers Association Austin, TX (041931)	509(a)(2)	918,989 00	226,074 00	0 00	692,915 00
<i>Issue briefings on health policy for policy makers and journalists</i>					
The Alliance for Health Reform Washington, DC (040202)	509(a)(1)	1,298,293 00	513,672 00	0 00	784,621 00
<i>Technical assistance and direction for Managing Pediatric Asthma Emergency Room Demonstration Program</i>					
The American Academy of Allergy, Asthma & Immunology, Inc Milwaukee, WI (040661)	509(a)(2)	203,659 00	187,251 00	16,408 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Medicare/Medicaid Integration Program</i> State of Wisconsin Department of Health and Family Services Madison, WI (041075)	509(a)(1)	286,285 00	29,373 00	0 00	256,912 00
<i>Turning Point Collaborating for a New Century in Public Health</i> State of Wisconsin Department of Health and Family Services Madison, WI (042380)	509(a)(1)	437,500 00	108,021 00	0 00	329,479 00
<i>Coming Home Affordable Assisted Living</i> State of Wisconsin, Wisconsin Housing and Economic Development Authority Madison, WI (041327)	509(a)(1)	245,610 00	20,796 00	0 00	224,814 00
<i>Faith in Action of Kane and Kendall Counties</i> Suicide Prevention Services Batavia, IL (043349)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Assessing the impact of Medicaid equalization policies on access to nursing home care</i> Syracuse University Center for Policy Research Syracuse, NY (044431)	509(a)(1)	9,953 00	0 00	0 00	9,953 00
<i>Improving access to public health intervention reports</i> Syracuse University School of Information Studies	509(a)(1)	193,502 00	0 00	0 00	193,502 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Implementation of an employer-based coverage system for uninsured adults</i>					
State of New Mexico, New Mexico Human Services Department Santa Fe, NM(043021)	509(a)(1)	1,118,268 00	219,192 00	0 00	899,076 00
<i>Design and implementation of a program to reduce the number of uninsured persons in Oregon</i>					
State of Oregon Department of Administrative Services, Office for Oregon Health Plan Policy and Salem, OR(043017)	509(a)(1)	1,137,953 00	0 00	0 00	1,137,953 00
<i>Rhode Island Access Project</i>					
State of Rhode Island Department of Human Services Cranston, RI(043028)	509(a)(1)	701,373 00	0 00	0 00	701,373 00
<i>Coming Home Affordable Assisted Living</i>					
State of Vermont Agency of Human Services, Department of Aging and Disabilities Waterbury, VT(041348)	509(a)(1)	242,187 00	23,092 00	0 00	219,095 00
<i>Coming Home Affordable Assisted Living</i>					
State of Washington Department of Social and Health Services Olympia, WA(041391)	509(a)(1)	191,590 00	54,407 00	0 00	137,183 00

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<i>Expanding family-centered care principles in medical education</i>					
Parent to Parent of Vermont Williston, VT(039536)	509(a)(1)	15,486 00	15,162 00	324 00	0.00
<i>Technical assistance and direction for the Last Acts program</i>					
Partnership for Caring Inc Washington, DC(039432)	509(a)(1)	79,011 00	0 00	0 00	79,011 00
<i>Fifteen-part newspaper series on end-of-life issues</i>					
Partnership for Caring Inc Washington, DC(040892)	509(a)(1)	30,000 00	30,000 00	0 00	0 00
<i>Partnerships for a healthy workforce. Engaging businesses in achieving Healthy People 2010 objectives</i>					
Partnership for Prevention Washington, DC(038156)	509(a)(1)	388,752 00	80,651 00	0 00	308,101 00
<i>Examining insurance coverage for clinical preventive services in employer-sponsored health plans</i>					
Partnership for Prevention Washington, DC(039745)	509(a)(1)	367,712 00	230,386 00	0 00	137,326 00
<i>Reducing Underage Drinking Through Community and State Coalitions</i>					
Pennsylvania Liquor Control Board Harrisburg, PA(041115)	509(a)(1)	587,913 00	87,862 00	0 00	500,051 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Health Ministry Coalition- A Parish Nursing Model</i>					
Perham Memorial Hospital & Home Perham, MN (041208)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Public television series on family support service centers</i>					
Persephone Productions Inc Washington, DC (039612)	509(a)(1)	12,600 00	12,600 00	0 00	0 00
<i>Volunteer Chaplain Assistant Program</i>					
Phoenix Children's Hospital, Inc Phoenix, AZ (041142)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Research to develop strategies to guide community-based substance abuse prevention programs and to avoid potential unintended messages</i>					
Portland State University Portland, OR (039948)	509(a)(1)	250,000 00	102,340 00	0 00	147,660 00
<i>Respite Connection</i>					
Presbyterian Outreach, Inc. Omaha, NE (041187)	509(a)(3)	10,000 00	10,000 00	0 00	0 00
<i>Youth leadership to encourage health care, promote health, and reduce substance abuse</i>					
Programa de Educacion Comunal de Entrega y Servicio Inc Punta Santiago, PR (039718)	509(a)(1)	23,368 00	19,354 00	0 00	4,014 00

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<i>Methodological evaluation of non-response on the physician component of the Community Tracking Study - Health Tracking Joint Solicitation</i>					
Project Hope - The People-to-People Health Foundation, Inc Bethesda, MD(038093)	509(a)(1)	7,416 00	7,414 00	2 00	0 00
<i>Provision Ministry</i>					
Provision Ministry Russellville, AL(041154)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Evaluating a model program for mentoring high-risk children</i>					
Public Private Ventures Philadelphia, PA(037920)	509(a)(1)	149,100 00	110,036 00	0 00	39,064 00
<i>Evaluation of the Faith in Action program</i>					
Public Private Ventures Philadelphia, PA(040740)	509(a)(1)	184,915 00	39,050 00	0 00	145,865 00
<i>Quality Behavioral Care, Inc</i>					
Quality Behavioral Care Chicago, IL(041146)	ER	10,000 00	10,000 00	0 00	0 00
<i>Health history supplement to quality tracking study</i>					
Rand Corporation Santa Monica, CA(034940)	509(a)(1)	319,747 00	319,747 00	0 00	0 00

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<i>Estimating the effects of drug prevention programs on the use of cocaine, marijuana, cigarettes, and alcohol</i> Rand Corporation Santa Monica, CA(038804)	509(a)(1)	21,475 00	21,474 00	1 00	0 00
<i>Tracking market change and variation in employment-based health insurance</i> Rand Corporation Santa Monica, CA(039498)	509(a)(1)	687,578 00	584,643 00	0 00	102,935 00
<i>Community Quality Index Project -- Phase II</i> Rand Corporation Santa Monica, CA(040829)	509(a)(1)	6,367,830 00	0 00	0 00	6,367,830 00
<i>Allies Against Asthma</i> Rand Corporation Santa Monica, CA(041273)	509(a)(1)	15,012 00	15,012 00	0 00	0 00
<i>Randolph County Caring Communities</i> Randolph County Caring Community Inc Moberly, MO(041155)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Building national support for prevention research</i> Research America Alexandria, VA(038869)	509(a)(1)	231 00	0 00	231 00	0 00

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<i>Generalist Physician Faculty Scholar - Peter D Friedmann, M D., M P H.</i>					
Rhode Island Hospital Providence, RI (038789)	509(a) (2)	182,743 00	57,997 00	0 00	124,746 00
<i>Education and disease management strategies for children wih asthma</i>					
Rhode Island Hospital Providence, RI (039732)	509(a) (2)	273,602 00	149,916 00	0 00	123,686 00
<i>Research on intensive care units and end-of-life care</i>					
Rhode Island Hospital Providence, RI (039900)	509(a) (2)	350,275 00	181,594 00	0 00	168,681 00
<i>Smoking cessation for mothers and other household members of babies being treated in the special care nursery</i>					
Rhode Island Hospital Providence, RI (040671)	509(a) (2)	48,171 00	0 00	0 00	48,171 00
<i>Publishing the "Encyclopedia of New Jersey"</i>					
Rutgers University Foundation New Brunswick, NJ (040845)	509(a) (1)	50,000 00	50,000 00	0 00	0 00
<i>Newark violence prevention project</i>					
Rutgers, The State University, School of Criminal Justice Roseland, NJ (037643)	509(a) (1)	20,000 00	8,863 00	0 00	11,137 00

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<i>Tracking changes in alcohol, drug abuse, and mental health care</i>					
Rutgers, The State University, The Institute for Health, Health Care Policy, and Aging Research New Brunswick, NJ(040419)	509(a)(1)	94,152 00	41,273 00	0 00	52,879 00
<i>Holly Springs Social Services Good Samaritan IVC Program</i>					
Sacred Heart Southern Missions, Inc Walls, MS(041158)	501(c)(3)	10,000 00	10,000 00	0 00	0 00
<i>Baltimore's action plan for children Safe and Sound Baltimore's Campaign for Children and Youth Inc</i>					
Baltimore, MD(039476)	509(a)(3)	211,875 00	211,875 00	0 00	0 00
<i>Preparing a practical guide to the establishment of palliative care services</i>					
San Diego Hospice Foundation, Inc San Diego, CA(038476)	509(a)(3)	1,127 00	0 00	1,127 00	0 00
<i>Juvenile substance abuse and public educational alternatives Does school governance matter?</i>					
San Diego State University Foundation San Diego, CA(041383)	509(a)(2)	9,464 00	9,435 00	29 00	0 00

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<i>Allies Against Asthma</i> Seattle-King County Department of Public Health Seattle, WA(041271)	509(a)(1)	2,808 00	2,806 00	2 00	0 00
<i>Free medical care for the working uninsured and their families</i> Shepherd's Hope, Inc Orlando, FL(039714)	509(a)(1)	286,463 00	110,757 00	0 00	175,706 00
<i>South Carolina Southern Rural Access Program</i> South Carolina State Office of Rural Health, Inc Columbia, SC(038986)	509(a)(2)	314,909 00	314,909 00	0 00	0 00
<i>Home intervention and support for low income seniors</i> South East Community Organization Inc Baltimore, MD(039733)	509(a)(1)	372,860 00	205,235 00	0 00	167,625 00
<i>Increase access to health care, reduce substance abuse, and provide support to children and families with special needs</i> South Side Day Nursery St Louis, MO(039721)	509(a)(1)	341,951 00	53,863 00	0 00	288,088 00
<i>New directions in local control of tobacco and alcohol advertising</i> Southern Illinois University at Carbondale School of Law Carbondale, IL(039649)	509(a)(1)	9,999 00	0 00	0 00	9,999 00

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<i>Technical assistance and direction for Supporting Families After Welfare Reform- Access to Medicaid, SCHIP and Food Stamps</i> Southern Institute on Children and Families Inc Columbia, SC(038918)	ER	70,385 00	70,385 00	0 00	0 00
<i>Technical assistance to grantees under Supporting Families after Welfare Reform Access to Medicaid, SCHIP and Food Stamps</i> Southern Institute on Children and Families Inc Columbia, SC(040862)	ER	432,885 00	284,651.00	0 00	148,234 00
<i>Southwest Texas State University Development Foundation</i> Southwest Texas State University Development Foundation San Marcos, TX(041203)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Southwestern College</i> Southwestern College Winfield, KS(041172)	509(a)(1)	10,000.00	10,000 00	0 00	0 00
<i>Spiritual Eldering Institute</i> Spiritual Eldering Institute Boulder, CO(041168)	509(a)(2)	10,000 00	10,000 00	0 00	0 00

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<i>Santa Barbara Interfaith Volunteer Caregivers</i>					
St Francis Hospital Foundation Santa Barbara, CA(041209)	509(a)(3)	10,000 00	10,000 00	0 00	0 00
<i>Health Policy Fellowships Program - Mario F Pacheco, M D</i>					
St Vincent Hospital Santa Fe, NM(039255)	509(a)(1)	8,850 00	8,850 00	0 00	0 00
<i>Research on medical necessity decision making in managed care</i>					
Stanford University Stanford, CA(039396)	509(a)(1)	105,834 00	96,145 00	9,689 00	0 00
<i>Expanding the new genetics. Interactive courseware for physicians</i>					
Stanford University Center for Biomedical Ethics Palo Alto, CA(037556)	509(a)(1)	19,300 00	0 00	0 00	19,300 00
<i>Medical decision making for contemporary practice A national faculty development program</i>					
Stanford University School of Medicine Stanford, CA(037961)	509(a)(1)	469,548 00	176,836 00	0 00	292,712 00
<i>Supporting Families After Welfare Reform Access to Medicaid, SCHIP and Food Stamps</i>					
State of Alabama Department of Human Resources	509(a)(1)	7,500 00	0 00	7,500 00	0 00



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<i>Montgomery, AL(040749)</i>					
<i>Turning Point. Collaborating for a New Century in Public Health</i>					
State of Alaska Department of Health and Social Services Juneau, AK(039013)	509(a)(1)	651,907 00	412,526 00	0 00	239,381 00
<i>Turning Point. Collaboration for a New Century in Public Health -- State Collaborative Funds</i>					
State of Colorado Department of Public Health and Environment Denver, CO(039369)	509(a)(1)	93,750 00	49,974 00	0 00	43,776 00
<i>Supporting Families After Welfare Reform Access to Medicaid, SCHIP and Food Stamps</i>					
State of Delaware Department of Health and Social Services New Castle, DE(040748)	509(a)(1)	7,500 00	0 00	0 00	7,500 00
<i>Evaluation of Florida's Medicaid Provider Service Network demonstration project</i>					
State of Florida Agency for Health Care Administration Tallahassee, FL(038155)	509(a)(1)	168,704 00	69,411 00	0 00	99,293 00
<i>Florida Cash and Counseling supplemental grant</i>					
State of Florida Department of Elder Affairs	509(a)(1)	14,497 00	14,486 00	11 00	0 00

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Tallahassee, FL(039548)					
<i>Rural enrichment and access program for Georgia</i>					
State of Georgia Department of Community Health Atlanta, GA(040310)	509(a)(1)	71,569 00	0 00	0 00	71,569 00
<i>Supporting Families After Welfare Reform Access to Medicaid, SCHIP and Food Stamps</i>					
State of Georgia Department of Community Health Atlanta, GA(040760)	509(a)(1)	154,640 00	0 00	0 00	154,640 00
<i>Turning Point Collaborating for a New Century in Public Health</i>					
State of Kansas Department of Health and Environment Topeka, KS(039002)	509(a)(1)	127,299 00	69,120 00	0 00	58,179 00
<i>Medicare/Medicaid Integration Project -- New England States Consortium -- Phase II</i>					
State of Maine Department of Human Services Augusta, ME(039306)	509(a)(1)	503,279 00	310,901 00	0 00	192,378 00
<i>Turning Point Collaborating for a New Century in Public Health -- State Collaborative Funds</i>					
State of Minnesota Department of Health Minneapolis, MN(039370)	509(a)(1)	187,500 00	5,347 00	0 00	182,153 00

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<i>Supporting Families after Welfare Reform- Access to Medicaid, SCHIP and Food Stamps</i> State of Minnesota Department of Human Services St Paul, MN(040752)	509(a)(1)	6,289 00	2,715 00	3,574 00	0.00
<i>Turning Point- Collaboration for a New Century in Health -- State Collaborative Funds</i> State of Missouri Department of Health Jefferson City, MO(039412)	509(a)(1)	187,773 00	75,917 00	0 00	111,856 00
<i>Turning Point. Collaborating for a New Century in Public Health</i> State of Montana Department of Public Health and Human Services Helena, MT(039006)	509(a)(1)	398,146 00	132,027 00	0 00	266,119 00
<i>Turning Point- Collaborating for a New Century in Public Health</i> State of Nebraska Department of Health and Human Services Lincoln, NE(039012)	509(a)(1)	476,888 00	158,452 00	0 00	318,436 00
<i>Assessing patient perceptions of behavioral health services in New Jersey HMOs</i> State of New Jersey Department of Health and Senior Services Trenton, NJ(037698)	509(a)(1)	114,694 00	110,702 00	3,992 00	0 00

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<i>Persona Preference - The New Jersey Cash and Counseling Demonstration and Evaluation program</i>					
State of New Jersey Department of Human Services Trenton, NJ(040663)	509(a)(1)	116,851 00	0 00	0 00	116,851 00
<i>Supporting Families After Welfare Reform Access to Medicaid, SCHIP and Food Stamps</i>					
State of New Jersey Department of Human Services Trenton, NJ(040754)	509(a)(1)	75,000 00	0 00	0 00	75,000 00
<i>Studying the public health consequences of Hurricane Floyd</i>					
State of North Carolina Department of Health and Human Services Raleigh, NC(038787)	509(a)(1)	41,127 00	0 00	0 00	41,127 00
<i>Turning Point - Collaborating for a New Century in Public Health</i>					
State of North Carolina Department of Health and Human Services, Division of Public Health Raleigh, NC(039016)	509(a)(1)	401,113 00	227,820 00	0 00	173,293 00
<i>Turning Point. Collaborating for a New Century in Public Health</i>					
State of Oklahoma, Oklahoma State Department of Health Oklahoma City, OK(039014)	509(a)(1)	553,197 00	249,417 00	0 00	303,780 00

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<i>Turning Point· Collaborating for a New Century in Public Health</i> State of Oregon Department of Human Resources, Health Division Portland,OR(039005)	509(a)(1)	262,560 00	177,421 00	0 00	85,139 00
<i>Making the Grade State/Local Partnerships for School-Based Health Centers</i> State of Rhode Island Department of Health Providence,RI(038766)	509(a)(1)	91,032 00	21,479 00	0 00	69,553 00
<i>Technical assistance for states to implement the Texas Medication Algorithm Project</i> State of Texas, Texas Department of Mental Health and Mental Retardation Austin,TX(038700)	509(a)(1)	19,307 00	0 00	0 00	19,307 00
<i>Medicare/Medicaid Integration Project</i> State of Texas, Texas Health and Human Services Commission Austin,TX(040565)	509(a)(1)	128,700 00	25,597 00	0 00	103,103.00
<i>Turning Point. Collaboration for a New Century in Public Health -- State Collaborative Funds</i> State of West Virginia Department of Health and Human Resources Charleston,WV(039373)	509(a)(1)	93,750 00	29,105 00	0 00	64,645 00

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Turning Point Collaborating for a New Century in Public Health State of West Virginia Department of Health and Human Resources Charleston, WV(040317)	509(a)(1)	333,056 00	104,563 00	0 00	228,493 00
Teen Challenge of New Mexico Inc Teen Challenge of New Mexico, Inc Albuquerque, NM(041166)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
Development and implementation of strategies to create sustainable funding for out-of-school programs The After School Corporation New York, NY(037475)	509(a)(1)	100,002 00	50,004 00	0 00	49,998 00
Technical assistance and direction for Managing Pediatric Asthma Emergency Room Demonstration Program The American Academy of Allergy, Asthma & Immunology, Inc Milwaukee, WI(038115)	509(a)(2)	43,803 00	7,878 00	35,925 00	0 00
Bucks County Intermediate Unit The Bucks County Intermediate Unit Education Foundation Doylestown, PA(041139)	509(a)(1)	10,000 00	10,000 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Allies Against Asthma</i> The Community Foundation for the National Capital Region Washington,DC(041269)	509(a)(1)	12,763 00	12,763 00	0 00	0 00
<i>Fighting Back: Community Initiatives to Reduce Demand for Illegal Drugs and Alcohol</i> The Community Movement for Urban Progress, Inc , d/b/a Move-UP Kansas City,MO(039784)	509(a)(1)	214,273 00	109,447 00	0.00	104,826 00
<i>Reducing Underage Drinking Through Community and State Coalitions</i> The Council on Alcohol and Drugs, Inc Norcross,GA(041117)	509(a)(1)	598,249.00	176,333 00	0 00	421,916 00
<i>Vision for Health Community Health System</i> The Enterprise Foundation Columbia,MD(037232)	509(a)(1)	98,460 00	45,295 00	53,165 00	0.00
<i>Comparison of three failed national health insurance proposals with the enactment of Medicare and Medicaid</i> The Florida State University Research Foundation, Incorporated Tallahassee,FL(038648)	509(a)(3)	119,209 00	48,050 00	0 00	71,159 00
<i>Campaign to mobilize the community to address the needs of children</i> The Greater Kansas City Community Foundation	509(a)(1)	213,196 00	163,196 00	0 00	50,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Kansas City,MO(038023)</i>					
<i>Implementation of an education campaign on vaccine safety</i>					
The Infectious Diseases Society of America Alexandria,VA(038351)	ER	741,146 00	741,146 00	0 00	0 00
<i>AIDS Banners Project</i>					
The Jewish Federation of Broward County, Inc Davie,FL(041199)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Minority Medical Faculty Development Program -- Fellow, Francisco Vega-Bermudez, M D , Ph D</i>					
The Johns Hopkins University Baltimore,MD(038559)		7,760 00	4,545 00	0 00	3,215 00
<i>Consulting for reducing underage drinking and college binge drinking</i>					
The Joseph L Mailman School of Public Health at Columbia University New York,NY(039408)	509(a)(1)	9,999 00	8,855 00	1,144 00	0 00
<i>Tobacco control and the liberal state The legal, ethical, and policy debates</i>					
The Joseph L Mailman School of Public Health at Columbia University New York,NY(041102)	509(a)(1)	137,388 00	0 00	0 00	137,388 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Evaluating a medical school admission process Are we Choosing the Right People?</i> The Medical University of South Carolina College of Medicine Charleston, SC(039179)	509(a)(1)	127,439.00	50,932 00	0 00	76,507 00
<i>Partners with Tobacco Use Research Centers Advancing Transdisciplinary Science and Policy Studies -- Policy</i> The Miriam Hospital Providence, RI(039796)	509(a)(1)	10,007 00	10,007 00	0 00	0 00
<i>Partners with Tobacco Use Research Centers. Advancing Transdisciplinary Science and Policy Studies -- Communications</i> The Miriam Hospital Providence, RI(039797)	509(a)(1)	10,024 00	10,023 00	1 00	0 00
<i>Reorganizing Camden's health care delivery system and improving economic development opportunities</i> The Reinvestment Fund, Inc Philadelphia, PA(040119)	509(a)(1)	23,907 00	23,907 00	0 00	0 00
<i>Research study on welfare reform and medicaid enrollment variances</i> The Research Foundation of State University of New York Albany, NY(038230)	509(a)(1)	104,577 00	47,005 00	0 00	57,572 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>National advanced illness coordinated care project</i>					
The Research Foundation of State University of New York Albany, NY(040479)	509(a)(1)	10,000 00	0 00	0 00	10,000 00
<i>Payne-Phalen Living at Home/Block Nurse Program</i>					
The Saint Paul Covenant Saint Paul, MN(041185)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>All Kids Count Technical resource center to foster development of integrated preventive health information systems</i>					
The Task Force for Child Survival and Development Decatur, GA(039374)	ER	3,271,203 00	1,143,197 00	0 00	2,128,006 00
<i>Technical assistance and direction for All Kids Count. Establishing Immunization Monitoring and Follow-up Systems</i>					
The Task Force for Child Survival and Development Decatur, GA(040141)	ER	19,512 00	19,481 00	31 00	0 00
<i>Collaborating to revise and evaluate DARE</i>					
The University of Akron Akron, OH(039223)	509(a)(1)	352,102 00	352,102 00	0 00	0 00

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TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Training initiative for evaluating the D A R E program</i> The University of Akron Akron, OH (040345)	509(a)(1) 400,000 00	360,958 00	39,042 00	0 00
<i>Evaluating the impact of medication algorithms on people with chronic mental illnesses</i> The University of Texas Southwestern Medical Center at Dallas Dallas, TX (039931)	509(a)(1) 429,969 00	226,119 00	0 00	203,850 00
<i>Technical Assistance and Direction for the Community Health Leadership Program</i> Third Sector New England, Inc Boston, MA (036609)	509(a)(1) 30,857 00	0 00	30,857 00	0 00
<i>Third World Social Services, Inc.</i> Third World Social Services Incorporated Gaithersburg, MD (041180)	509(a)(1) 10,000 00	10,000 00	0 00	0 00
<i>Development of options to improve health outcomes for children in Trenton</i> Thomas A Edison State College Trenton, NJ (038595)	509(a)(1) 7,395 00	0 00	7,395 00	0 00
<i>Project to enhance reporting on legal developments in tobacco</i> Tobacco Control Resource Center Inc Boston, MA (040463)	509(a)(1) 194,523 00	0 00	0 00	194,523 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Triangle Disability Advocates</i> Triad Disability Advocates Inc Raleigh, NC (041196)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Dental health education and treatment services for low-income persons</i> United Methodist Western Kansas Mexican-American Ministries Garden City, KS (039723)	509(a)(1)	277,871 00	86,815 00	0 00	191,056 00
<i>United Ministries</i> United Ministries Greenville, SC (041141)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>United Volunteer Caregivers</i> United Volunteer Caregivers, Inc Independence, WI (041162)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Fighting Back Community Initiatives to Reduce Demand for Illegal Drugs and Alcohol</i> United Way of San Antonio & Bexar County San Antonio, TX (039034)	509(a)(1)	282,028 00	192,481 00	0 00	89,547 00
<i>Technical assistance and direction for Smoke-Free Families Innovations to Stop Smoking During and Beyond Pregnancy</i> University of Alabama at Birmingham School of Medicine Birmingham, AL (037914)	509(a)(1)	353,638 00	351,686 00	1,952 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Health Professions Partnership Initiative</i> University of Alabama at Birmingham School of Medicine Birmingham,AL(038826)	509(a)(1)	298,670 00	63,550 00	0 00	235,120 00
<i>Evaluation of Healthy Nations. Reducing Substance Abuse Among Native American</i> University of Alaska Anchorage College of Business and Public Policy Anchorage,AK(037829)	509(a)(1)	281,856 00	149,020 00	0 00	132,836 00
<i>Colleagues in Caring. Regional Collaboratives for Nursing Work Force Development -- Phase II</i> University of Alaska Anchorage School of Nursing and Health Sciences Anchorage,AK(036959)	509(a)(1)	70,659 00	0 00	0 00	70,659 00
<i>Mapping the natural history of smoking and smoking cessation among pregnant women</i> University of Arizona Tucson,AZ(040672)	509(a)(1)	54,199 00	11,343 00	0 00	42,856 00
<i>Arkansas Southern Rural Access Program</i> University of Arkansas Foundation Inc Little Rock,AR(039338)	509(a)(1)	46,634 00	46,634 00	0 00	0 00
<i>The Robert Wood Johnson Clinical Scholars Program</i> University of Arkansas for Medical Sciences	509(a)(1)	13,488 00	0 00	13,488 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Little Rock, AR (037462)					
<i>Evaluating performance-based assessment of health care quality and its impact on public health</i>					
University of Arkansas for Medical Sciences Little Rock, AR (039190)	509(a)(1)	202,969 00	22,129 00	0 00	180,840 00
<i>Research on the causes and consequences of inter-ethnic violence in schools and the policies to control them</i>					
University of California, Berkeley Berkeley, CA (038647)	509(a)(1)	62,688 00	37,690 00	0 00	24,998 00
<i>Study of physician organizations and the management of chronic illness</i>					
University of California, Berkeley, School of Public Health Berkeley, CA (038690)	509(a)(1)	912,316 00	466,724 00	0 00	445,592 00
<i>Health Professions Partnership Initiative</i>					
University of California, Berkeley, School of Public Health Berkeley, CA (038829)	509(a)(1)	273,283 00	86,516 00	0 00	186,767 00
<i>Surveying state Medicaid programs' coverage of tobacco dependence treatments</i>					
University of California, Berkeley, School of Public Health Berkeley, CA (039266)	509(a)(1)	58,635 00	58,453 00	182 00	0 00

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<i>Improving palliative care in assisted living</i> University of California, Davis, School of Medicine Davis, CA(039176)	509(a)(1)	157,141 00	64,242 00	0 00	92,899 00
<i>Alcohol drinking onset as a prevention target</i> University of California, Irvine Irvine, CA(041107)	509(a)(1)	138,780 00	91,426 00	0 00	47,354 00
<i>Randomized controlled trial of a residents-as-teachers curriculum</i> University of California, Irvine, College of Medicine Irvine, CA(039185)	509(a)(1)	151,469 00	59,451 00	0 00	92,018 00
<i>Assessment of the Independent Choices Program</i> University of California, Los Angeles Los Angeles, CA(038348)	509(a)(1)	65,413 00	49,430 00	0 00	15,983 00
<i>Analyzing quality of care under varying features of managed care organizations</i> University of California, Los Angeles Los Angeles, CA(039285)	509(a)(1)	148,185 00	26,273 00	0 00	121,912 00
<i>Minority Medical Faculty Development Program -- Arleen F Brown, M D. -- supplemental support</i> University of California, Los Angeles, School of Medicine	509(a)(1)	18,524 00	10,764 00	0 00	7,760 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Los Angeles, CA(038561)					
<i>Support for five Clinical Scholars and two VA Fellows</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(038906)	509(a)(1)	260,321 00	260,321 00	0 00	0 00
<i>Parent expectations- doctor-parent communication and pediatrician antibiotic over-prescribing for upper respiratory infections</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(039189)	509(a)(1)	131,240 00	54,001 00	0 00	77,239 00
<i>Evaluating the long-term effects of the Child Health Initiative in Monroe County</i>					
University of California, Los Angeles, School of Public Health Los Angeles, CA(037419)	509(a)(1)	145,598 00	0 00	0 00	145,598 00
<i>Minority Medical Faculty Development Program - Tina Raine, M.D , M.P H - Supplemental Support</i>					
University of California, San Francisco San Francisco, CA(038542)	509(a)(1)	7,968 00	4,753 00	0 00	3,215 00



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<i>Strengthening the doctor-patient relationship through discussions about complementary and alternative medicine</i> University of California, San Francisco San Francisco, CA(039050)	509(a)(1)	152,812 00	75,619 00	0 00	77,193 00
<i>Continuing The Journal of the American Medical Association series on end-of-life care</i> University of California, San Francisco San Francisco, CA(039079)	509(a)(1)	21,356 00	19,038 00	2,318 00	0 00
<i>Creating a tobacco document archive</i> University of California, San Francisco San Francisco, CA(039166)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>The Robert Wood Johnson Clinical Scholars Program</i> University of California, San Francisco San Francisco, CA(039938)	509(a)(1)	27,358 00	27,284 00	74 00	0 00
<i>Managing a conference on generalism</i> University of California, San Francisco San Francisco, CA(039940)	509(a)(1)	35,726 00	0 00	0 00	35,726 00
<i>Study of tobacco product placement in entertainment media and tobacco industry involvement in political activity</i> University of California, San Francisco San Francisco, CA(039949)	509(a)(1)	162,941 00	0 00	0 00	162,941 00

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<i>The Robert Wood Johnson Executive Nurse Fellows Program</i> University of California, San Francisco, Center for the Health Professions San Francisco,CA(038610)	509(a)(1)	7,227,207 00	1,169,244 00	0 00	6,057,963 00
<i>Research on the potential effects of online pharmacies on the patient-provider relationship</i> University of California, San Francisco, Institute for Health Policy Studies San Francisco,CA(038851)	509(a)(1)	20,375 00	20,375 00	0 00	0 00
<i>Technical assistance and direction for Strengthening the Patient-Provider Relationship in a Changing Health Care Environment Initiative</i> University of California, San Francisco, School of Medicine San Francisco,CA(036824)	509(a)(1)	11,286 00	11,286 00	0 00	0 00
<i>Research on the effects of public and private policies on physician practice organization</i> University of Chicago Chicago, IL(038652)	509(a)(1)	81,869 00	0 00	0 00	81,869 00
<i>Empowering vulnerable diabetic patients in community health centers</i> University of Chicago Chicago, IL(039182)	509(a)(1)	158,995 00	0 00	0 00	158,995 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Research on the political and institutional transformation of the Medicaid program</i> University of Chicago Chicago, IL(040227)	509(a)(1)	22,783 00	0 00	0 00	22,783 00
<i>Support for five Clinical Scholars</i> University of Chicago, The Pritzker School of Medicine Chicago, IL(038905)	509(a)(1)	258,436 00	195,909 00	62,527 00	0 00
<i>Minority Medical Education Program</i> University of Chicago, The Pritzker School of Medicine Chicago, IL(039308)	509(a)(1)	900,000 00	0 00	0 00	900,000 00
<i>Technical assistance and direction for Healthy Nations Reducing Substance Abuse Among Native Americans</i> University of Colorado Health Sciences Center Denver, CO(037733)	509(a)(1)	22,803 00	0 00	22,803 00	0 00
<i>Symptom management at the end of life decreasing distress and improving quality of life</i> University of Colorado Health Sciences Center Denver, CO(039177)	509(a)(1)	192,950 00	43,657 00	0 00	149,293 00

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Health Professions Partnership Initiative University of Illinois at Chicago Chicago, IL(038823)		268,877 00	94,030 00	0 00	174,847 00
The Community Tool Box A computer information database and exchange network University of Kansas Center for Research Inc Lawrence, KS(035681)	509(a)(1)	334,492 00	281,992 00	0 00	52,500 00
Research Network on the Etiology of Tobacco Dependence University of Kentucky Research Foundation Lexington, KY(037740)	509(a)(1)	162,674 00	49,453 00	113,221 00	0 00
Cash and Counseling Demonstration and Evaluation initiative -- Supplemental funding University of Maryland Center on Aging College Park, MD(038750)	509(a)(1)	436,394 00	0 00	0 00	436,394 00
Technical assistance and direction for Cash and Counseling Demonstration and Evaluation University of Maryland Center on Aging College Park, MD(041307)	509(a)(1)	737,528 00	659,046 00	0 00	78,482 00
Minority Medical Faculty Development Program - Neil C Porter, M D - Supplemental Support University of Maryland, Baltimore,	509(a)(1)	7,760 00	0 00	0 00	7,760 00

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School of Medicine Baltimore, MD (038397)					
<i>Technical assistance and direction for the Workers' Compensation Health Initiative</i> University of Massachusetts Medical School Worcester, MA (038441)	509(a)(1)	40,670 00	0 00	0 00	40,670 00
<i>Technical assistance and direction for the Generalist Physician Faculty Scholars Program</i> University of Massachusetts Medical School Worcester, MA (038448)	509(a)(1)	28,670 00	479 00	28,191.00	0 00
<i>Consequences of adult-only exceptions to tobacco marketing regulations</i> University of Massachusetts at Boston Boston, MA (040427)	509(a)(1)	9,982 00	0 00	0 00	9,982 00
<i>Minority Medical Education Program</i> University of Medicine and Dentistry of New Jersey, New Jersey Medical School Newark, NJ (039094)	509(a)(1)	900,000 00	87,327 00	0 00	812,673 00
<i>Costs and benefits of prison-based treatment plus aftercare for drug-abusing offenders</i> University of Miami Miami, FL (041070)	509(a)(1)	126,840 00	49,142 00	0 00	77,698.00

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Planning activities for the Research Initiative on Health Insurance University of Michigan Ann Arbor,MI(039043)	509(a)(1)	11,915 00	11,915 00	0 00	0 00
Minority Medical Faculty Development Program -- Charles R Neal, Jr , M D , Ph.D. -- supplmental support University of Michigan Medical Center Ann Arbor,MI(038549)	509(a)(1)	7,760 00	0 00	0 00	7,760 00
Support for three Clinical Scholars and one VA Fellow University of Michigan Medical School Ann Arbor,MI(038903)	509(a)(1)	86,754 00	86,754 00	0 00	0 00
Prioritizing of consent for preventive services in generalist practice University of Michigan Medical School Ann Arbor,MI(039183)	509(a)(1)	153,977 00	44,517 00	0 00	109,460 00
Technical assistance and direction for Allies Against Asthma· A Program to Combine Clinical and Public Health Approaches to Chronic Illness University of Michigan School of Public Health Ann Arbor,MI(036822)	509(a)(1)	64,749 00	27,157 00	37,592 00	0 00

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<i>Tools and training to improve pediatric asthma management by clinicians</i>					
University of Michigan School of Public Health Ann Arbor, MI (037658)	509(a)(1)	1,424,107 00	0 00	0 00	1,424,107 00
<i>Evaluation of the Communities in Charge Initiative Financing and Delivering Health Care to the Uninsured Program</i>					
University of Michigan School of Public Health Ann Arbor, MI (038730)	509(a)(1)	967,808 00	0 00	0 00	967,808 00
<i>Study of the causes and consequences of the HMO underwriting cycle</i>					
University of Minnesota Minneapolis, MN (039397)	509(a)(1)	10,012 00	10,012 00	0 00	0 00
<i>Partners with Tobacco Use Research Centers Advancing Transdisciplinary Science and Policy Studies -- Communications</i>					
University of Minnesota Minneapolis, MN (039795)	509(a)(1)	4,898 00	4,898 00	0 00	0 00
<i>Monitoring the uninsured The states' perspective</i>					
University of Minnesota School of Public Health Minneapolis, MN (038846)	509(a)(1)	1,367,775 00	0 00	0 00	1,367,775 00

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<i>State policy fellowships in long-term care</i> University of Minnesota School of Public Health Minneapolis, MN(038926)	509(a)(1)	281,309 00	164,008 00	0 00	117,301 00
<i>Health Policy Fellowships Program - Kristofer Hagglund, Ph.D.</i> University of Missouri-Columbia Columbia, MO(039288)	509(a)(1)	7,698 00	6,803 00	895 00	0 00
<i>Oral health care for indigent children</i> University of Missouri-Kansas City School of Dentistry Kansas City, MO(039728)	509(a)(1)	253,775 00	80,448 00	0 00	173,327 00
<i>Grantee communications efforts</i> University of Montana Missoula, MT(041114)	509(a)(1)	19,712 00	14,712 00	0 00	5,000 00
<i>Minority Medical Faculty Development Program -- Giselle Corbie-Smith, M D</i> University of North Carolina at Chapel Hill Chapel Hill, NC(038407)	509(a)(1)	315,708 00	68,060 00	0 00	247,648 00
<i>Identifying barriers to physical activity among Hispanic women</i> University of North Carolina at Chapel Hill Chapel Hill, NC(039361)	509(a)(1)	6,607 00	6,564 00	43 00	0 00



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<i>Minority Medical Faculty Development Program</i>					
<i>-- Fellow, Tamera Coyne-Beasley, M D</i>					
University of North Carolina at Chapel Hill School of Medicine Chapel Hill,NC(038408)	509(a)(1)	182,700 00	17,082 00	0 00	165,618 00
<i>Support for four Clinical Scholars</i>					
University of North Carolina at Chapel Hill School of Medicine Chapel Hill,NC(038902)	509(a)(1)	221,660 00	84,637 00	137,023 00	0 00
<i>Evaluation of the Southern Rural Access Program</i>					
University of North Carolina at Chapel Hill, Cecil G Sheps Center for Health Services Research Chapel Hill,NC(036829)	509(a)(1)	787,555 00	313,774 00	0 00	473,781 00
<i>Smoke-Free Families National Dissemination Office</i>					
University of North Carolina at Chapel Hill, Cecil G Sheps Center for Health Services Research Chapel Hill,NC(038601)	509(a)(1)	122,657 00	0 00	0 00	122,657 00
<i>Predicting and preventing child neglect</i>					
University of Notre Dame Notre Dame,IN(037224)	509(a)(1)	524,002 00	252,444 00	0 00	271,558 00

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<i>Minority Medical Faculty Development Program</i>					
<i>- Jose A. Camacho, M D</i>					
University of Oklahoma Health Sciences Center Oklahoma City,OK(038662)	509(a)(1)	319,725 00	47,546 00	0 00	272,179 00
<i>Health Professions Partnership Initiative</i>					
University of Oklahoma Health Sciences Center Oklahoma City,OK(038827)	509(a)(1)	236,412 00	20,367.00	0 00	216,045 00
<i>Conceptualizing and measuring activated consumerism A prerequisite to action</i>					
University of Oregon Eugene,OR(040162)	509(a)(1)	19,855 00	0 00	0 00	19,855 00
<i>Response to policy for addictive substances Opium in the Netherlands Indies and cigarettes in the United States</i>					
University of Pittsburgh Pittsburgh, PA(040558)	509(a)(1)	9,388 00	0 00	0 00	9,388 00
<i>Evaluating the Small Agency Building Initiative</i>					
University of Pittsburgh School of Education Pittsburgh, PA(039211)	509(a)(1)	31,560 00	21,777 00	0 00	9,783 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Improving depression treatment in primary care</i> University of Pittsburgh School of Medicine Pittsburgh, PA(040861)	509(a)(1)	399,253 00	193,958 00	0 00	205,295 00
<i>Development and evaluation of motivational enhancements for a stage-based, expert system-driven smoking cessation for low-income pregnant women</i> University of Rhode Island Kingston, RI(040673)	509(a)(1)	66,514 00	0 00	66,514 00	0 00
<i>Health Professions Partnership Initiative</i> University of South Carolina Columbia, SC(038825)	509(a)(1)	295,069 00	0 00	0 00	295,069 00
<i>Turning Point Collaboration for a New Century in Public Health -- State Collaborative Funds</i> University of South Carolina Columbia, SC(039372)	509(a)(1)	187,500 00	90,347 00	0 00	97,153 00
<i>Oral health care for the homeless in Los Angeles</i> University of Southern California Los Angeles, CA(039724)	509(a)(1)	386,145 00	121,838 00	0 00	264,307 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Efficacy of motivational enhancement and physiologic for prenatal smoking cessation</i> University of Texas Health Science Center at Houston Houston, TX(040674)	509(a)(1)	589,867 00	150,442 00	0 00	439,425.00
<i>East Texas Southern Rural Access Program</i> University of Texas Medical Branch at Galveston Galveston, TX(039339)	509(a)(1)	439,339 00	439,339 00	0.00	0 00
<i>SmokeLess States Statewide Tobacco Prevention and Control Initiatives</i> University of Virginia School of Medicine Charlottesville, VA(040587)	509(a)(1)	15,094 00	2,297 00	12,797 00	0 00
<i>Prescription benefit comprehensiveness and costs of care in elderly persons with chronic illness The Medicare enrollee drug study</i> University of Washington Seattle, WA(040540)	509(a)(1)	10,000 00	0 00	0 00	10,000.00
<i>Biochemical feedback and benefits expansion for smoking cessation. Sustained treatments over the prenatal period (STOPP)</i> University of Washington Seattle, WA(040664)	509(a)(1)	548,134 00	2,463 00	435,212 00	110,459 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Support for five Clinical Scholars and two VA Fellows</i>					
University of Washington School of Medicine Seattle,WA(038901)	509(a)(1)	281,273 00	267,122 00	14,151 00	0 00
<i>Evaluating an alcohol screening program in a high-risk female population</i>					
University of Washington School of Medicine Seattle,WA(039180)	509(a)(1)	180,836 00	37,600 00	0 00	143,236 00
<i>Partners with Tobacco Use Research Centers Advancing Transdisciplinary Science and Policy Studies -- Communications</i>					
University of Wisconsin-Madison Madison,WI(040629)	509(a)(1)	10,574 00	10,536 00	38 00	0 00
<i>Supporting state cancer pain initiatives</i>					
University of Wisconsin-Madison Medical School Madison,WI(037589)	509(a)(1)	326,064.00	63,200 00	0 00	262,864 00
<i>Research on the impact of Medicaid managed care on access to care and service use</i>					
Urban Institute Washington,DC(038702)	509(a)(2)	66,252 00	29,177 00	0 00	37,075 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Research on the working uninsured, their dependents, and insurance reform on their behalf</i>					
Urban Institute Washington, DC (039135)	509(a)(2)	240,401 00	184,225 00	0 00	56,176 00
<i>Researching the incidence of employer premium payments among small firms</i>					
Urban Institute Washington, DC (039851)	509(a)(2)	9,035 00	0 00	0 00	9,035 00
<i>Developing strategies to recruit and retain frontline workers in long-term care</i>					
Urban Institute Washington, DC (040522)	509(a)(2)	79,267 00	61,340 00	0 00	17,927 00
<i>Technological congestive heart failure disease management for the elderly</i>					
Valley Home Care Inc Paramus, NJ (040741)	509(a)(2)	156,290 00	133,136.00	0 00	23,154.00
<i>Turning Point Collaborating for a New Century in Public Health</i>					
Virginia Hospital Research and Education Foundation Richmond, VA (039007)	509(a)(3)	579,244 00	209,651 00	0 00	369,593 00
<i>Establishment of a school-based health center for at-risk youth</i>					
Visiting Nurse Association of Central Jersey Community Health Center Inc	509(a)(1)	215,259 00	41,040 00	0 00	174,219 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Asbury Park, NJ(040620)</i>					
<i>Technical assistance and direction for the Home Care Research Initiative Visiting Nurse Service of New York New York, NY(037051)</i>					
	509(a)(1)	37,895 00	37,672 00	223 00	0 00
<i>Conducting inventory and profiling of successful community strategies and best practices to support elder health and well-being Visiting Nurse Service of New York New York, NY(038482)</i>					
	509(a)(1)	82,893 00	58,076 00	0 00	24,817 00
<i>Implementing benchmarks for elder-friendly supportive communities -- Phase II Visiting Nurse Service of New York New York, NY(040564)</i>					
	509(a)(1)	500,760 00	426,662 00	0 00	74,098 00
<i>Providing quality end-of-life care to inmates Volunteers of America, Inc Alexandria, VA(038866)</i>					
	509(a)(1)	25,000 00	24,639 00	361 00	0 00
<i>Marketplace radio's Health Desk on health and health care issues WGBH Educational Foundation Boston, MA(038193)</i>					
	509(a)(1)	383,132 00	253,913 00	0 00	129,219 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Adult day services census Wake Forest University School of Medicine Winston-Salem, NC(037535)	509(a)(1)	20,055 00	0 00	0 00	20,055 00
Technical assistance and direction for the Substance Abuse Policy Research Program Wake Forest University School of Medicine Winston-Salem, NC(038749)	509(a)(1)	101,732.00	74,468 00	27,264 00	0 00
The safety check--violence prevention in the context of safety Wake Forest University School of Medicine Winston-Salem, NC(039192)	509(a)(1)	134,155 00	58,882 00	0 00	75,273 00
Employer leadership initiative on alcohol and drug abuse Washington Business Group on Health Washington, DC(038957)	509(a)(1)	214,533 00	214,533 00	0 00	0 00
Research on the evolution of self-insurance in an era of managed care Wayne State University Detroit, MI(039886)	509(a)(1)	227,090 00	197,278 00	0 00	29,812 00
Observational study to understand the personal meaning and social implications of smoking West Virginia University Research	509(a)(3)	40,105 00	0 00	0 00	40,105 00



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Corporation Morgantown, WV (040676)					
<i>Community-based health and wellness outreach program for at-risk, low-income elderly</i>					
White Crane Wellness Center Inc Chicago, IL (039717)	509(a)(1)	163,385 00	97,616 00	0 00	65,769 00
<i>Winnsboro Living at Home Block Nurse Program</i>					
Winnsboro Living at Home/Block Nurse Program Inc Winnsboro, TX (041151)	509(a)(1)	10,000 00	10,000 00	0 00	0 00
<i>Turning Point Collaboration for a New Century in Public Health--State Collaborative Funds</i>					
Wisconsin Public Health Association Inc Madison, WI (039760)	509(a)(2)	91,621 00	52,146 00	0 00	39,475 00
<i>Program to improve services for drug-exposed infants</i>					
Women and Infants Hospital of Rhode Island Providence, RI (039729)	509(a)(1)	153,176 00	67,761 00	0 00	85,415 00
<i>Women's Project</i>					
Women's Project Little Rock, AR (041184)	509(a)(1)	10,000 00	10,000 00	0 00	0 00

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<i>Minority Medical Faculty Development Program</i>					
<i>-- Robert S. Hoover, M D.</i>					
Yale University New Haven,CT(038545)	509(a)(1)	47,470 00	47,113 00	0 00	357 00
<i>Partners with Tobacco Use Research Centers Advancing Transdisciplinary Science and Policy Studies -- Communications</i>					
Yale University New Haven,CT(039786)	509(a)(1)	9,957 00	9,584 00	373 00	0 00
<i>Minority Medical Faculty Development Program</i>					
<i>-- Fellow, Marietta Vazquez, M D</i>					
Yale University School of Medicine New Haven,CT(038411)	509(a)(1)	182,747 00	0 00	0 00	182,747 00
<i>Health Professions Partnership Initiative</i>					
Yale University School of Medicine New Haven,CT(038824)	509(a)(1)	314,605 00	47,518 00	0 00	267,087 00
<i>Support for three Clinical Scholars and two VA Fellows</i>					
Yale University School of Medicine New Haven,CT(038900)	509(a)(1)	209,895 00	99,136 00	0 00	110,759 00
<i>Determining the health-related risks of alcohol use in older adults</i>					
Yale University School of Medicine New Haven,CT(039187)	509(a)(1)	150,000 00	29,171 00	0 00	120,829 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Development of a typology of risk for child health based on social and medical factors</i>					
Yeshiva University, Albert Einstein					
College of Medicine					
Bronx, NY (038655)					
	509(a)(1)	79,082 00	12,809 00	0.00	66,273 00
<b>GRAND TOTAL</b>		114,606,313.00	41,963,850.00	4,190,393.00	68,452,070.00

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<i>HMO Workgroup on Care Management</i> AAHP Foundation Washington, DC (037564)	509(a) (2)	39,310 00	39,309 00	1 00	0 00
<i>Covering Kids· A National Health Access Initiative for Low-Income, Uninsured Children</i> ABC for Health Incorporated Madison, WI (035757)	509(a) (1)	124,370 00	50,213 00	0 00	74,157 00
<i>Colleagues in Caring Regional Collaboratives for Nursing Work Force Development -- Phase II</i> AZHHA Education Foundation Phoenix, AZ (036960)	509(a) (1)	615 00	615 00	0 00	0 00
<i>Technical assistance and direction under the State Coverage Initiatives</i> AcademyHealth Washington, DC (030251)	509(a) (1)	2,027,893 00	0 00	0 00	2,027,893 00
<i>National Health Care Purchasing Institute</i> AcademyHealth Washington, DC (036662)	509(a) (1)	4,775,056 00	2,036,775 00	0 00	2,738,281 00
<i>Improving the quality of medical education through national accreditation</i> Accreditation Council for Graduate Medical Education Chicago, IL (034768)	509(a) (2)	333,594 00	0 00	0 00	333,594 00

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<i>Information clearinghouse for Medicare choices</i>					
American Association of Homes and Services for the Aging Washington,DC(037817)	509(a)(2)	1,454,556 00	697,915 00	0 00	756,641 00
<i>TAD for A Matter of Degree Reducing High-Risk Drinking Among College Students</i>					
American Medical Association Chicago,IL(036491)	ER	0 00	59,329 00	-59,329 00	0 00
<i>Program to train physicians in end-of-life care</i>					
American Medical Association Chicago,IL(036767)	ER	40,000 00	32,232 00	7,768 00	0 00
<i>Organized medicine summit on school and youth violence</i>					
American Medical Association Chicago,IL(037225)	ER	20,000 00	17,745 00	2,255 00	0 00
<i>Roundtable on initiatives for children, families, and communities</i>					
Aspen Institute, Inc , The Queenstown,MD(031276)	509(a)(2)	125,000 00	125,000 00	0 00	0 00
<i>School-based program to reduce pregnancy and behavioral risks among at-risk youth</i>					
Atlantic County Atlantic City,NJ(037971)	509(a)(1)	70,948 00	0 00	0 00	70,948 00

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<i>Health Policy Fellowships Program</i> Baylor College of Medicine Houston, TX (036921)	509(a)(1)	7,474 00	7,474 00	0 00	0 00
<i>Minority Medical Faculty Development Program</i> - Tracie Collins, M D Baylor College of Medicine Houston, TX (038406)	509(a)(1)	182,596 00	38,812 00	0 00	143,784 00
<i>Consequences of the 1998 drive-up liquor window closure in New Mexico</i> Behavioral Health Research Center of the Southwest Albuquerque, NM (037371)	509(a)(1)	25,110 00	25,110 00	0 00	0 00
<i>Strengthening the governance of voluntary health organizations</i> BoardSource Washington, DC (036329)	509(a)(1)	50,000 00	50,000 00	0 00	0 00
<i>Educational research into the effectiveness of electronically delivered curriculum for third-year medical students</i> Boston University School of Medicine Boston, MA (036906)	509(a)(1)	96,529 00	57,822 00	0 00	38,707 00
<i>Evaluation of the telephone-based Smokers' Quitline</i> Boston University School of Public Health Boston, MA (036764)	509(a)(1)	65,034 00	0 00	0 00	65,034 00

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<i>Study on the influence of managed care on physician scope of practice - Health Tracking Joint Solicitation</i>					
Boston University School of Public Health Boston, MA(038091)	509(a)(1)	6,030 00	6,030 00	0 00	0 00
<i>Research of the effects of direct-to-consumer drug advertising on patient-provider relationships</i>					
Boston University School of Public Health Boston, MA(038186)	509(a)(1)	8,954 00	8,350 00	604 00	0 00
<i>Implementation of the SMART Moves program to prevent risky behaviors among inner-city minority youth</i>					
Boys' and Girls' Clubs of Newark, Inc Newark, NJ(037966)	509(a)(1)	65,137 00	39,590 00	0 00	25,547 00
<i>Evaluation of Fighting Back -- The Second Phase of Program Implementation</i>					
Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA(033874)	509(a)(1)	23,832 00	23,832 00	0 00	0 00
<i>Research on diseases for which there are scientific disputes and public debate over environmental causes</i>					
Brown University	509(a)(1)	34,661 00	34,661 00	0 00	0 00

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Providence, RI (036273)					
<i>Building consensus and public awareness activities for a national drug policy based on medicine and public health</i>					
Brown University Center for Alcohol and Addiction Studies Providence, RI (037544)	509(a)(1)	378,578 00	339,938 00	0 00	38,640 00
<i>Monitoring national, state, and local indicators of end-of-life care</i>					
Brown University Center for Gerontology & Health Care Research Providence, RI (037188)	509(a)(1)	1,204,608 00	450,820 00	0 00	753,788 00
<i>Establishing a statewide collaborative effort to improve end-of-life care</i>					
California Health Foundation and Trust Sacramento, CA (037784)	509(a)(3)	64,998 00	64,998 00	0 00	0 00
<i>Increasing substance abuse screening and referral rates in an independent practice association</i>					
Case Western Reserve University Cleveland, OH (037374)	509(a)(1)	50,486 00	0 00	0 00	50,486 00
<i>Evaluation of the Cleveland Eastern Suburban Born to Learn Program</i>					
Case Western Reserve University School of Medicine Cleveland, OH (037506)	509(a)(1)	391,571 00	104,547 00	0 00	287,024 00



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<i>Outreach program for Native Americans and other rural citizens with substance abuse and mental health problems</i> Catholic Social Service of the Diocese of Rapid City Rapid City, SD(037321)	509(a)(1)	98,640 00	62,809 00	0 00	35,831.00
<i>Technical assistance and grants for the Medicaid Managed Care Program</i> Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ(036235)	509(a)(3)	19,912,781 00	0 00	19,912,781 00	0 00
<i>Exploring barriers to financing and treating pediatric asthma</i> Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ(037659)	509(a)(3)	247,845 00	31,482 00	216,363 00	0 00
<i>Technical assistance and direction for Improving Asthma Care for Children</i> Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ(037702)	509(a)(3)	42,337 00	0 00	42,337 00	0 00
<i>Expansion of a news service on civic engagement</i> Center for Living Democracy, Inc Brattleboro, VT(037387)	509(a)(2)	75,003 00	0 00	75,003 00	0 00

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<i>Improving access to health care in underserved areas of West Virginia</i> Center for Rural Health Development Inc Dunbar, WV(037776)	509(a)(1)	118,293 00	118,293 00	0 00	0 00
<i>Community, provider, and patient partnership to improve asthma care</i> Chicago/Cook County Community Health Council Board, Inc Chicago, IL(037331)	509(a)(1)	96,432 00	60,121 00	0 00	36,311 00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i> Children's Defense Fund Saint Paul, MN(035752)	509(a)(1)	42,099 00	30,956 00	11,143 00	0 00
<i>Replication of the Nurse Home Visiting Program</i> Children's Hospital Association Denver, CO(035369)	509(a)(1)	5,913,247 00	2,352,290 00	0 00	3,560,957 00
<i>Development of a screening instrument to assess adolescents at risk for substance abuse in primary care settings</i> Children's Hospital Corporation Boston, MA(036126)	509(a)(1)	15,688 00	0 00	0 00	15,688 00

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Evaluation of a new alcohol policy for Massachusetts state colleges Children's Hospital Corporation Boston, MA (037858)	509(a)(1)	38,497 00	0 00	0.00	38,497 00
Post mortem meeting and planning study on natural disasters in Texas City of San Antonio, San Antonio Metropolitan Health District San Antonio, TX (036183)	509(a)(1)	163,450 00	108,446 00	55,004 00	0 00
Dental office-based tobacco cessation interventions Columbia University New York, NY (036025)	509(a)(1)	41,134 00	41,134 00	0 00	0 00
Study to evaluate the potential for competition policy to protect and improve quality in the health care system Columbia University New York, NY (036269)	509(a)(1)	24,105 00	24,105 00	0 00	0 00
Minority Medical Faculty Development Program - Pamela Y Collins, M D - Supplemental Support Columbia University New York, NY (038390)	509(a)(1)	3,068 00	3,068 00	0 00	0 00

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<i>Minority Medical Faculty Development Program</i>					
<i>- Gustavo del Toro, M D</i>					
Columbia University College of Physicians & Surgeons New York, NY(035941)	509(a)(1)	93,849 00	0 00	93,849 00	0 00
<i>Evaluation of Medicare managed care in a predominantly minority community</i>					
Columbia University College of Physicians & Surgeons New York, NY(036830)	509(a)(1)	54,503 00	0 00	0 00	54,503 00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Commonwealth of Virginia Department of Social Services Richmond, VA(036631)	509(a)(1)	177,727 00	164,287 00	0 00	13,440 00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Community Health Councils Inc Los Angeles, CA(035739)	509(a)(1)	268,585 00	268,576 00	9 00	0 00
<i>Colleagues in Caring. Regional Collaboratives for Nursing Work Force Development -- Phase II</i>					
Connecticut League for Nursing Inc Wallingford, CT(036964)	509(a)(2)	5,000 00	5,000 00	0 00	0 00

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<i>Community-based hospitalization reduction in seven high-risk disease categories</i>					
Coordinated Care Network Pittsburgh, PA (037334)	509(a) (2)	11,914 00	11,914 00	0 00	0 00
<i>Minority Medical Faculty Development Program - Oluwatoyin O. Shonukan, M.D - Supplemental Support</i>					
Cornell University, Joan and Sanford I Weill Medical College New York, NY (038401)	509(a) (1)	1,188 00	0 00	1,188 00	0 00
<i>Planning project to provide community-based primary care to low-income persons</i>					
Curamericas Raleigh, NC (034159)	509(a) (2)	0 00	9,940 00	-9,940 00	0 00
<i>Monitoring the performance of local and regional health care systems</i>					
Dartmouth Medical School Hanover, NH (036962)	509(a) (1)	3,333,134 00	446,684 00	0 00	2,886,450 00
<i>Evaluating attitudes about alcohol and tobacco use in young children</i>					
Dartmouth-Hitchcock Medical Center Hanover, NH (037642)	509(a) (1)	36,383 00	27,507 00	0 00	8,876 00
<i>Minority Medical Faculty Development Program - Alvin F Wells, M D , Ph.D</i>					
Duke University Medical Center Durham, NC (037211)	509(a) (1)	132,644 00	0 00	0 00	132,644 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Health care utilization of carpenters with substance abuse diagnoses and their dependents</i>					
Duke University Medical Center Durham, NC (037892)	509(a) (1)	3,617 00	3,617 00	0 00	0 00
<i>Study of the impact of physician communication on patient satisfaction and trust in a managed care setting</i>					
Duke University Medical Center Durham, NC (038218)	509(a) (1)	101,597 00	68,665 00	0 00	32,932 00
<i>Family Support Services Program -- for the Washington States Initiative</i>					
Edmonds Community College Lynnwood, WA (036055)	509(a) (1)	25,000 00	25,000 00	0 00	0 00
<i>Minority Medical Faculty Development Program - Sheryl L Henderson, M D , Ph D - Supplemental Support</i>					
Emory University Atlanta, GA (038388)	509(a) (1)	13,383 00	9,263 00	0 00	4,120 00
<i>PRISM Awards Encouraging accurate depictions of substance abuse and addiction in entertainment industry products</i>					
Entertainment Industries Council Incorporated Reston, VA (036504)	509(a) (1)	128,077 00	0 00	0 00	128,077 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Program to move youth substance abusers to sobriety and economic self-sufficiency</i> Family Violence Prevention Services, Inc San Antonio, TX(037320)	509(a)(1)	232,191 00	102,303 00	0 00	129,888 00
<i>Understanding citizen involvement in the development of community capacity an exploratory study</i> Florida Atlantic University Fort Lauderdale, FL(037087)	509(a)(1)	45,736 00	0 00	0 00	45,736 00
<i>Technical Assistance and Direction Healthy Kids Replication Program</i> Florida Healthy Kids Corporation Tallahassee, FL(033269)	509(a)(1)	30,979 00	0 00	0 00	30,979 00
<i>Establishment of a statewide collaborative effort to improve end-of-life care</i> Florida Hospices and Palliative Care, Inc Tallahassee, FL(037917)	509(a)(1)	45,471 00	35,000 00	0 00	10,471 00
<i>Electronic data access program</i> Foundation Center New York, NY(034032)	509(a)(1)	5,000 00	5,000 00	0 00	0 00
<i>Establishment of a statewide end-of-life care leadership task force</i> Foundation for Healthy Communities Concord, NH(037881)	509(a)(3)	211,549 00	181,550 00	0 00	29,999 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>The effects of policies, guidelines, and other factors on training of pediatric residents in tobacco intervention</i> Foundation of the University of Medicine and Dentistry of New Jersey Somerset, NJ(036650)	509(a)(3)	6,153 00	301 00	5,852 00	0 00
<i>Naltrexone for Alcoholism. Factors influencing the use of a new pharamacotherapy</i> Friends Research Institute, Inc Baltimore, MD(037367)	509(a)(1)	84,590 00	84,548 00	42 00	0 00
<i>Establishment of a palliative care education center</i> General Hospital Corporation-Massachusetts General Hospital Boston, MA(034352)	509(a)(1)	387,231 00	272,704 00	0 00	114,527 00
<i>Minority Medical Faculty Development Program -- Randall Y Grimes, M D , Ph D</i> General Hospital Corporation-Massachusetts General Hospital Boston, MA(037297)	509(a)(1)	162,874 00	0 00	162,874 00	0 00
<i>Minority Medical Faculty Development Program - Christopher Wright, M D</i> General Hospital Corporation-Massachusetts General	509(a)(1)	182,700 00	36,501 00	0 00	146,199 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Hospital Boston, MA (038417)					
National Health Policy Forum George Washington University Washington, DC (030252)					
	509(a) (1)	1,444,411 00	3,983 00	0 00	1,440,428 00
TAD Making the Grade- State/Local Partnerships for School-Based Health Ctrs and School-Based Health Care Resource Center George Washington University Washington, DC (034037)					
	509(a) (1)	0 00	13,604 00	-13,604 00	0 00
Project to increase access to health coverage for persons with chronic disabling conditions George Washington University Medical Center Washington, DC (036250)					
	509(a) (1)	151,816 00	133,209 00	18,607 00	0 00
Technical Assistance and Direction for the Minority Medical Faculty Development Program George Washington University Medical Center Washington, DC (037361)					
	509(a) (1)	152,216 00	0 00	152,216 00	0 00
Colleagues in Caring Regional Collaboratives for Nursing Work Force Development -- Phase II Georgetown University School of Nursing and Health Studies					
	509(a) (1)	3,561 00	0 00	0 00	3,561 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Washington, DC (036965)					
<i>Research on the national policy decision-making process for health research</i>					
Georgetown University, Kennedy Institute of Ethics Washington, DC (036295)	509(a)(1)	49,849.00	0 00	0 00	49,849 00
<i>Center for the Advancement of Social Marketing</i>					
Georgetown University, Robert Emmett McDonough School of Business Washington, DC (034772)	509(a)(1)	65,560 00	53,620 00	11,940 00	0 00
<i>A Matter of Degree Reducing High-Risk Drinking Among College Students</i>					
Georgia Tech Research Corporation Atlanta, GA (037547)	509(a)(3)	570,997 00	317,317 00	0 00	253,680 00
<i>Family Support Services Program--the Connecticut States Initiative</i>					
Governor's Partnership to Protect Connecticut's Workforce Inc d/b/a DRUGS DON'T WORK! Hartford, CT (036670)	509(a)(2)	119,049 00	20,848 00	0 00	98,201 00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Great Basin Primary Care Association Carson City, NV (035754)	509(a)(1)	103,940 00	103,940 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Minority Medical Faculty Development Program</i>					
<i>- Keith D Crawford, M D., Ph D</i>					
Harvard Medical School Boston,MA(036626)	509(a)(1)	103,740 00	51,457 00	0 00	52,283 00
<i>Technical Assistance and Direction</i>					
<i>Partnerships for Quality Education--Phase II</i>					
Harvard Pilgrim Health Care Inc Boston,MA(036028)	509(a)(1)	74,360 00	55,064 00	19,296 00	0 00
<i>Partnerships for Quality Education</i>					
Harvard Pilgrim Health Care Inc Boston,MA(036994)	509(a)(1)	5,223,650 00	2,189,902 00	0 00	3,033,748 00
<i>Massachusetts Tobacco Control Research</i>					
<i>Training Program</i>					
Harvard University School of Public Health Boston,MA(034916)	509(a)(1)	17,644 00	17,593 00	51 00	0 00
<i>Research and essays on the need for new</i>					
<i>systems to ensure health care safety</i>					
Harvard University School of Public Health Boston,MA(036270)	509(a)(1)	27,032 00	2,042 00	0 00	24,990 00
<i>Covering Kids A National Health Access</i>					
<i>Initiative for Low-Income, Uninsured</i>					
<i>Children</i>					
Hawaii Primary Care Association Honolulu,HI(035741)	509(a)(1)	196,493 00	193,846 00	2,647 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i> Health Research & Educational Trust of New Jersey Princeton, NJ (035755)	509(a) (2)	86,587 00	77,928 00	3,352 00	5,307 00
<i>Project to identify and disseminate excellent End-of-Life Care models</i> Health Research and Educational Trust Washington, DC (036337)	509(a) (3)	79,830 00	0 00	0 00	79,830 00
<i>Support for Tobacco Control Journal</i> Health Research, Inc Buffalo, NY (036461)	509(a) (1)	75,445 00	75,348 00	97 00	0 00
<i>Informing consumers about the relative health risks of different nicotine delivery products</i> Health Research, Inc Buffalo, NY (037540)	509(a) (1)	34,938 00	0 00	0 00	34,938 00
<i>Medicaid/Medicare Integration Project</i> Health Research, Inc Rensselaer, NY (038032)	509(a) (1)	29,647 00	0 00	0 00	29,647 00
<i>Establishing a statewide effort to improve end-of-life care</i> HealthInsight Salt Lake City, UT (038455)	509(a) (1)	147,064 00	117,064 00	0 00	30,000 00

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<i>Colleagues in Caring. Regional Collaboratives for Nursing Work Force Development</i>					
Idaho Commission for Nursing and Nursing Education Inc Boise, ID(036967)	509(a)(2)	5,000 00	5,000 00	0 00	0 00
<i>Support for the ongoing activities of the Independent Sector</i>					
Independent Sector Washington, DC(036809)	509(a)(1)	100,000 00	100,000 00	0 00	0 00
<i>Mental health and substance abuse outreach program for homeless persons</i>					
Interfaith Council for the Homeless Chicago, IL(037318)	509(a)(1)	38,636 00	38,636 00	0 00	0 00
<i>Minority Medical Faculty Development Program</i>					
-- Emid R Neptune, M D Johns Hopkins University School of Medicine Baltimore, MD(037295)	509(a)(1)	142,111 00	115,483 00	0 00	26,628 00
<i>Minority Medical Faculty Development Program</i>					
- Ronald Rodriguez, M D , Ph D - Supplemental Support Johns Hopkins University School of Medicine Baltimore, MD(038391)	509(a)(1)	18,524 00	15,309 00	0 00	3,215 00

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<i>Minority Medical Faculty Development Program</i>					
<i>- Kevin B. Johnson, M D - Supplemental Report</i>					
Johns Hopkins University School of Medicine Baltimore, MD(038396)	509(a)(1)	5,908 00	5,865 00	43 00	0 00
<i>Secondary analysis of data from Community Tracking to determine how managed care affects the patient-provider relationship</i>					
Johns Hopkins University, Bloomberg School of Public Health Baltimore, MD(036484)	509(a)(1)	67,528 00	67,527 00	1 00	0 00
<i>Research and communications initiative on meeting the needs of those with chronic conditions in the 21st century</i>					
Johns Hopkins University, Bloomberg School of Public Health Baltimore, MD(037049)	509(a)(1)	2,013,269 00	1,001,598 00	0 00	1,011,671 00
<i>Establishing a statewide program to improve the accessibility of quality end-of-life care</i>					
Kentucky Hospital Research and Education Foundation Louisville, KY(038202)	509(a)(3)	126,135 00	88,526 00	0 00	37,609 00

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	TAX STATUS	AMOUNT	PAYMENTS	CANCELLATIONS	DEFERRED TO
		DEFERRED AT Dec 31 2001			
<i>Comprehensive medical and mental health services outreach for homeless and at-risk youth</i>					
Lane County Eugene, OR(037322)	509(a)(1)	91,495 00	60,069.00	0 00	31,426 00
<i>Minority Medical Faculty Development Program - Vincent Freeman, M D - Supplemental Support</i>					
Loyola University Medical Center Maywood, IL(038394)	509(a)(1)	7,760 00	4,000 00	0 00	3,760 00
<i>Colleagues in Caring Regional Collaboratives for Nursing Work Force Developmentn -- Phase II</i>					
MHA Health, Research and Educational Foundation, Inc Jackson, MS(036971)	ER	8,312 00	8,312 00	0 00	0 00
<i>County-wide project to improve access for at-risk pregnant and parenting Latinas</i>					
Marin Community Clinic Greenbrae, CA(037324)	509(a)(1)	167,790 00	116,990 00	0 00	50,800 00
<i>Colleagues in Caring Regional Collaboratives for Nursing Work Force Development -- Phase II</i>					
Maryland Nurses Foundation Inc Linthicum, MD(036968)	509(a)(1)	5,000 00	5,000 00	0 00	0 00

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<i>Development of the National Resource Center for End-of-Life Physician Education</i> Medical College of Wisconsin Inc Milwaukee, WI (036547)	509(a) (1)	121,346 00	113,950 00	7,396 00	0 00
<i>Improving residency training in end-of-life care</i> Medical College of Wisconsin Inc Milwaukee, WI (036669)	509(a) (1)	95,826 00	28,922 00	0 00	66,904 00
<i>Establishment of a statewide collaborative effort to improve end-of-life care</i> Metropolitan Area Agency on Aging Inc St Paul, MN (037635)	509(a) (1)	44,514 00	44,454 00	60 00	0 00
<i>Developing a statewide education program to improve end-of-life care</i> Michigan Hospice Organization Lansing, MI (038452)	509(a) (2)	145,315 00	100,315 00	0 00	45,000 00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i> Michigan Public Health Institute Okemos, MI (035588)	509(a) (1)	100,000 00	100,000 00	0 00	0 00
<i>Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development -- Phase II</i> Minnesota State Colleges and Universities	509(a) (1)	7,065 00	7,065 00	0 00	0 00



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Saint Paul, MN(036970)					
<i>Covering Kids· A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Mississippi Forum on Children and Families Inc Jackson, MS(035592)	509(a)(1)	52,977 00	52,977 00	0 00	0 00
<i>Research and outreach communications activities for Missoula demonstration project on the quality of life's end</i>					
Missoula Demonstration Project Inc Missoula, MT(036677)	509(a)(1)	69,914 00	69,914 00	0 00	0 00
<i>Chronic and end-of-life care for elderly native Hawaiian's</i>					
Molokai General Hospital Kaunakakai, HI(037333)	509(a)(1)	288,790 00	124,317 00	0 00	164,473 00
<i>Colleagues in Caring Regional Collaboratives for Nursing Work Force Development</i>					
Montana State University Foundation Bozeman, MT(036974)	509(a)(3)	5,526 00	0 00	0 00	5,526 00
<i>Center to Advance Palliative Care</i>					
Mount Sinai School of Medicine of New York University New York, NY(037515)	509(a)(1)	1,841,173 00	1,841,171 00	2 00	0 00

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<i>Covering Kids- A National Health Access Initiative for Low-Income, Uninsured Children</i> Mountain States Group Inc Boise, ID(035734)	509(a)(1)	125,838 00	101,732 00	0 00	24,106 00
<i>Coming Home Affordable Assisted Living</i> NCB Development Corporation Oakland, CA(036072)	509(a)(1)	2,092,250 00	599,287 00	0 00	1,492,963 00
<i>Technical assistance to the Health Policy Fellowships Program</i> National Academy of Sciences-Institute of Medicine Washington, DC(035685)	509(a)(1)	59,873 00	0 00	59,873 00	0 00
<i>Risks in the second half of work life- ensuring health and income security</i> National Academy of Social Insurance Washington, DC(036622)	509(a)(1)	225,000 00	15,893 00	0 00	209,107 00
<i>Making Medicare restructuring work Policy decisions for the next decade</i> National Academy of Social Insurance Washington, DC(037605)	509(a)(1)	273,427 00	273,427 00	0 00	0 00
<i>Strengthening the capacity of the African American Community in tobacco and alcohol control</i> National Association of African Americans for Positive Imagery	ER	174,800 00	174,800 00	0 00	0 00

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Philadelphia, PA(032938)					
Analyzing risky behavior among youth National Bureau of Economic Research, Inc Cambridge, MA(036686)	509(a)(1)	13,993 00	13,993 00	0 00	0 00
Health issue coverage and Web site project National Public Radio, Inc Washington, DC(030972)	509(a)(1)	1,680,959 00	1,049,455 00	0 00	631,504 00
Establishment of a statewide program to improve end-of-life care New Jersey Health Decisions, Inc Verona, NJ(038219)	509(a)(1)	163,052 00	118,052 00	0 00	45,000 00
Family Support Services Program -- for the New York States Initiative New York State Association of Family Service Agencies Inc Albany, NY(036054)	509(a)(2)	68,151 00	68,151 00	0 00	0 00
Evaluation of Partnerships for Quality Education -- Phase II New York University New York, NY(036808)	509(a)(1)	393,113 00	0 00	0 00	393,113 00
The Safety Net Assessment Project Identifying the factors that can improve access for uninsured patients and other vulnerable populations					

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New York University, Robert F Wagner Graduate School of Public Service New York, NY(036503)	509(a)(1)	20,000 00	0 00	0 00	20,000 00
<i>Developing a dispute resolution quality assessment protocol</i> New York University, Robert F Wagner Graduate School of Public Service New York, NY(037469)	509(a)(1)	4,094 00	0 00	4,094 00	0 00
<i>Technical Assistance and Direction for After School. Connecting children at risk with responsible adults to help reduce youth substance abuse</i> Nonprofit Finance Fund New York, NY(037460)	509(a)(1)	66,867 00	0 00	66,867 00	0 00
<i>Establishing a statewide collaborative to improve end-of-life care</i> North Dakota Medical Research Foundation Bismarck, ND(038457)	ER	37,500 00	0 00	0 00	37,500 00
<i>The sensitivity of drug abuse treatment demand to copayment levels</i> Northwestern University Evanston, IL(037157)	509(a)(1)	9,999 00	9,999 00	0 00	0 00
<i>Impact of Medicaid managed care, welfare reform, and State Child Health Insurance Program on children's health</i> Northwestern University Medical School	509(a)(1)	105,497 00	33,217 00	0 00	72,280 00

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Chicago, IL(036800)					
<i>Children, families, and welfare reform. A multi-city study</i>					
Northwestern University School of Education and Social Policy Evanston, IL(037218)	509(a)(1)	719,244 00	231,097 00	0 00	488,147 00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Ohio Commission on Minority Health Columbus, OH(035805)	ER	272,450 00	187,313 00	0 00	85,137 00
<i>Establishment of a statewide collaborative effort to improve end-of-life care</i>					
Oklahoma Association for Healthcare Ethics Inc Oklahoma City, OK(037636)	509(a)(1)	32,110 00	32,110.00	0 00	0 00
<i>Comprehensive child abuse treatment program</i>					
Orlando Regional Healthcare Foundation, Inc Orlando, FL(037336)	509(a)(1)	84,066 00	46,878 00	0 00	37,188 00
<i>Church-based volunteer program to reduce and prevent cardiovascular disease among African-Americans</i>					
Palmetto Project Inc Charleston, SC(037316)	509(a)(1)	103,252 00	70,376 00	0 00	32,876 00

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<i>Continuation of a media campaign to reduce demand for illegal drugs</i> Partnership for a Drug-Free America, Inc New York, NY(030248)	509(a)(1)	5,000,000 00	2,632,731 00	0 00	2,367,269 00
<i>Establishment of a disease management model of care for low-income persons with HIV/AIDS</i> Philadelphia FIGHT Philadelphia, PA(037326)	509(a)(1)	62,640 00	62,640 00	0 00	0 00
<i>Study on the consequences for Medicare beneficiaries when Medicare HMOs close</i> Project Hope - The People-to-People Health Foundation, Inc Millwood, VA(036397)	509(a)(1)	244,102 00	147,837 00	0 00	96,265 00
<i>Providing wellness care at work sites in Central Los Angeles</i> Public Health Foundation Enterprises, Inc City of Industry, CA(037435)	509(a)(1)	54,741 00	53,859 00	0 00	882 00
<i>Welfare Reform and Substance Abuse Policy Changes. Reducing the Harm to Parents, Heroin Addicts, and Disabled Persons</i> Public Health Institute Berkeley, CA(037375)	509(a)(2)	75,632 00	75,591 00	41 00	0 00

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<i>Planning the establishment of a technical resource center to improve the quality of medical care for injured workers</i> Public Health Institute Berkeley, CA(037922)	509(a)(2)	8,108 00	5,316 00	2,792 00	0 00
<i>Communications-based initiative to increase discussion between parents and their children about drugs</i> Public Relations Society of America Foundation Inc New York, NY(035422)	509(a)(1)	263,725 00	235,250 00	28,475 00	0 00
<i>Research activities to assist the CDC's program, Racial and Ethnic Approaches to Community Health (REACH)</i> Rand Corporation Santa Monica, CA(037009)	509(a)(1)	246,448 00	246,448 00	0 00	0 00
<i>Study to develop policy options to improve pediatric asthma outcomes in the United States</i> Rand Corporation Santa Monica, CA(037143)	509(a)(1)	22,880 00	22,880 00	0 00	0 00
<i>Study of the child health policy development process, its impact on outcomes, and implications for the future</i> Research Foundation of the City University of New York New York, NY(036267)	509(a)(3)	24,996 00	0 00	0 00	24,996 00

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<i>Implementation of a community reintegration model to reduce substance abuse among jail inmates -- Phase III</i>					
Research Foundation of the City University of New York New York, NY (036950)	509(a)(3)	593,055 00	593,055 00	0 00	0 00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Rhode Island KIDS COUNT Inc Providence, RI (035743)	509(a)(1)	129,755 00	129,755 00	0 00	0 00
<i>Pilot program to encourage physical activity in Rhode Island communities</i>					
Rhode Island Public Health Foundation Inc Providence, RI (036432)	509(a)(1)	285,360 00	194,585 00	90,775 00	0 00
<i>Tobacco risk comprehension and support for smoking control policies</i>					
Rutgers, The State University New Brunswick, NJ (037850)	509(a)(1)	11,629 00	11,629 00	0 00	0 00
<i>Colleagues in Caring. Regional Collaboratives for Nursing Work Force Development -- Phase II</i>					
Rutgers, The State University, College of Nursing Piscataway, NJ (036975)	509(a)(1)	5,000 00	5,000 00	0 00	0 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Establishing a statewide system of palliative care</i> Sage Services of Connecticut, Inc New Haven,CT(038453)	509(a)(3)	5,000 00	5,000 00	0 00	0 00
<i>Supportive services program for families affected by substance abuse</i> Seabrook House Seabrook,NJ(037965)	509(a)(1)	120,000 00	57,520 00	0 00	62,480 00
<i>Self management of chronic health conditions for the elderly in public housing</i> Senior Services of Seattle-King County Seattle,WA(037330)	509(a)(1)	105,580 00	72,126 00	0 00	33,454 00
<i>Nicotine and Tobacco Research Journal</i> Society for Research on Nicotine and Tobacco Inc Ann Arbor,MI(033389)	509(a)(2)	59,867 00	48,958 00	0 00	10,909 00
<i>Covering Kids· A National Health Access Initiative for Low-Income, Uninsured Children</i> South Carolina Hospital Research & Education Foundation West Columbia,SC(036522)	509(a)(2)	147,973 00	66,378 00	81,595 00	0 00
<i>Colleagues in Caring. Regional Collaboratives for Nursing Work Force Development -- Phase II</i> South Dakota Board of Nursing	509(a)(1)	5,000 00	5,000 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Sioux Falls,SD(036977)</i>					
<i>Health education, screening, and referral services for a medically indigent, inner-city population</i>					
<i>St Joseph's Hospital and Medical Center Paterson,NJ(037975)</i>	509(a)(1)	213,048 00	106,856 00	0 00	106,192 00
<i>Effects of reducing television, videotape, and video game use on children's health and behavior</i>					
<i>Stanford University School of Medicine Stanford,CA(036799)</i>	509(a)(1)	99,191 00	55,272 00	0 00	43,919 00
<i>Statewide program to expand insurance coverage and improve purchasing</i>					
<i>State of Connecticut Office of Health Care Access Hartford,CT(036283)</i>	509(a)(1)	66,392 00	63,291 00	3,101.00	0 00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i>					
<i>State of Delaware Department of Health and Social Services, Division of Public Health Dover,DE(035738)</i>	509(a)(1)	140,697 00	0 00	140,697 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Family Support Services Program -- for the Georgia States Initiative</i>					
State of Georgia Department of Human Resources, Georgia Children's Trust Fund Commission Atlanta, GA(036053)	509(a)(1)	74,259 00	37,883 00	0 00	36,376 00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Indiana Office of the Governor Indianapolis, IN(035736)	509(a)(1)	46,987 00	24,052 00	22,935 00	0 00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Iowa Department of Public Health Des Moines, IA(035737)	509(a)(1)	184,176 00	174,409 00	9,767 00	0 00
<i>Project to enhance the State's capacity to coordinate policy formulation on health issues</i>					
State of Kansas Department of Administration Topeka, KS(036339)	509(a)(1)	7,956 00	7,956 00	0 00	0 00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Kansas Department of Social and	509(a)(1)	126,394 00	47,242 00	79,152 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Rehabilitation Services Topeka, KS (035095)					
<i>Covering Kids· A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Louisiana Department of Health and Hospitals New Orleans, LA (035740)	509(a) (1)	486,509 00	240,051 00	0 00	246,458 00
<i>Family Support Services Program -- the Michigan States Initiative</i>					
State of Michigan Department of Community Health Lansing, MI (036488)	509(a) (1)	102,232 00	26,133 00	0 00	76,099 00
<i>Turning Point. Collaborating for a New Century in Public Health</i>					
State of Minnesota Department of Health Minneapolis, MN (036855)	509(a) (1)	16,983 00	16,980 00	3 00	0 00
<i>Covering Kids· A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of New Hampshire Department of Health and Human Services Concord, NH (035806)	509(a) (1)	93,891 00	0 00	0 00	93,891 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Monitoring the health care market to better implement reforms to increase coverage for the uninsured</i>					
State of New Hampshire Department of Health and Human Services Concord, NH (036401)	509(a)(1)	98,583 00	0 00	0 00	98,583 00
<i>Statewide youth-led program to prevent tobacco use by young people</i>					
State of North Carolina Department of Health and Human Services Raleigh, NC (033461)	509(a)(1)	859,375 00	444,947 00	0 00	414,428 00
<i>Colleagues in Caring Regional Collaboratives for Nursing Work Force Development</i>					
State of North Carolina, for the North Carolina Center for Nursing Raleigh, NC (036981)	509(a)(1)	4,013 00	4,013 00	0 00	0 00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of North Dakota, Children's Services Coordinating Committee Bismarck, ND (036523)	509(a)(1)	248,934 00	234,606 00	14,328 00	0 00
<i>Medicare/Medicaid Integration Project</i>					
State of Oregon Department of Human Resources, Senior and Disabled Services Division	509(a)(1)	30,000 00	0 00	0 00	30,000 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Salem,OR(037569)					
<i>Planning a comprehensive health care coverage program for the uninsured and underinsured</i>					
State of Rhode Island Department of Human Services Cranston,RI(038293)	509(a)(1)	274,613 00	181,633 00	0 00	92,980 00
<i>Covering Kids· A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Utah, Utah Department of Health Salt Lake City,UT(035745)	509(a)(1)	167,000 00	18,856 00	148,144 00	0 00
<i>Family Support Services Program--the West Virginia States Initiative</i>					
State of West Virginia Governor's Cabinet on Children and Families Charleston,WV(036671)	509(a)(1)	141,119 00	109,870 00	0 00	31,249 00
<i>Turning Point. Collaboration for a New Century in Public Health</i>					
State of Wisconsin Department of Health and Family Services Madison,WI(036853)	509(a)(1)	2,898 00	1,069 00	1,829 00	0 00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Wyoming Department of Health	509(a)(1)	482,878 00	366,433 00	0 00	116,445 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Cheyenne, WY (036734)</i>					
<i>Program to counsel and treat substance-abusing domestic violence offenders and their families Superior Court of New Jersey Passaic Vicinage Probation Division Paterson, NJ (037964)</i>					
	509(a) (1)	95,480 00	66,480 00	0 00	29,000 00
<i>Community initiative to increase participation in youth sports -This item will be presented in conjunction with the Youth Development Initiative - YDS Team-Up for Youth Oakland, CA (034763)</i>					
	509(a) (1)	499,583 00	0 00	0 00	499,583 00
<i>Colleagues in Caring. Regional Collaboratives for Nursing Work Force Development -- Phase II Texas A&amp;M Research Foundation Corpus Christi, TX (036978)</i>					
	509(a) (2)	545 00	545 00	0 00	0 00
<i>State Forums Partnership Project Texas Institute for Health Policy Research Austin, TX (037601)</i>					
	509(a) (3)	42,000 00	29,400 00	0 00	12,600 00
<i>Implementing a statewide coalition to improve end-of-life care The Carolinas Center for Hospice and End of Life Care</i>					
	509(a) (1)	187,500 00	150,000 00	0 00	37,500 00

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<i>Cary, NC(038474)</i>					
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i>					
The Community Foundation for the National Capital Region Washington, DC(035756)	509(a)(1)	39,298 00	0 00	39,298 00	0 00
<i>Neighborhood Family Support Center in the District of Columbia</i>					
The District of Columbia Developing Families Center Inc Washington, DC(036945)	509(a)(1)	204,450 00	180,391 00	24,059 00	0 00
<i>A Matter of Degree Reducing High-Risk Drinking Among College Students</i>					
The Florida State University Research Foundation, Incorporated Tallahassee, FL(037546)	509(a)(3)	483,103 00	204,957 00	0 00	278,146 00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i>					
The Greater Kansas City Community Foundation Kansas City, MO(035753)	509(a)(1)	151,140 00	0 00	0 00	151,140 00



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<i>Minority Medical Faculty Development Program</i>					
<i>- Francisco Vega, M D., Ph D</i>					
The Johns Hopkins University					
Baltimore, MD(037213)					
		85,594 00	62,806 00	0 00	22,788 00
<i>Analysis of the rise and fall of</i>					
<i>drug-related homicides in New York City,</i>					
<i>1985-1995</i>					
The Joseph L Mailman School of Public					
Health at Columbia University					
New York, NY(035921)					
	509(a)(1)	3,709 00	0 00	3,709 00	0 00
<i>Strategic initiative to improve the quality</i>					
<i>of end-of-life care</i>					
The Life Project Foundation					
Wichita, KS(037599)					
	509(a)(2)	115,600 00	78,100 00	0 00	37,500 00
<i>Computer-assisted prevention system for</i>					
<i>primary care</i>					
The Miriam Hospital					
Providence, RI(036639)					
	509(a)(1)	86,461 00	86,459 00	2 00	0 00
<i>Opinions of African Americans and</i>					
<i>African-American Legislators toward Tobacco</i>					
<i>Control Policies</i>					
The Pennsylvania State University					
University Park, PA(037372)					
	509(a)(1)	112,737 00	55,890 00	0 00	56,847 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Establishment of school-based health center for minority children</i>					
The Plainfield Neighborhood Health Services, Inc Plainfield, NJ (037967)	509(a)(1)	150,000 00	126,256 00	0 00	23,744 00
<i>Communities in Charge. Financing and Delivering Health Care to the Uninsured -- Organization and Planning</i>					
The Research Foundation of State University of New York (Buffalo) Albany, NY (038289)	509(a)(1)	1,225 00	0 00	1,225 00	0 00
<i>Managed care and supportive housing for people with chronic chemical dependency, mental illness, or HIV/AIDS</i>					
The Supportive Housing and Managed Care Pilot Minneapolis, MN (037329)	ER	195,000 00	131,524 00	0 00	63,476 00
<i>Establishment of The Collaborative Center for Child Health and Development</i>					
The Task Force for Child Survival and Development Decatur, GA (035334)	ER	1,000,123 00	1,000,123 00	0 00	0 00
<i>Planning support for a collaborative effort to revise and evaluate the DARE Middle School Program</i>					
The University of Akron Akron, OH (037809)	509(a)(1)	216,399 00	216,399 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Establishing a statewide initiative to improve end-of-life care</i> The University of Iowa Iowa City, IA(038458)	509(a)(1)	126,166 00	0 00	0 00	126,166 00
<i>Creation and automated curation of a pediatric digital library for health care providers and patients</i> The University of Iowa College of Medicine Iowa City, IA(036813)	509(a)(1)	103,975 00	49,726 00	0 00	54,249 00
<i>Improving patient safety in health care organizations</i> The University of Texas Health Science Center at Houston Medical School Houston, TX(036797)	509(a)(1)	60,000 00	18,417 00	0 00	41,583 00
<i>Glycemic control in patients with depression and diabetes mellitus Impact of treatment for depression</i> The University of Texas Health Science Center at San Antonio San Antonio, TX(037677)	509(a)(1)	90,579 00	26,897 00	0 00	63,682 00
<i>Patient-perceived barriers to long-term follow-up for adult survivors of childhood cancer</i> The University of Texas Southwestern Medical Center at Dallas Dallas, TX(036832)	509(a)(1)	91,232 00	48,581 00	0 00	42,651 00

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<i>Minority Medical Faculty Development Program</i>					
<i>- Edsel Arce-Hernandez, M D.</i>					
The University of Texas Southwestern Medical Center at Dallas Dallas, TX(038405)	509(a)(1)	182,700 00	88,775 00	0 00	93,925 00
<i>Awards for the Community Health Leadership Program</i>					
Third Sector New England, Inc Boston, MA(034721)	509(a)(1)	300,000 00	0 00	0 00	300,000 00
<i>An exploratory study of the development and implementation of hospital free-care policies</i>					
Third Sector New England, Inc Boston, MA(036938)	509(a)(1)	9,997 00	8,975 00	1,022 00	0 00
<i>Support for non-profit health organizations to prepare for Y2K</i>					
Tides Center San Francisco, CA(036252)	509(a)(1)	14,985 00	0 00	14,985 00	0 00
<i>Prohibiting minors from possessing tobacco Comparisons of strategies from eight municipalities with policy recommendations</i>					
Tobacco Control Resource Center Inc Boston, MA(037373)	509(a)(1)	63,424 00	0 00	0 00	63,424 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Research on cigar regulation and other legal interventions to reduce cigar use Tobacco Control Resource Center Inc Boston, MA (037857)	509(a) (1)	9,980 00	0 00	0.00	9,980 00
Continuation of project to prevent alcohol-related injury and violence Trauma Foundation Inc San Francisco, CA (035122)	509(a) (1)	12,471 00	12,471 00	0 00	0 00
Evaluation of national drug and alcohol testing in safety sensitive employees in the mass transit industry Trauma Foundation Inc San Francisco, CA (037362)	509(a) (1)	33,925 00	0 00	0 00	33,925 00
Research and evaluation of office-based, private practice addiction treatment for substance abusers Treatment Research Institute Inc Philadelphia, PA (036889)	509(a) (2)	8,464 00	8,464 00	0 00	0 00
Comprehensive health services program for homeless people Union Mission Inc Savannah, GA (037327)	509(a) (2)	97,971 00	50,015 00	0 00	47,956 00
Developing information tools to coordinate long-term care of community-based managed care services providers United Hospital Fund of New York	509(a) (1)	221,138 00	173,368 00	0 00	47,770 00

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New York, NY(032319)					
<i>Minority Medical Education Program</i>					
United Negro College Fund, Inc Fairfax, VA(038142)	509(a)(1)	375,000 00	0 00	0 00	375,000 00
<i>Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development -- Phase II</i>					
University Health Group Inc Honolulu, HI(036966)	509(a)(2)	12,002 00	12,002 00	0 00	0 00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i>					
University of Alabama Tuscaloosa, AL(035735)	509(a)(1)	53,609 00	0 00	0 00	53,609 00
<i>Identifying environmental and policy factors impacting physical activity among African-American women</i>					
University of Alabama at Birmingham Birmingham, AL(038325)	509(a)(1)	48,840 00	0 00	0 00	48,840 00
<i>Minority Medical Faculty Development Program - Carlton Young, M.D</i>					
University of Alabama at Birmingham Birmingham, AL(038389)	509(a)(1)	182,700 00	41,898 00	0 00	140,802 00

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<i>Establishing a statewide initiative to improve end-of-life care</i> University of Alabama at Birmingham Birmingham, AL(038454)	509(a)(1)	209,700 00	0 00	0 00	209,700 00
<i>Supplement to the journal, Tobacco Control</i> University of Alabama at Birmingham School of Medicine Birmingham, AL(037567)	509(a)(1)	10,445 00	0 00	0 00	10,445 00
<i>Minority Medical Education Program</i> University of Alabama at Birmingham School of Medicine Birmingham, AL(037960)	509(a)(1)	900,000 00	0 00	0 00	900,000 00
<i>Study on impact of physicians' conditions of practice on career satisfaction and ability to provide quality care - Health Tracking Joint Solicitation</i> University of California, Davis Davis, CA(038089)	509(a)(1)	9,815 00	9,812 00	3 00	0 00
<i>Colleagues in Caring Regional Collaboratives for Nursing Work Force Development -- Phase II</i> University of California, Irvine, College of Medicine Irvine, CA(036961)	509(a)(1)	3,886 00	3,508 00	378 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Closing the loop on welfare reform· Interactive effects of welfare reform strategies on welfare agencies and substance using recipients</i>					
University of California, Los Angeles Los Angeles, CA(037363)	509(a)(1)	46,364 00	11,366 00	0 00	34,998 00
<i>The Safety Net Assessment Project· Effects of public policy, the health care market, and social and economic factors on access to care for uninsured</i>					
University of California, Los Angeles, Center for Health Policy Research Los Angeles, CA(036499)	509(a)(1)	4,755 00	60 00	4,695 00	0 00
<i>Understanding changes in alcohol, drug abuse, and mental health services</i>					
University of California, Los Angeles, Center for Health Sciences Los Angeles, CA(038273)	509(a)(1)	2,192,302 00	1,184,523 00	0 00	1,007,779 00
<i>Impact of physicians' provision of psychosocial and informational support to older minority women with breast cancer</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(036833)	509(a)(1)	86,455 00	58,013 00	0 00	28,442 00



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<i>Minority Medical Faculty Development Program</i>					
<i>- Arlene F Brown, M.D</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(037214)	509(a)(1)	82,881 00	0 00	0 00	82,881 00
<i>Minority Medical Faculty Development Program</i>					
<i>- Karol E Watson M D - Supplemental Support</i>					
University of California, Los Angeles, School of Medicine Los Angeles, CA(038402)	509(a)(1)	3,899 00	3,784 00	0 00	115 00
<i>Research on the effects of partially managed competition in the health care marketplace</i>					
University of California, San Diego, School of Medicine La Jolla, CA(036271)	509(a)(1)	55,272 00	0 00	0 00	55,272 00
<i>Multiple-case study of changes in drug payment and management strategies in physician organizations</i>					
University of California, San Francisco San Francisco, CA(035969)	509(a)(1)	29,051 00	29,047 00	4 00	0 00
<i>Minority Medical Faculty Development Program</i>					
<i>- Tina Raine, M D , M P.H.</i>					
University of California, San Francisco San Francisco, CA(036293)	509(a)(1)	87,402 00	55,852 00	0 00	31,550 00

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<i>Pathways to substance abuse treatment for adolescents in an HMO</i> University of California, San Francisco San Francisco, CA(037863)	509(a)(1)	118,461 00	59,230 00	0 00	59,231 00
<i>Analysis of the transfer of risk and clinical management responsibilities to physician organizations</i> University of California, San Francisco, Institute for Health Policy Studies San Francisco, CA(036348)	509(a)(1)	39,530 00	39,527 00	3 00	0 00
<i>Early intervention and treatment for children who witness domestic violence</i> University of California, San Francisco, Mount Zion Violence Prevention Project San Francisco, CA(037335)	509(a)(1)	188,436 00	188,436 00	0 00	0 00
<i>Redesigning the patient-provider relationship</i> University of California, San Francisco, School of Medicine San Francisco, CA(038253)	509(a)(1)	9,575 00	0 00	0 00	9,575 00
<i>Study of Medicare Beneficiaries' Characteristics for implementing Medicare+Choice</i> University of Chicago Center for Health Administration Studies Chicago, IL(035149)	509(a)(1)	9,847 00	9,847 00	0 00	0 00

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<i>Colleagues in Caring. Regional Collaboratives for Nursing Work Force Development -- Phase II</i> University of Colorado Health Sciences Center Denver, CO(036963)	509(a)(1)	3,000 00	0 00	0 00	3,000 00
<i>Factors that facilitate the adoption of municipal ordinances for tobacco control</i> University of Illinois Champaign, IL(038129)	509(a)(1)	34,308 00	34,304 00	4 00	0 00
<i>Community-based intervention to reduce substance abuse-related youth violence</i> University of Illinois at Chicago Chicago, IL(037315)		235,427 00	175,664 00	0 00	59,763 00
<i>Junior faculty mentoring program associated with the Tobacco Etiology Research Network</i> University of Kentucky Research Foundation Lexington, KY(036562)	509(a)(1)	36,855 00	0 00	36,855 00	0 00
<i>Evaluation of an education program for families of persons with serious mental illness</i> University of Maryland School of Medicine Baltimore, MD(035623)	509(a)(1)	29,484 00	0 00	0 00	29,484 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>The Role of the Built Environment in Risk and Protection for Drug Abuse Policy Implications</i> University of Miami Miami, FL(037377)	509(a)(1)	77,336 00	0 00	0 00	77,336 00
<i>Consumer values and preferences in managed care</i> University of Michigan Ann Arbor, MI(036801)	509(a)(1)	24,000 00	0 00	0 00	24,000 00
<i>Comparative evaluation of risk-adjustment methodologies for profiling physician practice efficiency</i> University of Michigan Ann Arbor, MI(036874)	509(a)(1)	86,275 00	41,343 00	0 00	44,932 00
<i>The impact of welfare reform on mothers convicted of a drug offense</i> University of Michigan Ann Arbor, MI(037862)	509(a)(1)	4,143 00	4,143 00	0 00	0 00
<i>Archiving of Foundation-supported data collections at ICPSR</i> University of Michigan Institute for Social Research Ann Arbor, MI(029946)	509(a)(1)	74,202 00	42,825 00	0 00	31,377 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Genetic technology and health knowledge, attitudes, values, and behavior</i> University of Michigan Institute for Social Research Ann Arbor, MI (035311)	509(a) (1)	83,980 00	0 00	0 00	83,980.00
<i>Research on the relationship between market characteristics and the number and type of Medicare enrollees in HMOs - Health Tracking Joint Solicitation</i> University of Michigan Institute for Social Research Ann Arbor, MI (036331)	509(a) (1)	0 00	1,515 00	-1,515 00	0 00
<i>Research to transform long-term care toward consumer goals</i> University of Minnesota Minneapolis, MN (036272)	509(a) (1)	91,321 00	24,415 00	0 00	66,906 00
<i>Effectiveness of a brief primary care-based intervention to reduce adolescent involvement in violence</i> University of Minnesota Minneapolis, MN (036831)	509(a) (1)	101,569 00	74,064 00	0 00	27,505 00
<i>Evaluation of the Program to Reduce Underage Drinking Through Community and State Coalitions--Phase II</i> University of Minnesota School of Public Health Minneapolis, MN (031582)	509(a) (1)	47,013 00	41,132 00	0 00	5,881 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development -- Phase II</i>					
University of Missouri-Columbia, Charles and Josie Smith Sinclair School of Nursing Columbia,MO(036973)	509(a)(1)	7,903 00	7,426 00	477 00	0 00
<i>Colleagues in Caring: Regional Collaboratives for Nursing Work Force Development -- Phase II</i>					
University of Missouri-Kansas City School of Nursing Kansas City,MO(036972)	509(a)(1)	4,613 00	4,613 00	0 00	0 00
<i>Promoting Excellence in End-of-Life Care Peer-to-Peer Workgroups</i>					
University of Montana Missoula,MT(037526)	509(a)(1)	84,789 00	0 00	0 00	84,789 00
<i>Technical Assistance and Direction for RWJF Self-Determination for Persons with Developmental Disabilities Program</i>					
University of New Hampshire Durham,NH(037528)	509(a)(1)	74,801 00	73,212 00	1,589 00	0 00
<i>Generalist Physician Faculty Scholar - Robert L Williams, M D , M P H</i>					
University of New Mexico Health Sciences Center Albuquerque,NM(038021)	509(a)(1)	3,922 00	0 00	0 00	3,922 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Policy as innovation. Diffusion of the principles of effectiveness</i> University of North Carolina at Chapel Hill Chapel Hill, NC(035153)	509(a)(1)	37,840 00	32,477 00	5,363 00	0 00
<i>Health care and sexually transmitted diseases among adolescents and young adults</i> University of North Carolina at Chapel Hill School of Medicine Chapel Hill, NC(036810)	509(a)(1)	106,062 00	44,233.00	0 00	61,829 00
<i>Content analyses of media reporting on access to health care and chronic illness</i> University of Pennsylvania Health System Philadelphia, PA(037940)	509(a)(1)	44,232 00	0 00	0 00	44,232 00
<i>Tensions between patient and public health concerns in generalists' use of antibiotics</i> University of Pennsylvania School of Medicine Philadelphia, PA(036803)	509(a)(1)	122,514 00	79,014 00	0 00	43,500 00
<i>Research on the organizational structure of hospitals and its effect on patient outcomes and work force policy</i> University of Pennsylvania School of Nursing Philadelphia, PA(036274)	509(a)(1)	91,981 00	41,295 00	0 00	50,686 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Study of premium variation and insurance demand in the individual health insurance market - Health Tracking Joint Solicitation</i>					
University of Pennsylvania, The Wharton School Philadelphia, PA(036335)	509(a)(1)	7,182 00	0 00	7,182 00	0 00
<i>The role of primary care in determining outcomes among older people with HIV infection</i>					
University of Pittsburgh School of Medicine Pittsburgh, PA(036505)	509(a)(1)	64,183 00	0 00	1,012 00	63,171 00
<i>Colleagues in Caring. Regional Collaboratives for Nursing Work Force Development -- Phase II</i>					
University of South Carolina College of Nursing Columbia, SC(036976)	509(a)(1)	5,000 00	4,881 00	119 00	0 00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i>					
University of South Florida Research Foundation Inc Tampa, FL(035090)	509(a)(3)	73,747 00	73,747 00	0 00	0 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Developing and testing of a standardize method to create an interstate database on Workers' Compensation Medical Care</i> University of Texas Health Science Center at Houston Houston, TX(038151)	509(a)(1)	136,975 00	0 00	0 00	136,975 00
<i>Research on the effects of social inequality on racial and ethnic minority groups and the role of the safety net - Health Tracking Joint Solicitation</i> University of Washington Seattle, WA(036332)	509(a)(1)	14,230 00	14,191 00	39 00	0 00
<i>Continuity of care and health outcomes</i> University of Washington Seattle, WA(036826)	509(a)(1)	94,789 00	35,704 00	0 00	59,085 00
<i>Evaluation of the 1996 Washington State Drug-Free Workplace Discount Act</i> University of Washington Seattle, WA(037561)	509(a)(1)	19,239 00	19,239 00	0 00	0 00
<i>Development and validation of an instrument to assess quality of hospice end-of-life care</i> University of Washington School of Medicine Seattle, WA(036351)	509(a)(1)	57,456 00	30,744 00	26,712 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>End-of-life tool kit for nursing school faculty and practicing nurses</i> University of Washington School of Nursing Seattle, WA(035106)	509(a)(1)	614,535 00	329,683 00	0 00	284,852 00
<i>A project to assess states' pain policies</i> University of Wisconsin-Madison Medical School Madison, WI(036509)	509(a)(1)	236,427 00	203,920 00	32,507 00	0 00
<i>Research on causal factors underlying the strong association of low income and mortality</i> Urban Institute Washington, DC(036311)	509(a)(2)	54,018 00	0 00	0 00	54,018.00
<i>Effect of Medicaid policies on health care utilization and clinical outcomes for children</i> Vanderbilt University Medical Center Nashville, TN(036816)	509(a)(1)	135,573 00	31,334 00	0 00	104,239 00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i> Vermont Association of Hospitals and Health Systems Network Services Organization Inc Montpelier, VT(036525)	509(a)(2)	106,516 00	46,933 00	0 00	59,583 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Does checking smoking status as a vital sign increase physician counseling? Virginia Commonwealth University, Medical College of Virginia Richmond, VA(036798)</i>	509(a)(1)	111,326 00	53,125.00	0 00	58,201 00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children Voices for Children in Nebraska Omaha, NE(035742)</i>	509(a)(1)	113,773 00	111,395 00	2,378 00	0 00
<i>Nurse-managed program to provide health care services to low-income and homeless children Washington State University College of Nursing Spokane, WA(037317)</i>	509(a)(1)	92,638 00	62,246 00	0 00	30,392 00
<i>Linking peer-and neighborhood-based smoking cessation with clinic-based services for low-income African Americans Washington University Saint Louis, MO(036026)</i>	509(a)(1)	148,501 00	0 00	0 00	148,501 00
<i>Community health advisor-based program to encourage self-management of chronic disease by low-income persons West Jersey Hospital Camden, NJ(037977)</i>	509(a)(1)	185,696 00	0 00	185,696 00	0 00

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<i>Colleagues in Caring. Regional Collaboratives for Nursing Work Force Development -- Phase II</i>					
West Virginia University Foundation Inc Morgantown, WV (036979)	509(a)(1)	41,766 00	9,283 00	0 00	32,483 00
<i>Establishing a statewide initiative to improve end-of-life care</i>					
West Virginia University Foundation Inc Morgantown, WV (038456)	509(a)(1)	37,500 00	27,500 00	0 00	10,000 00
<i>Mandatory substance abuse screening in injured patients Implications for policy development and implementation</i>					
Yale University New Haven, CT (037378)	509(a)(1)	117,333 00	76,904 00	0 00	40,429 00
<i>Minority Medical Education Program</i>					
Yale University New Haven, CT (037962)	509(a)(1)	899,058 00	173,417 00	0 00	725,641 00
<i>Study on the impact of state interventions on clinical practice in American medicine - Health Tracking Joint Solicitation</i>					
Yale University New Haven, CT (038090)	509(a)(1)	10,523 00	10,523 00	0 00	0 00
<i>Study on how health and socioeconomic status affect dissatisfied consumers' decisions under managed care</i>					
Yale University School of Medicine	509(a)(1)	118,002 00	81,790 00	0 00	36,212 00

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AMOUNT

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	Dec 31 2001	2002	2002	FUTURE YEARS

New Haven, CT (038153)

GRAND TOTAL

91,634,268.00 33,003,394.00 21,862,177.00 36,768,697.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Publication of a special issue of Health Services Research honoring Alice S Hersh</i> AcademyHealth Washington, DC (033103)	509(a) (1)	13,951 00	12,326 00	1,625 00	0 00
<i>Networking for rural health</i> AcademyHealth Washington, DC (033434)	509(a) (1)	300,000 00	200,000 00	0 00	100,000 00
<i>Analysis of financial data on health insurance markets</i> AcademyHealth Washington, DC (033884)	509(a) (1)	48,434 00	36,930 00	0 00	11,504 00
<i>Demonstration of an integrated care program for chronically ill residents in personal care homes</i> Albert Einstein Healthcare Network Philadelphia, PA (035627)	509(a) (3)	103,267 00	103,267 00	0 00	0 00
<i>Dissemination project to address tobacco in pregnancy</i> American Cancer Society, Inc Atlanta, GA (034370)	509(a) (1)	2,175 00	2,175 00	0 00	0 00
<i>Providing effective and essential pain management methodologies to New Jersey residents</i> American Cancer Society, Inc , Eastern Division, Inc	509(a) (1)	1,000 00	737 00	263 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
New Brunswick, NJ (035780)					
<i>Covering Kids - A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Arkansas Advocates for Children and Families Little Rock, AR (035590)	509(a)(1)	6,528 00	6,481.00	47 00	0 00
<i>Outcomes of Pediatric Trauma</i>					
Arkansas Children's Hospital Research Institute Little Rock, AR (033946)	509(a)(3)	27,353 00	17,842 00	0 00	9,511 00
<i>Developing public health education models for middle and high schools</i>					
Association for Supervision and Curriculum Development Alexandria, VA (033421)	509(a)(2)	246,191 00	149,880 00	0 00	96,311 00
<i>Evaluation of the Partnerships for Training Program - Project No 1</i>					
Association of Academic Health Centers Inc Washington, DC (024110)	509(a)(2)	9,507 00	0.00	0 00	9,507 00
<i>Technical Assistance and Direction for Partnerships for Training. Regional Education Systems for Nurse Practitioners</i>					
Association of Academic Health Centers Inc	509(a)(2)	74,839 00	4,192 00	70,647 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Washington, DC (030976)					
<i>Creating new mountains. a national Asian American/Pacific Islander tobacco control network</i>					
Association of Asian Pacific Community Health Organizations Oakland, CA (031989)	509(a)(1)	58,556 00	58,556 00	0 00	0 00
<i>Minority Medical Education Program</i>					
Baylor College of Medicine Houston, TX (035658)	509(a)(1)	600,000 00	428,590 00	0 00	171,410 00
<i>Palliative care program to improve end-of-life care for people with end-stage renal disease and their families</i>					
Baystate Medical Center, Inc. Springfield, MA (035474)	509(a)(1)	48,002 00	48,001 00	1 00	0 00
<i>Community-based asthma screening and education program</i>					
Beth Israel Hospital Association Passaic, NJ (035789)	509(a)(1)	118,994 00	118,555 00	439 00	0 00
<i>Council on the Economic Impact of Health System Change</i>					
Brandeis University, The Heller School for Social Policy and Management Waltham, MA (035039)	509(a)(1)	272,844 00	95,572 00	177,272 00	0 00



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<i>Model program to provide comprehensive palliative care to veterans</i> Brentwood Biomedical Research Institute Inc Los Angeles, CA(035493)	509(a) (1)	10,000 00	7,579 00	2,421 00	0 00
<i>Establishment of a culturally sensitive rural hospice program for Alaska natives</i> Bristol Bay Area Health Corporation Dillingham, AK(035496)	509(a) (1)	44,950 00	44,950.00	0 00	0 00
<i>Community-based hospice services for terminally ill children and their families</i> Cardinal Glennon Children's Hospital Saint Louis, MO(035489)	509(a) (1)	44,843 00	22,422.00	0 00	22,421 00
<i>Collaborative interagency program to improve end-of-life care for cancer patients and their families</i> Case Western Reserve University Cleveland, OH(035483)	509(a) (1)	45,000 00	0 00	0 00	45,000 00
<i>Minority Medical Education Program</i> Case Western Reserve University School of Medicine Cleveland, OH(035659)	509(a) (1)	599,998 00	92,983 00	0 00	507,015 00
<i>Planning and development of a capitated system of care for Medicare/Medicaid-eligible disabled and severely ill elders</i>					

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Center for Elders Independence Oakland, CA(035555)	509(a)(2)	34,162 00	15,809 00	0 00	18,353 00
Smoking policies in facilities serving the elderly Center for Social Gerontology, Inc Ann Arbor, MI(034899)	509(a)(1)	81,616 00	47,109 00	0 00	34,507 00
Replication of a model health care delivery management program in rural New York State Champlain Valley Physicians Hospital Medical Center, Inc Plattsburgh, NY(034224)	509(a)(1)	10,000 00	9,763 00	237 00	0 00
Expansion of a jail diversion program for youth Child and Family Services of the Upper Peninsula Inc Marquette, MI(034961)	509(a)(1)	43,142 00	23,449 00	0 00	19,693 00
Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children Children's Action Alliance Inc Phoenix, AZ(035610)	509(a)(1)	23,865 00	23,861 00	4 00	0 00
Evaluation of the long-term impact of a school-based diagnostic and education program for young children and their families Children's Hospital	509(a)(1)	11,615 00	4,458 00	7,157 00	0 00

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Boston, MA (030112)					
<i>Program to improve the access to and quality of end-of-life services for children and their families</i>					
Children's Hospital Foundation Seattle, WA (035495)	509(a)(1)	44,994 00	44,994 00	0 00	0 00
<i>Integration of pediatric behavioral health services in neighborhood health centers</i>					
Cincinnati Health Network Inc Cincinnati, OH (034933)	509(a)(1)	61,084 00	60,084 00	0 00	1,000 00
<i>Development of a national network and technical assistance resource center on pediatric injury prevention</i>					
Columbia University, Harlem Hospital Center New York, NY (032588)	509(a)(1)	245,129 00	245,129 00	0 00	0.00
<i>Program to provide comprehensive end-of-life care to people with serious mental illness</i>					
Commonwealth of Massachusetts Department of Mental Health Medfield, MA (035497)	509(a)(1)	44,930 00	20,000 00	0 00	24,930 00
<i>Implementation of an outreach program to increase Latino access to health services</i>					
Community Action Service Center, Inc Hightstown, NJ (035781)	509(a)(1)	4,344 00	0 00	0 00	4,344 00

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<i>Integrated palliative care program for cancer patients</i> Dartmouth-Hitchcock Medical Center Hanover, NH(035480)	509(a)(1)	22,496 00	22,496 00	0 00	0.00
<i>Effects of tobacco enforcement and possession laws on youth smoking rates</i> DePaul University Chicago, IL(035154)	509(a)(1)	35,366 00	34,711 00	655 00	0 00
<i>Program to reduce girls' tobacco use and exposure to secondhand smoke</i> Delaware-Raritan Girl Scout Council, Inc East Brunswick, NJ(035782)	509(a)(1)	26,415 00	9,369 00	0 00	17,046 00
<i>Research on hospital ownership conversions</i> Duke University Durham, NC(035811)	509(a)(1)	72,368.00	0 00	72,368 00	0 00
<i>Family drug court-based program to refer and treat parents and children involved in neglect proceedings</i> EAC Inc Hempstead, NY(034962)	509(a)(2)	25,255 00	25,255 00	0 00	0 00
<i>Design and conduct of the Health Confidence Survey</i> Education & Research Fund of Employee Benefit Research Institute Washington, DC(033477)	509(a)(3)	5,000 00	2,500 00	0 00	2,500 00

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<i>Minority Medical Faculty Development Program</i> <i>- Sheryl L Henderson, M D , Ph D</i>					
Emory University Atlanta,GA(036141)	509(a)(1)	82,935 00	38,326 00	0 00	44,609 00
<i>Comprehensive health promotion project for New Jersey children</i>					
Forums Institute for Public Policy Princeton,NJ(035875)	509(a)(1)	0 00	0 00	0 00	0 00
<i>Development of the Central New Jersey Gerontological Institute</i>					
Foundation of the University of Medicine and Dentistry of New Jersey Somerset,NJ(028185)	509(a)(3)	231,621 00	141,646 00	0 00	89,975 00
<i>Integration of community-based geriatric care and adult protective services</i>					
Foundation of the University of Medicine and Dentistry of New Jersey Somerset,NJ(035783)	509(a)(3)	1,000 00	0 00	1,000 00	0 00
<i>Home visiting service for adolescent parents in Massachusetts</i>					
Friends of Children Trust Fund Inc Boston,MA(032328)	509(a)(1)	58,897 00	58,897 00	0 00	0 00
<i>Research on the impact of health and welfare policy changes on the status for children with chronic conditions</i>					
General Hospital	509(a)(1)	24,963 00	24,963 00	0.00	0 00

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Corporation-Massachusetts General Hospital Boston, MA (033659)					
<i>Health policy and program information for RWJF staff</i>					
George Washington University Medical Center Washington, DC (029685)	509(a)(1)	16,629 00	15,662 00	967 00	0 00
<i>Enhancing the role of national religious organizations in improving end-of-life care</i>					
George Washington University, The Center to Improve Care of the Dying Arlington, VA (031236)	509(a)(1)	7,298 00	0 00	7,298 00	0 00
<i>Development and evaluation of an integrated approach to case management within the Federal Workers' Compensation System</i>					
Georgetown University Washington, DC (034366)	509(a)(1)	79,141 00	76,401 00	2,740 00	0 00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Georgia Partnership for Caring Foundation Inc Atlanta, GA (035611)	509(a)(1)	64,940 00	0 00	0 00	64,940 00

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<i>Strengthening the organizational infrastructure of Grantmakers in Health</i> Grantmakers in Health Washington, DC (035249)	509(a)(1)	400,000 00	200,000 00	0 00	200,000 00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i> Hartford Foundation for Public Giving Hartford, CT (035098)	509(a)(1)	44,349 00	25,731 00	18,618 00	0 00
<i>Strengthening ethical policies and practices in managed care</i> Harvard Medical School Boston, MA (033952)	509(a)(1)	30,000 00	0 00	0 00	30,000 00
<i>Executive session on medical error and patient safety</i> Harvard University Cambridge, MA (034167)	509(a)(1)	23,302 00	23,290 00	12 00	0 00
<i>College alcohol survey impact of binge drinking on the college and community -- Phase III</i> Harvard University School of Public Health Boston, MA (030249)	509(a)(1)	150,083 00	0 00	0 00	150,083 00

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<i>Evaluation of "A Matter of Degree" --Phase II</i>					
Harvard University School of Public Health Boston, MA (030865)	509(a) (1)	18,270 00	18,270.00	0 00	0 00
<i>The Harvard Mentoring Project</i>					
Harvard University School of Public Health Boston, MA (031159)	509(a) (1)	23,898 00	23,898 00	0 00	0 00
<i>Designing effective regulatory oversight of individual health insurance markets</i>					
Harvard University School of Public Health Boston, MA (033818)	509(a) (1)	20,930 00	0 00	0 00	20,930 00
<i>Supplemental funding for A Matter of Degree evaluation-Phase II</i>					
Harvard University School of Public Health Boston, MA (034746)	509(a) (1)	48,920 00	45,397 00	3,523 00	0 00
<i>Volume on health policy for an African-American public policy journal</i>					
Harvard University, John F Kennedy School of Government Cambridge, MA (033511)	509(a) (1)	5,061 00	5,061 00	0 00	0 00



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<i>Urban seminar series on children's health and safety</i>					
Harvard University, John F. Kennedy School of Government Cambridge, MA (033907)	509(a) (1)	21,511 00	11,159 00	10,352 00	0.00
<i>Covering Kids· A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Health Care For All, Inc Boston, MA (035628)	509(a) (2)	9,575 00	9,575 00	0 00	0 00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Health Research, Inc Rensselaer, NY (035633)	509(a) (1)	345,812 00	311,775 00	34,037 00	0 00
<i>Environmental and policy determinants harm reduction, youth smoking, and simulation models</i>					
Health Research, Inc Buffalo, NY (036088)	509(a) (1)	7,427 00	7,426 00	1 00	0 00
<i>Establishment of a statewide collaborative effort to improve end-of-life care</i>					
Health Research, Inc Albany, NY (036292)	509(a) (1)	112,799 00	0 00	112,799 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Evaluation of the New York Health Care Reform Act of 1996 Healthcare Educational & Research Fund Inc Rensselaer, NY (034006)	509(a)(3)	17,406 00	17,404 00	2 00	0 00
Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children Healthy Mothers, Healthy Babies, The Montana Coalition Helena, MT (035632)	509(a)(1)	50,191 00	48,232.00	1,959 00	0 00
Substance abuse treatment and supportive services for rural low-income women Heartland Circle Wellington, OH (034955)	509(a)(2)	1,000 00	1,000 00	0 00	0 00
Development of a flexible palliative care program to improve quality of end-of-life care Henry Ford Health System Detroit, MI (035484)	509(a)(1)	83,248 00	38,976 00	0 00	44,272 00
Palliative care program for people in managed care Hospice of the Valley Phoenix, AZ (035492)	509(a)(1)	92,644 00	92,644 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Establishment of the National Resource Center on Sociocultural Barriers to Care Hospital for Sick Children Washington,DC(034131)	509(a)(1)	36,112 00	0 00	0 00	36,112 00
Cost effectiveness of prenatal/postnatal interventions for drug-abusing pregnant women Howard University Washington,DC(035157)	509(a)(1)	27,055 00	27,055 00	0 00	0 00
Evaluation of the Self-Determination for Persons with Developmental Disabilities Program Human Services Research Institute Cambridge,MA(032677)	509(a)(1)	42,569 00	0 00	42,569 00	0 00
Covering Kids· A National Health Access Initiative for Low-Income, Uninsured Children Illinois Maternal and Child Health Coalition Chicago,IL(035629)	509(a)(1)	30,169 00	19,366 00	10,803 00	0 00
Development of a coordinated benefits model of health care for work-related and non-work-related conditions Institute for Research and Education Minneapolis,MN(030971)	509(a)(1)	2,057 00	2,057 00	0 00	0.00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Program to strengthen community caregiving in the United States</i>					
Interfaith Caregivers Alliance Kansas City, MO(030244)	509(a)(1)	110,010 00	110,010 00	0 00	0 00
<i>Research on collective purchasing arrangements for private health insurance</i>					
JSI Research & Training Institute, Inc Boston, MA(035498)	509(a)(1)	16,352 00	16,324 00	28 00	0 00
<i>Professional sports· a partnership to prevent youth substance abuse and promote the health of young people</i>					
Jacksonville Jaguars Foundation Inc Jacksonville, FL(030241)	ER	23,549 00	23,549 00	0 00	0 00
<i>The quiet revolution: research on the racial integration of U S. health care institutions</i>					
Johns Hopkins University School of Medicine Baltimore, MD(034141)	509(a)(1)	0.00	-4,885 00	0 00	4,885 00
<i>Minority Medical Faculty Development Program - Ronald Rodriguez, M.D , Ph D</i>					
Johns Hopkins University School of Medicine Baltimore, MD(036144)	509(a)(1)	84,061 00	40,980 00	0 00	43,081 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Elderly people with eligibility for both Medicare and Medicaid· needs for care, perceptions of care, and state variations in access to services</i>					
Johns Hopkins University, Bloomberg School of Public Health Baltimore, MD(033667)	509(a)(1)	32,652 00	32,643 00	9 00	0 00
<i>Effects of workplace policies, climate, and stress on drug and alcohol attitudes and behavior</i>					
Johns Hopkins University, Bloomberg School of Public Health Baltimore, MD(034902)	509(a)(1)	34,863 00	0 00	0 00	34,863 00
<i>Health Care Reporting on National Native News</i>					
Koahnic Broadcast Corporation Anchorage, AK(027962)	509(a)(1)	10,280 00	10,280 00	0 00	0 00
<i>Building research capacity in the Congressional Research Service</i>					
Library of Congress, Congressional Research Service Washington, DC(035314)	509(a)(1)	511,107 00	320,172 00	0 00	190,935 00
<i>Comprehensive palliative care program for people with AIDS</i>					
Louisiana State University Medical Center New Orleans, LA(035482)		112,483 00	0 00	0 00	112,483 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>A Matter of Degree- Reducing High-Risk Drinking Among College Students Louisiana State University and Agricultural and Mechanical College Baton Rouge, LA(035107)</i>	509(a)(1)	243,061 00	75,333 00	0 00	167,728 00
<i>Development of a statewide collaborative program to improve end-of-life care Maine Hospice Council Inc Manchester, ME(036223)</i>	509(a)(1)	44,973 00	40,000 00	0 00	4,973 00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children Maine Primary Care Association Augusta, ME(035100)</i>	509(a)(1)	121,443 00	103,411 00	18,032 00	0 00
<i>Collaborative effort to restructure the public health system in New Jersey Medical Society of New Jersey Lawrenceville, NJ(035112)</i>	ER	27,830 00	0 00	0 00	27,830 00
<i>Volunteers in Health Care Memorial Hospital Pawtucket, RI(035301)</i>	509(a)(1)	320,185 00	111,848 00	0 00	208,337 00
<i>Information needs of generalist physicians Michigan State University College of Human Medicine East Lansing, MI(033955)</i>	509(a)(1)	35,648 00	33,070 00	0 00	2,578 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Substance abuse treatment program for homeless people</i>					
Midwestern Connecticut Council on Alcoholism, Inc Danbury, CT(034958)	509(a) (1)	39,083 00	39,083 00	0 00	0 00
<i>Research on the impact of growing income and wealth inequality on health in the U S</i>					
Montefiore Medical Center Bronx, NY(033661)	509(a) (1)	1,963 00	0 00	0 00	1,963 00
<i>Health Professions Partnership Initiative</i>					
Mount Sinai School of Medicine of New York University New York, NY(034520)	509(a) (1)	35,000 00	0 00	0 00	35,000 00
<i>Integrated case management to improve end-of-life care for elderly patients in managed care</i>					
Mount Sinai School of Medicine of New York University New York, NY(035488)	509(a) (1)	47,001 00	0 00	0 00	47,001 00
<i>Development of recommendations to incorporate end-of-life issues in the medical licensure exam</i>					
National Board of Medical Examiners Philadelphia, PA(033887)	509(a) (2)	22,755 00	14,689 00	8,066 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Research on health economics and policy</i> National Bureau of Economic Research Inc Cambridge, MA(035113)	509(a)(1)	6,826 00	6,825.00	1 00	0 00
<i>Creation of the Institute for Professional Health Staff Development</i> National Conference of State Legislatures Washington, DC(035554)	509(a)(1)	13,871 00	0 00	0 00	13,871 00
<i>Expansion of the National Executive Service Corps/Health Care Consulting Group</i> National Executive Service Corps New York, NY(028625)	509(a)(1)	35,491 00	34,542 00	949 00	0 00
<i>Pilot educational network for the advancement of public health program management</i> National Foundation for the Centers for Disease Control & Prevention Inc Atlanta, GA(033489)	509(a)(1)	232,214 00	0 00	0 00	232,214 00
<i>Evaluation of a public television series on addiction and recovery</i> National Opinion Research Center Chicago, IL(034179)	509(a)(1)	1,724 00	0 00	0 00	1,724 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Healthy Kids Replication Program</i>					
New Hampshire Healthy Kids Corporation Concord, NH(033212)	509(a)(1)	16,346 00	14,781 00	1,565 00	0 00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
New Mexico Voices for Children Albuquerque, NM(035101)	509(a)(1)	31,813 00	31,813 00	0 00	0 00
<i>Minority Medical Faculty Development Program - Sumayah Jamal, M D , Ph D.</i>					
New York University Medical Center New York, NY(033351)	509(a)(1)	46,073 00	46,073 00	0 00	0 00
<i>Evaluation of The Urban Health Initiative</i>					
New York University, Robert F Wagner Graduate School of Public Service New York, NY(034591)	509(a)(1)	421,879 00	420,870 00	1,009 00	0 00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
North Carolina Foundation for Advanced Health Programs Inc Raleigh, NC(035102)	509(a)(1)	16,349 00	16,349 00	0 00	0 00
<i>Implementation of a treatment services program for sexually abused and/or physically victimized children</i>					
Northridge Hospital Medical Center	509(a)(1)	54,072 00	53,956 00	116 00	0 00

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Northridge, CA(034937)					
<i>Journalists briefings on health</i>					
Northwestern University, Medill School of Journalism Evanston, IL(035718)	509(a)(1)	32,360 00	29,961 00	2,399 00	0 00
<i>Covering Kids- A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Oklahoma Institute for Child Advocacy Oklahoma City, OK(035607)	509(a)(1)	109,909 00	92,390 00	17,519 00	0 00
<i>Evaluation of three states' efforts to provide work incentives for individuals with severe disabilities</i>					
Oregon Health and Science University Portland, OR(035694)	509(a)(1)	88,191 00	65,490 00	0 00	22,701 00
<i>Improving the performance of healthcare agents for dying people</i>					
Partnership for Caring Inc. Washington, DC(034373)	509(a)(1)	105,960 00	34,153 00	0 00	71,807 00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Pennsylvania Partnerships for Children Harrisburg, PA(035099)	509(a)(1)	7,362 00	7,362 00	0 00	0 00

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<i>Fragile Families: A study of health and well-being in families with unwed parents</i> Princeton University, Bendheim Thoman Center for Research on Child Wellbeing Princeton, NJ(030978)	509(a)(1)	393,647 00	341,122 00	52,525 00	0 00
<i>Continued support for Health Affairs</i> Project Hope - The People-to-People Health Foundation, Inc. Millwood, VA(028567)	509(a)(1)	655,041 00	655,041 00	0 00	0 00
<i>Program to improve access to health care and related services to low-income single- and teen-parent families</i> Project Self-Sufficiency of Sussex County Inc Sparta, NJ(035794)	509(a)(1)	141,012 00	62,480 00	0 00	78,532 00
<i>Family-oriented primary health care services for severely underserved people</i> Providence Hospital Washington, DC(032310)	509(a)(1)	37,502 00	36,502 00	0 00	1,000 00
<i>Rural substance abuse prevention and health promotion program</i> Region Nine Development Commission Mankato, MN(034960)	509(a)(1)	161,209 00	57,722 00	0 00	103,487 00

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<i>Program to improve access to primary care and substance abuse services for low-income persons</i>					
Rio Arriba Family Care Network Española, NM(034939)	509(a)(1)	1,000 00	0 00	1,000 00	0 00
<i>Establishment of a New Jersey Health Policy Center</i>					
Rutgers, The State University, The Institute for Health, Health Care Policy, and Aging Research New Brunswick, NJ(034067)	509(a)(1)	3,222,722 00	0 00	0 00	3,222,722 00
<i>Coalition-based program to provide medical services to low-income rural Latinos</i>					
Sacred Heart Medical Center Foundation Eugene, OR(034936)	509(a)(3)	1,001 00	0 00	1,001 00	0 00
<i>Comprehensive school-based health services for underserved high school students</i>					
Saint Francis Medical Center Foundation Grand Island, NE(034953)	509(a)(1)	93,214 00	54,390 00	0 00	38,824 00
<i>Community-based assisted living facility for low-income seniors</i>					
Seattle Chinatown-International District Preservation and Development Authority Seattle, WA(034934)	509(a)(1)	17,668 00	17,668 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Curriculum development and leadership institute Smithsonian Institution Washington, DC (033422)	509(a) (1)	162,533 00	125,467 00	0 00	37,066 00
Transitional living program for pregnant women with substance abuse problems Southcentral Foundation Anchorage, AK (034954)	509(a) (1)	35,649 00	11,301.00	0 00	24,348 00
Integrated primary care health program for long-term psychiatric patients in day treatment programs St Mary's Hospital Hoboken, NJ (035796)	509(a) (1)	62,216 00	0 00	0 00	62,216 00
Development of a train-the-trainer faculty development program in end-of-life care Stanford University Stanford, CA (035017)	509(a) (1)	321,234 00	245,690 00	0 00	75,544 00
Preparation and publication of a book on tobacco policies Stanford University School of Law Stanford, CA (034164)	509(a) (1)	15,711 00	0 00	0 00	15,711 00
Creation of a chronic disease management system for primary care practice Stanford University School of Medicine Stanford, CA (031162)	509(a) (1)	138,578 00	138,569 00	9 00	0 00

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<i>Evaluating an innovative disease management program for patients with multiple chronic conditions</i>					
Stanford University School of Medicine Stanford, CA(032643)	509(a)(1)	110,810 00	106,831 00	0 00	3,979 00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Alaska Department of Health and Social Services Juneau, AK(035586)	509(a)(1)	83,029 00	83,029 00	0 00	0 00
<i>Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Colorado Department of Public Health and Environment Denver, CO(035096)	509(a)(1)	173,987 00	107,417 00	66,570 00	0 00
<i>Cash and Counseling Demonstration and Evaluation</i>					
State of Florida Department of Elder Affairs Tallahassee, FL(031278)	509(a)(1)	40,517 00	40,517 00	0 00	0 00
<i>Establishment of a statewide collaborative program to improve end-of-life care</i>					
State of Hawaii Department of Health Honolulu, HI(036297)	509(a)(1)	85,758 00	70,338.00	0 00	15,420 00

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<i>Planning a program of universal health insurance coverage for children in New Jersey</i>					
State of New Jersey Department of Human Services, Division of Medical Assistance and Health Serv Trenton,NJ(034374)	509(a)(1)	196,869 00	0 00	196,869 00	0 00
<i>Evaluation of an integrated workers' compensation/health insurance prescription drug program for New York state employees</i>					
State of New York Department of Civil Service Albany,NY(034232)	509(a)(1)	33,432 00	17,778 00	15,654 00	0 00
<i>Evaluation of a statewide collaboration of managed health plans to address tobacco cessation</i>					
State of Oregon Department of Human Resources, Health Division Portland,OR(034190)	509(a)(1)	19,704 00	0 00	0 00	19,704 00
<i>Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children</i>					
State of Oregon Department of Human Resources, Health Division Portland,OR(035617)	509(a)(1)	16,706 00	0 00	0.00	16,706 00

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<i>Access to health insurance for persons with severe chronic disabling conditions</i>					
State of Oregon Department of Human Resources, Senior and Disabled Services Division Salem,OR(035433)	509(a)(1)	99,159 00	35,796 00	0 00	63,363 00
<i>Assessing the impact of work incentives on the employment and health status of SSDI recipients</i>					
State of Vermont Agency of Human Services, Department of Aging and Disabilities Waterbury,VT(035436)	509(a)(1)	113,810 00	37,118 00	0 00	76,692 00
<i>Medicare/Medicaid Integration Project</i>					
State of Washington Department of Social and Health Services Olympia,WA(032318)	509(a)(1)	28,996 00	28,996 00	0 00	0 00
<i>Demonstration of a system to provide reliable health and support systems to working people with disabilities</i>					
State of Wisconsin Department of Health and Family Services Madison,WI(035441)	509(a)(1)	143,465 00	68,499 00	0 00	74,966 00
<i>Wellness and self-improvement program for youth</i>					
Students Run America Reseda,CA(034964)	509(a)(1)	1,000 00	1,000 00	0 00	0 00



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<i>Comprehensive home-based options for informed consent about end-of-life services for capitated Medicare enrollees</i>					
Sutter Visiting Nurse Association and Hospice Forestville, CA(035494)	509(a)(2)	178,446 00	109,286 00	0 00	69,160 00
<i>Covering Kids· A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Tennessee Health Care Campaign Inc Nashville, TN(035618)	509(a)(1)	10,031 00	10,031 00	0 00	0 00
<i>Covering Kids· A National Health Access Initiative for Low-Income, Uninsured Children</i>					
Texas Association of Community Health Centers Inc Austin, TX(035619)	509(a)(2)	2,297 00	0 00	2,297 00	0 00
<i>Family Support Services Program for the Colorado Initiative</i>					
The Colorado Foundation for Families and Children Denver, CO(035759)	509(a)(1)	48,601 00	23,783 00	0 00	24,818 00
<i>Comprehensive palliative care services for medically underserved persons in an urban setting</i>					
The Cooper Green Hospital Foundation, Inc	509(a)(1)	44,700 00	29,757 00	14,943 00	0 00

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Birmingham, AL (035476)					
<i>Pilot replication in New York City of the Free to Grow Program</i>					
The Joseph L Mailman School of Public Health at Columbia University New York, NY (033888)	509(a)(1)	45,000 00	0 00	0 00	45,000 00
<i>Study of whether fundamental causes explain social inequalities in health status</i>					
The Joseph L Mailman School of Public Health at Columbia University New York, NY (034420)	509(a)(1)	7,432 00	7,428.00	4 00	0 00
<i>Drug Control in Public Housing: The Impact of the Drug Elimination Program in the New York City Public Housing Authority</i>					
The Joseph L Mailman School of Public Health at Columbia University New York, NY (034898)	509(a)(1)	34,955 00	0 00	0 00	34,955 00
<i>Development and evaluation of educational materials for medical students on smoking cessation counseling</i>					
The Morehouse School of Medicine Inc Atlanta, GA (034237)	509(a)(1)	5,202 00	0 00	0 00	5,202 00
<i>Study of urban neighborhood and community capacity building</i>					
The Research Foundation of State University of New York	509(a)(1)	74,998 00	74,987 00	11 00	0 00

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<i>Albany, NY (032692)</i>					
<i>Replication of a community-based partnership to provide health education, outreach, and case management to urban Chinese and other Asia populations</i>					
Thomas Jefferson University Hospitals, Inc. Philadelphia, PA (031226)	509(a)(1)	49,940 00	11,914 00	38,026 00	0 00
<i>Substance abuse treatment program for low-income adolescents</i>					
Tiyospaye Inc Wichita, KS (034931)	509(a)(1)	36,118 00	35,118 00	0 00	1,000 00
<i>Program to facilitate treatment of low-income people with cancer</i>					
Truman Medical Center, Incorporated Kansas City, MO (034963)	509(a)(1)	70,368 00	54,242 00	0 00	16,126 00
<i>Project to improve access to health care information and services for underserved populations</i>					
United Way Community Services, Inc Provo, UT (034965)	509(a)(1)	52,718 00	52,718 00	0 00	0 00
<i>Technical Assistance and Direction for Smoke-Free Families. Innovations to Stop Smoking During and Beyond Pregnancy</i>					
University of Alabama at Birmingham School of Medicine	509(a)(1)	37,449 00	32,230 00	5,219 00	0 00

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Birmingham, AL(033012)					
<i>Research on the evolution of physician organization under managed care</i>					
University of California, Berkeley, School of Public Health Berkeley, CA(034282)	509(a)(1)	67,856 00	67,707 00	149 00	0 00
<i>Scholars in Health Policy Research Program</i>					
University of California, Berkeley, School of Public Health Berkeley, CA(035117)	509(a)(1)	1,495,132 00	1,047,175 00	0 00	447,957 00
<i>Research on patient requests under managed care</i>					
University of California, Davis, School of Medicine Davis, CA(034384)	509(a)(1)	109,766 00	108,913 00	853 00	0 00
<i>Program to improve end-of-life care for isolated rural populations and female inmates</i>					
University of California, Davis, School of Medicine Davis, CA(035490)	509(a)(1)	44,743 00	44,704 00	39 00	0 00
<i>Background paper and meeting on longitudinal funding options for children's health care</i>					
University of California, Los Angeles, School of Public Health Los Angeles, CA(033371)	509(a)(1)	2,852 00	0 00	0 00	2,852.00

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<i>Research on the causes and consequences of federal mandates to include women and racial minorities in clinical trials</i>					
University of California, San Diego La Jolla, CA(033656)	509(a) (1)	17,888.00	17,656 00	232 00	0 00
<i>Minority Medical Faculty Development Program - Kenneth D. Aldape, M.D.</i>					
University of California, San Francisco San Francisco, CA(033349)		69,237 00	0 00	0 00	69,237 00
<i>Health Outcomes and Utilization of Health Services by Latino Children: An analysis of maternal and community factors</i>					
University of California, San Francisco San Francisco, CA(033948)		60,572 00	15,781 00	0 00	44,791.00
<i>Impact of treatment on demand on injection drug users in the San Francisco Bay area</i>					
University of California, San Francisco San Francisco, CA(034903)		34,864 00	34,864 00	0 00	0 00
<i>The Robert Wood Johnson Executive Nurse Fellows Program</i>					
University of California, San Francisco, Center for the Health Professions San Francisco, CA(032429)	509(a) (1)	1,849,003 00	1,758,919 00	0 00	90,084 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Promoting End-of-Life Care Content in Medical Textbooks</i> University of California, San Francisco, School of Medicine San Francisco, CA(033472)	509(a)(1)	10,028 00	7,030 00	0 00	2,998 00
<i>Comprehensive team approach to providing palliative care at the beginning of end of life</i> University of California, San Francisco, School of Medicine San Francisco, CA(035486)	509(a)(1)	1,681 00	1,681 00	0.00	0 00
<i>Research on the economics of health information technology in physician organizations</i> University of California, San Francisco, School of Nursing San Francisco, CA(035979)	509(a)(1)	76,195 00	76,195 00	0 00	0 00
<i>Development of Empirical Methods for accounting for future medical costs</i> University of Chicago Chicago, IL(033950)	509(a)(1)	23,975 00	0 00	0 00	23,975 00
<i>Implementation and evaluation of model programs to improve end-of-life care for Alzheimers patients</i> University of Chicago Chicago, IL(035485)	509(a)(1)	37,371 00	37,367 00	4 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Minority Medical Education Program University of Chicago, The Pritzker School of Medicine Chicago, IL(035199)	509(a)(1)	139,503 00	127,534 00	0 00	11,969 00
Continued support for the implementation of a standard management information system for school-based health centers University of Colorado Health Sciences Center Denver, CO(031122)	509(a)(1)	32,000 00	32,000 00	0 00	0 00
Research on consequences of alcohol and tobacco policies on college campuses University of Illinois at Chicago Chicago, IL(035732)	509(a)(1)	5,143 00	0.00	5,143 00	0 00
Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children University of Kentucky Research Foundation Lexington, KY(035584)	509(a)(1)	57,836 00	0 00	32,949 00	24,887 00
Evaluation of Cash and Counseling Demonstration and Evaluation -- supplement University of Maryland Center on Aging College Park, MD(030862)	509(a)(1)	601,013 00	0 00	0 00	601,013 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Research on the impact of physician compensation mechanisms on the process of care</i>					
University of Massachusetts Medical Center Worcester, MA(034281)	509(a)(1)	33,521 00	33,520 00	1 00	0 00
<i>Children with disabilities. history and health policy since 1946</i>					
University of Miami Coral Gables, FL(033954)	509(a)(1)	55,734.00	16,566 00	0 00	39,168 00
<i>Moving Florida substance users from welfare to work</i>					
University of Miami Coral Gables, FL(034896)	509(a)(1)	29,377.00	29,374 00	3 00	0 00
<i>The impact of workplace drug testing programs on employee drug use</i>					
University of Miami Coral Gables, FL(035152)	509(a)(1)	3,736 00	3,736 00	0 00	0 00
<i>Substance abuse and welfare reform</i>					
University of Michigan Ann Arbor, MI(034904)	509(a)(1)	45,633 00	45,633 00	0 00	0 00
<i>The impact of smoking control policies on future smoking prevalence and health status</i>					
University of Michigan Ann Arbor, MI(034909)	509(a)(1)	73,186 00	30,027 00	43,159 00	0 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Randomized trial to determine the benefits of earlier hospice care for patients with incurable diseases</i> University of Michigan Ann Arbor, MI (035478)	509(a) (1)	45,000 00	45,000 00	0 00	0 00
<i>Research on the policy implications of inequities in healthcare among low-income African-Americans</i> University of Michigan School of Public Health Ann Arbor, MI (033660)	509(a) (1)	26,708 00	0 00	0 00	26,708 00
<i>Scholars in Health Policy Research Program</i> University of Michigan School of Public Health Ann Arbor, MI (035118)	509(a) (1)	2,533,563 00	842,749 00	0 00	1,690,814 00
<i>Dissemination of additional findings from the national adolescent health study</i> University of Minnesota Minneapolis, MN (034782)	509(a) (1)	162,500 00	0 00	0 00	162,500 00
<i>Project ARM Alcohol Risk Management II</i> University of Minnesota Minneapolis, MN (034901)	509(a) (1)	-0 00	0 00	0 00	-0 00
<i>Research on the application of information technology in managed care organizations</i> University of Minnesota Minneapolis, MN (036142)	509(a) (1)	38,521 00	29,720 00	8,801 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Evaluating an intervention to improve colorectal cancer screening rates University of Minnesota Medical School Minneapolis, MN(033956)	509(a)(1)	60,097 00	37,651 00	0 00	22,446 00
Monitoring the transformation of rural health care delivery and finance -- Phase II University of Minnesota School of Public Health Minneapolis, MN(032659)	509(a)(1)	782,136.00	0 00	0 00	782,136 00
National study of the home care-assisted living connection University of Minnesota School of Public Health Minneapolis, MN(034398)	509(a)(1)	47,376 00	0 00	0 00	47,376 00
Community-based services for special needs children in rural areas University of Missouri-Columbia School of Medicine Columbia, MO(035558)	509(a)(1)	21,438 00	0 00	0 00	21,438 00
A Matter of Degree Reducing High-Risk Drinking Among College Students University of Nebraska-Lincoln Lincoln, NE(035108)	509(a)(1)	394,926 00	228,808 00	0 00	166,118 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Development of an ethics and health policy center to enhance end-of-life care</i> University of Nevada Reno, NV (036180)	509(a) (1)	44,997 00	35,307 00	9,690 00	0 00
<i>Development of a culturally appropriate palliative care network for rural New Mexico</i> University of New Mexico Health Sciences Center Albuquerque, NM(035487)	509(a) (1)	5,437.00	5,260 00	177 00	0 00
<i>Evaluation of the All Kids Count Program</i> University of North Carolina at Chapel Hill Chapel Hill, NC(033427)	509(a) (1)	93,430 00	92,510 00	920 00	0 00
<i>Computer supported preventive care for children</i> University of North Carolina at Chapel Hill School of Medicine Chapel Hill, NC(033957)	509(a) (1)	40,763 00	0 00	40,763 00	0.00
<i>Research on recent developments and implications of the medical specialty system</i> University of Pennsylvania Philadelphia, PA(033663)	509(a) (1)	36,802 00	18,272 00	0 00	18,530 00
<i>Financing nursing education for the 21st century</i> University of Pennsylvania Philadelphia, PA(035448)	509(a) (1)	32,752 00	30,950 00	1,802 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Study of the impact of an after-hours medical call center on the physician-patient relationship</i>					
University of Pennsylvania Health System Philadelphia, PA(034893)	509(a)(1)	43,819 00	40,360 00	3,459 00	0 00
<i>Palliative care program for people dying in nursing homes</i>					
University of Pennsylvania School of Nursing Philadelphia, PA(035491)	509(a)(1)	79,129 00	77,343 00	1,786 00	0 00
<i>Using the stages-of-change model to prevent unintended adolescent pregnancy</i>					
University of Pittsburgh Pittsburgh, PA(033951)	509(a)(1)	50,397 00	0 00	0 00	50,397 00
<i>Diagnosis of enteroviral infection in febrile infants less than three months of age</i>					
University of Utah School of Medicine Salt Lake City, UT(033959)	509(a)(1)	47,675 00	26,940 00	0 00	20,735 00
<i>Helping primary care practitioners assess genetic vulnerability to common chronic diseases</i>					
University of Virginia Health Sciences Center Charlottesville, VA(035277)	509(a)(1)	158,140 00	149,349 00	8,791 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Minority Medical Education Program</i> University of Virginia School of Medicine Charlottesville, VA(035661)	509(a)(1)	600,000 00	132,559 00	0 00	467,441 00
<i>Study of providing methadone maintenance in primary care</i> University of Washington Seattle, WA(034895)	509(a)(1)	9,200 00	7,627 00	1,573 00	0 00
<i>Study of the impact of HMO specialty payment mechanisms on costs and outcomes for patients</i> University of Washington School of Medicine Seattle, WA(034283)	509(a)(1)	36,558 00	36,537 00	21 00	0 00
<i>Clinical Scholars Program</i> University of Washington School of Medicine Seattle, WA(034449)	509(a)(1)	59,068 00	15,329 00	43,739 00	0 00
<i>Minority Medical Education Program</i> University of Washington School of Medicine Seattle, WA(035660)	509(a)(1)	300,000 00	0 00	0 00	300,000 00
<i>Improving the evidence base for practice guidelines prior to their dissemination</i> University of Wisconsin-Madison Medical School	509(a)(1)	14,900 00	13,980 00	0 00	920 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Madison, WI (033961)					
<i>Monitoring and evaluating the State Children's Health Insurance Program (SCHIP)</i>					
Urban Institute Washington, DC (034267)	509(a)(2)	217,379 00	0 00	0 00	217,379 00
<i>Analytic support for the State Coverage Initiatives</i>					
Urban Institute Washington, DC (034538)	509(a)(2)	9,347 00	0 00	0 00	9,347 00
<i>Resource use by non-participants in Connecticut's Medicaid home and community based waiver program</i>					
Urban Institute Washington, DC (034592)	509(a)(2)	79,441 00	62,141 00	0 00	17,300 00
<i>Breaking the cycle of homelessness a book on the RWJF homeless families program</i>					
Vanderbilt University Nashville, TN (033473)	509(a)(1)	8,673 00	0 00	0 00	8,673 00
<i>Evaluation of a demonstration project to improve the health of families and the recovery of addicts</i>					
Vera Institute of Justice, Inc New York, NY (034537)	509(a)(1)	5,268 00	5,268 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Technical assistance for the dissemination of the adult day service programs Wake Forest University School of Medicine Winston-Salem, NC(024202)	509(a)(1)	183,592 00	0 00	0 00	183,592.00
Research on the effects of disclosing managed care financial incentives on patient trust Wake Forest University School of Medicine Winston-Salem, NC(034385)	509(a)(1)	24,697.00	0.00	0.00	24,697 00
Enforcement of Tobacco Age-of-Sale Laws II Wake Forest University School of Medicine Winston-Salem, NC(034897)	509(a)(1)	32,286 00	0 00	0 00	32,286 00
Covering Kids A National Health Access Initiative for Low-Income, Uninsured Children Washington Health Foundation Seattle, WA(035620)	509(a)(1)	17,121 00	16,922 00	199 00	0 00
Covering Kids. A National Health Access Initiative for Low-Income, Uninsured Children West Virginia Council of Churches Charleston, WV(035622)	509(a)(1)	51,729 00	17,118.00	34,611 00	0 00

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<i>Scholars in Health Policy Research Program</i>					
Yale University School of Management New Haven, CT(035119)	509(a)(1)	1,540,674 00	499,776.00	0 00	1,040,898 00
<i>Antiretroviral therapy adherence to therapy among HIV-infected drug users</i>					
Yeshiva University, Albert Einstein College of Medicine Bronx, NY(033945)	509(a)(1)	20,209 00	15,015 00	0 00	5,194 00
<i>Promoting leadership for the field of infant and family health and development</i>					
Zero To Three - National Center for Infants, Toddlers, and Families Washington, DC(031912)	509(a)(2)	504,156 00	504,156 00	0 00	0 00
<b>GRAND TOTAL</b>		<b>29,517,947.00</b>	<b>14,453,102.00</b>	<b>1,262,501.00</b>	<b>13,802,344.00</b>



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<i>SmokeLess States Program - Implementation</i> American Cancer Society, Inc , New York State Division, Inc East Syracuse,NY(031384)	509(a)(1)	130,114 00	12,092 00	118,022 00	0 00
<i>Expansion of the partnerships for training program</i> Arkansas State University College of Nursing and Health Professions State University,AR(032601)	509(a)(1)	150,000 00	118,926 00	0 00	31,074 00
<i>Publication of information on minorities in medical education</i> Association of American Medical Colleges Washington,DC(031967)	509(a)(2)	9,114 00	0 00	0 00	9,114 00
<i>Development of a regional network to increase access to clinical preventive services</i> Berkshire Taconic Community Foundation, Inc Lakeville,CT(032299)	509(a)(1)	38,181 00	38,181 00	0 00	0 00
<i>Minority Medical Faculty Development Program - Glenn Flores, M D</i> Boston University School of Medicine Boston,MA(030878)	509(a)(1)	41,539 00	0 00	0 00	41,539 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Improvement of Rates of Physician Intervention for Alcohol Problems</i> Boston University School of Medicine Boston, MA(031489)	509(a)(1)	18,125 00	18,125 00	0 00	0 00
<i>National Access to Care Resource Center</i> Brandeis University Waltham, MA(031275)	509(a)(1)	266,620 00	221,464 00	0 00	45,156 00
<i>Evaluation of Fighting Back -- The Second Phase of Program Implementation</i> Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA(030512)	509(a)(1)	17,986 00	17,986 00	0 00	0 00
<i>Study of the impact of hospital ownership changes on the health care delivery system</i> Brandeis University, Florence Heller Graduate School for Advanced Studies in Social Welfare Waltham, MA(031939)	509(a)(1)	372,549 00	274,112 00	0 00	98,437 00
<i>Substance use in relation to weight patterns in adolescence</i> Brigham & Women's Hospital Inc Boston, MA(031079)	509(a)(1)	55,283 00	42,098 00	13,185 00	0 00

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<i>Study of regional variation in intensive care unit use</i>					
Brown University Center for Gerontology & Health Care Research Providence, RI (032557)	509(a) (1)	0 00	412 00	-412 00	0 00
<i>Grants under the Medicaid Managed Care Program</i>					
Center for Healthcare Strategies Supporting Organization Lawrenceville, NJ (031046)	509(a) (3)	3,321,657 00	3,068,119 00	253,538 00	0 00
<i>Technical assistance to promote health and social services in distressed public housing</i>					
Child Welfare League of America Inc Washington, DC (028565)	509(a) (1)	13,269 00	0 00	0 00	13,269 00
<i>The Urban Health Initiative</i>					
City of Philadelphia Children and Families Cabinet Philadelphia, PA (033223)	509(a) (1)	436,968 00	436,968 00	0 00	0 00
<i>Residency program to transition new nurse graduates into changing practice systems</i>					
Clemson University School of Nursing Clemson, SC (031620)	509(a) (1)	28,193 00	12,453 00	15,740 00	0 00
<i>Minority Medical Faculty Development Program</i>					
- Pamela Y Collins, M D Columbia University New York, NY (033352)	509(a) (1)	31,551 00	29,657 00	1,894 00	0 00

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<i>Genetic Testing for Cancer. An Historical Analysis of a Modern Clinical Dilemma</i> Columbia University College of Physicians & Surgeons New York, NY(031491)	509(a)(1)	26,312.00	26,312 00	0 00	0 00
<i>Minority Medical Faculty Development Program - Oluwatoyin O Shonukan, M D</i> Cornell University Medical College New York, NY(033356)	509(a)(1)	47,746 00	16,900 00	30,846 00	0 00
<i>Development of an organized system of health care for the indigent</i> County of Ingham Health Department Lansing, MI(031797)	509(a)(1)	74,535 00	29,535 00	0 00	45,000.00
<i>Study of the implications of increased diagnostic and therapeutic capacity in health care</i> Dartmouth Medical School, Center for the Evaluative Clinical Sciences Hanover, NH(032060)	509(a)(1)	22,388 00	22,388 00	0 00	0 00
<i>Continuation and expansion of analyses for the Dartmouth Atlas of Health Care</i> Dartmouth-Hitchcock Medical Center Hanover, NH(031112)	509(a)(1)	40,000 00	40,000 00	0 00	0 00

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<i>A Prospective Controlled Trial To Improve the Care of Dying Patients on a General Medicine Inpatient Service</i> Duke University Medical Center Durham, NC (031492)	509(a)(1)	26,900 00	0 00	0 00	26,900 00
<i>Partnerships for Training Regional Education Systems for Nurse Practitioners, Certified Nurse-Midwives, and Physician Assistants</i> Duke University School of Nursing Durham, NC (032603)	509(a)(1)	131,023 00	129,664 00	1,359 00	0 00
<i>The Urban Health Initiative</i> East Bay Community Foundation Oakland, CA (033222)	509(a)(1)	2,002,394.00	1,510,994 00	0 00	491,400 00
<i>Community Health in Focus</i> George Washington University Washington, DC (031640)	509(a)(1)	396,793 00	78,458 00	0 00	318,335 00
<i>Research on legal issues arising from the new medical care marketplace</i> Georgetown University Law Center Washington, DC (030984)	509(a)(1)	24,892 00	0 00	0 00	24,892 00
<i>The Urban Health Initiative</i> Greater Detroit Area Health Council Inc Detroit, MI (033220)	509(a)(2)	1,150,152 00	1,150,152 00	0 00	0 00

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<i>Making the Grade. State/Local Partnerships for School-Based Health Centers</i> Health Research, Inc Albany, NY(031658)	509(a)(1)	0 00	330 00	-330 00	0 00
<i>Expanding single-payer authority and planning health insurance reforms</i> Health Research, Inc. Albany, NY(032854)	509(a)(1)	237,561 00	135,685 00	0 00	101,876 00
<i>Project to reduce smoking among children and youth</i> Health and Hospital Corporation of Marion County Indianapolis, IN(032304)	509(a)(1)	8,607 00	8,607 00	0 00	0 00
<i>Expansion of primary care services to improve access and reduce health care costs</i> Healthy Futures Inc Winthrop, ME(032302)	509(a)(1)	1,000 00	1,000 00	0 00	0 00
<i>Planning for and experiencing the end of life. A prospective ethnographic study of home care patients, their family caregivers, and their doctor</i> Johns Hopkins University School of Medicine Baltimore, MD(031495)	509(a)(1)	30,019 00	8,903 00	21,116 00	0 00

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<i>Minority Medical Faculty Development Program</i>					
<i>- Kevin B Johnson, M D.</i>					
Johns Hopkins University School of Medicine Baltimore, MD(033358)	509(a)(1)	38,408 00	23,408 00	0 00	15,000 00
<i>Evaluation of a capitated health care system for low-income elderly Baltimore residents</i>					
Johns Hopkins University, Bloomberg School of Public Health Baltimore, MD(032370)	509(a)(1)	96,424 00	96,424 00	0 00	0 00
<i>Development of a screening instrument to identify high-risk Medicare HMO members</i>					
Legacy Good Samaritan Hospital and Medical Center Portland, OR(032715)	509(a)(1)	47,047 00	2,171 00	44,876 00	0 00
<i>Minority Medical Faculty Development Program</i>					
<i>- Vincent Freeman, M D</i>					
Loyola University Medical Center Maywood, IL(033363)	509(a)(1)	4,968 00	0 00	0 00	4,968 00
<i>Continuing medical education in the group practice setting</i>					
MGMA Center for Research, Inc Englewood, CO(031427)	509(a)(3)	10,539 00	0 00	0 00	10,539 00

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<i>Study of the effects of welfare reform on the health of urban families</i>					
Manpower Demonstration Research Corporation New York, NY(031089)	509(a)(1)	201,005 00	200,000 00	1,005 00	0 00
<i>Implementation and evaluation of consumer-directed options in Ohio's Medicaid waiver program</i>					
Miami University Oxford, OH(032215)	509(a)(1)	6,793 00	0 00	0 00	6,793 00
<i>Improving Community Public Health Systems Data</i>					
National Association of County and City Health Officials Washington, DC(032253)	509(a)(1)	31,992 00	30,784 00	1,208 00	0 00
<i>Expansion of an electronic health information resource center and national registry of state data sources</i>					
National Association of Health Data Organizations Salt Lake City, UT(032995)	509(a)(2)	103,676 00	0 00	103,676 00	0 00
<i>The impact of environmental factors on youth and young adult tobacco use</i>					
National Bureau of Economic Research, Inc New York, NY(032910)	509(a)(1)	17,524 00	17,524 00	0 00	0 00



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<i>Improving access to health care within the context of welfare reform</i>					
National Governors' Association Center for Policy Research Washington, DC (031548)	509(a)(1)	141,158 00	0 00	141,158 00	0 00
<i>Quality of Care for People With HIV Infection The Impact of Managed Care Coverage and Physician Risk-Sharing</i>					
New England Medical Center Hospitals Inc Boston, MA (031497)	509(a)(1)	24,000 00	23,998 00	2 00	0 00
<i>Generalist Physician Initiative - Phase II</i>					
New York Medical College Valhalla, NY (031649)	509(a)(1)	12,244 00	12,244 00	0 00	0 00
<i>National Spit Tobacco Education Program-Major League Baseball Initiative</i>					
Oral Health America, America's Fund for Dental Health Chicago, IL (031540)	509(a)(2)	34,234 00	0 00	9,971 00	24,263 00
<i>Establishment of a clinic to provide health care services to the working poor and recent Hispanic immigrants</i>					
Our Lady of Providence Church Neptune, NJ (032488)	509(a)(1)	1,000 00	0 00	1,000 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Integrated outreach network of lay health workers to link vulnerable families with primary care and prevention services</i> Partners for a Healthier Community, Inc Springfield, MA(032308)	509(a)(1)	18,247 00	18,247 00	0 00	0 00
<i>Development and demonstration of a consumer-directed approach to home health care for people with disabilities</i> Progress Center for Independent Living Forest Park, IL(032216)	509(a)(1)	5,985 00	5,983 00	2 00	0 00
<i>Comparison of Health Care Utilization Patterns for Children with Different Types of Primary Care Providers in a Medicaid Managed Care Program</i> Rhode Island Hospital Providence, RI(031490)	509(a)(2)	19,300 00	0 00	0 00	19,300 00
<i>Partnerships for Training Regional Education Systems for Nurse Practitioners, Certified Nurse-Midwives, and Physician Assistants</i> San Joaquin Valley Health Consortium Inc Fresno, CA(032606)	509(a)(1)	337,067 00	243,566 00	0 00	93,501 00
<i>Minority Medical Faculty Development Program - Clarence H. Braddock III, M D , M P H</i> Seattle Institute for Biomedical and Clinical Research	509(a)(1)	3,987 00	129 00	3,858 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Seattle, WA (030812)					
<i>Substance abuse prevention program for high-risk youth</i>					
Sikora Center Inc. Camden, NJ (032490)	509(a)(1)	1,000 00	1,000 00	0 00	0 00
<i>Planning for a statewide multiple-insurer health plan</i>					
State of Colorado Department of Health Care Policy and Financing Denver, CO (031819)	509(a)(1)	73,721 00	0 00	0 00	73,721 00
<i>Making the Grade. State/Local Partnerships for School-Based Health Centers</i>					
State of Colorado Department of Public Health and Environment Denver, CO (032293)	509(a)(1)	95,714 00	90,581 00	5,133 00	0 00
<i>Self-Determination for Persons with Developmental Disabilities</i>					
State of Florida Department of Children and Family Services Tallahassee, FL (031170)	509(a)(1)	1,892 00	0 00	0 00	1,892 00
<i>Self-Determination for Persons with Developmental Disabilities</i>					
State of Hawaii Department of Health Honolulu, HI (031171)	509(a)(1)	48,551 00	0 00	0 00	48,551 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Medicare/Medicaid Integration Project - New England States Consortium State of New Hampshire Department of Health and Human Services Concord, NH (033485)</i>	509(a)(1)	9,017 00	9,017 00	0 00	0 00
<i>Consumer-directed approach to the purchase of community-based long-term care services State of Oregon Department of Human Resources Salem, OR (032203)</i>	509(a)(1)	52,242 00	0 00	0 00	52,242 00
<i>Making the Grade State/Local Partnerships for School-Based Health Centers State of Rhode Island Department of Health Providence, RI (030713)</i>	509(a)(1)	100,000 00	100,000 00	0 00	0 00
<i>Medicare/Medicaid Integration Project - New England States Consortium State of Rhode Island Department of Human Services Cranston, RI (033560)</i>	509(a)(1)	7,701 00	7,701 00	0 00	0 00
<i>Self-Determination for Persons with Developmental Disabilities State of Texas, Texas Department of Mental Health and Mental Retardation Austin, TX (031181)</i>	509(a)(1)	42,089 00	0 00	42,089 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Medicare/Medicaid Integration Project - New England States Consortium</i>					
State of Vermont Agency of Human Services, Department of Social Welfare Waterbury, VT(033445)	509(a)(1)	60,416 00	17,087 00	0 00	43,329 00
<i>Mental health wellness and support program for families of children with behavior problems and developmental disabilities</i>					
Stone Soup Group Anchorage, AK(032315)	509(a)(1)	72,034 00	72,034 00	0 00	0 00
<i>Promoting personal assistance services in home care agencies for people with disabilities</i>					
The Institute for Rehabilitation and Research Houston, TX(031313)	509(a)(3)	58,772 00	58,373 00	399 00	0 00
<i>Study of the effects of criminal justice policy on drug-related violence in New York City, 1985-1995</i>					
The Joseph L Mailman School of Public Health at Columbia University New York, NY(031675)	509(a)(1)	28,221 00	4,596 00	23,625 00	0 00
<i>Study of the corporate consolidation of managed care</i>					
The New York Academy of Medicine New York, NY(030988)	509(a)(1)	2,088 00	0 00	0 00	2,088 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>A Matter of Degree- Reducing High-Risk Drinking Among College Students</i> The University of Iowa Iowa City, IA(030844)	509(a)(1)	147,833 00	81,910 00	0 00	65,923 00
<i>Study of the effects of the New York Health Care Reform Act of 1996 on health service access and efficiency</i> United Hospital Fund of New York New York, NY(033204)	509(a)(1)	93,658 00	93,656 00	2 00	0 00
<i>The history of child sexual abuse in America</i> University of Alabama at Birmingham School of Medicine Birmingham, AL(031488)	509(a)(1)	4,188 00	0 00	0 00	4,188 00
<i>Minority Medical Faculty Development Program - Karol E Watson M.D</i> University of California, Los Angeles, School of Medicine Los Angeles, CA(033353)	509(a)(1)	10,630 00	8,215 00	0 00	2,415 00
<i>Minority Medical Faculty Development Program - Isidore Kwaw, M D</i> University of California, Los Angeles, School of Medicine Los Angeles, CA(033552)	509(a)(1)	56,874 00	32,060 00	24,814 00	0 00

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<i>Minority Medical Faculty Development Program</i>					
<i>- Jorge A. Gutierrez, M D.</i>					
University of California, San Francisco San Francisco, CA(030805)	509(a)(1)	58,229 00	58,229.00	0 00	0 00
<i>Improving access to care by restructuring provider payments</i>					
University of California, San Francisco, Institute for Health Policy Studies San Francisco, CA(029661)	509(a)(1)	18,050 00	0 00	0 00	18,050 00
<i>Improving the Care of Patients With Acute Myocardial Infarction by Primary Care Physicians in Rural Colorado</i>					
University of Colorado Health Sciences Center Denver, CO(031493)	509(a)(1)	8,449 00	8,449 00	0 00	0 00
<i>Assisting home care providers in using patient outcome data to improve care</i>					
University of Colorado Health Sciences Center Denver, CO(031950)	509(a)(1)	615,610 00	148,412 00	0 00	467,198 00
<i>Program to provide primary health care services to low-income children in subsidized day care</i>					
University of Colorado Health Sciences Center Denver, CO(032306)	509(a)(1)	1,000 00	1,000 00	0 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Partnerships for Training. Regional Education Systems for Nurse Practitioners, Certified Nurse-Midwives, and Physician Assistants</i>					
University of Detroit Mercy College of Health Professions Detroit, MI (032602)	509(a) (1)	10,000 00	9,997 00	3 00	0 00
<i>Funding to create the Peabody/RWJF award for excellence in health care coverage</i>					
University of Georgia, Henry W Grady College of Journalism and Mass Communication Athens, GA (032410)	509(a) (1)	29,309 00	22,657 00	6,652 00	0 00
<i>Bridging the Gap. Research Informing Practice for Healthy Youth Behavior</i>					
University of Illinois at Chicago Chicago, IL (033009)		4,560,546 00	2,551,642 00	0 00	2,008,904 00
<i>Faiths That Heal Development of a Measure of Health-Related Spirituality</i>					
University of Kansas Medical Center Research Institute Inc Kansas City, MO (031496)	509(a) (3)	18,515 00	18,374 00	141 00	0 00
<i>Smoking cessation in public housing developments</i>					
University of Kansas Medical Center Research Institute Inc Kansas City, MO (032586)	509(a) (3)	13,413 00	13,413 00	0 00	0 00



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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Evaluation of School-Based Primary Care Services for Pregnant Adolescents</i>					
University of Maryland at Baltimore Baltimore, MD(031570)	509(a)(1)	29,643 00	29,643 00	0 00	0 00
<i>Minority Medical Faculty Development Program - Neil C Porter, M D</i>					
University of Maryland, Baltimore, School of Medicine Baltimore, MD(033364)	509(a)(1)	82,914 00	0 00	0 00	82,914 00
<i>Generalist Physician Initiative - Phase II</i>					
University of Massachusetts Medical Center Worcester, MA(031646)	509(a)(1)	41,876 00	41,876 00	0 00	0 00
<i>Study of social inequalities in aging and health</i>					
University of Michigan Ann Arbor, MI(030987)	509(a)(1)	27,073 00	0 00	0 00	27,073 00
<i>Minority Medical Faculty Development Program - Charles R. Neal, Jr , M.D</i>					
University of Michigan Health System Ann Arbor, MI(030811)	509(a)(1)	122,943 00	91,392 00	0 00	31,551 00
<i>Bridging the Gap· Research Informing Practice for Healthy Youth Behavior</i>					
University of Michigan Institute for Social Research Ann Arbor, MI(032769)	509(a)(1)	2,515,962 00	649,557 00	0 00	1,866,405 00

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<i>Evaluation of the Michigan Managed Long-Term Care Initiative</i>					
University of Michigan School of Public Health Ann Arbor, MI (031808)	509(a) (1)	132,999 00	130,012 00	2,987 00	0 00
<i>Development of managed care plan performance measures from the physician's perspective</i>					
University of Minnesota Medical School Minneapolis, MN (032366)	509(a) (1)	218,725 00	173,712 00	0 00	45,013 00
<i>Evaluation of the Buyers Health Care Action Group initiative</i>					
University of Minnesota School of Public Health Minneapolis, MN (032227)	509(a) (1)	178,987 00	141,923 00	37,064 00	0 00
<i>Evaluation of a Consumer-Driven Personal Care System</i>					
University of Missouri-Columbia School of Medicine Columbia, MO (032248)	509(a) (1)	7,185 00	0 00	0 00	7,185 00
<i>Partnerships for Training- Regional Education Systems for Nurse Practitioners, Certified Nurse-Midwives, and Physician Assistants</i>					
University of New Mexico Health Sciences Center Albuquerque, NM (032605)	509(a) (1)	122,371 00	96,316 00	0 00	26,055 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Analysis of market forces in investor-owned HMOs</i>					
University of Pennsylvania School of Medicine Philadelphia, PA(033038)	509(a)(1)	59,249 00	39,741 00	19,508 00	0 00
<i>Brief Intervention and Hazardous Drinking in the Primary Care Setting</i>					
University of Pittsburgh School of Medicine Pittsburgh, PA(031500)	509(a)(1)	18,880 00	18,831 00	49 00	0 00
<i>Establishing a forensic psychiatry clinic and transitional housing for people with chronic mental illness and chemical abuse</i>					
University of Rochester Medical Center Rochester, NY(032312)	509(a)(1)	40,176 00	40,176 00	0 00	0 00
<i>Minority Medical Faculty Development Program - Curtis A Pettaway, M D</i>					
University of Texas M D Anderson Cancer Center Houston, TX(030813)	509(a)(1)	27,544 00	0 00	27,544 00	0 00
<i>Generalist Physician Initiative - Phase II</i>					
University of Virginia School of Medicine Charlottesville, VA(031653)	509(a)(1)	24,775 00	24,775 00	0 00	0 00

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<i>A Matter of Degree· Reducing High-Risk Drinking Among College Students</i> University of Wisconsin-Madison Madison, WI (030845)	509(a)(1)	122,935 00	111,991.00	0 00	10,944 00
<i>Supporting quality improvement and JCAHO standard setting for pain management in hospitals</i> University of Wisconsin-Madison Medical School Madison, WI (032037)	509(a)(1)	63,717 00	58,843 00	0 00	4,874 00
<i>Research on the impact of Medicaid managed care on prenatal care use and birth outcomes</i> Urban Institute Washington, DC (032105)	509(a)(2)	240,551 00	172,386 00	0 00	68,165 00
<i>Implementation of an alternative financing model to improve access to care for underserved populations</i> Vanderbilt University Center for Health Services Nashville, TN (032317)	509(a)(1)	68,232 00	0 00	0 00	68,232 00
<i>Cost-effectiveness study of supportive housing for people living with HIV/AIDS -- Phase I</i> Vanderbilt University Institute for Public Policy Studies Washington, DC (031874)	509(a)(1)	51,754 00	0 00	0 00	51,754 00

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(HEREINAFTER CALLED DEFERRED)

AMOUNT

TAX STATUS	DEFERRED AT	PAYMENTS	CANCELLATIONS	DEFERRED TO
	Dec 31 2001	2002	2002	FUTURE YEARS

Early identification and response model for  
 malpractice prevention  
 Vanderbilt University Medical Center  
 Nashville, TN (033572)

509(a) (1)	215,784 00	114,234 00	0 00	101,550 00
<b>GRAND TOTAL</b>	<b>21,021,106.00</b>	<b>13,467,810.00</b>	<b>951,724.00</b>	<b>6,601,572.00</b>

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Research on the link between welfare and health care coverage</i> American Enterprise Institute for Public Policy Research Washington,DC(027906)	509(a)(1)	39,875 00	31,808 00	0 00	8,067 00
<i>Establish community-based public health services for low-income persons</i> Apoyo Empresarial para la Peninsula de Cantera San Juan,PR(029804)	509(a)(1)	1,000 00	1,000 00	0 00	0 00
<i>Free to Grow Head Start Partnerships to Promote Substance-Free Communities</i> Aspira Inc of Puerto Rico Rio Piedras,PR(029043)	509(a)(1)	17,190 00	7,252 00	9,938 00	0 00
<i>Healthy Nations. Reducing Substance Abuse Among Native Americans</i> Central Council of the Tlingit & Haida Indian Tribes Juneau,AK(028263)	509(a)(1)	45,404 00	43,641 00	1,763 00	0 00
<i>Mental health and substance abuse crisis response system</i> City of Santa Fe Santa Fe,NM(029820)	509(a)(1)	65,032 00	65,032 00	0 00	0 00

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<i>Healthy Nations- Reducing Substance Abuse Among Native Americans</i>					
Eastern Band of Cherokee Indians of North Carolina Cherokee, NC (028256)	509(a)(1)	102,635 00	54,798 00	47,837 00	0 00
<i>Minority Medical Faculty Development Program - Lucienne S Sanchez, M D.</i>					
General Hospital Corporation-Massachusetts General Hospital Boston, MA (030810)	509(a)(1)	31,042 00	20,382 00	10,660 00	0 00
<i>Evaluation of the Community Care Network Demonstration program</i>					
Health Research and Educational Trust Chicago, IL (029519)	509(a)(3)	1,633 00	0 00	1,633 00	0 00
<i>Expansion of parish community health center services</i>					
Indiana University School of Nursing Indianapolis, IN (029811)	509(a)(1)	52,692 00	51,859 00	833 00	0 00
<i>Evaluation of Baltimore's mental health capitation program for community-based services for severely mentally ill adults</i>					
Johns Hopkins University School of Medicine Baltimore, MD (028863)	509(a)(1)	36,586 00	36,586 00	0 00	0 00

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<i>A Matter of Degree Reducing High-Risk Drinking Among College Students</i> Lehigh University Bethlehem, PA(030199)	509(a)(1)	121,507 00	121,507 00	0 00	0 00
<i>Health Profession Partnership Initiative</i> Medical College of Georgia Augusta, GA(028700)	509(a)(1)	7,839 00	0 00	0 00	7,839 00
<i>Development of a computerized patient support network for people with chronic illnesses</i> Medical Pathfinders, Inc Anchorage, AK(028675)	509(a)(1)	1,540 00	0 00	1,540 00	0 00
<i>Technical assistance to grantees under RWJF's State Coverage Initiatives</i> National Governors' Association Center for Policy Research Washington, DC(024672)	509(a)(1)	32,928 00	32,784 00	144 00	0 00
<i>Generalist Physician Faculty Scholar - Mary McGrae McDermott, M.D</i> Northwestern University Medical School Chicago, IL(029256)	509(a)(1)	21,753 00	20,680 00	1,073 00	0 00
<i>Health Professions Partnership Initiative</i> Oregon Health Sciences Foundation Portland, OR(028705)	509(a)(1)	36,913 00	34,121 00	2,792 00	0 00



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<i>Charter School Family Support Center of Camden, New Jersey Rutgers University Foundation New Brunswick, NJ (029436)</i>	509(a)(1)	16,360 00	16,360 00	0 00	0 00
<i>Healthy Nations Reducing Substance Abuse Among Native Americans Seattle Indian Health Board Seattle, WA(028262)</i>	509(a)(1)	178,337 00	84,845 00	93,492 00	0 00
<i>Medicaid managed care demonstration for people with disabilities State of Minnesota Department of Human Services St Paul, MN(030752)</i>	509(a)(1)	130,304 00	57,702 00	0 00	72,602 00
<i>Residential aftercare program for people with hearing loss who are recovering from chemical addiction State of New Jersey Department of Education Trenton, NJ(030435)</i>	509(a)(1)	1,000 00	1,000 00	0 00	0 00
<i>Making the Grade State/Local Partnerships for School-Based Health Centers State of North Carolina Department of Environment, Health, and Natural Resources Raleigh, NC(030189)</i>	509(a)(1)	50,000 00	49,987 00	13 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Mental Health Services Program for Youth Replication</i>					
State of South Carolina Department of Health and Human Services Columbia, SC(028810)	509(a)(1)	5,100 00	0 00	5,100 00	0 00
<i>Making the Grade State/Local Partnerships for School-Based Health Centers</i>					
State of Vermont Agency of Human Services Waterbury, VT(029437)	509(a)(1)	94,073 00	78,983 00	15,090 00	0 00
<i>Defining and measuring community benefit in managed health care</i>					
The New York Academy of Medicine New York, NY(028634)	509(a)(1)	49,995 00	49,995 00	0 00	0 00
<i>Generalist Physician Faculty Scholar - Jorge E Gomez, M D</i>					
The University of Texas Health Science Center at San Antonio San Antonio, TX(029257)	509(a)(1)	5,932 00	4,270 00	1,662 00	0 00
<i>Minority Medical Faculty Development Program - Carmela P Morales, M D</i>					
The University of Texas Southwestern Medical Center at Dallas Dallas, TX(030814)	509(a)(1)	12,275 00	9,087 00	3,188 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Evaluation of the comprehensive effort to reduce tobacco use among youth in Tucson, AZ, Phase II University of Arizona College of Medicine Tucson,AZ(029273)	509(a)(1)	9,436 00	9,201 00	235.00	0 00
Increasing understanding of changes in substance abuse and mental health care University of California, Los Angeles, Center for Health Sciences Los Angeles,CA(030407)	509(a)(1)	51,430 00	51,428 00	2 00	0 00
Generalist Physician Faculty Scholar - Carol M. Mangione, M D , M.S P H University of California, Los Angeles, School of Medicine Los Angeles,CA(029250)	509(a)(1)	6,772 00	0 00	0 00	6,772 00
Minority Medical Faculty Development Program - Donna L Washington, M D , M P H University of California, Los Angeles, School of Medicine Los Angeles,CA(030807)	509(a)(1)	15,928 00	15,928 00	0 00	0 00
Minority Medical Faculty Development Program - Lorna M Dove, M D University of California, San Francisco San Francisco,CA(030877)	509(a)(1)	35,210 00	31,590 00	3,620 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Partnerships for Training. Regional Education Systems for Nurse Practitioners, Certified Nurse-Midwives, and Physician Assistants</i>					
University of Colorado Health Sciences Center Denver, CO(030882)	509(a)(1)	111,889 00	0 00	0 00	111,889 00
<i>A Matter of Degree. Reducing High-Risk Drinking Among College Students</i>					
University of Colorado at Boulder Boulder, CO(030197)	509(a)(1)	187,000 00	187,000 00	0 00	0 00
<i>Health Professions Partnership Initiative</i>					
University of Connecticut Health Center Farmington, CT(028699)	509(a)(1)	9,886 00	8,150 00	1,736 00	0 00
<i>Managing Risky Drinking An Economic Evaluation</i>					
University of Connecticut Health Center School of Medicine Farmington, CT(029620)	509(a)(1)	122,357 00	33,284 00	0 00	89,073 00
<i>Health Professions Partnership Initiative</i>					
University of Louisville Research Foundation, Inc Louisville, KY(028701)	509(a)(3)	23,960 00	0 00	23,960 00	0 00

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	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
Generalist Physician Faculty Scholar - Howard Markel, M D , Ph D. University of Michigan Ann Arbor,MI(029255)	509(a)(1)	16,305 00	0 00	0 00	16,305 00
Role of the courts in shaping U S. health care policy University of Michigan Ann Arbor,MI(030444)	509(a)(1)	0 00	-4,640 00	4,640 00	0 00
Research on the impact of state and federal policies on prevention and treatment services for women substance abusers University of Michigan School of Social Work Ann Arbor,MI(028811)	509(a)(1)	1,440 00	1,440 00	0 00	0 00
Evaluation of using care advisors for chronically ill older HMO enrollees University of Minnesota Medical School Minneapolis,MN(028824)	509(a)(1)	113,343 00	0 00	113,343 00	0 00
Partnerships for Training Regional Education Systems for Nurse Practitioners, Certified Nurse-Midwives, and Physician Assistants University of Minnesota School of Nursing Minneapolis,MN(030883)	509(a)(1)	183,132 00	177,989 00	0 00	5,143 00

THE ROBERT WOOD JOHNSON FOUNDATION  
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1996 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 1996 TO 2001  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Evaluation of New Mexico's community health worker model</i>					
University of New Mexico Health Sciences Center Albuquerque, NM(028351)	509(a)(1)	0 00	14,868 00	-14,868 00	0 00
<i>Health Professions Partnership Initiative</i>					
University of North Carolina at Chapel Hill Chapel Hill, NC(028704)	509(a)(1)	3,239 00	0 00	3,239 00	0 00
<i>Minority Medical Faculty Development Program</i>					
-- Yolanda V Scarlett, M D University of North Carolina at Chapel Hill School of Medicine Chapel Hill, NC(029217)	509(a)(1)	92,195 00	70,151 00	22,044 00	0 00
<i>Monograph on Care of the Dying for Nurses</i>					
University of North Carolina at Chapel Hill School of Nursing Chapel Hill, NC(030101)	509(a)(1)	7,184 00	7,184 00	0 00	0 00
<i>Minority Medical Faculty Development Program</i>					
-- Edward M Barksdale, Jr , M D. University of Pittsburgh Pittsburgh, PA(029219)	509(a)(1)	41,441 00	34,671 00	6,770 00	0 00
<i>A Matter of Degree. Reducing High-Risk Drinking Among College Students</i>					
University of Vermont Burlington, VT(030200)	509(a)(1)	0 00	37,510 00	-63,955 00	26,445 00

1996 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 1996 TO 2001  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Partnerships for Training Regional Education Systems for Nurse Practitioners, Certified Nurse-Midwives, and Physician Assistants</i>					
University of Wisconsin-Madison Madison, WI(030884)	509(a)(1)	173,839 00	101,687 00	0 00	72,152 00
<i>Health Professions Partnership Initiative</i>					
University of Wisconsin-Madison Medical School Madison, WI(028708)	509(a)(1)	18,910 00	18,750 00	160 00	0 00
<i>Home Care Research Initiative Concept papers on home care policy and practice</i>					
Visiting Nurse Service of New York New York, NY(031099)	509(a)(1)	7,450 00	0 00	0 00	7,450 00
<i>Minority Medical Faculty Development Program -- Michael R. DeBaun, M.D , M P H</i>					
Washington University in St Louis School of Medicine Saint Louis, MO(029222)	509(a)(1)	44,289 00	33,657 00	10,632 00	0 00
<i>Generalist Physician Faculty Scholar - Richard N Shiffman, M D , M C I S</i>					
Yale University New Haven, CT(029259)	509(a)(1)	13,662 00	13,662 00	0 00	0 00

THE ROBERT WOOD JOHNSON FOUNDATION  
2002-FORM 990-PF

1996 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS

FROM 1996 TO 2001

(HEREINAFTER CALLED DEFERRED)

AMOUNT

TAX STATUS

DEFERRED AT

Dec 31 2001

PAYMENTS

2002

CANCELLATIONS

2002

DEFERRED TO  
FUTURE YEARS

423,737.00	308,316.00	1,717,189.00	2,449,242.00	GRAND TOTAL
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THE ROBERT WOOD JOHNSON FOUNDATION  
2002-FORM 990-PF

1995 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 1995 TO 2001  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Creation, distribution and destruction of economic value in the health care market</i> Case Western Reserve University, Weatherhead School of Management Cleveland,OH(028665)	509(a)(1)	67,309.00	3,512 00	0 00	63,797 00
<i>Medicaid Managed Care Program And Building Health Systems For People With Chronic Illness</i> Center for Health Care Strategies, Inc Princeton,NJ(027327)	509(a)(1)	1,373,087 00	404,055 00	969,032.00	0 00
<i>Healthy Nations· Reducing Substance Abuse Among Native Americans</i> Cherokee Nation of Oklahoma Tahlequah,OK(028250)	509(a)(1)	62,036 00	41,709 00	20,327 00	0 00
<i>Research on primary care in areas for low-income urban residents</i> New York University, Robert F Wagner Graduate School of Public Service New York,NY(026673)	509(a)(1)	123,023 00	77,839 00	45,184 00	0 00
<i>Testing integrated long-term and acute service delivery systems</i> State of Minnesota Department of Human Services St Paul,MN(027464)	509(a)(1)	124,013 00	0 00	0 00	124,013 00

THE ROBERT WOOD JOHNSON FOUNDATION  
2002-FORM 990-PF

1995 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 1995 TO 2001  
(HEREINAFTER CALLED DEFFERED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Analysis of the cost-effectiveness of supportive housing for people with chronic mental illnesses</i>					
The Johns Hopkins University Institute for Policy Studies Baltimore,MD(027105)	509(a)(1)	45,268 00	0 00	0 00	45,268 00
<i>Minority Medical Education Program</i>					
United Negro College Fund, Inc Fairfax,VA(027892)	509(a)(1)	0 00	0 00	-34,308 00	34,308.00
<i>Generalist Physician Faculty Scholar - Lillian Gelberg, M.D , M.S.P H</i>					
University of California, Los Angeles, School of Medicine Los Angeles,CA(026892)	509(a)(1)	23,982 00	23,982 00	0 00	0 00
<i>Evaluation of the Cash and Counseling demonstration projects</i>					
University of Maryland Center on Aging College Park,MD(028110)	509(a)(1)	158,722 00	0 00	0 00	158,722 00
<i>Assessment and treatment to people with bomb-related mental health problems</i>					
University of Oklahoma Health Sciences Center Oklahoma City,OK(028142)	509(a)(1)	9,599 00	5,107 00	0 00	4,492 00

THE ROBERT WOOD JOHNSON FOUNDATION  
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1995 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 1995 TO 2001  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Early identification and response model for malpractice prevention</i>					
Vanderbilt University Medical Center Nashville, TN (028592)	509(a) (1)	33,484 00	13,802.00	19,682 00	0 00
<i>Healthy Nations· Reducing Substance Abuse Among Native Americans</i>					
White Mountain Apache Tribe of the Fort Apache Indian Reservation Whiteriver, AZ (028265)	509(a) (1)	30,482 00	26,547 00	3,935 00	0.00
<b>GRAND TOTAL</b>		<b>2,051,005.00</b>	<b>596,553.00</b>	<b>1,023,852.00</b>	<b>430,600.00</b>

THE ROBERT WOOD JOHNSON FOUNDATION  
2002-FORM 990-PF

1994 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 1994 TO 2001  
(HEREINAFTER CALLED DEFERRED)

	TAX STATUS	AMOUNT DEFERRED AT Dec 31 2001	PAYMENTS 2002	CANCELLATIONS 2002	DEFERRED TO FUTURE YEARS
<i>Morality, politics, and the construction of health policy</i>					
Brown University Center for Gerontology & Health Care Research Providence, RI (026489)	509(a)(1)	2,292 00	2,292 00	0 00	0 00
<i>Fighting Back Community Initiatives to Reduce Demand for Drugs and Alcohol</i>					
City of Little Rock Little Rock, AR (024539)	509(a)(1)	40,121 00	22,898 00	17,223 00	0 00
<i>Managed care model for high-risk families</i>					
The Center for Mental Health, Inc Washington, DC (023757)	509(a)(2)	258,904 00	155,706 00	0 00	103,198 00
<b>GRAND TOTAL</b>		<b>301,317.00</b>	<b>180,896.00</b>	<b>17,223.00</b>	<b>103,198.00</b>

1993 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS

FROM 1993 TO 2001

(HEREINAFTER CALLED DEFERRED)

AMOUNT	TAX STATUS	DEFERRED AT	PAYMENTS	CANCELLATIONS	DEFERRED TO
		Dec 31 2001	2002	2002	FUTURE YEARS

Follow-up survey to the NHIS disability  
 supplement - analysis  
 Georgetown University School of Medicine  
 Washington, DC(020753)

115,057.00	509(a)(1)	115,057.00	112,147.00	2,910.00	0.00
115,057.00		112,147.00	112,147.00	2,910.00	0.00
<b>GRAND TOTAL</b>					

1992 GRANTS MADE BUT NOT TAKEN AS QUALIFYING DISTRIBUTIONS  
FROM 1992 TO 2001  
(HEREINAFTER CALLED DEFERRED)

AMOUNT	TAX STATUS	DEFERRED AT	PAYMENTS	CANCELLATIONS	DEFERRED TO
		Dec 31 2001	2002	2002	FUTURE YEARS
0 00	509(a) (1)	0 00	6,619 00	-6,619 00	0 00
Improving the Quality of Hospital Care The California Health Care Safety-Net Institute Oakland, CA(019079)					
0.00		0.00	6,619.00	-6,619.00	0.00
GRAND TOTAL					

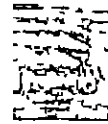
THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part XVII, Line 1 d

(a) Line no	(b) Amount Involved	(c) Name of Noncharitable Exempt Org	(d) Description of Transfers
1a(1)	32,232	American Medical Association	Grant Award ID# 36767
1a(1)	17,745	American Medical Association	Grant Award ID# 37225
1a(1)	741,146	The Infectious Diseases Society of America	Grant Award ID# 38351
1a(1)	98,361	Mississippi Primary Health Care Association, Inc	Grant Award ID# 39541
1a(1)	187,924	American Medical Association	Grant Award ID# 38442
1a(1)	92,526	American Board of Hospice & Palliative Medicine	Grant Award ID# 39835
1a(1)	10,291	American Medical Association	Grant Award ID# 40287
1a(1)	7,500	Maine Medical Association, Inc	Grant Award ID# 41466
1a(1)	292,690	Medical Society of New Jersey	Grant Award ID# 41523
1a(1)	240,850	Medical and Chirurgical Faculty of Maryland	Grant Award ID# 41539
1a(1)	16,723	North Dakota Medical Association	Grant Award ID# 41900
1a(1)	80,790	Lancaster County Medical Society	Grant Award ID# 42799
1a(1)	124,856	Washington State Hospital Association	Grant Award ID# 43183
1a(1)	7,098	American Medical Association	Grant Award ID# 43417
1a(1)	62,292	Monroe Plan for Medical Care, Inc	Grant Award ID# 43516
1a(1)	1,278,356	American Association of Retired Persons	Grant Award ID# 42913
1a(1)	195,825	American Medical Association	Grant Award ID# 43899
1a(1)	1,685,085	American Medical Association	Grant Award ID# 41429
1a(1)	728,702	American Medical Association	Grant Award ID# 41713
1a(1)	159,657	Medical Society of New Jersey	Grant Award ID# 42418
1a(1)	535,579	American Medical Association	Grant Award ID# 41722
1a(1)	50,000	ssociation of General Clinical Research Centers Program Directors	Grant Award ID# 43566
1a(1)	83,621	Colorado Access	Grant Award ID# 45030
1a(1)	231,752	The Infectious Diseases Society of America	Grant Award ID# 44378
1a(1)	157,463	The Institute for Medical Knowledge Implementation, L	Grant Award ID# 44737
1a(1)	531,543	Mississippi Primary Health Care Association, Inc	Grant Award ID# 45361
1a(1)	5,140	Connecticut State Medical Society	Grant Award ID# 45409
1a(1)	71,175	Service Employees International Union	Grant Award ID# 45530
1a(1)	25,000	Prairie View Watchcare Ministry	Grant Award ID# 46637
1a(1)	25,000	HutchCares Living at Home, Inc	Grant Award ID# 46619
1a(1)	25,000	Christ the Rock International	Grant Award ID# 46638
1a(1)	75,000	CHOICE Regional Health Network	Grant Award ID# 46827
1a(1)	75,972	American Medical Association	Grant Award ID# 46836
1a(1)	7,266	American Medical Association	Grant Award ID# 46934
1a(1)	139,089	American Nurses Credentialing Cneter	Grant Award ID# 46120
	<u>6,596,228</u>		

## THIS IS A COMPOSITE REPORT FOR

JF1A	RHJF—FIXED INCOME FUND
JF1G	RHJF—HELLINGTON
JF1I	RHJF—WESTPORT
JF1L	RHJF—HARDING LOEVNER
JF1M	RHJF—MARTIN CURRIE
JF1P	RHJF—CASH DISBURSEMENT
JF1Q	RHJF—LTD PARTNERSHIPS
JF1V	RHJF—CG EMERGING MKTS
JF1W	FUND CLOSED ON 07/16/2003
JF1X	FUND CLOSED ON 07/16/2003
JF1Y	RHJF—PUTNAM CORE GROWTH EQUITY
JF1Z	RHJF—FIDELITY MGMT TRUST CO
JF2A	RHJF - OFFITBANK
JF2D	FUND CLOSED ON 07/16/2003
JF2E	RHJF - PACIFIC INVESTMENT MGMT
JF2F	FUND CLOSED ON 07/16/2003
JF2G	RHJF - LINCOLN CAPITAL MGMT
JF2H	FUND CLOSED ON 07/16/2003
JF2I	RHJF—ZEVENBERGEN CAP MANAGEMNT
JF2J	RHJF OECMSLE INTL ADVISORS
JF2M	RHJF—SPRUCEGROVE INTL MGMT
JF2N	RHJF - MARVIN AND PALMER
JF2P	FUND CLOSED ON 07/16/2003
JF2Q	ROBERT WOOD JOHNSON FOUNDATION
JF2R	FUND CLOSED ON 07/16/2003



STATE STREET

JF2S	FUND CLOSED ON 07/16/2003
JF2U	RHJF—HEDGE FUND COMPOSITE
JF2V	RHJF—ALLIANCE BERSTEIN
JF2W	RHJF—SEIX INVT ADV



STATE STREET



ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	NET AMOUNT						SEC GN/LS	NET SEC BASE	GN/LS CURR
01877KAB9 ** JF2G **	ALLIANCE PIPELINE LP SR NT 144		**	6	996	31DEC19			1.000000				
	2,775.02	120,000.00	00		2,775.02		30JUN02	2,797.72	30JUN02	-22.70			-22.70
** JF2G ** CXL							30JUN02	-2,797.72		22.70			22.70
** JF2G **	2,775.02	120,000.00	4,095.43	.952534916	6,870.45		30JUN02	2,797.72	30JUN02	-22.70			-22.70
03061NEC9 ** JF2G **	AMERICREDIT AUTO REC 2001 B NT 1 000			1	000	13JUN05			1.000000				
	16,214.52	325,000.00	495.44	.950109169	16,709.96		06MAR02	16,214.52	06MAR02	.00			.00
** JF2G **	24,539.69	325,000.00	563.24	.874602430	25,102.93		06APR02	24,539.69	06APR02	.00			.00
** JF2G **	52,147.80	725,000.00	976.49	.743330668	53,124.29		06MAY02	52,134.31	06MAY02	13.49			13.49
** JF2G **	53,299.99	725,000.00	977.17	.729157200	54,277.16		06JUN02	53,286.21	06JUN02	13.78			13.78
** JF2G **	50,223.86	725,000.00	918.06	.659882910	51,141.92		06JUL02	50,210.87	06JUL02	12.99			12.99
** JF2G **		725,000.00		.587556744			06AUG02		06AUG02				

STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	NET AMOUNT						SEC GN/LS	NET SEC BASE	GN/LS CURR
** JF2G **	52,436.47		751.51		53,187.98			52,422.91		13.56			13.56
** JF2G **	50,846.91	725,000.00	700.61	.517423075	51,547.52		06SEP02	50,833.76	06SEP02	13.15			13.15
** JF2G **	48,424.77	725,000.00	620.21	.450630289	49,044.98		06OCT02	48,412.24	06OCT02	12.53			12.53
04541GAM2 ** JF2E **	ASSET BACKED SECS CO SER 2000			1.000		21AUG30			1.000000				
	20,496.41	700,000.00	927.32	.650850842	21,423.73		22JAN02	20,496.41	22JAN02	.00			.00
04542BBE1 ** JF2G **	ASSET BACKED FDG COR 2002 NC1			8.840		25APR33			1.000000				
	10,446.77	180,000.00	.00		10,446.77		25AUG02	10,417.39	25AUG02	29.38			29.38
** JF2G ** CXL			.00				25AUG02	-10,417.39		-29.38			-29.38
** JF2G **	10,042.21	180,000.00	.00		10,042.21		25SEP02	10,013.97	25SEP02	28.24			28.24
** JF2G ** CXL			.00				25SEP02	-10,013.97		-28.24			-28.24
** JF2G **	10,446.77	180,000.00	1,193.40	.941962388	11,640.17		25AUG02	10,417.39	25AUG02	29.38			29.38
** JF2G **	10,042.21	180,000.00	1,249.04	.944209944	11,291.25		25SEP02	10,013.97	25SEP02	28.24			28.24

STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE		INTEREST INTEREST	NET AMOUNT NET AMOUNT					COST COST	SEC GN/LS
** JF2G **		180,000.00						1 000000			
	10,367 68		00		10,367 68	25OCT02	10,338.52	25OCT02	29.16		29 16
** JF2G **	CXL							1 000000			
	-10,367.68	.00	.00		-10,367 68	25OCT02	-10,338 52		-29 16		-29 16
** JF2G **		180,000.00		828849277		25OCT02		25OCT02	29 02		29.02
	10,318 15		1,175 06		11,493.21		10,289.13				
** JF2G **		180,000.00		.772251444		25NOV02		25NOV02	28 65		28 65
	10,187.61		1,099 05		11,286 66		10,158 96				
** JF2G **		180,000.00		.710059944		25DEC02		25DEC02	31.49		31.49
	11,194 47		1,024.01		12,218.48		11,162.98				
060506E21	BANK AMER MTG SECS I MTG CTF S		6.250		25JUL14			1 000000			
** JF2E **		1,850,000 00		884563729		01JAN02		25JAN02	129.22		129.22
	7,657.67		8,563 02		16,220 69		7,528 45				
** JF2E **		1,850,000.00		880347172		01FEB02		25FEB02	131.64		131.64
	7,800 63		8,523 13		16,323.76		7,668 99				
** JF2E **		1,850,000 00		876129000		01MAR02		25MAR02	131 69		131 69
	7,803 62		8,482 50		16,286 12		7,671 93				
** JF2E **		1,850,000 00		871872400		01APR02		25APR02	132.89		132.89
	7,874 71		8,441.85		16,316.56		7,741 82				
** JF2E **								1 000000			

STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE		INTEREST INTEREST	NET AMOUNT NET AMOUNT					COST COST	SEC GN/LS
	7,939 96	1,850,000.00	00		7,939 96	01MAY02	7,805 97	25MAY02	133 99		133 99
** JF2E **	CXL							1.000000			
	-7,939 96	00	.00		-7,939 96	01MAY02	-7,805 97		-133 99		-133.99
** JF2E **		1,850,000.00		.867580535		01MAY02		25MAY02	133 99		133.99
	7,939 95		8,400 85		16,340.80		7,805 96				
** JF2E **		1,850,000 00		.863247524		01JUN02		25JUN02	135.27		135 27
	8,016.07		8,359 49		16,375.56		7,880.80				
** JF2E **		1,850,000.00		858860200		01JUL02		25JUL02	136.97		136.97
	8,116.55		8,317.74		16,434.29		7,979 58				
** JF2E **		1,850,000.00		.854428167		01AUG02		25AUG02	138.36		138.36
	8,199 26		8,275.48		16,474 74		8,060 90				
** JF2E **		1,850,000.00		.849953929		01SEP02		25SEP02	139 68		139.68
	8,277.34		8,232 77		16,510 11		8,137.66				
** JF2E **		1,850,000.00		.845410400		01OCT02		25OCT02	141 84		141 84
	8,405 53		8,189.66		16,595 19		8,263.69				
** JF2E **		1,850,000 00		840832789		01NOV02		25NOV02	142 91		142 91
	8,468.58		8,145.88		16,614 46		8,325.67				
** JF2E **		1,850,000.00		.836257016		01DEC02		25DEC02	142.85		142.85
	8,465.18		8,072.95		16,538 13		8,322.33				

STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC NET SEC	GN/LS GN/LS
0605066H7 ** JF2E **	BANKAMERICA CORP		SER 2002	1 000		25MAR32		1 000000				
	1,971.43	2,000,000 00	.00		1,971 43		25APR02	1,928.92	25APR02	42 51		42.51
** JF2E ** CXL	-1,971 43	00	.00		-1,971.43		25APR02	-1,928 92		-42 51		-42 51
** JF2E **	1,986.55	2,000,000 00	.00		1,986 55		01MAY02	1,943 72	25MAY02	42.83		42 83
** JF2E ** CXL	-1,986 55	.00	.00		-1,986 55		01MAY02	-1,943 72		-42.83		-42 83
** JF2E **	1,986.55	2,000,000.00	8,647.99		.997043725 10,634.54		01MAY02	1,945.62	25MAY02	40 93		40.93
** JF2E **	2,005.06	2,000,000 00	8,639.38		.997034470 10,644 44		01JUN02	1,963 75	25JUN02	41 31		41 31
** JF2E **	2,031.14	2,000,000.00	8,630.70		.995025625 10,661.84		01JUL02	1,989.29	25JUL02	41.85		41.85
** JF2E **	2,048 25	2,000,000.00	.00		2,048 25		01AUG02	2,006 05	25AUG02	42.20		42 20
** JF2E ** CXL	-2,048.25	00	.00		-2,048 25		01AUG02	-2,006 05		-42.20		-42.20
** JF2E **								1.000000				

STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC NET SEC	GN/LS GN/LS
	2,048.24	2,000,000 00	8,621 89		.994001505 10,670 13		01AUG02	2,006.04	25AUG02	42 20		42 20
** JF2E **	2,056 75	2,000,000 00	8,613.01		.992973130 10,669 76		01SEP02	2,014.37	25SEP02	42 38		42.38
** JF2E **	2,075.71	2,000,000 00	8,604 12		.991935275 10,679.83		01OCT02	2,032.94	25OCT02	42.77		42.77
** JF2E **	2,091 97	2,000,000.00	8,595.12		.990889290 10,687 09		01NOV02	2,048 86	25NOV02	43 11		43.11
** JF2E **	2,120 29	2,000,000.00	8,586 05		.989829145 10,706.34		01DEC02	2,076 60	25DEC02	43 69		43.69
07383F8X5 ** JF2E **	BEAR STEARNS COML MT COML MTG		7.000			20MAY30		1 000000				
** JF2E **	186 51	1,000,000.00	5,836 03		.999759640 6,022 54		15MAY02	171.03	21MAY02	15 48		15.48
** JF2E **	58 77	1,000,000.00	5,831.93		.999700870 5,890.70		15OCT02	53 89	21OCT02	4 88		4.88
** JF2E **	14	1,000,000.00	5,831 73		.999700730 5,831 87		15NOV02	13	21NOV02	.01		.01
07384MAL6 ** JF2E **	BEAR STEARNS ARM TR 2000 1 CL		1 000			25DEC30		1.000000				
** JF2E **	41,554 45	1,000,000 00	00		41,554.45		01JAN02	41,539 84	25JAN02	14.61		14.61
** JF2E ** CXL								1.000000				

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	-41,554.45	00	.00	-41,554.45		01JAN02	-41,539.84	-14.61
** JF2E **							1.000000	-14.61
	41,554.39	1,000,000.00		.257570500 43,418.53		01JAN02	41,539.78	14.61
** JF2E **							1.000000	14.61
	43,974.54	1,000,000.00		.213595960 45,577.87		01FEB02	43,959.08	15.46
** JF2E **							1.000000	15.46
	39,495.64	1,000,000.00		.174100320 40,824.41		01MAR02	39,481.76	13.88
** JF2E **							1.000000	13.88
	25,420.96	1,000,000.00		.148679360 26,504.00		01APR02	25,412.02	8.94
** JF2E **							1.000000	8.94
	11,326.65	1,000,000.00		.137352710 12,378.90		01MAY02	11,322.67	3.98
** JF2E **							1.000000	3.98
	12,633.26	1,000,000.00		.124719450 13,519.22		01JUN02	12,628.82	4.44
** JF2E **							1.000000	4.44
	6,799.66	1,000,000.00		.117919790 7,574.82		01JUL02	6,797.27	2.39
** JF2E **							1.000000	2.39
	12,111.28	1,000,000.00		.105808510 12,843.77		01AUG02	12,107.02	4.26
** JF2E **							1.000000	4.26
	8,913.97	1,000,000.00		.096894540 9,571.01		01SEP02	8,910.84	4.26
** JF2E **							1.000000	4.26

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2E **							1.000000	
	14,316.55	1,000,000.00		.082577990 14,918.27		01OCT02	14,311.52	5.03
07384MGZ9	BEAR STEARNS ARM TR 2001 9 MT		1.000		25JAN32		1.000000	
** JF2E **							1.000000	
	135,066.31	2,900,000.00		.953425410 150,289.23		01JAN02	138,158.06	-3,091.75
** JF2E **							1.000000	-3,091.75
	165,782.48	2,900,000.00		.896259037 180,288.61		01FEB02	169,577.34	-3,794.86
** JF2E **							1.000000	-3,794.86
	158,769.58	2,900,000.00		.841510906 172,391.07		01MAR02	162,403.92	-3,634.34
** JF2E **							1.000000	-3,634.34
	172,946.92	2,900,000.00		.781874037 185,721.32		01APR02	176,905.78	-3,958.86
** JF2E **							1.000000	-3,958.86
	86,128.71	2,900,000.00		.752174482 97,985.09		01MAY02	88,100.25	-1,971.54
** JF2E **							1.000000	-1,971.54
	145,621.52	2,900,000.00				01JUN02	148,954.89	-3,333.37
** JF2E **							1.000000	-3,333.37
	-145,621.52	00				01JUN02	-148,954.89	3,333.37
** JF2E **							1.000000	3,333.37
	145,621.51	2,900,000.00		.701960168 157,017.67		01JUN02	148,954.88	-3,333.37
** JF2E **							1.000000	-3,333.37

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	NET AMOUNT NET AMOUNT					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2E **	153,177.65	2,900,000.00	649140289	163,804.72	10,627.07	01JUL02	156,683.98	25JUL02	-3,506.33	-3,506.33	1.000000
** JF2E **	238,980.70	2,900,000.00	.566733151	248,798.93	9,818.23	01AUG02	244,451.12	25AUG02	-5,470.42	-5,470.42	1.000000
** JF2E **	223,336.04	2,900,000.00	.489720724	231,893.04	8,557.00	01SEP02	228,448.34	25SEP02	-5,112.30	-5,112.30	1.000000
** JF2E **	163,682.04	2,900,000.00	433278641	171,062.07	7,380.03	01OCT02	167,428.82	25OCT02	-3,746.78	-3,746.78	1.000000
** JF2E **	201,172.24	2,900,000.00	.362437930	207,692.04	6,519.80	01NOV02	205,777.20	25NOV02	-4,604.96	-4,604.96	1.000000
** JF2E **	135,198.52	2,900,000.00		135,198.52	.00	01DEC02	138,293.30	25DEC02	-3,094.78	-3,094.78	1.000000
07384YACO ** JF2E **		BEAR STEARNS ASSET B 2001 2 AS	1.000			25OCT34					1.000000
** JF2E **	50,723.40	2,000,000.00		50,723.40	.00	25JAN02	50,723.40	25JAN02	.00	.00	1.000000
** JF2E **	-50,723.40	00		-50,723.40	.00	25JAN02	-50,723.40	25JAN02	.00	.00	1.000000
** JF2E **	51,198.42	2,000,000.00	.826624465	54,394.25	3,195.83	25JAN02	51,198.42	25JAN02	.00	.00	1.000000

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	NET AMOUNT NET AMOUNT					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
07384YC07 ** JF2G **		BEAR STEARNS ASSET B 2002 1 AS	1.000			25DEC34					1.000000
** JF2G **	9,888.19	190,000.00	.947956894	10,199.81	311.62	25APR02	9,888.19	25APR02	.00	.00	1.000000
** JF2G **	11,511.78	190,000.00		11,511.78	.00	25MAY02	11,511.78	25MAY02	.00	.00	1.000000
** JF2G **	-11,511.78	00		-11,511.78	.00	25MAY02	-11,511.78	25MAY02	.00	.00	1.000000
** JF2G **	11,511.77	190,000.00	.887368631	11,850.23	338.46	25MAY02	11,511.77	25MAY02	.00	.00	1.000000
** JF2G **	10,899.64	190,000.00	.830002105	11,167.15	267.51	25JUN02	10,899.64	25JUN02	.00	.00	1.000000
** JF2G **	9,648.82	190,000.00	779218842	9,916.91	268.09	25JUL02	9,648.82	25JUL02	.00	.00	1.000000
** JF2G **	13,539.84	190,000.00	.707956526	13,807.89	268.05	25AUG02	13,539.84	25AUG02	.00	.00	1.000000
** JF2G **	8,760.16	190,000.00	.661850421	8,985.46	225.30	25SEP02	8,760.16	25SEP02	.00	.00	1.000000
** JF2G **	12,559.37	190,000.00	595748473	12,770.39	211.02	25OCT02	12,559.37	25OCT02	.00	.00	1.000000

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
					NET AMOUNT NET AMOUNT	COST COST					SEC	BASE
		10,592.95	190,000.00	197.86	.539996105	10,790.81		25NOV02	25NOV02		.00	00
** JF2G **									1.000000			
		13,381.03	190,000.00	139.59	469569631	13,520.62		25DEC02	25DEC02		.00	.00
07384YEC6 ** JF2G **	BEAR STEARNS ASSET B 2002 AC3				1.000		25APR19		1.000000			
		17,071.48	380,000.00	567.15	955075052	17,638.63		25JUL02	25JUL02		00	00
** JF2G **									1.000000			
		25,055.92	380,000.00	640.97	.889138421	25,696.89		25AUG02	25AUG02		.00	.00
** JF2G **									1.000000			
		42,388.48	380,000.00	.00		42,388.48		25SEP02	25SEP02		00	00
** JF2G **									1.000000			
	CXL	-42,388.48	.00	00		-42,388.48		25SEP02	25SEP02		.00	.00
** JF2G **									1.000000			
		42,352.61	380,000.00	551.85	.777684184	42,904.46		25SEP02	25SEP02		00	.00
** JF2G **									1.000000			
		34,348.70	380,000.00	483.60	.687292868	34,832.30		25OCT02	25OCT02		.00	.00
** JF2G **									1.000000			
		62,031.77	380,000.00	445.29	524051368	62,477.06		25NOV02	25NOV02		.00	.00
** JF2G **									1.000000			
			380,000.00		.394676921			25DEC02	25DEC02			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
					NET AMOUNT NET AMOUNT	COST COST					SEC	BASE
		49,162.29		262.36		49,424.65					.00	.00
126671GY6 ** JF2G **	CMABS INC			SER 2000	7.830		25JUL25		1.000000			
		12,818.49	200,000.00	1,305.00	935907550	14,123.49		01APR02	25APR02		-444.64	-444.64
** JF2G **									1.000000			
		22,336.22	200,000.00	1,221.35	.824226450	23,557.57		01MAY02	25MAY02		-774.79	-774.79
** JF2G **									1.000000			
		14,100.70	200,000.00	1,075.61	.753722950	15,176.31		01JUN02	25JUN02		-489.12	-489.12
** JF2G **									1.000000			
		16,858.56	200,000.00	983.60	669430150	17,842.16		01JUL02	25JUL02		-584.78	-584.78
** JF2G **									1.000000			
		16,575.47	200,000.00	.00		16,575.47		01AUG02	25AUG02		-574.96	-574.96
** JF2G **									1.000000			
	CXL	-16,575.47	.00	00		-16,575.47		01AUG02	25AUG02		574.96	574.96
** JF2G **									1.000000			
		16,575.46	200,000.00	873.60	586552850	17,449.06		01AUG02	25AUG02		-574.96	-574.96
13972QAA7 ** JF2E **	CAPITAL ASSET RESH F TAX LIEN				5.905		15DEC05		1.000000			
		13,847.11	1,100,000.00	2,967.31	170142072	16,814.42		15MAR02	15MAR02		17.31	17.31
** JF2E **									1.000000			
		13,318.52	1,100,000.00	2,762.89	158034327	16,081.41		15JUN02	15JUN02		16.65	16.65

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
				NET AMOUNT	NET AMOUNT					SEC	NET SEC	GN/LS
** JF2E **	1,100,000.00	.00						1.000000				
	15,827.86			15,827.86		15SEP02	15,808 08	15SEP02	19.78			19.78
** JF2E **		.00						1.000000				
CXL	-15,827.86	.00		-15,827.86		15SEP02	-15,808 08		-19.78			-19.78
** JF2E **	1,100,000.00	2,566.27						1.000000				
	16,094.83		.143402663	18,661.10		15SEP02	16,074.71	15SEP02	20.12			20.12
** JF2E **	1,100,000.00	2,328.67						1.000000				
	10,083.49		134235854	12,412.16		15DEC02	10,070.89	15DEC02	12.60			12.60
147444AU7	CASE EQUIP RECEIVABL SER 1999		6.900			15JUN06		1.000000				
** JF2G **	1,000,000.00	5,750.00						1.000000				
	40,279.60		-.959720400	46,029.60		15MAR02	39,969.64	15MAR02	309.96			309.96
** JF2G **	1,000,000.00	5,518.39						1.000000				
	66,655.42		893064980	72,173.81		15APR02	66,142.49	15APR02	512.93			512.93
** JF2G **	1,000,000.00	5,135.12						1.000000				
	51,466.74		.841598240	56,601.86		15MAY02	51,070.69	15MAY02	396.05			396.05
** JF2G **	1,000,000.00	4,839.18						1.000000				
	59,876.85		-.781721390	64,716.03		15JUN02	59,416.08	15JUN02	460.77			460.77
** JF2G **	1,000,000.00	.00						1.000000				
	53,858.24			53,858.24		15JUL02	53,443.78	15JUL02	414.46			414.46
** JF2G **								1.000000				
CXL												

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
				NET AMOUNT	NET AMOUNT					SEC	NET SEC	GN/LS
		00										
	-53,858.24	00		-53,858.24		15JUL02	-53,443.78		-414.46			-414.46
** JF2G **	1,000,000.00	4,494.89						1.000000				
	53,858.23		727863160	58,353.12		15JUL02	53,443.77	15JUL02	414.46			414.46
** JF2G **	1,000,000.00	4,185.21						1.000000				
	59,195.52		.668667640	63,380.73		15AUG02	58,739.99	15AUG02	455.53			455.53
** JF2G **	1,000,000.00	3,844.83						1.000000				
	65,343.45		603324190	69,188.28		15SEP02	64,840.61	15SEP02	502.84			502.84
** JF2G **	1,000,000.00	3,469.07						1.000000				
	60,866.66		.542457530	64,335.73		15OCT02	60,398.27	15OCT02	468.39			468.39
** JF2G **	1,000,000.00	3,119.13						1.000000				
	54,455.93		488001600	57,575.06		15NOV02	54,036.87	15NOV02	419.06			419.06
** JF2G **	1,000,000.00	2,806.00						1.000000				
	43,599.04		444402560	46,405.04		15DEC02	43,263.53	15DEC02	335.51			335.51
161214AD3	CHARTER EQUIP LEASE LEASE BKD		7.070			25JAN06		1.000000				
** JF2G **	2,595,000.00	14,727.69						1.000000				
	152,898.08		-.900047745	167,625.77		25JAN02	152,898.06	25JAN02	02			02
** JF2G **		.00						1.000000				
CXL	-152,898.08	.00		-152,898.08		25JAN02	-152,898.06		-02			-02
** JF2G **	2,595,000.00	13,826.87						1.000000				
	173,341.92		.837576323	187,168.79		25FEB02	173,341.90	25FEB02	02			02

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE		INTEREST INTEREST	NET AMOUNT NET AMOUNT					COST COST	SEC	GN/LS GN/LS
** JF2G **								1.000000				
	112,713.91	2,595,000.00		794141290	125,519.50	25MAR02	112,713.90	25MAR02		.01		.01
** JF2G **								1.000000				
	174,506.33	2,595,000.00		726894150	186,647.83	25APR02	174,506.31	25APR02		.02		.02
** JF2G **								1.000000				
	122,708.38	2,595,000.00		.679607684	133,821.77	25MAY02	122,708.37	25MAY02		.01		.01
** JF2G **								1.000000				
	85,275.36	2,595,000.00		.646746273	95,665.79	25JUN02	85,275.35	25JUN02		.01		.01
** JF2G **								1.000000				
	102,112.64	2,595,000.00		.607396508	112,000.64	25JUL02	102,112.63	25JUL02		.01		.01
** JF2G **								1.000000				
	68,117.43	2,595,000.00		.581147017	77,403.83	25AUG02	68,117.42	25AUG02		.01		.01
** JF2G **								1.000000				
	106,504.70	2,595,000.00		.540104743	115,389.77	25SEP02	106,504.69	25SEP02		.01		.01
** JF2G **								1.000000				
	74,537.62	2,595,000.00		.511381190	82,795.21	25OCT02	74,537.61	25OCT02		.01		.01
** JF2G **								1.000000				
	122,756.49	2,595,000.00		464076184	130,574.93	25NOV02	122,756.48	25NOV02		.01		.01

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE		INTEREST INTEREST	NET AMOUNT NET AMOUNT					COST COST	SEC	GN/LS GN/LS
161542AK1		CHASE FDG LN ACQUI SI 2001 C2 A	1.000			25AUG14		1.000000				
** JF2G **												
	8,549.62	115,000.00		527182695	8,667.66	25JAN02	8,549.62	25JAN02		.00		.00
** JF2G **								1.000000				
	8,721.79	115,000.00		451341043	8,819.92	25FEB02	8,721.79	25FEB02		.00		.00
** JF2G **								1.000000				
	8,751.02	115,000.00			8,751.02	25MAR02	8,751.02	25MAR02		.00		.00
** JF2G **								1.000000				
	-8,751.02	.00			-8,751.02	25MAR02	-8,751.02			.00		.00
** JF2G **								1.000000				
	8,751.00	115,000.00		375245391	8,830.50	25MAR02	8,751.00	25MAR02		.00		.00
** JF2G **								1.000000				
	5,633.74	115,000.00		.326256347	5,708.78	25APR02	5,633.74	25APR02		.00		.00
** JF2G **								1.000000				
	5,633.76	115,000.00			5,633.76	25APR02	5,633.76	25APR02		.00		.00
** JF2G **								1.000000				
	-5,633.76	.00			-5,633.76	25APR02	-5,633.76			.00		.00
** JF2G **								1.000000				
	6,027.16	115,000.00			6,027.16	25MAY02	6,027.16	25MAY02		.00		.00
** JF2G **								1.000000				

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	CXL	.00			25MAY02				
	-6,027.16	00		-6,027.16		-6,027.16		00	.00
** JF2G **						1.000000			
	6,027.14	115,000.00		273846434 6,094.88	25MAY02	25MAY02		00	.00
** JF2G **						1.000000			
	6,646.36	115,000.00		.216052000 6,694.35	25JUN02	25JUN02		00	.00
** JF2G **						1.000000			
	5,809.98	115,000.00		165530434 5,850.55	25JUL02	25JUL02		00	.00
** JF2G **						1.000000			
	6,387.41	115,000.00		.109987739 6,420.51	25AUG02	25AUG02		00	.00
** JF2G **						1.000000			
	4,618.15	115,000.00		069829913 4,638.48	25SEP02	25SEP02		00	.00
** JF2G **						1.000000			
	5,837.68	115,000.00		019067478 5,850.61	25OCT02	25OCT02		.00	.00
161542BM4 ** JF2G **	CHASE FDG LN ACQUIST 2002 C1 M		1.000		25JAN19				
** JF2G **						1.000000			
	2,150.90	275,000.00		992178545 2,602.81	25APR02	25APR02		00	.00
** JF2G **						1.000000			
	5,428.71	275,000.00		.972437781 5,926.43	25MAY02	25MAY02		.00	.00
** JF2G **						1.000000			
		275,000.00		.960781200	25JUN02	25JUN02			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **						1.000000			
	3,205.56			3,617.38		3,205.56		00	.00
** JF2G **						1.000000			
	7,416.40	275,000.00		.933812472 7,852.35	25JUL02	25JUL02		.00	.00
** JF2G **						1.000000			
	16,762.34	275,000.00		872858509 17,213.59	25AUG02	25AUG02		.00	.00
** JF2G **						1.000000			
	12,822.33	275,000.00		.826231854 13,212.39	25SEP02	25SEP02		00	.00
** JF2G **						1.000000			
	25,149.64	275,000.00			25OCT02	25OCT02		.00	.00
** JF2G **						1.000000			
	-25,149.64	00		-25,149.64	25OCT02	-25,149.64		00	.00
** JF2G **						1.000000			
	25,149.63	275,000.00		734778654 25,519.56	25OCT02	25OCT02		00	.00
** JF2G **						1.000000			
	22,370.51	275,000.00		653431345 22,713.28	25NOV02	25NOV02		00	.00
** JF2G **						1.000000			
	25,337.18	275,000.00		561296145 25,572.37	25DEC02	25DEC02		.00	.00

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS	
					NET AMOUNT	NET AMOUNT						NET SEC GN/LS	NET SEC GN/LS
161546CC8 ** JF2G **	CHASE FDG MTG LN			2002 1 CL	1.000		25FEB17		1 000000				
		5,020.02	500,000 00	1,083.33	.989959960			25MAY02	25MAY02	5,020.02		00	00
** JF2G **		10,673.70	500,000.00	762.26	.968612560			25JUN02	25JUN02	10,673 70		.00	00
** JF2G **		9,494.11	500,000 00	799.11	.949624340			25JUL02	25JUL02	9,494 11		00	.00
** JF2G **		7,403 60	500,000.00	834.35	.934817140			25AUG02	25AUG02	7,403.60		00	00
** JF2G **		16,692.02	500,000 00	00				25SEP02	25SEP02	16,692.02		00	00
** JF2G ** CXL		-16,692 02	00	00				25SEP02		-16,692.02		00	00
** JF2G **		16,692.01	500,000.00	759 53	.901433120			25SEP02	25SEP02	16,692 01		00	00
** JF2G **		15,733 97	500,000.00	00				25OCT02	25OCT02	15,733 97		00	.00
** JF2G ** CXL		-15,733 97	.00	00				25OCT02		-15,733.97		00	00
** JF2G **												00	00

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS	
					NET AMOUNT	NET AMOUNT						NET SEC GN/LS	NET SEC GN/LS
		15,733 95	500,000 00	733 73	.869965220			25OCT02	25OCT02	15,733 95		00	.00
** JF2G **		17,487 85	500,000 00	737 68	.834989520			25NOV02	25NOV02	17,487 85		.00	.00
** JF2G **		21,833.28	500,000 00	546 37	.791322960			25DEC02	25DEC02	21,833.28		.00	.00
161551EJ1 ** JF2G **	CHASE FUNDING MTG SER 2001				1.000		25AUG16		1 000000				
** JF2G **		15,412.24	780,000 00	1,308 55	.943591961			25JAN02	25JAN02	15,412 24		00	.00
** JF2G **		37,534 72	780,000.00	1,216.40	.895470525			25FEB02	25FEB02	37,534 72		.00	.00
** JF2G **		8,670 64	780,000 00	1,091.73	.884354320			25MAR02	25MAR02	8,670.64		00	00
** JF2G **		32,220 29	780,000 00	1,223 40	.843046256			25APR02	25APR02	32,220 29		00	00
** JF2G **		32,220.34	780,000 00	.00				25APR02	25APR02	32,220 34		00	.00
** JF2G ** CXL		-32,220.34	.00	00				25APR02		-32,220 34		00	00
** JF2G **												00	00
		780,000 00						25MAY02	25MAY02			00	00

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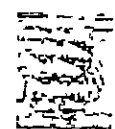
ASSET ID SM SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
	26,228 63	.00		26,228 63			26,228 63		.00	.00
** JF2G **	CXL							1 000000		
	-26,228 63	.00 00		-26,228 63		25MAY02	-26,228.63		.00	.00
** JF2G **								1 000000		
	26,228 58	780,000.00 1,211.37	.809419871	27,439 95		25MAY02	26,228 58	25MAY02	00	.00
** JF2G **								1 000000		
	40,335 70	780,000 00 .00		40,335 70		25JUN02	40,335 70	25JUN02	.00	.00
** JF2G **	CXL							1.000000		
	-40,335 70	00 00		-40,335 70		25JUN02	-40,335.70		.00	.00
** JF2G **								1 000000		
	40,335.64	780,000.00 981.91	757707512	41,317.55		25JUN02	40,335 64	25JUN02	.00	.00
** JF2G **								1.000000		
	40,069 78	780,000 00 985.02	.706336000	41,054 80		25JUL02	40,069 78	25JUL02	00	.00
** JF2G **								1.000000		
	58,798 11	780,000 00 977.74	630953807	59,775 85		25AUG02	58,798.11	25AUG02	00	.00
** JF2G **								1.000000		
	52,075.75	780,000.00 807.78	564190025	52,883.53		25SEP02	52,075.75	25SEP02	00	.00
** JF2G **								1 000000		
	77,021.80	780,000 00 723 08	465444128	77,744.88		25OCT02	77,021 80	25OCT02	.00	.00
** JF2G **								1 000000		

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ASSET ID SM SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
	78,541.20	780,000.00 621.54	.364750282	79,162 74		25NOV02	78,541 20	25NOV02	00	.00
** JF2G **								1 000000		
	62,936 54	780,000 00 377.03	284062410	63,313.57		25DEC02	62,936.54	25DEC02	00	.00
161551E25 ** JF2G **	CHASE FDG TR	2001 4 MT	1.000			25APR16			1.000000	
	10,104 70	915,000 00 1,969 53	988956612	12,074 23		25JAN02	10,104 70	25JAN02	.00	.00
** JF2G **								1.000000		
	8,510 63	915,000.00 1,542 38	.979655377	10,053 01		25FEB02	8,510 63	25FEB02	00	.00
** JF2G **								1 000000		
	9,019 91	915,000 00 1,442 95	969797551	10,462.86		25MAR02	9,019.91	25MAR02	.00	.00
** JF2G **								1 000000		
	15,218.39	915,000 00 1,619.69	.953165431	16,838 08		25APR02	15,218 39	25APR02	00	.00
** JF2G **								1 000000		
	33,552 27	915,000.00 .00		33,552.27		25MAY02	33,552 27	25MAY02	00	.00
** JF2G **	CXL							1.000000		
	-33,552.27	00 .00		-33,552.27		25MAY02	-33,552.27		.00	.00
** JF2G **								1 000000		
	33,552 23	915,000 00 1,654 66	916496327	35,206.89		25MAY02	33,552 23	25MAY02	.00	.00
** JF2G **								1 000000		
		915,000 00	857999737			25JUN02		25JUN02		

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC						GN/LS	NET SEC BASE CURR	GN/LS
	53,524.38		1,343.40			54,867.78		53,524.38			00			.00
** JF2G **										1.000000				
	51,496.44	915,000.00	1,347.49	.801719475		52,843.93		25JUL02	51,496.44	25JUL02		.00		00
** JF2G **										1.000000				
	27,835.37	915,000.00	.00			27,835.37		25AUG02	27,835.37	25AUG02		00		00
** JF2G **										1.000000				
	-27,835.37		.00			-27,835.37		25AUG02	-27,835.37			.00		00
** JF2G **										1.000000				
	27,835.32	915,000.00	1,336.57	.771298360		29,171.89		25AUG02	27,835.32	25AUG02		00		.00
** JF2G **										1.000000				
	41,956.83	915,000.00	1,193.22	725443901		43,150.05		25SEP02	41,956.83	25SEP02		00		.00
** JF2G **										1.000000				
	34,564.88	915,000.00	1,124.39	687668076		35,689.27		25OCT02	34,564.88	25OCT02		.00		00
** JF2G **										1.000000				
	69,753.51	915,000.00	1,110.17	.611434732		70,863.68		25NOV02	69,753.51	25NOV02		00		.00
** JF2G **										1.000000				
	64,858.64	915,000.00	770.81	540550972		65,629.45		25DEC02	64,858.64	25DEC02		00		00



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC						GN/LS	NET SEC BASE CURR	GN/LS
20046EAA1 ** JF2G **		COMM 2001 J1		CTF CL A	6.144		16FEB34			1.000000				
	1,053.32	315,000.00	1,542.94	953345492		2,596.26		01JAN02	1,072.74	16JAN02		-19.42		-19.42
** JF2G **										1.000000				
	1,060.26	315,000.00	1,537.55	949979587		2,597.81		01FEB02	1,079.81	16FEB02		-19.55		-19.55
** JF2G **										1.000000				
	1,823.91	315,000.00	1,532.12	944189396		3,356.03		01MAR02	1,857.54	16MAR02		-33.63		-33.63
** JF2G **										1.000000				
	1,079.22	315,000.00	1,522.78	940763301		2,602.00		01APR02	1,099.12	16APR02		-19.90		-19.90
** JF2G **										1.000000				
	1,338.03	315,000.00	1,517.26	.936515587		2,855.29		01MAY02	1,362.70	16MAY02		-24.67		-24.67
** JF2G **										1.000000				
	4,739.58	315,000.00	1,510.41	921469301		6,249.99		01JUN02	4,826.97	16JUN02		-87.39		-87.39
** JF2G **										1.000000				
	1,353.57	315,000.00	1,486.14	.917172253		2,839.71		01JUL02	1,378.53	16JUL02		-24.96		-24.96
** JF2G **										1.000000				
	1,111.24	315,000.00	1,479.21	913644507		2,590.45		01AUG02	1,131.73	16AUG02		-20.49		-20.49
** JF2G **										1.000000				
	1,118.56	315,000.00	1,473.52	910093523		2,592.08		01SEP02	1,139.18	16SEP02		-20.62		-20.62
** JF2G **										1.000000				

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST						
** JF2G **	1,376 50	315,000.00 1,467.79	905723682	2,844 29	01OCT02	1,401 88	16OCT02	-25 38	-25 38	1 000000	
** JF2G **	1,134 98	315,000.00 1,460 75	902120571	2,595.73	01NOV02	1,155.91	16NOV02	-20 93	-20 93	1 000000	
** JF2G **	5,273 91	315,000.00 1,454.93	.885378000	6,728.84	01DEC02	5,371 15	16DEC02	-97.24	-97 24	1 000000	
20846QE77 ** JF2G **		CONSECO FIN SECURITI 2000 F CL	7 170	15SEP20				1 000000			
** JF2G **	40,458 90	645,000.00 3,853.38	.937273023	44,312.28	15JUL02	40,449 73	15JUL02	9 17	9 17	1.000000	
** JF2G **	72,133 71	645,000 00 3,612.15	.825437813	75,745 86	15AUG02	72,117.36	15AUG02	16 35	16 35	1.000000	
** JF2G **	53,336 13	645,000 00 .00		53,336.13	15SEP02	53,324.04	15SEP02	12 09	12 09	1 000000	
** JF2G **	CXL -53,336.13	.00 00		-53,336.13	15SEP02	-53,324 04		-12.09	-12 09	1.000000	
** JF2G **	53,336.11	645,000 00 3,181 13	.742746170	56,517.24	15SEP02	53,324.02	15SEP02	12.09	12 09	1.000000	
** JF2G **	59,551 16	645,000 00 2,862.45	650418790	62,413 61	15OCT02	59,537 67	15OCT02	13 49	13 49	1 000000	
** JF2G **		645,000 00	571074124		15NOV02		15NOV02			1 000000	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST						
** JF2G **	51,177 31	2,506 59		53,683 90		51,165 71		11.60	11 60	1 000000	
** JF2G **	45,076 20	645,000.00 2,200 84	501188542	47,277 04	15DEC02	45,065 99	15DEC02	10 21	10 21	1 000000	
20846QHK7 ** JF2G **		CONSECO FIN SECURITI 200103 MF	1 000	01MAY33				1 000000			
** JF2G **	10,768 67	180,000 00 297.70	.813049444	11,066 37	01JAN02	10,768 67	01JAN02	.00	00	1.000000	
** JF2G **	10,211.02	180,000 00 244 37	756321555	10,455.39	01FEB02	10,211 02	01FEB02	.00	.00	1 000000	
** JF2G **	7,184.71	180,000 00 207 53	650532366	7,392.24	01MAR02	7,184 71	01MAR02	00	.00	1.000000	
** JF2G **	8,625 86	180,000 00 222.08	.668485055	8,847 94	01APR02	8,625 86	01APR02	.00	00	1 000000	
** JF2G **	7,832 15	180,000 00 201 42	624973111	8,033.57	01MAY02	7,832.15	01MAY02	00	00	1.000000	
** JF2G **	5,477 68	180,000.00 203.27	594541555	5,680 95	01JUN02	5,477 68	01JUN02	00	00	1 000000	
** JF2G **	4,558.39	180,000 00 164 28	.569217166	4,722.67	01JUL02	4,558 39	01JUL02	00	00	1.000000	
** JF2G **	7,077 12	180,000.00 173 70	.529899833	7,250 82	01AUG02	7,077 12	01AUG02			1 000000	

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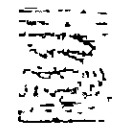
ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS BASE CURR GN/LS	
** JF2G **		180,000 00			493564388		01SEP02			1.000000			
	6,540 38		170.38		6,710.76			6,540 38		01SEP02		.00	00
** JF2G **		180,000 00			419732138		01OCT02			1 000000			
	7,363 75		134 74		7,498 49			7,363.75		01OCT02		00	00
** JF2G **		180,000 00			410944833		01NOV02			1 000000			
	7,507.77		136 81		7,644.58			7,507.77		01NOV02		.00	.00
** JF2G **		180,000.00			.370525611		01DEC02			1.000000			
	7,275.46		119.11		7,394.57			7,275 46		01DEC02		.00	.00
210805BDB ** JF2D **		CONTINENTAL AIRLS PA 7.461PC 1		7.461			01APR15			1.000000			
	5,669 06	160,000 00	5,335.64		.858490750		01APR02	6,000 59		01APR02		-331.53	-331 53
22540APJ1 ** JF2E **		CREDIT SUISSE FIRST WASH MUT		6 608			19OCT99			1.000000			
	2,080.08	2,000,000.00	10,725 88		974950695		01JAN02	2,098.28		19JAN02		-18 20	-18 20
** JF2E **		2,000,000 00			973933460		01FEB02			1 000000			
	2,034.47		10,716.82		12,751.29			2,052 27		19FEB02		-17 80	-17 80
** JF2E **		2,000,000.00			970718103		01MAR02			1 000000			
	2,021 51		10,701.97		12,723.48			2,039 20		19MAR02		-17.69	-17.69
** JF2E **		2,000,000 00			971910030		01APR02			1.000000			
	2,025.35		10,686 43		12,711.78			2,043 07		19APR02		-17.72	-17 72
** JF2E **										1.000000			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS BASE CURR GN/LS	
** JF2E **	69,970 49	2,000,000.00	10,661 83		933098513		01MAY02	70,582.73		19MAY02		-612.24	-612 24
** JF2E **		2,000,000 00			899922711		01JUN02	64,794.39		19JUN02		-562.03	-562.03
** JF2E **		2,000,000 00			872533699		01JUL02	56,993.94		19JUL02		-494 37	-494.37
** JF2E **		2,000,000 00			.841554445		01AUG02	70,621.33		19AUG02		-612 58	-612.58
** JF2E **		2,000,000.00			.803121490		01SEP02	77,538.49		19SEP02		-672 58	-672 58
** JF2E **		2,000,000.00			.766901345		01OCT02	73,074 14		19OCT02		-633.85	-633.85
** JF2E **		2,000,000 00			727097565		01NOV02	80,304 13		19NOV02		-696 57	-696 57
** JF2E **		2,000,000 00			655853148		01DEC02	124,837 97		19DEC02		-1,082.86	-1,082.86
22540VK43 ** JF2E **		CREDIT SUISSE FIRST 2002 P1 C		1.000			25MAR32			1 000000			
	5,912 91	1,400,000 00	2,891 31		.995776492		25APR02	5,912.91		25APR02		.00	.00
** JF2E **		1,400,000 00					25MAY02			1.000000			

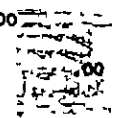
STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC	GN/LS GN/LS BASE CURR
	17,227.35	2,889.82		20,117.17			17,227.35		00		00
** JF2E **								1 000000			
	13,506.18	1,400,000.00 2,849.93		16,356.11		25JUN02	13,506.18	25JUN02	00	25JUN02	00
** JF2E **								1 000000			
	6,905.89	1,400,000.00 2,813.31		9,719.20		25JUL02	6,905.89	25JUL02	.00	25JUL02	.00
** JF2E **								1.000000			
	19,719.52	1,400,000.00 2,801.28		.954805821 22,520.80		25AUG02	19,719.52	25AUG02	00		00
** JF2E **								1 000000			
	22,586.08	1,400,000.00 2,760.39		938672907 25,346.47		25SEP02	22,586.08	25SEP02	00		00
** JF2E **								1.000000			
	18,046.55	1,400,000.00 2,689.95		925782514 20,736.50		25OCT02	18,046.55	25OCT02	00		00
** JF2E **								1.000000			
	18,618.50	1,400,000.00 2,652.86		912483585 21,271.36		25NOV02	18,618.50	25NOV02	00		00
** JF2E **								1.000000			
	13,986.81	1,400,000.00 2,589.45		.902493007 16,576.26		25DEC02	13,986.81	25DEC02	00		00
** JF2E **								1.000000			
247367AN5		DELTA AIR LINES INC SER 2000	7.379			18NOV11			1.000000		
** JF2E **											
	61,410.23	1,544,000.00 51,402.11		-.862558076 112,812.34		18MAY02	61,410.23	18MAY02	00		.00



STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC	GN/LS GN/LS BASE CURR
24763LGQ7		DELTA FDG HOME EQUIT 2000 2 AB	7.980			15JUN27		1 000000			
** JF2G **											
	34,830.09	400,000.00 2,659.15		912924775 37,489.24		01APR02	34,830.09	15APR02	00		00
** JF2G **								1 000000			
	43,832.40	400,000.00 2,427.98		803343775 46,260.38		01MAY02	43,832.40	15MAY02	00		00
271790AB3		EAST COAST PWR L L C SR SECD N	6 737			31MAR08		1.000000			
** JF2E **											
	27,500.00	2,000,000.00 22,017.36		-.639875310 49,517.36		30DEC01	27,500.00	30DEC01	00		.00
** JF2E **								1.000000			
	57,240.00	2,000,000.00 00		57,240.00		30MAR02	57,240.00	30MAR02	.00		00
** JF2E **								1 000000			
	-57,240.00	.00 .00		-57,240.00		30MAR02	-57,240.00	30MAR02	.00		00
** JF2E **								1 000000			
	44,640.00	2,000,000.00 21,554.20		617555310 66,194.20		30MAR02	44,640.00	30MAR02	00		00
** JF2E **								1 000000			
	45,460.00	2,000,000.00 20,802.34		594825310 66,262.34		30JUN02	45,460.00	30JUN02	00		.00
** JF2E **								1 000000			
	463,000.00	2,000,000.00 00		463,000.00		30SEP02	463,000.00	30SEP02	00		.00
** JF2E **								1.000000			
	-463,000.00	00 00		-463,000.00		30SEP02	-463,000.00	30SEP02	00		.00



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2E **	2,000,000.00	20,036.68		571675310	30SEP02	1.000000 30SEP02	00 00
46,300.00				66,336.68	46,300.00		
30253MAAB ** JF2E **	FNF FDG X LLC	ASSET BKD	5.650	20JAN07		1.000000	
24,643.06	1,000,000.00	3,768.08		775656170	20JAN02	20JAN02	00 00
				28,411.14	24,643.06		
** JF2E **	1,000,000.00	3,652.04		745986610	20FEB02	20FEB02	.00 .00
29,669.56				33,321.60	29,669.56		
3128GHYJ4 ** JF2G **	E81613 FED HM LN PC	E81613	7.000	01DCT15		1.000000	
1,015.46	361,284.00	1,236.63		.583966796	01JAN02	15JAN02	-22.85 -22.85
				2,252.09	1,038.31		
** JF2G **	361,284.00	1,230.70		448007993	01FEB02	15FEB02	-1,105.19 -1,105.19
49,119.74				50,350.44	50,224.93		
** JF2G **	361,284.00	944.17		447540494	01MAR02	15MAR02	-3.80 -3.80
168.90				1,113.07	172.70		
3128GJQM2 ** JF2G **	E82260 FED HM LN PC	E82260	7.000	01JAN16		1.000000	
9,792.40	115,367.00	461.44		.600793381	01JAN02	15JAN02	-189.73 -189.73
				10,253.84	9,982.13		
** JF2G **	115,367.00	404.33		559803236	01FEB02	15FEB02	-91.62 -91.62
4,728.91				5,133.24	4,820.53		
** JF2G **	115,367.00	376.73		503752199	01MAR02	15MAR02	-125.29 -125.29
6,466.44				6,843.17	6,591.73		

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
3128GVM31 ** JF2G **	E91278 FED HM LN PC		6.000	01JUL17		1.000000	
	295,000.00	1,469.91		.879538610	01NOV02	15NOV02	-1,321.39 -1,321.39
34,517.86				35,987.77	35,839.25		
** JF2G **	295,000.00	1,297.31		.833575186	01DEC02	15DEC02	-519.06 -519.06
13,559.21				14,856.52	14,078.27		
3128GVXS9 ** JF2G **	E91434 FED HM LN PC		6.000	01SEP17		1.000000	
	290,000.00	1,445.13		.964593586	01NOV02	15NOV02	-355.77 -355.77
9,293.49				10,738.62	9,649.26		
** JF2G **	290,000.00	1,398.67		.937501103	01DEC02	15DEC02	-300.77 -300.77
7,856.82				9,255.49	8,157.59		
3128OKZA2 ** JF2G **	E65237 FED HM LN PC	E65237	7.500	01SEP11		1.000000	
	365,825.00	406.96		.168168905	01JAN02	15JAN02	-105.57 -105.57
3,594.01				4,000.97	3,699.58		
** JF2G **	365,825.00	384.49		.165464388	01FEB02	15FEB02	-29.06 -29.06
989.38				1,373.87	1,018.44		
** JF2G **	365,825.00	378.33		.163211808	01MAR02	15MAR02	-24.21 -24.21
824.05				1,202.38	848.26		
** JF2G **	365,825.00	373.17		.150138098	01APR02	15APR02	-140.49 -140.49
4,782.69				5,155.86	4,923.18		
** JF2G **	365,825.00	343.28		.143960691	01MAY02	15MAY02	-140.49 -140.49
2,259.85				2,603.13	2,326.23		

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
** JF2G **		365,825.00			140584295		01JUN02			1 000000			
	1,235.17		329 15		1,564 32			1,271 45		15JUN02	-36.28		-36 28
** JF2G **		365,825.00			.136122189		01JUL02			1.000000			
	1,632 35		321.43		1,953 78			1,680.30		15JUL02	-47 95		-47 95
31280K2H3 ** JF2G **	E65276	FED HM LN PC	E65276	7 500	01SEP11					1.000000			
	13,216.80	413,564.00	185 73		.039898008		01JAN02	13,605 04		15JAN02	-388.24		-388 24
** JF2G **		413,564.00			039818891		01FEB02			1.000000			
	32 72		103.12		135 84			33.68		15FEB02	-.96		- 96
** JF2G **		413,564 00			039550589		01MAR02			1 000000			
	110.96		102 92		213.88			114.22		15MAR02	-3 26		-3.26
** JF2G **		413,564.00			.039223796		01APR02			1.000000			
	135.15		102 23		237.38			139.12		15APR02	-3 97		-3.97
** JF2G **		413,564.00			.038896398		01MAY02			1 000000			
	135.40		101 38		236 78			139 38		15MAY02	-3.98		-3 98
** JF2G **		413,564.00			.038565300		01JUN02			1.000000			
	136 93		100 54		237.47			140 95		15JUN02	-4.02		-4 02
** JF2G **		413,564 00			.038233695		01JUL02			1 000000			
	137 14		99.68		236.82			141.17		15JUL02	-4.03		-4.03

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
31280K3S8 ** JF2G **	E65309	FED HM LN PC	E65309	7.500	01SEP11					1.000000			
	9,091 58	275,708 00	412.86		.206615694		01JAN02	9,358.65		15JAN02	-267 07		-267 07
** JF2G **		275,708 00			.201249909		01FEB02			1 000000			
	1,479 39		356.04		1,835 43			1,522.85		15FEB02	-43 46		-43.46
** JF2G **		275,708 00			.190560484		01MAR02			1 000000			
	2,947.16		346 78		3,293 94			3,033 73		15MAR02	-86.57		-86 57
** JF2G **		275,708 00			.188715706		01APR02			1.000000			
	508.62		328.38		837 00			523.56		15APR02	-14 94		-14.94
** JF2G **		275,708 00			186860192		01MAY02			1 000000			
	511.58		325.19		836.77			526 61		15MAY02	-15 03		-15.03
** JF2G **		275,708 00			184806316		01JUN02			1 000000			
	566 27		322 00		888 27			582 90		15JUN02	-16.63		-16 63
** JF2G **		275,708.00			.182906698		01JUL02			1.000000			
	523.74		318 44		842.18			539 12		15JUL02	-15.38		-15.38
31280LC98 ** JF2G **	E65496	FED HM LN PC	E65496	7.500	01NOV11					1.000000			
	5,399 42	344,294 00	440 38		.188966900		01JAN02	5,558 03		15JAN02	-158.61		-158.61
** JF2G **		344,294.00			.178928299		01FEB02			1.000000			
	3,456.23		406 63		3,862 86			3,557 76		15FEB02	-101.53		-101.53

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	344,294.00	385 02	.173316990	2,316.96	01MAR02	1 000000 15MAR02	-56.75 -56.75
1,931 94							
** JF2G **	344,294.00	372.95	164717102	3,333 84	01APR02	1 000000 15APR02	-86.98 -86 98
2,960 89							
** JF2G **	344,294 00	354 44	159924889	2,004.37	01MAY02	1.000000 15MAY02	-48 47 -48 47
1,649 93							
** JF2G **	344,294 00	344 13	150551795	3,571.23	01JUN02	1.000000 15JUN02	-94 79 -94 79
3,227 10							
** JF2G **	344,294 00	323 96	.139806299	4,023 57	01JUL02	1.000000 15JUL02	-108 67 -108 67
3,699.61							
31280LGZ6	E65616 FED HML LN PC E65616		7 500	01NOV11		1 000000	
** JF2G **	426,371 00	764 63	.266046705	9,670 92	01JAN02	15JAN02	-261 62 -261 62
8,906 29							
** JF2G **	426,371 00	708 96	.263551789	1,772 72	01FEB02	15FEB02	-31.25 -31 25
1,063 76							
** JF2G **	426,371 00	702.32	.256993299	3,498 67	01MAR02	15MAR02	-82 14 -82 14
2,796 35							
** JF2G **	426,371.00	684.84	.254463788	1,763 35	01APR02	15APR02	-31 68 -31 68
1,078 51							
** JF2G **						1 000000	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	426,371.00	678 11	.209739311	19,747 33	01MAY02	15MAY02	-560 16 -560.16
19,069 22							
** JF2G **	426,371 00	558 91	208457188	1,105 57	01JUN02	15JUN02	-16 06 -16 06
546 66							
** JF2G **	426,371 00	555 51	.190295001	8,299 34	01JUL02	15JUL02	-227 48 -227 48
7,743.83							
31280LMD8	E65756 FED HM LN PC	E65756	7 500	01NOV11		1 000000	
** JF2G **	359,122 00	497.43	220335791	960 49	01JAN02	15JAN02	-13.60 -13.60
463 06							
** JF2G **	359,122 00	494 55	219045895	957.78	01FEB02	15FEB02	-13 61 -13 61
463 23							
** JF2G **	359,122.00	491.65	.217747589	957 90	01MAR02	15MAR02	-13.70 -13.70
466.25							
** JF2G **	359,122.00	488.74	.165675703	19,188.90	01APR02	15APR02	-549 32 -549.32
18,700 16							
** JF2G **	359,122 00	371 86	.164944197	634 56	01MAY02	15MAY02	-7 72 -7 72
262 70							
** JF2G **	359,122 00	370.22	.163914797	739.90	01JUN02	15JUN02	-10 86 -10 86
369 68							
** JF2G **	359,122.00	367 91	.138383808	9,536.65	01JUL02	15JUL02	-269.33 -269.33
9,168 74							

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT	NET AMOUNT						SEC	CURR
31280LMV7 ** JF2G **	E66060	FED HM LN PC	E66060	7.500		01JAN12			1.000000				
	3,410.27	802,114.00	2,174.89	.429580196	5,585.16		01JAN02	3,510 45	15JAN02	-100.18		-100 18	
** JF2G **									1 000000				
	2,502.03	802,114.00	2,153 58	.426460902	4,655.61		01FEB02	2,575 53	15FEB02	-73.50		-73 50	
** JF2G **									1.000000				
	2,566 85	802,114 00	2,137.94	.423260795	4,704 79		01MAR02	2,642 25	15MAR02	-75 40		-75.40	
** JF2G **									1.000000				
	28,127.81	802,114.00	2,121.90	.388193698	30,249 71		01APR02	28,954.07	15APR02	-826.26		-826.26	
** JF2G **									1.000000				
	55,342.90	802,114.00	1,946.10	.319197395	57,289 00		01MAY02	56,968.60	15MAY02	-1,625 70		-1,625 70	
** JF2G **									1.000000				
	1,341 21	802,114.00	1,600 20	.317525301	2,941.41		01JUN02	1,380 61	15JUN02	-39 40		-39.40	
** JF2G **									1 000000				
	1,896 92	802,114.00	1,591 82	.315160401	3,488 74		01JUL02	1,952 64	15JUL02	-55 72		-55.72	
31280MBA4 ** JF2G **	E66333	FED HM LN PC E66333		7.500		01FEB12			1.000000				
	284 80	247,500.00	330 03	.212200202	614 83		01JAN02	293.17	15JAN02	-8.37		-8 37	
** JF2G **									1 000000				
	251 09	247,500 00	328 25	.211185696	579 34		01FEB02	258 47	15FEB02	-7.88		-7.88	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT	NET AMOUNT						SEC	CURR
** JF2G **									1.000000				
	328.01	247,500 00	326 68	.209860404	654 69		01MAR02	337 65	15MAR02	-9 64		-9 64	
** JF2G **									1.000000				
	406 97	247,500 00	324.62	.208216080	731.59		01APR02	418.92	15APR02	-11 95		-11.95	
** JF2G **									1.000000				
	332 88	247,500 00	322.09	.206871111	654 97		01MAY02	342 66	15MAY02	-9.78		-9.78	
** JF2G **									1.000000				
	335.09	247,500 00	320.00	.205517212	655 09		01JUN02	344 93	15JUN02	-9 84		-9.84	
** JF2G **									1.000000				
	336.80	247,500 00	317.91	.204156404	654 71		01JUL02	346.69	15JUL02	-9.89		-9 89	
31280MYYO ** JF2G **	E66931	FED HM LN PC	E66931	7 500		01MAY12			1.000000				
	3,183 38	350,627 00	605.55	.267247787	3,788 93		01JAN02	3,276.89	15JAN02	-93 51		-93.51	
** JF2G **									1 000000				
	844 73	350,627 00	585.65	.264838589	1,430.38		01FEB02	869 54	15FEB02	-24.81		-24 81	
** JF2G **									1 000000				
	10,654 64	350,627 00	580 37	.234451197	11,235.01		01MAR02	10,967 62	15MAR02	-312 98		-312 98	
** JF2G **									1.000000				
	809.18	350,627.00	513 78	.232143388	1,322.96		01APR02	832.95	15APR02	-23.77		-23 77	
** JF2G **									1.000000				

STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS		
					NET AMOUNT	NET AMOUNT						SEC GN/LS	NET SEC BASE	GN/LS CURR
** JF2G **	811.87	350,627.00	508.73	.229827908		1,320.60	01MAY02		835.72	15MAY02		-23.85		-23.85
** JF2G **	882.04	350,627.00	503.65	227312300		1,385.69	01JUN02		907.95	15JUN02		-25.91		-25.91
** JF2G **	853.46	350,627.00	498.14	.224878203		1,351.60	01JUL02		878.53	15JUL02		-25.07		-25.07
31280MZT7 ** JF2G **	E67054	FED HM LN PC		E67054	7.500		01JUN12							
** JF2G **	773.19	82,180.00	137.41	.258126551		910.60	01JAN02		795.90	15JAN02		-22.71		-22.71
** JF2G **	3,533.91	82,180.00	132.57	215124482		3,666.48	01FEB02		3,637.72	15FEB02		-103.81		-103.81
** JF2G **	115.05	82,180.00	110.49	.213724507		225.54	01MARD02		118.43	15MARD02		-3.38		-3.38
** JF2G **	131.55	82,180.00	109.77	.212123752		241.32	01APR02		135.41	15APR02		-3.86		-3.86
** JF2G **	132.39	82,180.00	108.95	.210512776		241.34	01MAY02		136.28	15MAY02		-3.89		-3.89
** JF2G **	133.36	82,180.00	108.12	.208889997		241.48	01JUN02		137.28	15JUN02		-3.92		-3.92
** JF2G **	132.52	82,180.00	107.29	207277439		239.81	01JUL02		136.41	15JUL02		-3.89		-3.89

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS		
					NET AMOUNT	NET AMOUNT						SEC GN/LS	NET SEC BASE	GN/LS CURR
31287LEMO ** JF2G **	C61040	FED HM LN PC			6.500		01JAN29							
** JF2G **	12,671.11	724,039.00	3,087.20	769671702		15,758.31	01OCT02		13,046.29	15OCT02		-375.18		-375.18
** JF2G **	25,219.58	724,039.00	3,018.56	.734839905		28,238.14	01NOV02		25,966.32	15NOV02		-746.74		-746.74
** JF2G **	10,102.23	724,039.00	2,881.95	720887300		12,984.18	01DEC02		10,401.35	15DEC02		-299.12		-299.12
31287UF72 ** JF2G **	C68290	FED HM LN PC			7.000		01JUN32							
** JF2G **	1,210.77	94,481.00	506.90	906911336		1,717.67	01DEC02		1,269.04	15DEC02		-58.27		-58.27
31287VB25 ** JF2G **	C69057	FED HM LN PC			7.000		01JUL32							
** JF2G **	2,106.83	36,174.00	191.08	847241112		2,297.91	01DEC02		2,210.86	15DEC02		-104.03		-104.03
31287VLE8 ** JF2G **	C69325	FED HM LN PC			7.000		01JUL32							
** JF2G **	8,552.81	46,977.00	273.13	814658662		8,825.94	01DEC02		8,975.11	15DEC02		-422.30		-422.30
31287XBY7 ** JF2G **	C70052	FED HM LN PC			7.000		01AUG32							
** JF2G **	6,406.94	80,375.00	445.31	.870048646		6,852.25	01DEC02		6,715.27	15DEC02		-308.33		-308.33

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC BASE
31287XC46 ** JF2G **	C70091	FED HM LN PC		7.000		01AUG32		1 000000			
	4,033.77	130,229.00		926425066		01DEC02	4,232.94	15DEC02	-199.17		-199.17
31292GAU7 ** JF2G **	C00835	FED HM LN PC	C00835	6 500		01JUL29		1.000000			
	6,572.24	266,962.00		753751882		01JAN02	6,619.48	15JAN02	-47.24		-47.24
** JF2G **				.731585693		01FEB02	5,960.06	15FEB02	-42.53		-42.53
** JF2G **	4,383.33	266,962.00		.715166390		01MAR02	4,414.83	15MAR02	-31.50		-31.50
** JF2G **				698100291		01APR02	4,588.75	15APR02	-32.75		-32.75
** JF2G **	4,556.00	266,962.00		682227395		01MAY02	4,267.92	15MAY02	-30.46		-30.46
** JF2G **				668615008		01JUN02	3,660.11	15JUN02	-26.12		-26.12
** JF2G **	3,633.99	266,962.00	986.53	656011604		01JUL02	3,388.81	15JUL02	-24.18		-24.18
** JF2G **				.638484615		01AUG02	4,712.67	15AUG02			
** JF2G **	4,679.04	266,962.00	948.62	5,627.66							

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC BASE
** JF2G **				.612082094		01SEP02	7,099.13	15SEP02	-50.66		-50.66
** JF2G **	7,048.47	266,962.00	923.27	7,971.74							
** JF2G **				.579348484		01OCT02	8,801.44	15OCT02	-62.81		-62.81
** JF2G **	8,738.63	266,962.00	885.10	9,623.73							
** JF2G **				533408312		01NOV02	12,352.43	15NOV02	-88.15		-88.15
** JF2G **	12,264.28	266,962.00	837.77	13,102.05							
** JF2G **				.495110914		01DEC02	10,297.43	15DEC02	-73.48		-73.48
** JF2G **	10,223.95	266,962.00	771.33	10,995.28							
31292HCG7 ** JF2G **	C00971	FED HM LN PC C00971		7.500		01APR30		1.000000			
** JF2G **	11,388.13	550,191.00	906.25	242846302		01SEP02	11,939.74	15SEP02	-551.61		-551.61
** JF2G **				.221460202		01OCT02	12,336.38	15OCT02	-569.94		-569.94
** JF2G **	11,766.44	550,191.00	835.07	12,601.51							
** JF2G **				.196527696		01NOV02	14,382.09	15NOV02	-664.45		-664.45
** JF2G **	13,717.64	550,191.00	761.53	14,479.17							
** JF2G **				.181747502		01DEC02	8,525.82	15DEC02	-393.89		-393.89
** JF2G **	8,131.93	550,191.00	675.80	8,807.73							

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
31292HM9 ** JF2G **	C01136 FED HM LN PC		C01136	7.000	01FEB31		1 000000	
	1,008,543.00			639309796		01FEB02	15FEB02	-1,036.82
	35,295.98	3,967.06		39,263.04				-1,036.82
31292HKY9 ** JF2G **	C01211 FED HM LN PC		C01211	7.000	01AUG31		1.000000	
	1,169,610.00			525521498		01DEC02	15DEC02	-2,868.63
	65,277.34	3,966.27		69,243.61				-2,868.63
31292HP32 ** JF2G **	C01342 FED HM LN PC			7 500	01FEB32		1 000000	
	192,261.00			938953505		01APRO2	15APRO2	-348.59
	9,493.39	1,187.61		10,681.00				-348.59
** JF2G **							1.000000	
	192,261.00			889394000		01MAY02	15MAY02	-349.87
	9,528.36	1,128.28		10,656.64				-349.87
** JF2G **							1 000000	
	192,261.00			804801597		01JUN02	15JUN02	-597.19
	16,263.82	1,068.72		17,332.54				-597.19
31292HRP1 ** JF2G **	C01394 FED HM LN PC			7 000	01AUG32		1 000000	
	122,311.00			881420804		01DEC02	15DEC02	-245.18
	5,094.55	658.60		5,753.15				-245.18
31292HSD7 ** JF2G **	C01416 FED HM LN PC			7 000	01SEP32		1 000000	
	273,073.00			895115994		01DEC02	15DEC02	-568.91
	11,599.51	1,493.52		13,093.03				-568.91

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
31293PV85 ** JF2G **	C26039 FED HM LN PC		C26039	6.500	01MAY29		1.000000	
	1,238,661.00			581656401		01OCT02	15OCT02	-2,763.73
	93,339.55	4,408.16		97,747.71				-2,763.73
** JF2G **							1.000000	
	1,238,661.00			536465199		01NOV02	15NOV02	-1,657.43
	55,976.58	3,902.57		59,879.15				-1,657.43
** JF2G **							1 000000	
	1,238,661.00			461672103		01DEC02	15DEC02	-2,743.11
	92,643.29	3,599.38		96,242.67				-2,743.11
31294F5P7 ** JF2G **	C38954 FED HM LN PC		C38954	6 500	01FEB30		1 000000	
	289,575.00			606722990		01OCT02	15OCT02	-307.76
	10,393.86	1,007.96		11,401.82				-307.76
** JF2G **							1.000000	
	289,575.00			585858309		01NOV02	15NOV02	-178.90
	6,041.89	951.67		6,993.56				-178.90
** JF2G **							1 000000	
	289,575.00			541927307		01DEC02	15DEC02	-376.67
	12,721.32	918.94		13,640.26				-376.67
31295HSD6 ** JF2G **	A01744 FED HM LN PC		A01744	9 000	01JUL20		1.000000	
	394,910.00			269847712		01JAN02	15JAN02	-199.36
	3,254.88	823.66		4,078.54				-199.36
** JF2G **							1 000000	
	394,910.00			262317287		01FEB02	15FEB02	-182.15
	2,973.84	799.23		3,773.07				-182.15
** JF2G **							1 000000	
	394,910.00			254080296		01MAR02	15MAR02	-199.24
	3,252.87	776.94		4,029.81				-199.24

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
** JF2G **		394,910.00								1.000000			
	2,464.40		752 54	.247839887		3,216 94	01APR02		2,615.34	15APR02	-150.94		-150 94
** JF2G **		394,910.00								1.000000			
	3,032.27		734.07	.240161505		3,766.34	01MAY02		3,218.00	15MAY02	-185 73		-185 73
** JF2G **		394,910.00								1 000000			
	4,212.63		711 31	.229494188		4,923.94	01JUN02		4,470 65	15JUN02	-258 02		-258 02
** JF2G **		394,910.00								1 000000			
	2,052.70		679 72	.224296295		2,732 42	01JUL02		2,178 43	15JUL02	-125 73		-125 73
** JF2G **		394,910.00								1.000000			
	2,125.68		664.33	.218913600		2,790.01	01AUG02		2,255 88	15AUG02	-130.20		-130.20
** JF2G **		394,910 00								1 000000			
	1,849 32		648.38	214230710		2,497 70	01SEP02		1,962.59	15SEP02	-113 27		-113 27
** JF2G **		394,910 00								1 000000			
	3,219.27		634 51	206078802		3,853 78	01OCT02		3,416.45	15OCT02	-197 18		-197.18
** JF2G **		394,910 00								1.000000			
	1,963 45		610.37	.201106910		2,573.82	01NOV02		2,083 71	15NOV02	-120.26		-120 26
** JF2G **		394,910.00								1 000000			
	2,277 57		595 63	.195339596		2,873 20	01DEC02		2,417 07	15DEC02	-139.50		-139.50

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
31298CBF5	C43638	FED HM LN PC		C43638	6 500		01SEP24			1.000000			
** JF2G **		180,150 00											
	2,419 00		675 78	679103691		3,094.78	01MAR02		2,456.70	15MAR02	-37 70		-37 70
** JF2G **		180,150.00								1.000000			
	2,466 94		662 68	665409880		3,129 62	01APR02		2,505.39	15APR02	-38 45		-38 45
** JF2G **		180,150 00								1 000000			
	1,763.03		649.33	655623424		2,412.36	01MAY02		1,790 51	15MAY02	-27 48		-27.48
** JF2G **		180,150 00								1 000000			
	1,540.77		639.77	647070718		2,180.54	01JUN02		1,564 78	15JUN02	-24 01		-24.01
** JF2G **		180,150.00								1 000000			
	807 67		631 42	.642587399		1,439.09	01JUL02		820.26	15JUL02	-12 59		-12 59
** JF2G **		180,150.00								1.000000			
	1,573 84		627 04	.633851124		2,200 88	01AUG02		1,598 37	15AUG02	-24 53		-24 53
** JF2G **		180,150.00								1.000000			
	7,701 34		618.52	591101526		8,319.86	01SEP02		7,821.37	15SEP02	-120 03		-120 03
** JF2G **		180,150 00								1 000000			
	10,777 35		576 80	.531277213		11,354 15	01OCT02		10,945.33	15OCT02	-167 98		-167 98
** JF2G **		180,150.00								1 000000			
	5,717.21		518.42	499541382		6,235 63	01NOV02		5,806.32	15NOV02	-89 11		-89 11
** JF2G **										1 000000			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
					NET AMOUNT	NET AMOUNT					SEC	NET SEC	GN/LS
	2,919.13	180,150.00	487.46	.483337496		3,406.59	01DEC02		15DEC02		-45.50		-45.50
31298EYB5 ** JF2G **	C46106 FED HM LN PC		C46106	6.000		01NOV29			1.000000				
	10,142.36	962,603.00	4,109.89	.843373000		14,252.25	01APR02	10,136.02	15APR02		6.34		6.34
** JF2G **		962,603.00	4,059.17	.830567700		16,385.59	01MAY02	12,318.72	15MAY02		7.70		7.70
** JF2G **		962,603.00	3,997.53	.824591196		9,750.53	01JUN02	5,749.40	15JUN02		3.60		3.60
** JF2G **		962,603.00	3,968.77	.817213596		11,070.47	01JUL02	7,097.26	15JUL02		4.44		4.44
** JF2G **		962,603.00	3,933.26	.801534298		19,026.20	01AUG02	15,083.51	15AUG02		9.43		9.43
** JF2G **		962,603.00	3,857.80	.784137697		20,603.82	01SEP02	16,735.55	15SEP02		10.47		10.47
** JF2G **		962,603.00	3,774.07	.767373101		19,911.72	01OCT02	16,127.56	15OCT02		10.09		10.09
** JF2G **		962,603.00	3,693.37	.733176595		36,611.03	01NOV02	32,897.09	15NOV02		20.57		20.57
** JF2G **		962,603.00		.704242496			01DEC02		15DEC02				

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
					NET AMOUNT	NET AMOUNT					SEC	NET SEC	GN/LS
	27,852.05		3,528.79			31,380.84			27,834.64		17.41		17.41
31298HFF7 ** JF2G **	C59166 FED HM LN PC			7.000		01OCT31			1.000000				
	51.07	56,395.00	319.05	.968949374		370.12	01MAR02	52.38	15MAR02		-1.31		-1.31
31298HFG5 ** JF2G **	C59167 FED HM LN PC			7.000		01OCT31			1.000000				
	4,329.96	264,695.00	1,455.02	.925977483		5,784.98	01MAR02	4,440.92	15MAR02		-110.96		-110.96
31298HHT5 ** JF2G **	C59242 FED HM LN PC			7.000		01OCT31			1.000000				
	12,944.38	319,695.00	1,749.29	.897520511		14,693.67	01MAR02	13,276.08	15MAR02		-331.70		-331.70
31298HM124 ** JF2G **	C59249 FED HM LN PC			7.000		01OCT31			1.000000				
	38.68	56,409.00	289.75	.879843464		328.43	01MAR02	39.67	15MAR02		-.99		-.99
31298HM32 ** JF2G **	C59250 FED HM LN PC			7.000		01OCT31			1.000000				
	32.62	37,333.00	216.56	.993530120		249.18	01MAR02	33.46	15MAR02		-.84		-.84
3133TJV26 ** JF2E **	FEDERAL HOME LN MTG PREASSIGN			6.250		15FEB27			1.000000				
	164,795.50	5,000,000.00	12,500.18	.447047800		177,295.68	01SEP02	169,945.36	15SEP02		-5,149.86		-5,149.86
** JF2E **		5,000,000.00	11,641.87	.409230000		200,730.87	01OCT02	194,998.03	15OCT02		-5,909.03		-5,909.03
** JF2E **		5,000,000.00	10,657.03	.356245600		275,579.03	01NOV02	273,200.81	15NOV02		-8,278.81		-8,278.81

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2E **	5,000,000 00			.310567800	01DEC02	1 000000	
228,389 00		9,277.23		237,666.23	235,526 16	15DEC02	-7,137 16 -7,137 16
3133TNGH1	FEDERAL HOME LN MTG PREASSIGN		1.000		25MAY30	1.000000	
** JF2G **	7,700,000 00			.486262200	25MAY02	1.000000	
227,514 21		7,244 83		234,759 04	227,691 96	25MAY02	-177 75 -177 75
** JF2G **	8,320,000.00			.462432692	25JUN02	1.000000	
198,261.44		6,230.38		204,491 82	198,416 33	25JUN02	-154 89 -154.89
** JF2G **	8,320,000 00			.443001192	25JUL02	1.000000	
161,670 08		6,348 27		168,018.35	161,796.38	25JUL02	-126 30 -126 30
** JF2G **	8,320,000.00			.421221393	25AUG02	1 000000	
181,207 93		6,476.73		187,684 66	181,349 50	25AUG02	-141 57 -141 57
** JF2G **	8,320,000 00			.403647593	25SEP02	1 000000	
146,214.01		5,694.91		151,908 92	146,328 24	25SEP02	-114 23 -114 23
** JF2G **	8,320,000 00			.388158394	25OCT02	1 000000	
128,870.14		5,467 81		134,337 95	128,970 82	25OCT02	-100 68 -100 68
** JF2G **	8,320,000 00			.371841394	25NOV02	1 000000	
135,757.44		5,478.45		141,235.89	135,863 50	25NOV02	-106 06 -106 06
** JF2G **	8,320,000 00			.356913594	25DEC02	1.000000	
124,199.29		4,049.33		128,248 62	124,296.32	25DEC02	-97.03 -97.03

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
3133TSQH9	FEDERAL HOME LN MTG PREASSIGN		1 000		25MAR21	1 000000	
** JF2G **	1,000,000 00			.754307400	25JAN02	1.000000	
48,194 70		1,337 50		49,532 20	48,194.70	25JAN02	00 .00
** JF2G **	1,000,000.00			.712261000	25FEB02	1.000000	
42,046 40		1,188.63		43,235.03	42,046.40	25FEB02	00 .00
** JF2G **	1,000,000.00			.657730700	25MAR02	1 000000	
54,530.30		1,063 61		55,593.91	54,530 30	25MAR02	.00 .00
** JF2G **	1,000,000.00			.581936000	25APR02	1 000000	
75,794.70		1,115 70		76,910.40	75,794.70	25APR02	00 .00
** JF2G **	1,000,000 00			.497005500	25MAY02	1 000000	
84,930 50		1,024.20		85,954 70	84,930 50	25MAY02	00 .00
** JF2G **	1,000,000.00			.423364000	25JUN02	1.000000	
73,641 50		738 32		74,379.82	73,641.50	25JUN02	00 00
** JF2G **	1,000,000 00			.355984800	25JUL02	1.000000	
67,379 20		673 85		68,053 05	67,379.20	25JUL02	.00 00
** JF2G **	1,000,000.00			.278217200	25AUG02	1 000000	
77,767 60		603 39		78,370.99	77,767 60	25AUG02	.00 00
** JF2G **	1,000,000 00			.210191600	25SEP02	1.000000	
68,025 60		435 87		68,461 47	68,025.60	25SEP02	.00 .00

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	1,000,000.00			137239500	25OCT02	25OCT02	
	72,952 10	329 95		73,282.05	72,952 10	00	00
** JF2G **						1 000000	
	1,000,000.00			.074438900	25NOV02	25NOV02	
	62,800.60	224 53		63,025.13	62,800 60	00	00
** JF2G **						1.000000	
	1,000,000.00			016244500	25DEC02	25DEC02	
	58,194.40	92 94		58,287.34	58,194 40	00	.00
313376KZ3	FEDERAL HOME LN MTG SER C007		7 000		17SEP31		
** JF2E **						1 000000	
	4,899,595.00			679941403	01MAR02	17MAR02	
	316,195.85	63,833 58		380,029.43	321,531.65	-5,335 80	-5,335.80
** JF2E **						1 000000	
	4,899,595.00			649650303	01JUN02	17JUN02	
	148,414.12	58,300 16		206,714.28	150,918.61	-2,504 49	-2,504 49
** JF2E **						1.000000	
	4,899,595.00			605678704	01SEP02	17SEP02	
	215,443 03	55,702 91		271,145 94	219,078.63	-3,635 60	-3,635.60
** JF2E **						1.000000	
	4,899,595.00			.573817403	01DEC02	17DEC02	
	156,107 47	51,932 66		208,040 13	158,741 78	-2,634 31	-2,634 31
31339D4L9	FREDDIE MAC		SER 2411	1.000	15DEC29		
** JF2E **						1.000000	
	3,000,000.00			.938414200	15MAR02	15MAR02	
	184,757 40	5,250 00		190,007 40	184,468 72	288 68	288 68
** JF2E **						1.000000	
	3,000,000 00			880494100	15APRO2	15APRO2	
	173,760.30	5,278.58		179,038.88	173,488 80	271.50	271.50
** JF2E **						1.000000	

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	3,000,000 00			.835253800	15MAY02	15MAY02	
	135,720.90	4,864.73		140,585 63	135,508 84	212 06	212.06
** JF2E **						1.000000	
	3,000,000.00			798302100	15JUN02	15JUN02	
	110,855.10	4,573.01		115,428.11	110,681.89	173.21	173.21
** JF2E **						1 000000	
	3,000,000.00			.761441000	15JUL02	15JUL02	
	110,583 30	4,370.70		114,954.00	110,410 51	172 79	172.79
** JF2E **						1.000000	
	3,000,000.00			.720874700	15AUG02	15AUG02	
	121,698.90	4,166.51		125,865 41	121,508 75	190.15	190.15
** JF2E **						1 000000	
	3,000,000.00			662402700	15SEP02	15SEP02	
	175,416.00	3,838 66		179,254.66	175,141 91	274.09	274 09
** JF2E **						1.000000	
	3,000,000.00			.617005700	15OCT02	15OCT02	
	136,191 00	3,598.72		139,789.72	135,978 20	212 80	212 80
** JF2E **						1.000000	
	3,000,000.00			559493000	15NOV02	15NOV02	
	172,538 10	3,316 41		175,854 51	172,268.51	269.59	269.59
** JF2E **						1 000000	
	3,000,000 00			.508804500	15DEC02	15DEC02	
	152,065 50	2,421 56		154,487 06	151,827.90	237 60	237 60
313398VT3	FEDERAL HOME LN MTG SERIES T		1 000		25SEP31		
** JF2G **						1 000000	
	380,000.00	636.33		963681894	25JAN02	25JAN02	
	2,693.02			3,329 35	2,693 02	.00	00
** JF2G **						1 000000	
	380,000.00			955455815	25FEB02	25FEB02	
	3,125 91	599 13		3,725.04	3,125 91	.00	.00

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC NET SEC BASE CURR	GN/LS GN/LS GN/LS
** JF2G **		380,000.00								1.000000			
	4,526.18		561.92	.943544815		5,088.10	25MAR02		4,526.18	25MAR02	00		00
** JF2G **		380,000.00								1.000000			
	6,003.35		629.84	.927746526		6,633.19	25APR02		6,003.35	25APR02	00		00
** JF2G **		380,000.00								1.000000			
	6,367.28		643.07	.910990526		7,010.35	25MAY02		6,367.28	25MAY02	00		00
** JF2G **		380,000.00								1.000000			
	7,648.64		533.11	.890862526		8,181.75	25JUN02		7,648.64	25JUN02	00		00
** JF2G **		380,000.00								1.000000			
	9,718.65		558.57	.865287131		10,277.22	25JUL02		9,718.65	25JUL02	00		00
** JF2G **		380,000.00								1.000000			
	11,548.96		577.79	.834895131		12,126.75	25AUG02		11,548.96	25AUG02	00		00
** JF2G **		380,000.00								1.000000			
	12,230.37		515.54	.802709947		12,745.91	25SEP02		12,230.37	25SEP02	00		.00
** JF2G **		380,000.00								1.000000			
	11,817.47		496.63	.771611342		12,314.10	25OCT02		11,817.47	25OCT02	00		00
** JF2G **		380,000.00								1.000000			
	10,551.99		497.40	.743842947		11,049.39	25NOV02		10,551.99	25NOV02	00		00
** JF2G **		380,000.00								1.000000			
				.719008736			25DEC02			25DEC02	00		00

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC NET SEC BASE CURR	GN/LS GN/LS GN/LS
	9,437.00		369.97			9,806.97			9,437.00		00		00
3133985T2 ** JF2G **		FEDERAL HOME LN MTG SER T 34		1.000			25JUL31			1.000000			
** JF2G **		595,000.00								1.000000			
	6,146.81		992.71	.966306436		7,139.52	25JAN02		6,146.81	25JAN02	00		.00
** JF2G **		595,000.00								1.000000			
	7,070.38		930.73	.954423445		8,001.11	25FEB02		7,070.38	25FEB02	.00		00
** JF2G **		595,000.00								1.000000			
	6,907.54		870.12	.942814134		7,777.66	25MAR02		6,907.54	25MAR02	00		.00
** JF2G **		595,000.00								1.000000			
	7,747.68		975.78	.929792823		8,723.46	25APR02		7,747.68	25APR02	00		.00
** JF2G **		820,000.00								1.000000			
	12,303.33		1,376.82	.914788707		13,680.15	25MAY02		12,300.17	25MAY02	3.16		3.16
** JF2G **		820,000.00								1.000000			
	18,665.33		1,143.52	.892026109		19,808.85	25JUN02		18,660.53	25JUN02	4.80		4.80
** JF2G **		820,000.00								1.000000			
	16,022.36		1,194.72	.872486646		17,217.08	25JUL02		16,018.24	25JUL02	4.12		4.12
** JF2G **		820,000.00								1.000000			
	15,098.48		1,244.46	.854073865		16,342.94	25AUG02		15,094.60	25AUG02	3.88		3.88
** JF2G **		820,000.00								1.000000			
	14,658.15		1,126.38	.824464624		15,784.53	25SEP02		14,654.38	25SEP02	3.77		3.77

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ASSET ID SM SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **						1.000000	
	14,447.40	820,000 00		.818579292 15,552.34	25OCT02 14,443 68	25OCT02 3.72	3 72
** JF2G **						1.000000	
	13,878 02	820,000 00		.801654878 15,005 13	25NOV02 13,874.45	25NOV02 3 57	3 57
** JF2G **						1 000000	
	11,802 63	820,000.00		787261426 12,651 71	25DEC02 11,799.59	25DEC02 3 04	3 04
31358U3U8	FEDERAL NATL MTG ASS SER 1993		6 500		25AUG07	1 000000	
** JF2E **						1.000000	
	50,283 00	3,000,000 00		983239000 66,533.00	01MAY02 52,137.19	25MAY02 -1,854.19	-1,854 19
** JF2E **						1.000000	
	148,519 44	3,000,000 00		.933732520 164,497.07	01JUN02 153,996 09	25JUN02 -5,476 65	-5,476.65
** JF2E **						1 000000	
	146,003 94	3,000,000.00		.885064540 161,177.09	01JUL02 151,387 84	25JUL02 -5,383 90	-5,383 90
** JF2E **						1 000000	
	143,526 15	3,000,000.00		.837222490 157,908 45	01AUG02 148,818.68	25AUG02 -5,292 53	-5,292.53
** JF2E **						1 000000	
	141,085.59	3,000,000.00		.790193960 154,690.46	01SEP02 146,288.12	25SEP02 -5,202.53	-5,202.53
** JF2E **						1 000000	
	138,681.66	3,000,000.00		743966740 151,522.31	01OCT02 143,795.55	25OCT02 -5,113.89	-5,113 89
** JF2E **						1.000000	

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ASSET ID SM SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	136,313 91	3,000,000 00		698528770 148,403 37	01NOV02 141,340 48	25NOV02 -5,026 57	-5,026.57
** JF2E **						1.000000	
	133,981.80	3,000,000 00		653868170 145,332.89	01DEC02 138,922 38	25DEC02 -4,940 58	-4,940.58
31359PD94	FEDERAL NATL MTG ASS REMIC TR		7.000		18MAY26	1.000000	
** JF2E **						1 000000	
	329,663 68	4,000,000 00		672026170 347,267 33	01JAN02 338,935 47	18JAN02 -9,271.79	-9,271.79
** JF2E **						1 000000	
	222,633 24	4,000,000.00		616367860 238,313 85	01FEB02 228,894 80	18FEB02 -6,261 56	-6,261.56
** JF2E **						1 000000	
	174,701 64	4,000,000.00		.572692450 189,083.56	01MAR02 179,615 12	18MAR02 -4,913 48	-4,913.48
** JF2E **						1 000000	
	175,352.32	4,000,000.00		.528854370 188,715.14	01APRO2 180,284 10	18APRO2 -4,931.78	-4,931.78
** JF2E **						1 000000	
	163,735 56	4,000,000 00		.487920480 176,075.50	01MAY02 168,340.62	18MAY02 -4,605.06	-4,605.06
** JF2E **						1.000000	
	129,557 24	4,000,000 00		455531170 140,942.05	01JUN02 133,201.04	18JUN02 -3,643.80	-3,643.80
** JF2E **						1.000000	
	106,213.24	4,000,000 00		428977860 116,842.30	01JUL02 109,200 49	18JUL02 -2,987.25	-2,987.25
** JF2E **						1 000000	
	130,634 80	4,000,000 00		.396319160 140,644.28	01AUG02 134,308 90	18AUG02 -3,674.10	-3,674.10

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	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
** JF2E **		4,000,000.00		.363221610			01SEP02	18SEP02		
	132,390.20	9,247.45		141,637.65			136,113.68	-3,723.48		-3,723.48
** JF2E **		4,000,000.00		.323091710			01OCT02	18OCT02		
	160,519.60	8,475.17		168,994.77			165,034.21	-4,514.61		-4,514.61
** JF2E **		4,000,000.00		.271768310			01NOV02	18NOV02		
	205,293.60	7,538.81		212,832.41			211,067.48	-5,773.88		-5,773.88
** JF2E **		4,000,000.00		.229094970			01DEC02	18DEC02		
	170,693.36	6,341.26		177,034.62			175,494.11	-4,800.75		-4,800.75
31359P786	FEDERAL NATL MTG ASS REMIC TR		6.650			25AUG07				
** JF2G **		650,000.00		.993028261			01MAR02	25MAR02		
	4,531.63	3,602.08		8,133.71			4,679.62	-147.99		-147.99
** JF2G **		650,000.00		.982814043			01APR02	25APR02		
	6,639.74	3,576.97		10,216.71			6,856.57	-216.83		-216.83
** JF2G **		650,000.00		.972534476			01MAY02	25MAY02		
	6,681.22	3,540.18		10,221.40			6,899.40	-218.18		-218.18
** JF2G **		650,000.00		.962191446			01JUN02	25JUN02		
	6,722.97	3,503.15		10,226.12			6,942.52	-219.55		-219.55
** JF2G **		650,000.00		.951783753			01JUL02	25JUL02		
	6,765.00	3,465.89		10,230.89			6,985.92	-220.92		-220.92
** JF2G **								-220.92		-220.92

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	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
** JF2G **	6,807.27	3,428.40		.941311030			01AUG02	25AUG02		
				10,235.67			7,029.57	-222.30		-222.30
** JF2G **	6,849.81	3,390.68		.930772861			01SEP02	25SEP02		
				10,240.49			7,073.50	-223.69		-223.69
31359RKZ4	FEDERAL NATL MTG ASS REMIC TR		5.000			18APR27				
** JF2G **	493.57	1,041.67		.998025720			01JUN02	18JUN02		
				1,535.24			434.19	59.38		59.38
** JF2G **	3,386.02	1,039.61		.984481640			01JUL02	18JUL02		
				4,425.63			2,978.64	407.38		407.38
** JF2G **	3,381.39	1,025.50		.970956080			01AUG02	18AUG02		
				4,406.89			2,974.57	406.82		406.82
** JF2G **	3,376.79	1,011.41		.957448920			01SEP02	18SEP02		
				4,388.20			2,970.52	406.27		406.27
** JF2G **	3,372.22	997.34		.943960040			01OCT02	18OCT02		
				4,369.56			2,966.50	405.72		405.72
** JF2G **	8,693.32	983.29		.909186760			01NOV02	18NOV02		
				9,676.61			7,647.40	1,045.92		1,045.92
** JF2G **	22,172.85	947.07		.820495360			01DEC02	18DEC02		
				23,119.92			19,505.18	2,667.67		2,667.67

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31359TTJ7 ** JF2G **	FEDERAL NATL MTG ASS REMIC TR			6.424	25DEC23	1 000000	
	550.24 305,000.00	1,566.16	.998195934	2,116.40	01JUN02	25JUN02	-4 81 -4 81
** JF2G **	6,523 06 305,000 00	1,622.98	.936016032	8,146.04	01JUL02	25JUL02	-57 08 -57 08
** JF2G **	550.23 305,000 00	1,528 30	934212000	2,078 53	01AUG02	25AUG02	-4.81 -4 81
** JF2G **	26,370.90 305,000.00	1,695.47	847750032	28,066 37	01SEP02	25SEP02	-230 75 -230 75
** JF2G **	19,609 21 305,000.00	1,494.18	.783457540	21,103 39	01OCT02	25OCT02	-171.58 -171 58
** JF2G **	1,368 45 305,000.00	1,279 20	778970819	2,647 65	01NOV02	25NOV02	-11 97 -11.97
** JF2G **	20,557 25 305,000.00	1,384.60	711570000	21,941 85	01DEC02	25DEC02	-179.88 -179.88
31359V387 ** JF2E **	FEDERAL NATL MTG ASS REMIC TR			6.000	25JUL19	1.000000	
	132,572 34 3,000,000.00	15,000 00	.955809220	147,572 34	01JUN02	25JUN02	-5,116 46 -5,116.46
** JF2E **	135,163.26 3,000,000 00	14,337.14	910754800	149,500 40	01JUL02	25JUL02	-5,216.46 -5,216.46

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2E **	134,477 82 3,000,000.00	13,661.32	.865928860	148,139.14	01AUG02	25AUG02	-5,190.00 -5,190.00
** JF2E **	133,795.92 3,000,000 00	12,988 93	.821330220	146,784 85	01SEP02	25SEP02	-5,163.69 -5,163.69
** JF2E **	133,117 53 3,000,000.00	12,319 95	.776957710	145,437 48	01OCT02	25OCT02	-5,137 50 -5,137.50
** JF2E **	132,442.62 3,000,000.00	11,654 37	.732810170	144,096 99	01NOV02	25NOV02	-5,111 46 -5,111.46
** JF2E **	131,771 19 3,000,000 00	10,992.15	688886440	142,763.34	01DEC02	25DEC02	-5,085.54 -5,085.54
31359XUT4 ** JF2G **	FEDERAL NATL MTG ASS PREASSIGN			1 000	17JAN13	1 000000	
** JF2G **	620 35 140,000.00	767 33	.887730285	1,387 68	01JAN02	17JAN02	4.12 4 12
** JF2G **	624 21 140,000 00	763.52	.883271642	1,387.73	01FEB02	17FEB02	4.15 4 15
** JF2G **	2,089.01 140,000 00	759.69	.868350142	2,848 70	01MAR02	17MAR02	13 87 13.87
** JF2G **	641 70 140,000.00	746.80	.863766571	1,388.50	01APR02	17APR02	4 26 4 26

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	GN/LS			
					NET	AMOUNT						NET	SEC	GN/LS	
** JF2G **		640 95	140,000 00	742 86	.859188357	1,383 81		01MAY02	17MAY02	636 69	4.26		4 26		
** JF2G **		654.90	140,000.00	738 93	.854510500	1,393 83		01JUN02	17JUN02	650.55	4 35		4 35		
** JF2G **		644 27	140,000.00	734 91	849908571	1,379.18		01JUL02	17JUL02	639 99	4.28		4.28		
** JF2G **		709.11	140,000 00	730.95	844843500	1,440.06		01AUG02	17AUG02	704 40	4.71		4.71		
** JF2G **		19,721.47	140,000 00	725 44	703975857	20,446 91		01SEP02	17SEP02	19,590 51	130 96		130.96		
** JF2G **		661 15	140,000 00	606.96	699253357	1,268.11		01OCT02	17OCT02	656 76	4 39		4 39		
** JF2G **		651 93	140,000.00	602 90	694596714	1,254.83		01NOV02	17NOV02	647 60	4.33		4.33		
** JF2G **		655 98	140,000 00	598.88	689911142	1,254.86		01DEC02	17DEC02	651 62	4 36		4.36		
31360CX49 ** JF2F **	002499 FNMA POOL			002499	10.000		01MAR16				1.000000				
** JF2F **		30,868 05	24,076,913 00	9,516 12	.046146559	40,384.17		01JAN02	25JAN02	32,917 88	-2,049.83		-2,049.83		
** JF2F **		21,051.65	24,076,913 00	9,258 89	045272209	30,310 54		01FEB02	25FEB02	22,449 61	-1,397.96		-1,397.96		

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	GN/LS			
					NET	AMOUNT						NET	SEC	GN/LS	
** JF2F **		31,657.77	24,076,913 00	9,083 22	043957349	40,740 99		01MAR02	25MAR02	33,760 04	-2,102.27		-2,102 27		
** JF2F **		39,360.69	24,076,913 00	8,819.89	.042322560	48,180 58		01APR02	25APR02	41,974 49	-2,613.80		-2,613 80		
** JF2E **		22,476.28	24,076,913 00	8,491 64	041389040	30,967.92		01MAY02	25MAY02	23,968 84	-1,492.56		-1,492 56		
** JF2E **		43,598.72	24,076,913 00	8,304 33	.039578229	51,903 05		01JUN02	25JUN02	46,493.95	-2,895.23		-2,895 23		
** JF2E **		14,945.26	24,076,913.00	7,941 01	038957500	22,886 27		01JUL02	25JUL02	15,937.72	-992 46		-992 46		
** JF2E **		15,401.52	24,076,913.00	7,816.47	038317820	23,217 99		01AUG02	25AUG02	16,424 28	-1,022.76		-1,022 76		
** JF2E **		21,279.90	24,076,913.00	7,688 12	037433989	28,968 02		01SEP02	25SEP02	22,693 02	-1,413.12		-1,413.12		
** JF2E **		13,101.45	24,076,913 00	7,510 79	036889840	20,612.24		01OCT02	25OCT02	13,971 47	-870.02		-870.02		
** JF2E **		21,237 28	24,076,913 00	7,401 37	036007780	28,638.65		01NOV02	25NOV02	22,647 57	-1,410.29		-1,410 29		
** JF2E **			24,076,913.00		034696320			01DEC02	25DEC02						

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	31,575.91	7,224.63		38,800.54		33,672.75	-2,096.84	-2,096.84
31361M6L6 ** JF2G **	044075 FNMA POOL		044075	9.000	01JUN18		1.000000	
	10,179,743.00			.021142330		01JAN02	25JAN02	
	6,621.82	1,663.84		8,285.66		7,079.17	-457.35	-457.35
** JF2G **							1.000000	
	10,179,743.00			.020333860		01FEB02	25FEB02	
	8,230.02	1,614.18		9,844.20		8,798.44	-568.42	-568.42
** JF2G **							1.000000	
	10,179,743.00			.019679119		01MAR02	25MAR02	
	6,665.09	1,552.44		8,217.53		7,125.43	-460.34	-460.34
** JF2G **							1.000000	
	10,179,743.00			.019402949		01APR02	25APR02	
	2,811.34	1,502.46		4,313.80		3,005.51	-194.17	-194.17
** JF2G **							1.000000	
	10,179,743.00			019334650		01MAY02	25MAY02	
	695.27	1,481.49		2,176.76		743.29	-48.02	-48.02
** JF2G **							1.000000	
	10,179,743.00			.018629059		01JUN02	25JUN02	
	7,182.73	1,476.05		8,658.78		7,678.82	-496.09	-496.09
** JF2G **							1.000000	
	10,179,743.00			017249419		01JUL02	25JUL02	
	14,044.38	1,422.29		15,466.67		15,014.38	-970.00	-970.00
** JF2G **							1.000000	
	10,179,743.00			.016457219		01AUG02	25AUG02	
	8,064.39	1,316.96		9,381.35		8,621.37	-556.98	-556.98
** JF2G **							1.000000	
	10,179,743.00			.015704719		01SEP02	25SEP02	
	7,660.26	1,256.48		8,916.74		8,189.33	-727.07	-727.07

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **							1.000000	
	10,179,743.00			.014885140		01OCT02	25OCT02	
	8,343.11	1,199.03		9,542.14		8,919.34	-576.23	-576.23
** JF2G **							1.000000	
	10,179,743.00			.012550199		01NOV02	25NOV02	
	23,769.09	1,136.45		24,905.54		25,410.75	-1,641.66	-1,641.66
** JF2G **							1.000000	
	10,179,743.00			.012503799		01DEC02	25DEC02	
	472.34	958.18		1,430.52		504.96	-32.62	-32.62
313615RZ1 ** JF2G **	050904 FNMA POOL		050904	6.000	01OCT08		1.000000	
	245,000.00			260726816		01JAN02	25JAN02	
	2,275.94	330.77		2,606.71		2,257.80	18.14	18.14
** JF2G **							1.000000	
	245,000.00			253303265		01FEB02	25FEB02	
	1,818.77	319.39		2,138.16		1,804.28	14.49	14.49
** JF2G **							1.000000	
	245,000.00			.246977020		01MAR02	25MAR02	
	1,549.93	310.30		1,860.23		1,537.58	12.35	12.35
** JF2G **							1.000000	
	245,000.00			.239177265		01APR02	25APR02	
	1,910.94	302.56		2,213.50		1,895.71	15.23	15.23
** JF2G **							1.000000	
	245,000.00			.232303755		01MAY02	25MAY02	
	1,684.01	292.99		1,977.00		1,670.59	13.42	13.42
** JF2G **							1.000000	
	245,000.00			.225415387		01JUN02	25JUN02	
	1,687.65	284.57		1,972.22		1,674.20	13.45	13.45
** JF2G **							1.000000	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST					SEC	GN/LS GN/LS
** JF2G **	1,441.30	245,000 00	276 13	219532530	1,717 43		01JUL02		25JUL02	11.49		11.49
** JF2G **	1,601.10	245,000 00	268 94	.212997428	1,870 04		01AUG02	1,588 34	25AUG02	12 76		12 76
** JF2G **	1,446 35	245,000 00	260 92	.207093959	1,707 27		01SEP02	1,434 82	25SEP02	11 53		11 53
** JF2G **	2,081.81	245,000 00	253 69	.198596775	2,335.50		01OCT02	2,065 22	25OCT02	16 59		16.59
** JF2G **	1,900.41	245,000 00	243.28	190840000	2,143 69		01NOV02	1,885 27	25NOV02	15.14		15.14
** JF2G **	2,224 90	245,000 00	233.78	181758775	2,458.68		01DEC02	2,207 17	25DEC02	17 73		17.73
31366RMH3 ** JF2G **	156160	FNMA POOL	156160	9 500			01MAR21					
** JF2G **	36,527.42	16,181,405 00	2,373.37	016269689	38,900.79		01JAN02	38,445.11	25JAN02	-1,917 69		-1,917.69
** JF2G **	1,308.59	16,181,405.00	2,084.19	.016188819	3,392 78		01FEB02	1,377.29	25FEB02	-68 70		-68.70
** JF2G **	49,539.37	16,181,405 00	2,073 99	013127319	51,613 36		01MAR02	52,140 18	25MAR02	-2,600.81		-2,600 81
** JF2G **	1,274 93	16,181,405.00	1,681.65	013048530	2,956.58		01APR02	1,341.86	25APR02	-66 93		-66.93

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST					SEC	GN/LS GN/LS
** JF2G **	1,160.69	16,181,405 00	1,671.55	012976800	2,832.24		01MAY02	1,221 63	25MAY02	-60.94		-60 94
** JF2G **	1,310.37	16,181,405 00	1,662 36	012895820	2,972 73		01JUN02	1,379 16	25JUN02	-68 79		-68 79
** JF2G **	1,317 98	16,181,405 00	1,651.99	.012814369	2,969 97		01JUL02	1,387 17	25JUL02	-69.19		-69.19
** JF2G **	1,946 30	16,181,405 00	1,641 56	.012694089	3,587.86		01AUG02	2,048 48	25AUG02	-102.18		-102.18
** JF2G **	1,128 65	16,181,405 00	1,626.15	.012624340	2,754.80		01SEP02	1,187.90	25SEP02	-59.25		-59.25
** JF2G **	1,138.20	16,181,405 00	1,617.21	012554000	2,755 41		01OCT02	1,197 96	25OCT02	-59.76		-59 76
** JF2G **	1,147 91	16,181,405.00	1,608 20	.012483060	2,756 11		01NOV02	1,208 18	25NOV02	-60.27		-60.27
** JF2G **	1,157.62	16,181,405.00	1,599 11	012411519	2,756.73		01DEC02	1,218.40	25DEC02	-60 78		-60 78
31368HF01 ** JF2G **	190175	FNMA POOL	190175	6 000			01NOV08					
** JF2G **	9,014.71	1,044,971 00	1,437 60	266519932	10,452 31		01JAN02	8,942 87	25JAN02	-71.84		71 84

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	8,073.95	1,044,971.00	1,392.53	258793449	9,466.48	01FEB02	25FEB02	8,009.61	64.34	64.34
** JF2G **	5,777.36	1,044,971.00	1,352.16	253264722	7,129.52	01MAR02	25MAR02	5,731.32	46.04	46.04
** JF2G **	6,256.94	1,044,971.00	1,323.28	247277053	7,580.22	01APR02	25APR02	6,207.08	49.86	49.86
** JF2G **	5,910.38	1,044,971.00	1,291.98	241621030	7,202.36	01MAY02	25MAY02	5,863.28	47.10	47.10
** JF2G **	5,918.32	1,044,971.00	1,262.43	235957409	7,180.75	01JUN02	25JUN02	5,871.16	47.16	47.16
** JF2G **	6,583.72	1,044,971.00	1,232.86	229657023	7,816.58	01JUL02	25JUL02	6,531.26	52.46	52.46
** JF2G **	7,790.65	1,044,971.00	1,199.90	222201649	8,990.55	01AUG02	25AUG02	7,728.56	62.09	62.09
** JF2G **	7,620.33	1,044,971.00	1,160.98	214909265	8,781.31	01SEP02	25SEP02	7,559.60	60.73	60.73
** JF2G **	7,018.74	1,044,971.00	1,122.87	208192581	8,141.61	01OCT02	25OCT02	6,962.81	55.93	55.93
** JF2G **	8,886.28	1,044,971.00	1,087.78	199688728	9,974.06	01NOV02	25NOV02	8,815.47	70.81	70.81

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** JF2G **	7,214.79	1,044,971.00	1,043.34	192784431	8,258.13	01DEC02	25DEC02	7,157.29	57.50	57.50
31370QUJ1	238295	FMHA POOL	238295	6.000		01SEP08				
** JF2G **	12,798.00	772,142.00	716.69	169062115	13,514.69	01JAN02	25JAN02	12,696.01	101.99	101.99
** JF2G **	1,456.74	772,142.00	652.70	167175493	2,109.44	01FEB02	25FEB02	1,445.13	11.61	11.61
** JF2G **	1,464.78	772,142.00	645.42	165278459	2,110.20	01MAR02	25MAR02	1,453.11	11.67	11.67
** JF2G **	1,472.87	772,142.00	638.09	163370947	2,110.96	01APR02	25APR02	1,461.13	11.74	11.74
** JF2G **	1,481.00	772,142.00	630.73	161452906	2,111.73	01MAY02	25MAY02	1,469.20	11.80	11.80
** JF2G **	1,474.57	772,142.00	623.33	159543192	2,097.90	01JUN02	25JUN02	1,462.82	11.75	11.75
** JF2G **	1,497.28	772,142.00	615.95	157604067	2,113.23	01JUL02	25JUL02	1,485.35	11.93	11.93
** JF2G **	1,505.58	772,142.00	608.46	155654193	2,114.04	01AUG02	25AUG02	1,493.58	12.00	12.00

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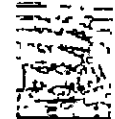
ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	RATE	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS			
PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	NET AMOUNT NET AMOUNT		COST COST	SEC GN/LS				
	1,513.89	772,142 00	600 94	153693556	2,114 83	01SEP02	1,501.83	25SEP02	12.06	12.06
** JF2G **							1.000000			
	1,522.26	772,142 00	593 36	151722079	2,115 62	01OCT02	1,510 13	25OCT02	12.13	12 13
** JF2G **							1.000000			
	1,530.66	772,142 00	585 75	149739724	2,116.41	01NOV02	1,518 46	25NOV02	12 20	12.20
** JF2G **							1.000000			
	1,539 11	772,142 00	578 10	147746424	2,117.21	01DEC02	1,526.85	25DEC02	12.26	12.26
3137006L8 ** JF2E **	238575	FNMA POOL	238575	1 000	01MAR33		1 000000			
	24,599 44	2,807,876 00	4,097 04	.318152799	28,696.48	01JAN02	24,814.69	25JAN02	-215.25	-215 25
** JF2E **							1 000000			
	26,924 69	2,807,876.00	3,888.98	.308563811	30,813 67	01FEB02	27,160.28	25FEB02	-235 59	-235 59
** JF2E **							1.000000			
	23,309 73	2,807,876 00	3,521 95	300262258	26,831 68	01MAR02	23,513 69	25MAR02	-203 96	-203 96
** JF2E **							1 000000			
	21,891.01	2,807,876 00	3,244 32	.292465970	25,135.33	01APRO2	22,082 56	25APRO2	-191.55	-191 55
** JF2E **							1 000000			
	24,525 79	2,807,876 00	2,959.08	283731329	27,484.87	01MAY02	24,740.39	25MAY02	-214.60	-214 60
** JF2E **							1 000000			
	22,237 56	2,807,876 00	2,704.09	.275811620	24,941 65	01JUN02	22,432 14	25JUN02	-104.58	

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PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	NET AMOUNT NET AMOUNT		COST COST	SEC GN/LS				
** JF2E **							1.000000			
	13,953 43	2,807,876.00	2,577 59	.270842230	16,531 02	01JUL02	14,075.52	25JUL02	-122 09	-122 09
** JF2E **							1 000000			
	17,922 45	2,807,876.00	2,473.50	264459310	20,395 95	01AUG02	18,079.27	25AUG02	-156.82	-156.82
** JF2E **							1.000000			
	12,174 75	2,807,876 00	2,458.51	260123381	14,633.26	01SEP02	12,281 28	25SEP02	-106.53	-106 53
** JF2E **							1.000000			
	15,695 41	2,807,876.00	2,448 02	.254533601	18,143 43	01OCT02	15,832.75	25OCT02	-137 34	-137 34
** JF2E **							1 000000			
	14,676.60	2,807,876.00	2,440 10	.249306660	17,116 70	01NOV02	14,805 02	25NOV02	-128.42	-128 42
** JF2E **							1.000000			
	12,442 35	2,807,876 00	2,374 85	.244875428	14,817.20	01DEC02	12,551 22	25DEC02	-108 87	-108.87
31371FQW5 ** JF2F **	250769	FNMA POOL	250769	7.000	01DEC11		1.000000			
	85,039.64	4,816,058 00	9,335.60	.314645139	94,375.24	01JAN02	86,700 57	25JAN02	-1,660 93	-1,660 93
** JF2F **							1 000000			
	58,722 00	4,816,058.00	8,839 54	302452179	67,561 54	01FEB02	59,868 91	25FEB02	-1,146 91	-1,146 91
** JF2F **							1.000000			
	58,905 88	4,816,058.00	8,496.99	290221039	67,402.87	01MAR02	60,056 39	25MAR02	-1,150.51	-1,150 51
** JF2G **							1.000000			

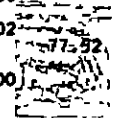
STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
** JF2G **	68,837 55	4,816,058 00 8,153.37	.985706660	76,990.92	25APR02	70,182.03	25APR02	-1,344.48	-1,344 48	
** JF2G **	66,102.23	4,816,058.00 7,751.77	.262202319	73,854.00	01MAY02	67,393.29	25MAY02	-1,291 06	-1,291 06	
** JF2G **	58,803.01	4,816,058.00 7,366 23	.249992539	66,169 24	01JUN02	59,951.51	25JUN02	-1,148.50	-1,148.50	
** JF2G **	67,080 70	4,816,058.00 7,023.21	.236063990	74,103 91	01JUL02	68,390.87	25JUL02	-1,310 17	-1,310 17	
** JF2G **	21,715 27	4,816,058 00 6,631.85	.231555060	28,347.12	01AUG02	22,139.40	25AUG02	-424.13	-424.13	
** JF2G **	46,805.01	4,816,058.00 6,505 22	.221836528	53,310 23	01SEP02	47,719.17	25SEP02	-914 16	-914 16	
** JF2G **	46,823 78	4,816,058.00 6,232.21	.212114100	53,055 99	01OCT02	47,738.31	25OCT02	-914.53	-914 53	
** JF2G **	64,408.52	4,816,058 00 5,959.05	.198740399	70,367.57	01NOV02	65,666.50	25NOV02	-1,257.98	-1,257 98	
** JF2G **	31,815 41	4,816,058.00 5,583.35	.192134289	37,398 76	01DEC02	32,436 80	25DEC02	-621.39	-621.39	



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
3137165U0 ** JF2G **	252059	FMMA POOL	252059	6.500	01AUG28			1.000000		
** JF2G **	2,678.45	214,814 00 747.04	.629552450	3,425 49	01MAR02	2,711.51	25MAR02	-33 06	-33 06	
** JF2G **	3,322.03	214,814.00 732 53	.614087768	4,054 56	01APR02	3,363.04	25APR02	-41.01	-41.01	
** JF2G **	1,970 68	214,814 00 714.54	.604913878	2,685.22	01MAY02	1,995.01	25MAY02	-24.33	-24.33	
** JF2G **	3,477.84	214,814 00 703.87	.588723872	4,181.71	01JUN02	3,520.77	25JUN02	-42 93	-42.93	
** JF2G **	1,490.32	214,814.00 685 01	.581786149	2,175 33	01JUL02	1,508.72	25JUL02	-18.40	-18 40	
** JF2G **	1,844.09	214,814 00 676.96	.573201560	2,521.05	01AUG02	1,866.85	25AUG02	-22.76	-22 76	
** JF2G **	5,985.20	214,814 00 666 96	.545339316	6,652 16	01SEP02	6,059.08	25SEP02	-73 88	-73 88	
** JF2G **	9,166 27	214,814 00 634.54	.502668587	9,800.81	01OCT02	9,279 42	25OCT02	-113.15	-113 15	
** JF2G **	6,280.37	214,814.00 584 89	.473432271	6,865.26	01NOV02	6,357.89	25NOV02	-77.82	-77 82	



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
				NET	AMOUNT						NET	SEC
	10,516 50	214,814 00	550.86	424475965	11,067.36		01DEC02	10,646 31	25DEC02		-129 81	-129 81
31371HAL2 ** JF2G **	252111 FNMA POOL		252111	6 500		01SEP28			1 000000			
** JF2G **	1,902 09	202,238.00	563 64	.505119314	2,465.73		01MAR02	1,925 57	25MAR02		-23 48	-23 48
** JF2G **	2,097 02	202,238 00	553 34	494750244	2,650 36		01APR02	2,122 91	25APR02		-25 89	-25.89
** JF2G **	3,537 92	202,238 00	541.98	477256400	4,079 90		01MAY02	3,581 59	25MAY02		-43.67	-43.67
** JF2G **	5,004 24	202,238.00	522.81	.452512089	5,527.05		01JUN02	5,066 01	25JUN02		-61 77	-61 77
** JF2G **	1,998.21	202,238 00	495 71	442631602	2,493.92		01JUL02	2,022 88	25JUL02		-24.67	-24 67
** JF2G **	1,905.56	202,238.00	484.87	433209238	2,390.43		01AUG02	1,929 08	25AUG02		-23 52	-23 52
** JF2G **	3,732 99	202,238 00	474.57	414750838	4,207.56		01SEP02	3,779 07	25SEP02		-46 08	-46.08
** JF2G **	3,531 52	202,238.00	454 34	397288640	3,985.86		01OCT02	3,575 11	25OCT02		-43 59	-43 59
** JF2G **		202,238.00		382027067			01NOV02		25NOV02			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
				NET	AMOUNT						NET	SEC
** JF2G **	3,086 47		435 21	3,521 68				3,124 57			-38.10	-38.10
** JF2G **	2,054 83	202,238 00	418 49	371866612	2,473 32		01DEC02	2,080 19	25DEC02		-25 36	-25 36
31371HB64 ** JF2G **	252161 FNMA POOL 252161			6.000		01DEC28			1 000000			
** JF2G **	477.73	44,223 00	164.35	732466815	642 08		01MAY02	467.06	25MAY02		10 67	10.67
** JF2G **	380.04	44,223.00	161 96	.723873097	542.00		01JUN02	371.55	25JUN02		8 49	8.49
** JF2G **	406.67	44,223 00	160 06	.714677204	566.73		01JUL02	397 58	25JUL02		9 09	9.09
** JF2G **	701 35	44,223.00	158.02	698817809	859.37		01AUG02	685 68	25AUG02		15.67	15 67
31371HCR7 ** JF2G **	252180 FNMA POOL		252180	6.500		01OCT28			1 000000			
** JF2G **	3,408 94	186,716.00	622 47	597206131	4,031 41		01MAR02	3,451.02	25MAR02		-42.08	-42.08
** JF2G **	3,172 08	186,716 00	604 00	580217335	3,776 08		01APR02	3,211 24	25APR02		-39 16	-39 16
** JF2G **	2,822.64	186,716 00	586 81	.565100044	3,409 45		01MAY02	2,857 48	25MAY02		-34 84	-34 84
** JF2G **	938.42	186,716 00	571 53	560074123	1,509 95		01JUN02	950 00	25JUN02		-11 58	-11 58

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS BASE CURR	GN/LS GN/LS GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST						
** JF2G **		186,716.00							1.000000			
	137 17		566.45	.559339478	703 62		01JUL02	138 86	25JUL02	-1 69		-1 69
** JF2G **		186,716.00							1 000000			
	4,673 05		565.70	.534311896	5,238 75		01AUG02	4,730.73	25AUG02	-57 68		-57 68
** JF2G **		186,716.00							1 000000			
	4,159.38		540 38	.512035390	4,699 76		01SEP02	4,210 72	25SEP02	-51 34		-51 34
** JF2G **		186,716.00							1.000000			
	7,063 48		517.86	.474205317	7,581 34		01OCT02	7,150.67	25OCT02	-87 19		-87 19
** JF2G **		186,716.00							1.000000			
	5,196.74		479 61	.446372994	5,676.35		01NOV02	5,260 89	25NOV02	-64 15		-64 15
** JF2G **		186,716.00							1 000000			
	1,236.12		451.44	.439752672	1,687 56		01DEC02	1,251 38	25DEC02	-15 26		-15 26
31371HE38	252254	FNMA POOL 252254		6.000			01FEB29					
** JF2G **		65,734.00							1 000000			
	696 42		248 97	.746909057	945 39		01MAY02	680 86	25MAY02	15 56		15 56
** JF2G **		65,734.00							1.000000			
	684 94		245 49	.736489183	930 43		01JUN02	669.64	25JUN02	15 30		15 30
** JF2G **		65,734.00							1.000000			
	646.66		242 07	.726651656	888 73		01JUL02	632.21	25JUL02	14 45		14 45
** JF2G **									1 000000			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS BASE CURR	GN/LS GN/LS GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST						
	839.31	65,734.00	238 83	.713883378	1,078 14		01AUG02	820 56	25AUG02	18 75		18 75
31371HM21	252477	FNMA POOL 252477		6 500			01APR29					
** JF2F **		1,518,037.00							1 000000			
	15,561 83		6,701.22	.804715497	22,263 05		01JAN02	15,488 88	25JAN02	72 95		72 95
** JF2F **		1,518,037.00							1 000000			
	11,505 65		6,616 94	.797136202	18,122.59		01FEB02	11,451 72	25FEB02	53 93		53.93
** JF2F **		1,518,037.00							1 000000			
	17,444.09		6,554 60	.785644987	23,998 69		01MAR02	17,362 32	25MAR02	81.77		81.77
** JF2E **		1,518,037.00							1.000000			
	14,743 66		6,460.12	.990287680	21,203 78		25APR02	14,674 55	25APR02	69 11		69.11
** JF2E **		1,518,037.00							1.000000			
	4,727 67		6,380 26	.772818337	11,107.93		01MAY02	4,705.51	25MAY02	22 16		22.16
** JF2E **		1,518,037.00							1 000000			
	22,975 14		6,354.65	.757683567	29,329 79		01JUN02	22,867 44	25JUN02	107 70		107 70
** JF2E **		1,518,037.00							1.000000			
	7,358 91		6,230.21	.752835919	13,589.12		01JUL02	7,324.41	25JUL02	34 50		34.50
** JF2E **		1,518,037.00							1.000000			
	15,852 15		6,190.34	.742393386	22,042 49		01AUG02	15,777 84	25AUG02	74.31		74.31
** JF2E **		1,518,037.00							1 000000			
	16,067 64		6,104 49	.731808901	22,172 13		01SEP02	15,992 32	25SEP02	15.32		15.32

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2E **					1.000000	
	20,826 32 1,518,037 00 6,017 46	.718089657	26,843.78	01OCT02	25OCT02	97 62 97 62
** JF2E **					1.000000	
	25,487.05 1,518,037.00 5,904.63	.701300179	31,391.68	01NOV02	25NOV02	119 47 119 47
** JF2E **					1 000000	
	20,772 80 1,518,037 00 5,766.58	687616191	26,539 38	01DEC02	25DEC02	97 37 97.37
31371HNM6	252496 FNMA POOL 252496	6.000		01JUN29		1.000000
** JF2G **						
	1,060.32 147,140.00 592 01	.797487766	1,652 33	01MAY02	25MAY02	23 69 23 69
** JF2G **					1.000000	
	1,124 36 147,140 00 586 71	789846336	1,711.07	01JUN02	25JUN02	25 12 25.12
** JF2G **					1 000000	
	1,695 08 147,140 00 581 09	778326151	2,276.17	01JUL02	25JUL02	37 87 37 87
** JF2G **					1.000000	
	1,640 42 147,140 00 572 61	.767177450	2,213 03	01AUG02	25AUG02	36 65 36 65
31371HOY7	252571 FNMA POOL 252571	7.000		01JUL29		1 000000
** JF2G **						
	830.84 35,000.00 108 11	.505823428	938 95	01SEP02	25SEP02	-35.57 -35.57
** JF2G **					1.000000	
	950 10 35,000 00 103.28	478677714	1,053 38	01OCT02	25OCT02	-40.68 -40.68
** JF2G **					1.000000	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **					1 000000	
	1,219 21 35,000.00 97 73	443843142	1,316 94	01NOV02	25NOV02	-52.20 -52.20
** JF2G **					1 000000	
	1,201.37 35,000.00 90 62	.409518285	1,291 99	01DEC02	25DEC02	-51 43 -51 43
31371KKB6	254190 FEDERAL MATL MTG ASS 254190	5.500		01FEB09		1 000000
** JF2E **						
	8,275.53 5,000,500.00 22,918 96	.998345059	31,194 49	01FEB02	25FEB02	-45.26 -45.26
** JF2E **					1 000000	
	22,270 43 5,000,500 00 22,881.03	.993891418	45,151.46	01MAR02	25MAR02	-121.79 -121.79
31371KR45	254407 FNMA POOL	7.000		01AUG32		1.000000
** JF2G **						
	438.28 30,738.00 177.14	973686641	615.42	01SEP02	25SEP02	-18 76 -18.76
** JF2G **					1 000000	
	956.92 30,738.00 174 59	942555143	1,131 51	01OCT02	25OCT02	-40.97 -40 97
** JF2G **					1 000000	
	1,006.88 30,738 00 169.00	909798295	1,175 88	01NOV02	25NOV02	-43.11 -43 11
** JF2G **					1 000000	
	1,452.53 30,738.00 163 13	.862543106	1,615 66	01DEC02	25DEC02	-62.19 -62.19

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
31371R3R5 ** JF2G **	260108 FMMA POOL		260108	6.000	01DEC08		1 000000	
	2,005 90	506,709.00	720.43	280396558 2,726.33		01JAN02	25JAN02	15 98 15.98
** JF2G **							1.000000	
	1,999.56	506,709.00	710.39	.276450388 2,709 95		01FEB02	25FEB02	15 93 15.93
** JF2G **							1 000000	
	2,311.44	506,709 00	700.40	271888717 3,011 84		01MAR02	25MAR02	18 42 18 42
** JF2G **							1.000000	
	3,709.59	506,709 00	688.84	.264567769 4,398.43		01APR02	25APR02	29.56 29 56
** JF2G **							1.000000	
	2,054 89	506,709.00	670.29	.260512404 2,725 18		01MAY02	25MAY02	16 37 16 37
** JF2G **							1 000000	
	2,075.99	506,709 00	660.02	256415398 2,736 01		01JUN02	25JUN02	16 54 16.54
** JF2G **							1 000000	
	2,079.01	506,709.00	649.64	.252312431 2,728.65		01JUL02	25JUL02	16 57 16 57
** JF2G **							1 000000	
	1,927 05	506,709.00	639.23	248509361 2,566 28		01AUG02	25AUG02	15 36 15.36
** JF2G **							1 000000	
	2,267.53	506,709.00	629.61	244034347 2,897 14		01SEP02	25SEP02	18.07 18.07
** JF2G **							1 000000	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	2,115 71	506,709 00	618 27	.239858952 2,733 98		01OCT02	25OCT02	16.86 16.86
** JF2G **							1 000000	
	17,881 66	506,709 00	607.68	204569151 18,489.34		01NOV02	25NOV02	142.49 142.49
** JF2G **							1 000000	
	13,693.37	506,709.00	518 29	177545020 14,211 66		01DEC02	25DEC02	109.12 109.12
31371SYR9 ** JF2G **	260920 FMMA POOL		260920	6 000	01DEC08		1.000000	
	1,474 38	505,239.00	594 32	232346236 2,068 70		01JAN02	25JAN02	11 75 11.75
** JF2G **							1.000000	
	1,482 21	505,239.00	586 94	.229412555 2,069.15		01FEB02	25FEB02	11 81 11.81
** JF2G **							1.000000	
	1,490 06	505,239 00	579.55	226463337 2,069.61		01MAR02	25MAR02	11 87 11 87
** JF2G **							1 000000	
	1,497.99	505,239.00	572 09	.223498423 2,070 08		01APR02	25APR02	11 94 11.94
** JF2G **							1 000000	
	29,045 63	505,239.00	564.60	.166009532 29,610 23		01MAY02	25MAY02	231.46 231 46
** JF2G **							1 000000	
	925 62	505,239.00	419 37	164177488 1,344 99		01JUN02	25JUN02	7.38 7.38
** JF2G **							1 000000	
		505,239.00		.162335607		01JUL02	25JUL02	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	SEC GN/LS
	930.59	414.74		1,345.33				7.42	7.42
** JF2G **							1.000000		
	935.59	505,239.00	410.09	160483830 1,345.68	01AUG02	928.13	25AUG02	7.46	7.46
** JF2G **							1.000000		
	940.61	505,239.00	405.41	.158622117 1,346.02	01SEP02	933.11	25SEP02	7.50	7.50
** JF2G **							1.000000		
	945.67	505,239.00	400.71	156750389 1,346.38	01OCT02	938.13	25OCT02	7.54	7.54
** JF2G **							1.000000		
	950.75	505,239.00	395.97	.154868606 1,346.72	01NOV02	943.17	25NOV02	7.58	7.58
** JF2G **							1.000000		
	955.85	505,239.00	391.24	.152976729 1,347.09	01DEC02	948.23	25DEC02	7.62	7.62
31371TD33 ** JF2G **	261222 FNMA POOL	261222	6.000	01DEC08			1.000000		
	11,808.61	1,524,213.00	1,964.94	.250082252 13,773.55	01JAN02	11,714.50	25JAN02	94.11	94.11
** JF2G **							1.000000		
	17,070.55	1,524,213.00	1,905.89	.238882669 18,976.44	01FEB02	16,934.52	25FEB02	136.03	136.03
** JF2G **							1.000000		
	4,407.26	1,524,213.00	1,820.54	.235991170 6,227.80	01MAR02	4,372.14	25MAR02	35.12	35.12
** JF2G **							1.000000		
	8,689.74	1,524,213.00	1,798.50	.230290038 10,488.24	01APR02	8,620.50	25APR02		

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	SEC GN/LS
** JF2G **							1.000000		
	9,987.51	1,524,213.00	1,755.06	223737449 11,742.57	01MAY02	9,907.93	25MAY02	79.58	79.58
** JF2G **							1.000000		
	4,097.56	1,524,213.00	1,705.12	.221049157 5,802.68	01JUN02	4,064.92	25JUN02	32.64	32.64
** JF2G **							1.000000		
	23,763.64	1,524,213.00	1,684.63	205458397 25,448.27	01JUL02	23,574.26	25JUL02	189.38	189.38
** JF2G **							1.000000		
	3,940.56	1,524,213.00	1,565.81	.202873089 5,506.37	01AUG02	3,909.16	25AUG02	31.40	31.40
** JF2G **							1.000000		
	4,137.80	1,524,213.00	1,546.11	.200158376 5,683.91	01SEP02	4,104.83	25SEP02	32.97	32.97
** JF2G **							1.000000		
	3,976.01	1,524,213.00	1,525.43	.197549810 5,501.44	01OCT02	3,944.33	25OCT02	31.68	31.68
** JF2G **							1.000000		
	4,003.59	1,524,213.00	1,505.52	.194923150 5,509.11	01NOV02	3,971.69	25NOV02	31.90	31.90
** JF2G **							1.000000		
	13,826.85	1,524,213.00	1,485.52	185851682 15,312.37	01DEC02	13,716.67	25DEC02	110.18	110.18
31371MRE7 ** JF2G **	264285 FNMA POOL	264285	6.000	01DEC08			1.000000		
	4,079.96	529,993.00	786.51	.289101308 4,866.47	01JAN02	4,047.45	25JAN02	32.51	32.51
** JF2G **							1.000000		

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS	
				NET AMOUNT	NET AMOUNT						BASE	CURR
** JF2G **	1,646.33	529,993.00	766 11	.285994984	2,412.44		01FEB02	25FEB02	1,633.21	13 12	13 12	
** JF2G **	1,650 05	529,993.00	757.87	.282881641	2,407.92		01MAR02	25MAR02	1,636 90	13 15	13 15	
** JF2G **	1,658 94	529,993 00	749.63	.279751525	2,408 57		01APR02	25APR02	1,645 72	13 22	13 22	
** JF2G **	1,680 93	529,993.00	741.34	.276579917	2,422.27		01MAY02	25MAY02	1,667.54	13 39	13.39	
** JF2G **	1,714.62	529,993 00	732.92	.273344742	2,447.54		01JUN02	25JUN02	1,700.96	13.66	13 66	
** JF2G **	1,691 85	529,993.00	724.35	.270152530	2,416 20		01JUL02	25JUL02	1,678.37	13.48	13.48	
** JF2G **	2,060 43	529,993 00	715.89	.266264875	2,776 32		01AUG02	25AUG02	2,044.01	16 42	16 42	
** JF2G **	1,710.06	529,993 00	705.59	.263038304	2,415 65		01SEP02	25SEP02	1,696.43	13 63	13 63	
** JF2G **	11,445.70	529,993.00	697.03	.241442358	12,142.73		01OCT02	25OCT02	11,354 49	91.21	91.21	
** JF2G **	5,526.79	529,993 00	639 81	.231014315	6,166.60		01NOV02	25NOV02	5,482 75			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS	
				NET AMOUNT	NET AMOUNT						BASE	CURR
** JF2G **	1,591 15	529,993.00	612.17	.228012105	2,203 32		01DEC02	25DEC02	1,578.47	12.68	12 68	
31373TT83 ** JF2G **	303075 FNMA POOL	303075	6 500			01NOV24						
** JF2G **	6,876 58	840,782 00	2,017.50	.434817324	8,894 08		01MAR02	25MAR02	6,979 73	-103 15	-103 15	
** JF2G **	6,833 01	840,782.00	1,980.27	.426690354	8,813.28		01APR02	25APR02	6,935.50	-102 49	-102.49	
** JF2G **	9,162.69	840,782 00	1,943.24	.415792535	11,105 93		01MAY02	25MAY02	9,300.13	-137 44	-137 44	
** JF2G **	5,747 33	840,782.00	1,893 62	.408956840	7,640 95		01JUN02	25JUN02	5,833.54	-86.21	-86.21	
** JF2G **	5,341 26	840,782.00	1,862 49	.402604111	7,203.75		01JUL02	25JUL02	5,421 38	-80 12	-80.12	
** JF2G **	7,447.82	840,782 00	1,833.54	.393745905	9,281 36		01AUG02	25AUG02	7,559 54	-111 72	-111 72	
** JF2G **	9,487.79	840,782.00	1,793.22	.382461422	11,281 01		01SEP02	25SEP02	9,630 11	-142 32	-142 32	
** JF2G **	15,703 29	840,782.00	1,741 82	.363784417	17,445 11		01OCT02	25OCT02	15,938 84	-235 55	-235 55	

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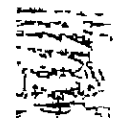
ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS
	17,499.05	840,782.00		342971590	1,656.76		01NOV02	25NOV02	-262.49	-262.49
** JF2G **								1 000000		
	17,179.37	840,782.00		322538981	1,561.96		01DEC02	25DEC02	-257.69	-257.69
31374GSR9	313828 FNMA POOL		313828	7 000			01OCT27			
** JF2G **								1 000000		
	1,501.44	69,401.00		.282089883	122.96		01SEP02	25SEP02	-64.28	-64.28
** JF2G **								1 000000		
	1,486.04	69,401.00		.260677511	114.20		01OCT02	25OCT02	-63.62	-63.62
** JF2G **								1 000000		
	1,561.66	69,401.00		.238175530	105.53		01NOV02	25NOV02	-66.86	-66.86
** JF2G **								1 000000		
	1,302.77	69,401.00		.219403899	96.43		01DEC02	25DEC02	-55.77	-55.77
31374GUJ9	313895 FNMA POOL		313895	6.500			01DEC12			
** JF2G **								1 000000		
	9,655.26	416,110.00		424591646	1,009.30		01JAN02	25JAN02	-147.85	-147.85
** JF2G **								1 000000		
	6,926.71	416,110.00		407945302	957.00		01FEB02	25FEB02	-106.07	-106.07
** JF2G **								1.000000		
	5,280.85	416,110.00		395254307	919.48		01MAR02	25MAR02	-80.86	-80.86
** JF2G **								1.000000		
	416,110.00			381987911			01APR02	25APR02		

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS
	5,520.28				890.88				-84.53	-84.53
** JF2G **								1 000000		
	4,224.35	416,110.00		371835908	860.97		01MAY02	25MAY02	-64.69	-64.69
** JF2G **								1.000000		
	3,948.08	416,110.00		.362347840	838.09		01JUN02	25JUN02	-60.45	-60.45
** JF2G **								1 000000		
	3,909.37	416,110.00		.352952800	816.71		01JUL02	25JUL02	-59.86	-59.86
** JF2G **								1 000000		
	5,252.86	416,110.00		.340329071	795.52		01AUG02	25AUG02	-80.43	-80.43
** JF2G **								1.000000		
	6,612.59	416,110.00		324437624	767.08		01SEP02	25SEP02	-101.26	-101.26
** JF2G **								1.000000		
	6,792.74	416,110.00		.308113239	731.27		01OCT02	25OCT02	-104.01	-104.01
** JF2G **								1 000000		
	8,959.30	416,110.00		.286582153	694.47		01NOV02	25NOV02	-137.19	-137.19
** JF2G **								1.000000		
	7,441.41	416,110.00		.268698877	645.94		01DEC02	25DEC02	-113.95	-113.95

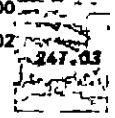
STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS		
				NET AMOUNT	NET AMOUNT					SEC GN/LS	NET SEC GN/LS	BASE CURR GN/LS
31374GXN2 ** JF2G **	313985 FNMA POOL		313985	6.000		01FEB28		1.000000				
	1,059 79	92,310.00	296.91	631809229	1,356 70	01APR02	1,053 83	25APR02	5 96			5 96
** JF2G **								1 000000				
	347 49	92,310 00	291.61	628044848	639.10	01MAY02	345 54	25MAY02	1 95			1.95
** JF2G **								1 000000				
	623.30	92,310.00	289.87	.621292601	913.17	01JUN02	619.79	25JUN02	3.51			3 51
** JF2G **								1 000000				
	699 78	92,310.00	286.76	613711840	986 54	01JUL02	695.84	25JUL02	3 94			3 94
31374TE39 ** JF2G **	323354 FNMA POOL		323354	6.000		01NOV28		1.000000				
	928.72	82,376.00	295.52	706252670	1,224 24	01APR02	923 50	25APR02	5.22			5.22
** JF2G **								1.000000				
	930.95	82,376.00	290.89	.694951442	1,221 84	01MAY02	925.71	25MAY02	5 24			5.24
** JF2G **								1.000000				
	910 73	82,376 00	286.24	683895673	1,196 97	01JUN02	905.61	25JUN02	5 12			5.12
** JF2G **								1 000000				
	843.14	82,376.00	281.67	673660410	1,124.81	01JUL02	838.40	25JUL02	4 74			4 74



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS		
				NET AMOUNT	NET AMOUNT					SEC GN/LS	NET SEC GN/LS	BASE CURR GN/LS
31374TE96 ** JF2G **	323360 FNMA POOL		323360	6.000		01NOV28		1 000000				
	881 29	76,288 00	271.14	699270527	1,152.43	01APR02	876.33	25APR02	4 96			4.96
** JF2G **								1 000000				
	786 92	76,288.00	266.74	688955405	1,053 66	01MAY02	782 49	25MAY02	4.43			4 43
** JF2G **								1.000000				
	977 26	76,288 00	262 79	.676145265	1,240 05	01JUN02	971.76	25JUN02	5.50			5 50
** JF2G **								1.000000				
	910.64	76,288.00	257 91	.664208394	1,168 55	01JUL02	905 52	25JUL02	5.12			5.12
31374TG78 ** JF2G **	323422 FNMA POOL		323422	6.500		01DEC28		1.000000				
	8,833 91	318,729 00	1,135 82	630173125	9,969 73	01JAN02	8,353 57	25JAN02	480.34			480.34
** JF2G **								1 000000				
	5,723 28	318,729.00	1,087.96	.612216553	6,811 24	01FEB02	5,412 08	25FEB02	311.20			311.20
** JF2G **								1 000000				
	4,723.79	318,729.00	1,056.96	.597395844	5,780 75	01MAR02	4,466 93	25MAR02	256.86			256.86
** JF2G **								1 000000				
	4,893 40	318,729 00	1,031 37	582042989	5,924 77	01APR02	4,627.32	25APR02	266.08			266.08
** JF2G **								1 000000				
	4,543.16	318,729 00	1,004.87	567788999	5,548.03	01MAY02	4,296 13	25MAY02	247.03			247.03



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC						GN/LS BASE CURR GN/LS	
** JF2G **		318,729.00							1 000000				
	3,962.92		980.26		555355490	4,943.18	01JUN02	3,747.44	25JUN02		215.48		215.48
** JF2G **		318,729.00							1 000000				
	3,679.31		958.78		.543811796	4,638.09	01JUL02	3,479.25	25JUL02		200.06		200.06
** JF2G **		318,729.00							1 000000				
	4,846.73		938.87		.528605366	5,785.60	01AUG02	4,583.19	25AUG02		263.54		263.54
** JF2G **		318,729.00							1 000000				
	7,021.64		912.61		506575241	7,934.25	01SEP02	6,639.84	25SEP02		381.80		381.80
** JF2G **		318,729.00							1 000000				
	8,927.00		874.57		.478567121	9,801.57	01OCT02	8,441.59	25OCT02		485.41		485.41
** JF2G **		318,729.00							1.000000				
	11,571.17		826.23		.442263019	12,397.40	01NOV02	10,941.99	25NOV02		629.18		629.18
** JF2G **		318,729.00							1 000000				
	11,070.84		763.54		407528684	11,834.38	01DEC02	10,468.86	25DEC02		601.98		601.98
31374THA0	323425 FNMA POOL			323425	6.000		01DEC28						
** JF2G **		37,627.00							1 000000				
	642.04		143.86		747588965	785.90	01JAN02	594.59	25JAN02		47.45		47.45
** JF2G **		37,627.00							1 000000				
	386.81		140.65		737308847	527.46	01FEB02	358.22	25FEB02		28.59		28.59
** JF2G **									1.000000				

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC						GN/LS BASE CURR GN/LS	
	335.35	37,627.00	138.71		728396364	474.06	01MAR02	310.57	25MAR02		24.78		24.78
** JF2G **		37,627.00							1 000000				
	438.52		137.03		716741967	575.55	01APR02	406.11	25APR02		32.41		32.41
** JF2G **		37,627.00							1.000000				
	393.86		134.85		.706274483	528.71	01MAY02	364.75	25MAY02		29.11		29.11
** JF2G **		37,627.00							1 000000				
	380.25		132.87		696168708	513.12	01JUN02	352.15	25JUN02		28.10		28.10
** JF2G **		37,627.00							1 000000				
	348.04		130.96		.686918967	479.00	01JUL02	322.32	25JUL02		25.72		25.72
31374THB8	323426 FNMA POOL			323426	6.000		01DEC28						
** JF2G **		82,956.00							1 000000				
	973.91		294.51		.698308380	1,268.42	01APR02	968.43	25APR02		5.48		5.48
** JF2G **		82,956.00							1 000000				
	777.08		289.64		688941004	1,066.72	01MAY02	772.71	25MAY02		4.37		4.37
** JF2G **		82,956.00							1.000000				
	587.06		285.76		.681864241	872.82	01JUN02	583.76	25JUN02		3.30		3.30
** JF2G **		82,956.00							1 000000				
	1,074.47		282.82		668911953	1,357.29	01JUL02	1,068.43	25JUL02		6.04		6.04

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ASSET ID SM SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
31374TH05 ** JF2G **	323439 FMMA POOL		323439	6.000	01DEC28	1.000000	
	679 77	53,559 00	197 43	724544894 877 20	01APR02	675 95	25APR02 3 82 3 82
** JF2G **							1.000000
	572 81	53,559.00	194.04	713849959 766 85	01MAY02	569.59	25MAY02 3 22 3 22
** JF2G **							1 000000
	535 09	53,559.00	191 17	.703859295 726 26	01JUN02	532 08	25JUN02 3 01 3.01
** JF2G **							1 000000
	516 03	53,559.00	188 49	694224500 704.52	01JUL02	513 13	25JUL02 2 90 2.90
31374TH85 ** JF2G **	323455 FMMA POOL		323455	6.000	01DEC28	1 000000	
	500 68	60,738 00	232.97	758918469 733.65	01FEB02	465.63	25FEB02 35 05 35 05
** JF2G **							1 000000
	297 42	27,796 00	104 46	740826737 401.88	01APR02	276.60	25APR02 20.82 20 82
** JF2G **							1 000000
	265 98	27,796.00	102 95	.731257734 368.93	01MAY02	247 36	25MAY02 18 62 18.62
** JF2G **							1 000000
	326.59	27,796.00	101 63	.719508202 428.22	01JUN02	303.73	25JUN02 22 86 22.86
** JF2G **							1 000000
	276.39	27,796.00	100.00	.709564685 376 39	01JUL02	257.04	25JUL02 19 85 19 85

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ASSET ID SM SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
31374TVN6 ** JF2G **	323821 FMMA POOL		323821	6.000	01JUL29	1.000000	
	285.22	28,458 00	109.31	758278164 394 53	01MAY02	278.85	25MAY02 6.37 6 37
** JF2G **							1 000000
	306.98	28,458 00	107 90	.747491039 414 88	01JUN02	300.12	25JUN02 6 86 6.86
** JF2G **							1 000000
	308 82	28,458 00	106 35	736639257 415 17	01JUL02	301 92	25JUL02 6 90 6 90
** JF2G **							1 000000
	365 03	28,458 00	104.83	723812284 469.86	01AUG02	356.87	25AUG02 8 16 8.16
31374TV48 ** JF2G **	323835 FMMA POOL		323835	6 500	01MAY29	1 000000	
	106,584.89	4,430,577 00	17,497.37	705032389 124,082 26	01JAN02	98,564 09	25JAN02 8,020.80 8,020.80
** JF2G **							1 000000
	82,230 89	4,430,577 00	16,920.04	.686472529 99,150 93	01FEB02	76,042.79	25FEB02 6,188.10 6,188.10
** JF2G **							1 000000
	71,116.87	4,430,577 00	16,474.64	.670421150 87,591 51	01MAR02	65,765 14	25MAR02 5,351 73 5,351.73
** JF2G **							1 000000
	73,762 95	4,430,577.00	16,089 41	653772540 89,852.36	01APR02	68,212 09	25APR02 5,550.86 5,550.86
** JF2G **							1 000000
	67,748 84	4,430,577.00	15,689.86	638481340 83,438 70	01MAY02	62,650.56	25MAY02 5,098.28 5,098.28

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **		4,430,577.00	626522369			01JUN02		1.000000			
	52,985.14	15,322.89	68,308.03				48,997.86	25JUN02	3,987.28		3,987.28
** JF2G **		4,430,577.00	.613746279			01JUL02		1.000000			
	56,605.45	15,035.88	71,641.33				52,345.74	25JUL02	4,259.71		4,259.71
** JF2G **		4,430,577.00	.597026549			01AUG02		1.000000			
	74,078.05	14,729.27	88,807.32				68,503.48	25AUG02	5,574.57		5,574.57
** JF2G **		4,430,577.00	.576334120			01SEP02		1.000000			
	91,679.40	14,328.02	106,007.42				84,780.28	25SEP02	6,899.12		6,899.12
** JF2G **		4,430,577.00	544174720			01OCT02		1.000000			
	142,484.70	13,831.42	156,316.12				131,762.34	25OCT02	10,722.36		10,722.36
** JF2G **		4,430,577.00	.508089379			01NOV02		1.000000			
	159,878.88	13,059.63	172,938.51				147,847.55	25NOV02	12,031.33		12,031.33
** JF2G **		4,430,577.00	476348200			01DEC02		1.000000			
	140,631.74	12,193.62	152,825.36				130,048.82	25DEC02	10,582.92		10,582.92
31374VMT8	325370	FNMA POOL	325370	7.000		01JAN26		1.000000			
** JF2G **		376,860.00	130365148			01JAN02		1.000000			
	75.48	287.03	362.51				74.21	25JAN02	1.27		1.27
** JF2G **		376,860.00	.130181287			01FEB02		1.000000			
	69.29	286.58	355.87				68.12	25FEB02			1.17
** JF2G **								1.000000			

STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	62.23	286.19	.130016159			01MAR02		1.000000			
			348.42				61.18	25MAR02	1.05		1.05
** JF2G **	70.40	285.82	129829353			01APR02		1.000000			
			356.22				69.21	25APR02	1.19		1.19
** JF2G **	70.25	285.41	.129642944			01MAY02		1.000000			
			355.66				69.06	25MAY02	1.19		1.19
** JF2G **	70.72	285.00	.129455288			01JUN02		1.000000			
			355.72				69.53	25JUN02	1.19		1.19
** JF2G **	71.19	284.59	129266385			01JUL02		1.000000			
			355.78				69.99	25JUL02	1.20		1.20
** JF2G **	71.67	284.17	.129076208			01AUG02		1.000000			
			355.84				70.46	25AUG02	1.21		1.21
** JF2G **	72.14	283.75	.128884784			01SEP02		1.000000			
			355.89				70.92	25SEP02	1.22		1.22
** JF2G **	79.70	283.33	.128673300			01OCT02		1.000000			
			363.03				78.36	25OCT02	1.34		1.34
** JF2G **	73.11	282.87	.128479302			01NOV02		1.000000			
			355.98				71.88	25NOV02	1.23		1.23
** JF2G **	73.59	282.44	.128284031			01DEC02		1.000000			
			356.03				72.35	25DEC02			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS			
	PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST		NET AMOUNT	NET AMOUNT						SEC GN/LS	NET SEC GN/LS	NET SEC GN/LS	NET SEC GN/LS
31375AQB8 ** JF2G **	329050	FNMA POOL	329050	7 000	01NOV25				1.000000						
	14,843.63	556,080.00	980 16	275468799	01JAN02	15,098 76	25JAN02	-255 13							-255.13
** JF2G **									1.000000						
	8,336.81	556,080.00	893 57	260476694	01FEB02	8,480 10	25FEB02	-143 29							-143 29
** JF2G **									1.000000						
	8,402.43	556,080 00	844 94	.245366583	01MAR02	8,546 85	25MAR02	-144 42							-144 42
** JF2G **									1.000000						
	7,495 28	556,080 00	795 91	.231887803	01APR02	7,624.11	25APR02	-128.83							-128 83
** JF2G **									1 000000						
	1,713.73	556,080.00	752 20	.228805999	01MAY02	1,743 18	25MAY02	-29 45							-29 45
** JF2G **									1 000000						
	237.99	556,080 00	742 20	228378021	01JUN02	242 08	25JUN02	-4 09							-4 09
** JF2G **									1.000000						
	5,742 56	556,080 00	740.81	218051161	01JUL02	5,841.26	25JUL02	-98.70							-98 70
** JF2G **									1.000000						
	1,777 23	556,080.00	707.31	.214855164	01AUG02	1,807 78	25AUG02	-30 55							-30 55
** JF2G **									1 000000						
	7,046 77	556,080 00	696.94	202182941	01SEP02	7,167.89	25SEP02	-121.12							-121 12
** JF2G **									1 000000						

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS			
	PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST		NET AMOUNT	NET AMOUNT						SEC GN/LS	NET SEC GN/LS	NET SEC GN/LS	NET SEC GN/LS
	3,895.24	556,080 00	655.83	195178121	01OCT02	3,962.19	25OCT02	-66 95							-66.95
** JF2G **									1 000000						
	11,064 91	556,080 00	633 13	.175280067	01NOV02	11,255 09	25NOV02	-190.18							-190.18
** JF2G **									1 000000						
	7,239 43	556,080 00	568 56	162261383	01DEC02	7,363 86	25DEC02	-124 43							-124.43
31375DL27 ** JF2G **	331645	FNMA POOL	331645	6.500	01JAN11				1 000000						
	201.02	40,000.00	74 90	340734000	01JAN02	202 28	25JAN02	-1.26							-1.26
** JF2G **									1 000000						
	196 41	40,000 00	73 83	335823750	01FEB02	197 64	25FEB02	-1 23							-1 23
** JF2G **									1 000000						
	787 11	40,000 00	72 76	.316146000	01MAR02	792 03	25MAR02	-4 92							-4 92
** JF2G **									1 000000						
	936 49	40,000 00	68 49	292733750	01APR02	942 34	25APR02	-5.85							-5.85
** JF2G **									1 000000						
	669 80	40,000.00	63 44	275988750	01MAY02	673 98	25MAY02	-4 18							-4 18
** JF2G **									1.000000						
	104 14	40,000 00	59 80	273385250	01JUN02	104 79	25JUN02	-65							- 65
** JF2G **									1.000000						
		40,000.00		.270728250	01JUL02		25JUL02								

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	NET AMOUNT NET AMOUNT						SEC GN/LS	BASE CURR
	106 28		59 23		165.51			106 94			-66	- 66
** JF2G **									1.000000			
	103 01	40,000.00	58 65	.268153000	161.66		01AUG02	103.65	25AUG02		- 64	-64
** JF2G **									1.000000			
	101.49	40,000.00	58 11	.265615750	159.60		01SEP02	102 12	25SEP02		- 63	-63
** JF2G **									1.000000			
	608.41	40,000 00	57.54	250405500	665 95		01OCT02	612 21	25OCT02		-3.80	-3.80
** JF2G **									1.000000			
	476 52	40,000 00	54 26	238492500	530.78		01NOV02	479.50	25NOV02		-2.98	-2 98
** JF2G **									1 000000			
	92 58	40,000.00	51.67	236178000	144.25		01DEC02	93 16	25DEC02		- 58	- 58
31377DLB5	373922 FNMA POOL		373922	8 000			01DEC24					
** JF2G **									1 000000			
	20,467.70	1,689,469.00	2,786 90	.235320908	23,254.60		01JAN02	21,152.09	25JAN02		-684.39	-684.39
** JF2G **									1.000000			
	28,020 18	1,689,469 00	2,650 45	.218735709	30,670.63		01FEB02	28,957.11	25FEB02		-936 93	-936 93
** JF2G **									1.000000			
	8,847 87	1,689,469.00	2,463.65	.213498637	11,311.52		01MAR02	9,143.72	25MAR02		-295.85	-295 85
** JF2G **									1 000000			
	8,559 78	1,689,469.00	2,404.66	.208432087	10,964.44		01APR02	8,846 00	25APR02		-286.22	-286.22

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	NET AMOUNT NET AMOUNT						SEC GN/LS	BASE CURR
** JF2G **									1 000000			
	9,239 19	1,689,469.00	2,347 61	.202963392	11,586 80		01MAY02	9,548.13	25MAY02		-308 94	-308 94
** JF2G **									1 000000			
	8,354.41	1,689,469.00	2,286.00	.198018401	10,640.41		01JUN02	8,633 76	25JUN02		-279 35	-279.35
** JF2G **									1.000000			
	11,260.31	1,689,469.00	2,230.29	.191353401	13,490 60		01JUL02	11,636 83	25JUL02		-376 52	-376.52
** JF2G **									1.000000			
	7,225 83	1,689,469.00	2,155.25	187076418	9,381.08		01AUG02	7,467 44	25AUG02		-241 61	-241.61
** JF2G **									1.000000			
	1,046 07	1,689,469.00	2,107 05	186457247	3,153.12		01SEP02	1,081.05	25SEP02		-34.98	-34 98
** JF2G **									1 000000			
	5,434 06	1,689,469.00	2,100 09	183240817	7,534.15		01OCT02	5,615 76	25OCT02		-181 70	-181 70
** JF2G **									1.000000			
	27,913.86	1,689,469.00	2,063.86	166718548	29,977 72		01NOV02	28,847.23	25NOV02		-933.37	-933.37
** JF2G **									1 000000			
	5,818.58	1,689,469.00	1,877.77	163274519	7,696 35		01DEC02	6,013.14	25DEC02		-194 56	-194 56
31377NNK1	382094 FNMA POOL 382094			7 264			01DEC09					
** JF2E **									1 000000			
	1,190.80	2,000,000.00	11,916 39	.983687660	13,107.19		01JAN02	1,194 52	25JAN02		-3.72	-3.72
** JF2E **									1.000000			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL INTEREST	PRINCIPAL INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2E **	1,198 74	2,000,000.00 11,909 18	.983088290	13,107.92		01FEB02	25FEB02 1 000000	-3 77 -3.77
** JF2E **	2,476 56	2,000,000.00 10,750 07	.981850010	13,226.63		01MAR02	25MAR02 1 000000	-7 74 -7 74
** JF2E **	1,223.28	2,000,000 00 11,886 93	.981238370	13,110.21		01APR02	25APR02 1.000000	-3 82 -3 82
** JF2E **	1,653 94	2,000,000 00 11,496.82	.980411400	13,150.76		01MAY02	25MAY02 1 000000	-5 17 -5 17
** JF2E **	1,242 48	2,000,000.00 11,869 51	.979790160	13,111 99		01JUN02	25JUN02 1 000000	-3 88 -3 88
** JF2E **	1,672 62	2,000,000.00 11,479 87	.978953850	13,152.49		01JUL02	25JUL02 1 000000	-5 23 -5.23
** JF2E **	1,261.92	2,000,000 00 11,851.87	.978322890	13,113 79		01AUG02	25AUG02 1 000000	-3 94 -3 94
** JF2E **	1,270 36	2,000,000.00 11,844 23	.977687710	13,114.59		01SEP02	25SEP02 1.000000	-3.97 -3 97
** JF2E **	1,699.78	2,000,000.00 11,455.24	.976837820	13,155.02		01OCT02	25OCT02 1.000000	-5.31 -5.31
** JF2E **	1,290.18	2,000,000.00 11,826.25	.976192730	13,116 43		01NOV02	25NOV02 1.000000	-5.31 -5.31

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL INTEREST	PRINCIPAL INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2E **	1,719.08	2,000,000.00 11,437 72	.975333190	13,156 80		01DEC02	25DEC02 1.000000	-5.37 -5.37
31378TCFO ** JF2F **	407870 FMNA POOL 407870		6.000			01MAR18	1.000000	
** JF2F **	18,284.63	4,988,235.00 11,363.82	.451959829	29,648 45		01JAN02	25JAN02 1 000000	405 69 405.69
** JF2F **	16,717 97	4,988,235 00 11,272 41	.448608349	27,990 38		01FEB02	25FEB02 1 000000	370 93 370.93
** JF2E **	17,626 92	4,988,235 00 11,188.83	.445074650	28,815 75		01MAR02	25MAR02 1.000000	391 10 391.10
** JF2E **	96,049 66	4,988,235.00 11,100.68	.980744760	107,150 34		25APR02	25APR02 1 000000	2,131 10 2,131.10
** JF2E **	159,766.09	4,988,235 00 10,620.43	.393790829	170,386 52		01MAY02	25MAY02 1 000000	3,544.81 3,544 81
** JF2E **	16,261.20	4,988,235 00 9,821.61	.390530919	26,082.81		01JUN02	25JUN02 1 000000	360 80 360.80
** JF2E **	132,818 19	4,988,235.00 9,740.30	.363904629	142,558.49		01JUL02	25JUL02 1 000000	2,946.90 2,946.90
** JF2E **	72,872 57	4,988,235.00 9,076 22	.349295740	81,948.79		01AUG02	25AUG02 1 000000	1,616.86 1,616.86

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC NET SEC BASE CURR GN/LS
	101,739.70	4,988,235.00	328899809		110,451.54		01SEP02	25SEP02		2,257.35	2,257.35
** JF2E **								1.000000			
	14,184.99	4,988,235.00	.326056120		22,388.14		01OCT02	25OCT02	314.73		314.73
** JF2E **								1.000000			
	72,911.24	4,988,235.00	.311439479		81,043.46		01NOV02	25NOV02	1,617.72		1,617.72
** JF2E **								1.000000			
	15,434.39	4,988,235.00	308345320		23,202.02		01DEC02	25DEC02	342.45		342.45
31378XLT1	411738	FNMA POOL	411738	6.500		01FEB28		1.000000			
** JF2G **											
	1,765.65	2,500,000.00	435758300		7,676.14		01OCT02	25OCT02	-50.35		-50.35
** JF2G **								1.000000			
	117,483.92	2,500,000.00	.388764732		123,384.82		01NOV02	25NOV02	-3,350.13		-3,350.13
** JF2G **								1.000000			
	129,799.93	2,500,000.00	.336844760		135,064.45		01DEC02	25DEC02	-3,701.33		-3,701.33
31378YSD7	412816	FNMA POOL 412816	6.000			01MAR13		1.000000			
** JF2G **											
	5,278.29	207,900.00	544130495		5,870.32		01JAN02	25JAN02	71.75		71.75
** JF2G **								1.000000			
	3,976.56	207,900.00	.525003222		4,542.18		01FEB02	25FEB02	54.06		54.06
** JF2G **								1.000000			
	207,900.00		521091341				01MAR02	25MAR02			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC NET SEC BASE CURR GN/LS
	813.28				1,359.02				11.06		11.06
** JF2G **								1.000000			
	1,941.56	207,900.00	.511752429		2,483.23		01APR02	25APR02	26.39		26.39
** JF2G **								1.000000			
	3,531.23	207,900.00	494767195		4,063.20		01MAY02	25MAY02	48.00		48.00
** JF2G **								1.000000			
	2,354.41	207,900.00	483442472		2,868.72		01JUN02	25JUN02	32.00		32.00
** JF2G **								1.000000			
	5,113.19	207,900.00	458848003		5,615.73		01JUL02	25JUL02	69.51		69.51
** JF2G **								1.000000			
	782.78	207,900.00	.455082828		1,259.76		01AUG02	25AUG02	10.64		10.64
** JF2G **								1.000000			
	5,040.47	207,900.00	.430838143		5,513.52		01SEP02	25SEP02	68.52		68.52
** JF2G **								1.000000			
	654.11	207,900.00	.427691871		1,101.97		01OCT02	25OCT02	8.89		8.89
** JF2G **								1.000000			
	6,585.58	207,900.00	396015199		7,030.17		01NOV02	25NOV02	89.52		89.52
** JF2G **								1.000000			
	4,318.18	207,900.00	375244733		4,729.84		01DEC02	25DEC02	58.70		58.70

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ASSET ID SM SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	COST COST	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
31379CQ1 ** JF2G **	415466 FNMA POOL		415466	6 000	01FEB28			1 000000	
	333 81	187,599.00	621 75	661074792 955 56		01JAN02	325 10	25JAN02	8 71 8 71
** JF2G **	405.17	187,599.00	620.08	.658915026 1,025 25		01FEB02	394 60	25FEB02	10 57 10 57
** JF2G **	109 02	96,540 00	317.00	655614460 426.02		01APR02	106 18	25APR02	2 84 2.84
** JF2G **	279.23	96,540 00	316.47	.652722084 595 70		01MAY02	271.94	25MAY02	7.29 7.29
** JF2G **	211.00	96,540 00	315.07	650536461 526 07		01JUN02	205 49	25JUN02	5 51 5 51
** JF2G **	213 41	96,540.00	314.01	648325875 527.42		01JUL02	207.84	25JUL02	5 57 5.57
31379C2H3 ** JF2G **	415776 FNMA POOL		415776	6 500	01MAY13			1 000000	
** JF2G **	2,202.86	106,881.00	347.67	579914110 2,550.53		01JAN02	2,116.12	25JAN02	86.74 86 74
** JF2G **	1,449 63	106,881.00	335.72	.566351082 1,785 35		01FEB02	1,392 55	25FEB02	57 08 57 08
** JF2G **	1,082 33	106,881 00	327 88	.556224586 1,410 21		01MAR02	1,039.71	25MAR02	42.62 42.62

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ASSET ID SM SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	COST COST	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	1,337.67	106,881.00	322.02	543709078 1,659 69		01APR02	1,285 00	25APR02	52.67 52 67
** JF2G **	1,246 97	106,881 00	314 76	.532042177 1,561.73		01MAY02	1,197 87	25MAY02	49 10 49 10
** JF2G **	2,410 43	106,881 00	308.02	.509489712 2,718.45		01JUN02	2,315 52	25JUN02	94 91 94.91
** JF2G **	1,174 45	106,881 00	294.96	498501323 1,469 41		01JUL02	1,128.21	25JUL02	46 24 46.24
** JF2G **	1,175 16	106,881 00	288.61	487506292 1,463.77		01AUG02	1,128 89	25AUG02	46 27 46.27
** JF2G **	2,569.39	106,881.00	282 24	463466565 2,851.63		01SEP02	2,468 22	25SEP02	101 17 101.17
** JF2G **	2,674.42	106,881 00	268 32	438444157 2,942.74		01OCT02	2,569 11	25OCT02	105.31 105.31
** JF2G **	1,275.06	106,881.00	253.83	426514441 1,528 89		01NOV02	1,224.85	25NOV02	50 21 50.21
** JF2G **	3,540.30	106,881 00	246.93	393390686 3,787 23		01DEC02	3,400 90	25DEC02	139.40 139.40

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT COST COST	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
3137975X8 ** JF2G **	429362 FNMA POOL		429362	6 000	01AUG29	1 000000	
	18,616 58	681,963 00		.796769223	01JAN02	25JAN02	290 88 290 88
** JF2G **		2,809 93		21,426 51		18,325 70	
	14,219 19	681,963.00		.775918840	01FEB02	25FEB02	222 18 222 18
** JF2G **		2,716.84		16,936 03		13,997.01	
	2,660.42	340,432 00		.759019158	01APR02	25APR02	41 57 41 57
** JF2G **		1,305 26		3,965 68		2,618.85	
	4,165.86	340,432 00		.746782176	01MAY02	25MAY02	65.09 65 09
** JF2G **		1,291.98		5,457.84		4,100 77	
	4,641.01	340,432 00		.733149468	01JUN02	25JUN02	72 52 72.52
** JF2G **		1,271 14		5,912 15		4,568.49	
	3,949.94	340,432 00		.721546740	01JUL02	25JUL02	61 72 61 72
** JF2G **		1,247 95		5,197 89		3,888 22	
	2,801 83	340,432 00		713316521	01AUG02	25AUG02	43 78 43.78
		1,228.18		4,030.01		2,758.05	
31379MKH9 ** JF2G **	431496 FNMA POOL 431496			6 000	01JUL28	1 000000	
	1,180.52	93,411 00		763813362	01JAN02	25JAN02	111 60 111.60
** JF2G **		362 65		1,543 17		1,068 92	
	1,511 43	93,411 00		747632934	01FEB02	25FEB02	142.88 142.88
** JF2G **		356 74		1,868.17		1,368.55	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT COST COST	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **						1 000000	
	502 43	46,597 00		.731576710	01APR02	25APR02	47 50 47 50
** JF2G **		172 95		675.38		454 93	
	326.46	46,597.00		.724570680	01MAY02	25MAY02	30 86 30.86
** JF2G **		170 45		496 91		295 60	
	814.48	46,597.00		.707091443	01JUN02	25JUN02	76 99 76 99
** JF2G **		168 81		983.29		737.49	
	543 43	46,597.00		.695429104	01JUL02	25JUL02	51.37 51.37
** JF2G **		164 74		708 17		492 06	
31380BNX4 ** JF2G **	435206 FNMA POOL		435206	6 500	01JUL13	1 000000	
	6,869 37	183,566.00		.594122332	01JAN02	25JAN02	127 73 127.73
** JF2G **		627 96		7,497.33		6,741 64	
	581.97	183,566 00		.590951973	01FEB02	25FEB02	10 82 10.82
** JF2G **		590 75		1,172.72		571.15	
	4,032.75	183,566 00		.568983036	01MAR02	25MAR02	74 98 74 98
** JF2G **		587 59		4,620 34		3,957.77	
	4,848 63	183,566 00		.542569484	01APR02	25APR02	90 15 90 15
** JF2G **		565 75		5,414 38		4,758.48	
	526.24	183,566 00		.539702722	01MAY02	25MAY02	9 78 9 78
** JF2G **		539 49		1,065.73		516 46	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS BASE CURR GN/LS	
** JF2G **	1,869.58	183,566.00	536.62	.529517939	2,406.20		01JUN02		25JUN02	1,834.82		34.76	74.76
** JF2G **	608.74	183,566.00	526.52	.526201747	1,135.26		01JUL02		25JUL02	597.42		11.32	11.32
** JF2G **	6,796.60	183,566.00	523.21	.489176372	7,319.81		01AUG02		25AUG02	6,670.23		126.37	126.37
** JF2G **	7,979.49	183,566.00	486.40	.445707048	8,465.89		01SEP02		25SEP02	7,831.12		148.37	148.37
** JF2G **	473.34	183,566.00	443.17	.443128466	916.51		01OCT02		25OCT02	464.54		8.80	8.80
** JF2G **	1,556.81	183,566.00	440.60	.434647538	1,997.41		01NOV02		25NOV02	1,527.86		28.95	28.95
** JF2G **	4,738.74	183,566.00	432.18	.408832626	5,170.92		01DEC02		25DEC02	4,650.63		88.11	88.11
31380FPA3 ** JF2G **	438817	FNMA POOL	438817	6.500			01FEB13						
** JF2G **	17,745.34	969,211.00	1,925.64	.348486934	19,670.98		01JAN02		25JAN02	17,972.70		-227.36	-227.36
** JF2G **	5,264.61	969,211.00	1,829.52	.343055082	7,094.13		01FEB02		25FEB02	5,332.06		-67.45	-67.45
** JF2G **	6,734.03	969,211.00	1,801.00	.336107132	8,535.03		01MAR02		25MAR02	6,820.31		-86.28	-86.28

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS BASE CURR GN/LS	
** JF2G **	15,365.27	969,211.00	1,764.52	.320253752	17,129.79		01APR02		25APR02	15,562.14		-196.87	-196.87
** JF2G **	5,547.05	969,211.00	1,681.31	.314530489	7,228.36		01MAY02		25MAY02	5,618.12		-71.07	-71.07
** JF2G **	13,529.52	969,211.00	1,651.24	.300571175	15,180.76		01JUN02		25JUN02	13,702.87		-173.35	-173.35
** JF2G **	60,276.30	969,211.00	1,577.98	.238380074	61,854.28		01JUL02		25JUL02	61,048.59		-772.29	-772.29
** JF2G **	4,163.22	969,211.00	1,251.47	.234084600	5,414.69		01AUG02		25AUG02	4,216.56		-53.34	-53.34
** JF2G **	4,040.71	969,211.00	1,228.92	.229915529	5,269.63		01SEP02		25SEP02	4,092.48		-51.77	-51.77
** JF2G **	12,395.54	969,211.00	1,207.03	.217126219	13,602.57		01OCT02		25OCT02	12,554.36		-158.82	-158.82
** JF2G **	35,643.39	969,211.00	1,139.89	.180350542	36,783.28		01NOV02		25NOV02	36,100.07		-456.68	-456.68
** JF2G **	3,665.33	969,211.00	946.80	.176568776	4,612.13		01DEC02		25DEC02	3,712.29		-46.96	-46.96

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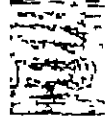
ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL	ORIGINAL FACE		NET AMOUNT	NET AMOUNT					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
31380HSN8 ** JF2G **	440725	FMMA POOL	440725	6.000		01DEC28		1.000000			
	654 20	60,606 00		222 66	724013464		01APRO2	650 52	25APRO2	3 68	3 68
** JF2G **					876 86				1 000000		
	591.03	60,606.00		219.40	714261459		01MAY02	587 71	25MAY02	3 32	3.32
** JF2G **					810 43				1 000000		
	956 15	60,606.00		216.45	698484968		01JUN02	950 77	25JUN02	5.38	5.38
** JF2G **					1,172 60				1 000000		
	582 51	60,606 00		211 66	.688873543		01JUL02	579 23	25JUL02	3.28	3 28
** JF2G **					794.17				1 000000		
	455.34	60,606.00		208.75	.681360426		01AUG02	452 78	25AUG02	2 56	2 56
** JF2G **					664.09				1 000000		
31380HTJ6 ** JF2F **	440753	FNMA POOL	440753	5 500		01DEC13		1 000000			
	61,456.10	3,434,000 00		10,509.95	.649861260		01JAN02	60,831 94	25JAN02	624 16	624 16
** JF2F **					71,966.05				1 000000		
	36,144.40	3,434,000 00		10,228 27	.639335809		01FEB02	35,777.31	25FEB02	367.09	367.09
** JF2F **					46,372 67				1 000000		
	34,940.74	3,434,000.00		10,062.61	.629160870		01MAR02	34,585 87	25MAR02	354 87	354 87
** JF2G **					45,003 35				1 000000		
	36,124 89	3,434,000.00		9,902 47	989480230		25APRO2	35,758.00	25APRO2	366.89	366.89
** JF2G **					46,027.36				1 000000		

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL	ORIGINAL FACE		NET AMOUNT	NET AMOUNT					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **									1 000000		
	41,355.97	3,434,000.00		9,736 87	.606598011		01MAY02	40,935 95	25MAY02	420 02	420.02
** JF2G **					51,092 84				1 000000		
	53,786.64	3,434,000 00		9,547 35	590935040		01JUN02	53,240.37	25JUN02	546 27	546.27
** JF2G **					63,333 99				1 000000		
	47,225.44	3,434,000.00		9,300 82	.577182728		01JUL02	46,745.81	25JUL02	479 63	479 63
** JF2G **					56,526.26				1 000000		
	51,277.75	3,434,000 00		9,084 39	.562250361		01AUG02	50,756 96	25AUG02	520 79	520 79
** JF2G **					60,362.14				1 000000		
	66,047.05	3,434,000.00		8,849 35	543017090		01SEP02	65,376 26	25SEP02	670 79	670 79
** JF2G **					74,896 40				1 000000		
	45,835 46	3,434,000.00		8,546.67	.529669548		01OCT02	45,369 94	25OCT02	465 52	465.52
** JF2G **					54,382 13				1 000000		
	66,767 09	3,434,000 00		8,336.56	.510226598		01NOV02	66,088 99	25NOV02	678.10	678.10
** JF2G **					75,103 65				1 000000		
	104,478.38	3,434,000 00		8,030.55	479801910		01DEC02	103,417.27	25DEC02	1,061 11	1,061 11
** JF2G **					112,508 93				1 000000		
31380JKH5 ** JF2G **	441396	FNMA POOL	441396	6.500		01AUG28		1 000000			
	1,164 05	112,429 00		463 03	749971181		01MAR02	1,178 42	25MAR02	14 37	-14 37
** JF2G **					1,627 08				1 000000		

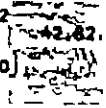
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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	SEC GN/LS	GN/LS
** JF2G **	112,429.00	2,887.22	456.73	.724290796	3,343.95	01APR02	25APR02	-35.64	1.000000	-35.64
** JF2G **	112,429.00	4,647.93	441.09	.682949772	5,089.02	01MAY02	25MAY02	-57.37	1.000000	-57.37
** JF2G **	112,429.00	2,006.02	415.91	.665107223	2,421.93	01JUN02	25JUN02	-24.76	1.000000	-24.76
** JF2G **	112,429.00	2,230.89	405.04	.645264566	2,635.93	01JUL02	25JUL02	-27.54	1.000000	-27.54
** JF2G **	112,429.00	2,073.17	392.96	.626824751	2,466.13	01AUG02	25AUG02	-25.59	1.000000	-25.59
** JF2G **	112,429.00	104.11	381.74	.625898744	485.85	01SEP02	25SEP02	-1.29	1.000000	-1.29
** JF2G **	112,429.00	7,000.19	381.17	.563635538	7,381.36	01OCT02	25OCT02	-86.41	1.000000	-86.41
** JF2G **	112,429.00	1,525.49	343.25	.550067064	1,868.74	01NOV02	25NOV02	-18.83	1.000000	-18.83
** JF2G **	112,429.00	1,392.07	334.99	.537685294	1,727.06	01DEC02	25DEC02	-17.18	1.000000	-17.18



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	SEC GN/LS	GN/LS
31380NKP8 ** JF2G **	445002 FNMA POOL			445002	6.500	01OCT13	1.000000			
** JF2G **	30,249.00	1,424.79	118.53	.676394922	1,543.32	01JAN02	25JAN02	26.49	1.000000	26.49
** JF2G **	30,249.00	109.94	110.83	.672760421	220.77	01FEB02	25FEB02	2.04	1.000000	2.04
** JF2G **	30,249.00	107.42	110.23	.669209230	217.65	01MAR02	25MAR02	2.00	1.000000	2.00
** JF2G **	30,249.00	109.08	109.65	.665603160	218.73	01APR02	25APR02	2.03	1.000000	2.03
** JF2G **	30,249.00	110.78	109.06	.661940890	219.84	01MAY02	25MAY02	2.06	1.000000	2.06
** JF2G **	30,249.00	529.69	108.46	.644429898	638.15	01JUN02	25JUN02	9.85	1.000000	9.85
** JF2G **	30,249.00	136.70	105.59	.639910740	242.29	01JUL02	25JUL02	2.54	1.000000	2.54
** JF2G **	30,249.00	621.85	104.85	.619353036	726.70	01AUG02	25AUG02	11.56	1.000000	11.56
** JF2G **	30,249.00	2,302.89	101.49	.543221924	2,404.38	01SEP02	25SEP02	42.82	1.000000	42.82



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	GN/LS			
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC						GN/LS	NET SEC BASE	SEC CURR	GN/LS GN/LS
	708.59	30,249.00	89.01	.519796687	797.60		01OCT02		25OCT02	695.41	13.18		13.18		
** JF2G **									1.000000						
	394.39	30,249.00	85.17	.506758570	479.56		01NOV02		25NOV02	387.06	7.33		7.33		
** JF2G **									1.000000						
	1,988.64	30,249.00	83.03	.441016231	2,071.67		01DEC02		25DEC02	1,951.66	36.98		36.98		
31380RUE3 ** JF2G **	447981	FNMA POOL	447981	6.500			01SEP28		1.000000						
	1,243.08	32,638.00	120.88	.645672528	1,363.96		01JAN02		25JAN02	1,250.85	-7.77		-7.77		
** JF2G **									1.000000						
	28.38	32,638.00	114.15	.644802990	142.53		01FEB02		25FEB02	28.56	-1.18		-1.18		
** JF2G **									1.000000						
	27.49	32,638.00	113.99	.643960720	141.48		01MAR02		25MAR02	27.66	-1.17		-1.17		
** JF2G **									1.000000						
	31.01	32,638.00	113.84	.643010601	144.85		01APR02		25APR02	31.20	-1.19		-1.19		
** JF2G **									1.000000						
	29.15	32,638.00	113.68	.642117470	142.83		01MAY02		25MAY02	29.33	-1.18		-1.18		
** JF2G **									1.000000						
	30.67	32,638.00	113.52	.641177768	144.19		01JUN02		25JUN02	30.86	-1.19		-1.19		
** JF2G **									1.000000						
		32,638.00		.640249096			01JUL02		25JUL02						

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	GN/LS			
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC						GN/LS	NET SEC BASE	SEC CURR	GN/LS GN/LS
	30.31		113.35		143.66					30.50	-1.19		-1.19		
** JF2G **									1.000000						
	30.60	32,638.00	113.19	.639311538	143.79		01AUG02		25AUG02	30.79	-1.19		-1.19		
** JF2G **									1.000000						
	31.22	32,638.00	113.02	.638354984	144.24		01SEP02		25SEP02	31.42	-2.20		-2.20		
** JF2G **									1.000000						
	31.51	32,638.00	112.85	.637389545	144.36		01OCT02		25OCT02	31.71	-2.20		-2.20		
** JF2G **									1.000000						
	32.71	32,638.00	112.68	.636387339	145.39		01NOV02		25NOV02	32.91	-2.20		-2.20		
** JF2G **									1.000000						
	2,600.73	32,638.00	112.51	.556703229	2,713.24		01DEC02		25DEC02	2,616.99	-16.26		-16.26		
31380HMH3 ** JF2G **	452292	FNMA POOL	452292	6.500			01FEB29		1.000000						
	8,311.68	158,076.00	639.12	.693828095	8,950.80		01JAN02		25JAN02	7,850.64	461.04		461.04		
** JF2G **									1.000000						
	10,953.15	158,076.00	594.08	.624537690	11,547.23		01FEB02		25FEB02	10,345.59	607.56		607.56		
** JF2G **									1.000000						
	2,638.56	158,076.00	534.76	.607845972	3,173.32		01MAR02		25MAR02	2,492.20	146.36		146.36		
** JF2G **									1.000000						
	3,939.18	158,076.00	520.47	.582926440	4,459.65		01APR02		25APR02	3,720.68	218.50		218.50		

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	COST COST	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **								1 000000	
	1,089 71	158,076 00	499.14	576032857 1,588 85		01MAY02	1,029 27	25MAY02	60.44 60.44
** JF2G **								1.000000	
	1,272 49	158,076.00	493 22	567982995 1,765 71		01JUN02	1,201 91	25JUN02	70 58 70 58
** JF2G **								1 000000	
	3,840 12	158,076 00	486 34	.543690123 4,326 46		01JUL02	3,627.11	25JUL02	213.01 213 01
** JF2G **								1 000000	
	1,654.08	158,076.00	465.53	.533226296 2,119.61		01AUG02	1,562.33	25AUG02	91 75 91 75
** JF2G **								1 000000	
	134 62	158,076 00	456 57	.532374680 591 19		01SEP02	127 15	25SEP02	7 47 7 47
** JF2G **								1.000000	
	4,796 60	158,076 00	455 85	.502031048 5,252 45		01OCT02	4,530 54	25OCT02	266.06 266 06
** JF2G **								1.000000	
	5,351.39	158,076 00	429.85	468177775 5,781 24		01NOV02	5,054.55	25NOV02	296.84 296 84
** JF2G **								1.000000	
	1,220 98	158,076.00	400 88	.460453769 1,621 86		01DEC02	1,153 25	25DEC02	67 73 67 73
31380HTZ7 ** JF2F **	452468 FNMA POOL 452468			6.000	01NOV28			1.000000	
	112,464 36	5,050,000 00	18,853.10	.724387350 131,317.46		01JAN02	111,445 15	25JAN02	1,019.21 1,019.21
** JF2F **								1 000000	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	COST COST	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2F **								1.000000	
	92,070 24	5,050,000 00	18,290.78	706155619 110,361.02		01FEB02	91,235 85	25FEB02	834 39 834 39
** JF2G **								1.000000	
	76,885 84	5,050,000 00	17,830.44	.690930700 94,716.28		01MAR02	76,189 06	25MAR02	696 78 696 78
** JF2G **								1.000000	
	55,396 03	5,050,000.00	17,446 00	989030489 72,842 03		25APR02	54,894 00	25APR02	502 03 502 03
** JF2G **								1.000000	
	45,368.85	5,050,000 00	17,169.02	670977259 62,537.87		01MAY02	44,957.69	25MAY02	411.16 411.16
** JF2G **								1.000000	
	29,178 09	5,050,000.00	16,942 18	665199419 46,120.27		01JUN02	28,913.66	25JUN02	264.43 264 43
** JF2G **								1.000000	
	55,893.60	5,050,000.00	16,796 29	.654131380 72,689.89		01JUL02	55,387 06	25JUL02	506 54 506 54
** JF2G **								1.000000	
	13,105 02	680,800.00	2,133 34	607479524 15,238 36		01OCT02	12,986 26	25OCT02	118.76 118 76
** JF2G **								1.000000	
	23,367 86	680,800.00	2,067.87	.573155405 25,435 73		01NOV02	23,156.09	25NOV02	211 77 211 77
31380HTZ0 ** JF2G **	452469 FNMA POOL		452469	6 500	01NOV28			1.000000	
	15,809.28	277,574 00	795.11	471873914 16,604 39		01NOV02	16,374 96	25NOV02	565.68 -565.68
** JF2G **								1 000000	
	11,877.73	277,574.00	709 47	.429082695 12,587 20		01DEC02	12,302.73	25DEC02	425.00 425 00

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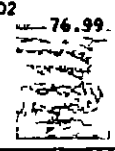
ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS					
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	NET AMOUNT						SEC GN/LS	NET SEC BASE	GN/LS CURR	GN/LS		
31381BUB3 ** JF2G **	456078	FNMA POOL 456078			6.000		01DEC28			1.000000							
	373.50	47,794.00	172.61		714440097	546.11	01MAY02		365.15	25MAY02	8.35					8.35	
** JF2G **										1.000000							
	500.98	47,794.00	170.73		703958028	671.71	01JUN02		489.79	25JUN02	11.19					11.19	
** JF2G **										1.000000							
	666.83	47,794.00	168.22		.690005858	835.05	01JUL02		651.93	25JUL02	14.90					14.90	
** JF2G **										1.000000							
	546.10	47,794.00	164.89		.678579738	710.99	01AUG02		533.90	25AUG02	12.20					12.20	
31382D5P0 ** JF2G **	479426	FNMA POOL 479426			6.500		01JAN29			1.000000							
	33,550.02	1,092,435.00	4,534.70		735628151	38,084.72	01JAN02		33,759.71	25JAN02	-209.69					-209.69	
** JF2G **										1.000000							
	25,645.67	1,092,435.00	4,352.95		712152457	29,998.62	01FEB02		25,805.96	25FEB02	-160.29					-160.29	
** JF2G **										1.000000							
	1,103.76	1,092,435.00	4,214.07		.711142090	5,317.83	01MAR02		1,110.66	25MAR02	-6.90					-6.90	
** JF2G **										1.000000							
	8,622.08	1,092,435.00	4,208.07		.703249557	12,830.15	01APR02		8,675.97	25APR02	-53.89					-53.89	
** JF2G **										1.000000							
	1,172.31	1,092,435.00	4,161.39		.702176440	5,333.70	01MAY02		1,179.64	25MAY02	-57.83					-57.83	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS					
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	NET AMOUNT						SEC GN/LS	NET SEC BASE	GN/LS CURR	GN/LS		
** JF2G **										1.000000							
	1,222.88	1,092,435.00	4,155.02		.701057033	5,377.90	01JUN02		1,230.52	25JUN02	-7.64					-7.64	
** JF2G **										1.000000							
	1,114.96	1,092,435.00	4,148.40		.700036414	5,263.36	01JUL02		1,121.93	25JUL02	-6.97					-6.97	
** JF2G **										1.000000							
	15,144.69	1,092,435.00	4,142.36		.686173172	19,287.05	01AUG02		15,239.34	25AUG02	-94.65					-94.65	
** JF2G **										1.000000							
	30,160.48	1,092,435.00	4,060.33		.658564683	34,220.81	01SEP02		30,348.98	25SEP02	-188.50					-188.50	
** JF2G **										1.000000							
	40,262.25	1,092,435.00	3,896.97		.621709172	44,159.22	01OCT02		40,513.89	25OCT02	-251.64					-251.64	
** JF2G **										1.000000							
	73,553.63	1,092,435.00	3,678.87		.554379189	77,232.50	01NOV02		74,013.34	25NOV02	-459.71					-459.71	
** JF2G **										1.000000							
	11,304.96	1,092,435.00	3,280.47		.544030784	14,585.43	01DEC02		11,375.62	25DEC02	-70.66					-70.66	
31382D5D3 ** JF2G **	479512	FNMA POOL 479512			6.000		01MAY29			1.000000							
	30.86	28,143.00	117.20		.831782681	148.06	01MAY02		30.17	25MAY02	.69					.69	
** JF2G **										1.000000							
	493.35	28,143.00	117.03		.814252567	610.38	01JUN02		482.33	25JUN02	-11.02					-11.02	
** JF2G **										1.000000							

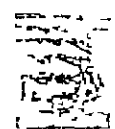
STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	32.36	28,143.00	114.58	813102725	01JUL02	31.64	25JUL02	.72	72
** JF2G **	31.91	28,143.00	114.42	.811968873	01AUG02	31.20	25AUG02	71	71
31382DY92 ** JF2G **	479540 FNMA POOL	479540	6.000	01JUL29			1.000000		
** JF2G **	615.98	402,815.00	1,795.19	889794645	01JAN02	606.36	25JAN02	9.62	9.62
** JF2G **	791.16	402,815.00	1,792.12	.887830567	01FEB02	778.80	25FEB02	12.36	12.36
** JF2G **	364.08	200,074.00	850.52	.848395243	01APR02	358.39	25APR02	5.69	5.69
** JF2G **	312.12	200,074.00	848.72	846835220	01MAY02	307.24	25MAY02	4.88	4.88
** JF2G **	11,688.60	200,074.00	847.15	788413836	01JUN02	11,505.97	25JUN02	182.63	182.63
** JF2G **	318.48	200,074.00	788.71	786822025	01JUL02	313.50	25JUL02	4.98	4.98
** JF2G **	4,927.60	200,074.00	787.10	762193138	01AUG02	4,850.61	25AUG02	76.99	76.99



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
31382F7A1 ** JF2G **	481589 FNMA POOL 481589		6.000	01FEB29			1.000000		
** JF2G **	15,362.54	1,392,966.00	5,141.33	727158559	01APR02	15,307.33	25APR02	55.21	55.21
** JF2G **	10,259.74	1,392,966.00	5,064.54	719793167	01MAY02	10,222.87	25MAY02	36.87	36.87
** JF2G **	19,620.69	1,392,966.00	5,013.26	.705707619	01JUN02	19,550.18	25JUN02	70.51	70.51
** JF2G **	13,281.58	1,392,966.00	4,915.12	.696172871	01JUL02	13,233.85	25JUL02	47.73	47.73
** JF2G **	15,688.60	1,392,966.00	4,848.73	684910141	01AUG02	15,632.22	25AUG02	56.38	56.38
** JF2G **	27,425.27	1,392,966.00	4,770.28	.665221742	01SEP02	27,326.71	25SEP02	98.56	98.56
** JF2G **	33,633.95	1,392,966.00	4,633.15	641076178	01OCT02	33,513.08	25OCT02	120.87	120.87
** JF2G **	46,504.18	1,392,966.00	4,464.99	607691171	01NOV02	46,337.06	25NOV02	167.12	167.12



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ASSET ID SM SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS							
	3,338.22		748.02		4,086.24					3,359.08		-20.86	-20.86
** JF2G **									1.000000				
	4,446.43	217,538.00	729.93		599024308 5,176.36		01AUG02		25AUG02	4,474.22		-27.79	-27.79
** JF2G **									1.000000				
	8,961.35	217,538.00	705.85		557829896 9,667.20		01SEP02		25SEP02	9,017.36		-56.01	-56.01
** JF2G **									1.000000				
	6,226.24	217,538.00	657.31		529208506 6,883.55		01OCT02		25OCT02	6,265.15		-38.91	-38.91
** JF2G **									1.000000				
	7,798.04	217,538.00	623.58		493361711 8,421.62		01NOV02		25NOV02	7,846.78		-48.74	-48.74
** JF2G **									1.000000				
	8,626.17	217,538.00	581.34		453708087 9,207.51		01DEC02		25DEC02	8,680.08		-53.91	-53.91
31382PHD2 ** JF2G **	488128	FNMA POOL	488128		5.500		01FEB14				1.000000		
	165.06	40,001.00	145.07		787160320 310.13		01JAN02		25JAN02	163.10		1.96	1.96
** JF2G **									1.000000				
	172.99	40,001.00	144.32		.782835679 317.31		01FEB02		25FEB02	170.94		2.05	2.05
** JF2G **									1.000000				
	170.20	40,001.00	143.53		778580785 313.73		01MAR02		25MAR02	168.18		2.02	2.02
** JF2G **									1.000000				
	167.21	40,001.00	142.73		.774400639 309.94		01APR02		25APR02	165.22		1.99	1.99

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ASSET ID SM SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS							
** JF2G **									1.000000				
	168.04	40,001.00	141.99		.770199745 310.03		01MAY02		25MAY02	166.04		2.00	2.00
** JF2G **									1.000000				
	171.65	40,001.00	141.21		765908602 312.86		01JUN02		25JUN02	169.61		2.04	2.04
** JF2G **									1.000000				
	172.58	40,001.00	140.41		.761594210 312.99		01JUL02		25JUL02	170.53		2.05	2.05
** JF2G **									1.000000				
	171.28	40,001.00	139.63		757312317 310.91		01AUG02		25AUG02	169.25		2.03	2.03
** JF2G **									1.000000				
	173.73	40,001.00	138.84		.752969175 312.57		01SEP02		25SEP02	171.67		2.06	2.06
** JF2G **									1.000000				
	174.60	40,001.00	138.05		748604284 312.65		01OCT02		25OCT02	172.53		2.07	2.07
** JF2G **									1.000000				
	176.06	40,001.00	137.25		.744202894 313.31		01NOV02		25NOV02	173.97		2.09	2.09
** JF2G **									1.000000				
	174.35	40,001.00	136.44		.739844253 310.79		01DEC02		25DEC02	172.28		2.07	2.07
31382TFM6 ** JF2G **	491672	FNMA POOL	491672		6.500		01MAR29				1.000000		
	1,426.94	74,159.00	276.76		669746490 1,703.70		01OCT02		25OCT02	1,467.63		-40.69	-40.69
** JF2G **									1.000000				

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	COST COST	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	2,065 15	74,159.00	269.02	641898892 2,334.17	01NOV02	2,124.04	25NOV02 1 000000	-58.89 -58 89
** JF2G **	2,690 07	74,159 00	257 86	605624536 2,947.93	01DEC02	2,766 78	25DEC02	-76 71 -76 71
31383CN43 ** JF2G **	499111 FNMA POOL	499111	6 500	01MAY29		1 000000		
** JF2G **	40,177 43	1,535,968.00	5,939 73	687766196 46,117 16	01OCT02	41,323.11	25OCT02 1 000000	-1,145 68 -1,145 68
** JF2G **	52,531 10	1,535,968 00	5,722 10	653565549 58,253 20	01NOV02	54,029.05	25NOV02 1.000000	-1,497 95 -1,497.95
** JF2G **	43,339 15	1,535,968 00	5,437 55	.625349369 48,776 70	01DEC02	44,574 99	25DEC02	-1,235 84 -1,235 84
31383CUK9 ** JF2G **	499286 FNMA POOL 499286		7 000	01AUG29		1 000000		
** JF2G **	1,248 98	60,870 00	150 25	.402642188 1,399.23	01SEP02	1,302 45	25SEP02 1 000000	-53 47 -53 47
** JF2G **	2,362 54	60,870 00	142 97	.363829308 2,505 51	01OCT02	2,463 69	25OCT02	-101 15 -101 15
31383DY80 ** JF2G **	500335 FNMA POOL	500335	7.500	01JUN29		1.000000		
** JF2G **	30.69	51,725 00	200 55	619757757 231.24	01SEP02	32 13	25SEP02 1 000000	-1.44 -1 44
** JF2G **	4,243 18	51,725.00	200.36	537724311 4,443 54	01OCT02	4,442 08	25OCT02 1 000000	-198.90 -198.90

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	COST COST	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	4,622 19	51,725 00	173 84	448363460 4,796.03	01NOV02	4,838 85	25NOV02 1 000000	-216 66 -216.66
** JF2G **	5,206 70	51,725.00	144 95	347702271 5,351 65	01DEC02	5,450.76	25DEC02	-244 06 -244 06
31383EY07 ** JF2G **	501208 FNMA POOL	501208	6 500	01JUN29		1.000000		
** JF2G **	4,944 80	108,847.00	453.29	723379973 5,398 09	01JAN02	4,705 29	25JAN02 1 000000	239 51 239.51
** JF2G **	1,536 82	108,847.00	426.50	.709260889 1,963 32	01FEB02	1,462 38	25FEB02 1 000000	74 44 74 44
** JF2G **	829 88	108,847.00	418.17	701636609 1,248 05	01MAR02	789 68	25MAR02 1 000000	40.20 40.20
** JF2G **	2,294.57	108,847.00	413.68	.680555917 2,708 25	01APR02	2,183 43	25APR02 1 000000	111 14 111 14
** JF2G **	2,373 95	108,847.00	401.26	658745946 2,775 21	01MAY02	2,258.96	25MAY02 1.000000	114 99 114.99
** JF2G **	1,568.08	108,847.00	388.39	.644339669 1,956.47	01JUN02	1,492 13	25JUN02 1 000000	75 95 75.95
** JF2G **	1,238 70	108,847.00	379.89	632959475 1,618.59	01JUL02	1,178.70	25JUL02 1 000000	60 00 60 00
** JF2G **	2,561 27	108,847.00	373.19	.609428555 2,934.46	01AUG02	2,437.21	25AUG02 1 000000	124 06 124 06

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** JF2G **						1.000000	
	8,488.27	108,847.00	359.31	.531445055 8,847.58	01SEP02 8,077.12	25SEP02	411.15 411.15
** JF2G **						1.000000	
	4,172.51	108,847.00	313.33	.493111339 4,485.84	01OCT02 3,970.40	25OCT02	202.11 202.11
** JF2G **						1.000000	
	5,260.77	108,847.00	290.74	.444779552 5,551.51	01NOV02 5,005.95	25NOV02	254.82 254.82
** JF2G **						1.000000	
	1,183.65	108,847.00	262.24	.433905114 1,445.89	01DEC02 1,126.32	25DEC02	57.33 57.33
31383HA61	503229 FMNA POOL	503229		6.500	01JUL29		
** JF2G **						1.000000	
	14,090.07	1,003,977.00	4,402.02	.795429596 18,492.09	01JAN02 14,178.13	25JAN02	-88.06 -88.06
** JF2G **						1.000000	
	13,235.37	1,003,977.00	4,325.72	.782246655 17,561.09	01FEB02 13,318.09	25FEB02	-82.72 -82.72
** JF2G **						1.000000	
	10,708.02	1,003,977.00	4,254.02	.771581052 14,962.04	01MAR02 10,774.95	25MAR02	-66.93 -66.93
** JF2G **						1.000000	
	10,727.00	1,003,977.00	4,196.02	.760896544 14,923.02	01APR02 10,794.04	25APR02	-67.04 -67.04
** JF2G **						1.000000	
	19,795.18	1,003,977.00	4,137.90	.741179778 23,933.08	01MAY02 19,918.90	25MAY02	-123.72 -123.72
** JF2G **						1.000000	

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** JF2G **						1.000000	
	13,307.84	1,003,977.00	4,030.70	.727924653 17,338.54	01JUN02 13,391.01	25JUN02	-83.17 -83.17
** JF2G **						1.000000	
	13,429.35	1,003,977.00	3,958.61	.714548500 17,387.96	01JUL02 13,513.28	25JUL02	-83.93 -83.93
** JF2G **						1.000000	
	20,461.23	1,003,977.00	3,885.86	.694168322 24,347.09	01AUG02 20,589.11	25AUG02	-127.88 -127.88
** JF2G **						1.000000	
	37,959.05	1,003,977.00	3,775.02	.656359637 41,734.07	01SEP02 38,196.29	25SEP02	-237.24 -237.24
** JF2G **						1.000000	
	47,857.82	1,003,977.00	3,569.43	.608691394 51,427.25	01OCT02 48,156.93	25OCT02	-299.11 -299.11
** JF2G **						1.000000	
	46,881.06	1,003,977.00	3,310.20	.561996041 50,191.26	01NOV02 47,174.07	25NOV02	-293.01 -293.01
** JF2G **						1.000000	
	54,219.06	1,003,977.00	3,056.25	.507991756 57,275.31	01DEC02 54,557.93	25DEC02	-338.87 -338.87
31383H2M5	503980 FMNA POOL	503980		6.000	01JUN29		
** JF2G **						1.000000	
	51.87	28,173.00	136.08	.964195506 187.95	01JAN02 48.04	25JAN02	3.83 3.83
** JF2G **						1.000000	
	32.67	28,173.00	135.82	.963035885 168.49	01FEB02 30.26	25FEB02	2.41 2.41
** JF2G **						1.000000	
	32.85	28,173.00	135.66	.961869875 168.51	01MAR02 30.42	25MAR02	2.43 2.43

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE			
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	NET AMOUNT					SEC GN/LS	NET SEC NET SEC	GN/LS GN/LS	BASE BASE
** JF2G **		28,173.00								1 000000				
	34.84		135 49		960632330	170.33	01APR02		32 27	25APR02	2 57		2 57	
** JF2G **		28,173 00			.959420012	169 50	01MAY02		31 65	25MAY02	2.53		2.53	
	34 18		135.32											
** JF2G **		28,173.00			958187626	169.86	01JUN02		32.15	25JUN02	2 57		2 57	
	34.72		135 14											
** JF2G **		28,173 00			.956012849	196.25	01JUL02		56.74	25JUL02	4 53		4 53	
	61 27		134 98											
** JF2G **		28,173 00			.954744258	170.41	01AUG02		33 10	25AUG02	2.64		2 64	
	35 74		134.67											
31383KYZ4	505728	FNMA POOL	505728	6 500	01JUL29					1.000000				
** JF2G **		106,166.00			841784092	1,127 28	01JAN02		643.73	25JAN02	-4 00		-4 00	
	639.73		487 55											
** JF2G **		106,166 00			816853983	3,130.81	01FEB02		2,663.27	25FEB02	-16.54		-16.54	
	2,646 73		484.08											
** JF2G **		106,166.00			.806296460	1,590 59	01MAR02		1,127.86	25MAR02	-7.01		-7 01	
	1,120.85		469 74											
** JF2G **		106,166 00			.796827609	1,468 94	01APR02		1,011 55	25APR02	-6.28		-6.28	
	1,005.27		463.67											
** JF2G **										1 000000				

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	NET AMOUNT					SEC GN/LS	NET SEC NET SEC	GN/LS GN/LS
** JF2G **		106,166 00			782486577	1,980 76	01MAY02		1,532.05	25MAY02	-9 52		-9 52
	1,522 53		458.23										
** JF2G **		106,166.00			.776943465	1,038 48	01JUN02		592 17	25JUN02	-3 68		-3 68
	588.49		449 99										
** JF2G **		106,166 00			.768632989	1,329 08	01JUL02		887 80	25JUL02	-5.51		-5.51
	882.29		446 79										
** JF2G **		106,166.00			758150820	1,554 86	01AUG02		1,119 81	25AUG02	-6 96		-6 96
	1,112.85		442 01										
** JF2G **		106,166.00			738804984	2,489 86	01SEP02		2,066 71	25SEP02	-12 84		-12.84
	2,053 87		435 99										
** JF2G **		106,166.00			.722719985	2,132 53	01OCT02		1,718 35	25OCT02	-10.67		-10.67
	1,707.68		424 85										
** JF2G **		106,166 00			647549215	8,396 19	01NOV02		8,030 46	25NOV02	-49.88		-49.88
	7,980.58		415.61										
** JF2G **		106,166.00			.588765612	6,613 20	01DEC02		6,279.82	25DEC02	-39 00		-39 00
	6,240 82		372 38										
31383LTP0	506458	FNMA POOL 506458		7.000	01AUG29					1 000000			
** JF2G **		25,000.00			478266000	1,125.62	01SEP02		1,094 69	25SEP02	-44.94		-44 94
	1,049.75		75 87										
** JF2G **		25,000 00			.461640800	485.38	01OCT02		433 42	25OCT02	-17.79		-17.79
	415 63		69.75										

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **						1 000000	
	312.32 25,000.00	67.32	.449148000	379 64	01NOV02	25NOV02	-13.37 -13 37
** JF2G **						1 000000	
	15.51 25,000.00	65.50	.448527600	81.01	01DEC02	25DEC02	-0.66 - 66
31383UJP1	513370 FNMA POOL	513370	6 500	01AUG29		1 000000	
** JF2G **						1 000000	
	67,704 08 2,156,672.00	6,050.88	.486574421	73,754 96	01OCT02	25OCT02	-1,930 63 -1,930 63
** JF2G **						1 000000	
	63,678 83 2,156,672.00	5,684.14	.457047988	69,362.97	01NOV02	25NOV02	-1,815 85 -1,815.85
** JF2G **						1 000000	
	122,203.16 2,156,672.00	5,339.22	.400385148	127,542 38	01DEC02	25DEC02	-3,484.70 -3,484 70
31384ALP1	517934 FNMA POOL	517934	7.000	01MOV15		1 000000	
** JF2G **						1 000000	
	8,913 51 443,934.00	1,419.20	.527953772	10,332.71	01JAN02	25JAN02	39.00 39 00
31384QL9	530691 FNMA POOL	530691	7 000	01APR30		1.000000	
** JF2G **						1 000000	
	541.48 858,555 00	1,966.27	.391976541	2,507 75	01SEP02	25SEP02	-23 18 -23 18
** JF2G **						1 000000	
	538 37 858,555.00	1,963.11	.391349476	2,501.48	01OCT02	25OCT02	-23 05 -23 05
** JF2G **						1 000000	
	887.23 858,555 00	1,959 97	.390316077	2,847.20	01NOV02	25NOV02	925.21 925 21

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **						1.000000	
	353.94 858,555.00	1,954 80	.389903826	2,308 74	01DEC02	25DEC02	-15 15 -15.15
31384V2N1	535481 FNMA POOL	535481	8.000	01SEP30		1 000000	
** JF2G **						1 000000	
	39,412.62 1,014,810 00	2,765 99	.370007498	42,178.61	01JAN02	25JAN02	-2,167.69 -2,167.69
31384YA89	537431 FNMA POOL	537431	7.000	01MAY30		1 000000	
** JF2G **						1 000000	
	16,912.52 788,520.00	1,769.34	.363214756	18,681 86	01SEP02	25SEP02	-724 07 -724.07
** JF2G **						1 000000	
	13,964.05 788,520 00	1,670.68	.345505567	15,634 73	01OCT02	25OCT02	-597 84 -597.84
** JF2G **						1.000000	
	35,673 38 788,520.00	1,589.23	.300264635	37,262.61	01NOV02	25NOV02	-1,527.27 -1,527.27
** JF2G **						1 000000	
	31,643.82 788,520.00	1,381.13	.260133985	33,024.95	01DEC02	25DEC02	-1,354 75 -1,354 75
31385HZ96	545368 FNMA POOL	545368	6.500	01MOV16		1 000000	
** JF2E **						1 000000	
	271,154 96 6,168,130 00	27,083 27	.766658369	298,238.23	01OCT02	25OCT02	-10,930.94 -10,930.94
** JF2E **						1.000000	
	299,650.22 6,168,130 00	25,614.60	.718077970	325,264 82	01NOV02	25NOV02	-12,079.63 -12,079 63
** JF2E **						1 000000	
	268,258 94 6,168,130.00	23,991.56	.674586840	292,250 50	01DEC02	25DEC02	-10,814.21 -10,814.21

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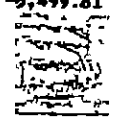
ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
31385HSJ7 ** JF2E **	545449 FNMA POOL		545449	6.500	01FEB17		1.000000	
	164,923.84	4,631,548.00 21,664.48		.827947139 186,588.32		01OCT02 171,572.32	25OCT02 -6,648.48	-6,648.48
** JF2E **							1.000000	
	206,281.97	4,631,548.00 20,771.17		.783408689 227,053.14		01NOV02 214,597.72	25NOV02 -8,315.75	-8,315.75
** JF2E **							1.000000	
	178,830.88	4,631,548.00 19,653.81		.744797218 198,484.69		01DEC02 186,040.00	25DEC02 -7,209.12	-7,209.12
31385JDJA ** JF2G **	545605 FNMA POOL		545605	7.000	01MAY32		1.000000	
	35,273.81	864,500.00 4,435.69		.838786038 39,709.50		01OCT02 36,415.85	25OCT02 -1,142.04	-1,142.04
** JF2G **							1.000000	
	46,241.66	890,903.00 4,359.12		.786881781 50,600.78		01NOV02 47,756.11	25NOV02 -1,514.45	-1,514.45
** JF2G **							1.000000	
	41,832.57	890,903.00 4,089.38		.739926535 45,921.95		01DEC02 43,202.61	25DEC02 -1,370.04	-1,370.04
31385NYX1 ** JF2G **	548026 FNMA POOL		548026	7.500	01AUG30		1.000000	
	1,947.08	107,533.00 184.20		.255968028 2,131.28		01SEP02 2,038.35	25SEP02 -91.27	-91.27
** JF2G **							1.000000	
	747.36	107,533.00 172.03		.249017975 919.39		01OCT02 782.39	25OCT02 -35.03	-35.03
** JF2G **							1.000000	
	3,358.18	107,533.00 167.36		.217788678 3,525.54		01NOV02 3,515.60	25NOV02 -157.42	-157.42

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **							1.000000	
	474.09	107,533.00 146.37		.213379892 620.46		01DEC02 496.31	25DEC02 -22.22	-22.22
31386EY39 ** JF2G **	561434 FNMA POOL		561434	6.000	01JUL29		1.000000	
	1,715.45	73,715.00 340.37		.900192226 2,055.82		01JAN02 1,683.02	25JAN02 32.43	32.43
** JF2G **							1.000000	
	1,296.01	73,715.00 331.79		.882610866 1,627.80		01FEB02 1,271.51	25FEB02 24.50	24.50
** JF2G **							1.000000	
	46.95	34,060.00 150.06		.879800939 197.01		01APR02 46.06	25APR02 89	89
** JF2G **							1.000000	
	485.80	34,060.00 149.83		.865537874 635.63		01MAY02 476.62	25MAY02 9.18	9.18
** JF2G **							1.000000	
	486.40	34,060.00 147.40		.851257193 633.80		01JUN02 477.20	25JUN02 9.20	9.20
** JF2G **							1.000000	
	40.02	34,060.00 144.98		.850082207 185.00		01JUL02 39.26	25JUL02 76	.76
** JF2G **							1.000000	
	371.01	34,060.00 144.77		.839189371 515.78		01AUG02 364.00	25AUG02 7.01	7.01

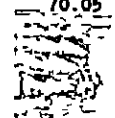
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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
					NET AMOUNT NET AMOUNT	COST COST					
31386GJJ3 ** JF2G **	562865 FNMA POOL		562865		7.500		01MAR31		1.000000		
		1,084,465.00			43575117		01SEP02		25SEP02		
		39,046 99	3,196 33		42,243 32			40,877.32	-1,830.33		-1,830 33
** JF2G **									1 000000		
		200,576.00			.385759861		01NOV02		25NOV02		
		2,837 36	501.33		3,338 69			2,970.36	-133 00		-133.00
** JF2G **									1.000000		
		200,576 00			367228232		01DEC02		25DEC02		
		3,717 00	483 58		4,200 58			3,891 23	-174 23		-174 23
31386GSZ7 ** JF2G **	563136 FNMA POOL		563136		7 000		01NOV15		1 000000		
		425,571.00			618905423		01JAN02		25JAN02		
		21,122 11	1,659.64		22,781.75			21,029.70	92.41		92 41
31386NNY0 ** JF2G **	568407 FNMA POOL		568407		7.500		01MAR31		1.000000		
		3,430,925.00			.396979298		01SEP02		25SEP02		
		39,370.35	8,758 63		48,128.98			41,215 84	-1,845.49		-1,845.49
** JF2G **									1 000000		
		3,430,925 00			.382090911		01OCT02		25OCT02		
		51,080.94	8,512.55		59,593 49			53,475.35	-2,394 41		-2,394.41
** JF2G **									1.000000		
		3,430,925.00			.357592838		01NOV02		25NOV02		
		84,051.05	8,193.27		92,244 32			87,990 95	-3,939 90		-3,939 90
** JF2G **									1.000000		
		3,430,925.00			.323395238		01DEC02		25DEC02		
		117,329 40	7,667.96		124,997.36			122,829.21	-5,499.81		-5,499 81



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
					NET AMOUNT NET AMOUNT	COST COST					
31386XS64 ** JF2G **	576641 FNMA POOL		576641		6.500		01OCT29		1.000000		
		740,349.00			760373567		01OCT02		25OCT02		
		761 90	3,053.39		3,815 29			783.63	-21 73		-21 73
** JF2G **									1 000000		
		740,349.00			.698696992		01NOV02		25NOV02		
		45,662.19	3,049 27		48,711.46			46,964.28	-1,302.09		-1,302 09
** JF2G **									1.000000		
		740,349 00			.550187425		01DEC02		25DEC02		
		109,948 91	2,801 92		112,750.83			113,084 17	-3,135.26		-3,135.26
31386XM36 ** JF2G **	576766 FNMA POOL		576766		5.500		01JUN29		1 000000		
		977,000.00			857934728		01SEP02		25SEP02		
		12,298 77	3,898 13		16,196.90			12,125 82	172.95		172 95
** JF2G **									1.000000		
		977,000.00			850717932		01OCT02		25OCT02		
		7,050 81	3,841.76		10,892.57			6,951 66	99.15		99 15
** JF2G **									1 000000		
		977,000 00			.835212272		01NOV02		25NOV02		
		15,149.03	3,809.45		18,958.48			14,936 00	213 03		213.03
** JF2G **									1 000000		
		977,000.00			827107267		01DEC02		25DEC02		
		7,918.59	3,740 01		11,658.60			7,807 23	111.36		111 36
31387C3F6 ** JF2G **	580498 FNMA POOL		580498		5 500		01APR16		1.000000		
		255,025 00			940659778		01JAN02		25JAN02		
		3,644 89	1,116 21		4,761.10			3,574.84	70.05		70.05



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS				
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC BASE	GN/LS CURR	GN/LS		
31387FXS8 ** JF2G **	583089	FNMA POOL	583089	6	500	01OCT24			1	000000						
	3,031	07	166,589.00	775.12	.840793449		01MAR02	3,076.54	25MAR02	-45	47	-45	47			
** JF2G **	3,353	51	166,589.00	758.70	.820663008		01APR02	3,403.81	25APR02	-50	30	-50	30			
** JF2G **	2,499	66	166,589.00	740.52	805658056		01MAY02	2,537.15	25MAY02	-37	49	-37	49			
** JF2G **	2,184	67	166,589.00	726.99	792543925		01JUN02	2,217.44	25JUN02	-32	77	-32	77			
** JF2G **	2,825	.59	166,589.00	715.16	.775582481		01JUL02	2,867.97	25JUL02	-42	38	-42	38			
** JF2G **	1,922	60	166,589.00	699.85	764041503		01AUG02	1,951.44	25AUG02	-28	84	-28	84			
** JF2G **	2,701	36	166,589.00	689.44	747825786		01SEP02	2,741.88	25SEP02	-40	52	-40	52			
** JF2G **	4,179	.39	166,589.00	674.81	.722737755		01OCT02	4,242.08	25OCT02	-62	69	-62	69			
** JF2G **	6,339	00	166,589.00	652.17	.684686023		01NOV02	6,434.09	25NOV02	-95	09	-95	09			
** JF2G **									1.000000							

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS				
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC BASE	GN/LS CURR	GN/LS		
31387MZV2 ** JF2G **	589456	FNMA POOL	8	000	01JUL31			1	000000							
	5,436	62	166,589.00	617.84	.652051095		01DEC02	5,518.17	25DEC02	-81	55	-81	55			
** JF2G **	48,933	90	496,343.00	2,000.68	.506032924		01JAN02	51,625.26	25JAN02	-2,691	36	-2,691	36			
** JF2G **	13,933	18	496,343.00	1,674.44	477961248		01FEB02	14,699.51	25FEB02	-766	33	-766	33			
** JF2G **	176	.68	496,343.00	1,581.55	.477605285		01MAR02	186.40	25MAR02	-9	72	-9	72			
** JF2G **	9,029	75	496,343.00	1,580.37	459412724		01APR02	9,526.39	25APR02	-496	64	-496	64			
** JF2G **	4,657	73	496,343.00	1,520.18	450028629		01MAY02	4,913.91	25MAY02	-256	18	-256	18			
** JF2G **	2,545	.26	496,343.00	1,489.12	444900603		01JUN02	2,685.25	25JUN02	-139	99	-139	99			
** JF2G **	2,365	70	496,343.00	1,472.16	.440134342		01JUL02	2,495.81	25JUL02	-130	11	-130	11			
** JF2G **	14,506	47	496,343.00	1,456.37	410907638		01AUG02	15,304.33	25AUG02	-797	86	-797	86			
** JF2G **			496,343.00		.370965904		01SEP02		25SEP02							

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
	19,824.80	1,359.67		21,184.47			20,915.16	-1,090.36		-1,090.36
** JF2G **								1.000000		
	12,290.57	496,343.00 1,227.51	.346203653	13,518.08		01OCT02	12,966.55	25OCT02 -675.98		-675.98
** JF2G **								1.000000		
	13,534.35	496,343.00 1,145.58	318935514	14,679.93		01NOV02	14,278.74	25NOV02 -744.39		-744.39
** JF2G **								1.000000		
	11,227.65	496,343.00 1,055.34	.296314766	12,282.99		01DEC02	11,845.17	25DEC02 -617.52		-617.52
31387MNC4 ** JF2G **	596127	FNMA POOL	596127	6.500		01OCT28		1.000000		
** JF2G **								1.000000		
	2,167.32	131,217.00 590.64	.814487299	2,757.96		01MAR02	2,194.07	25MAR02 -26.75		-26.75
** JF2G **								1.000000		
	6,711.53	131,217.00 578.90	763338972	7,290.43		01APR02	6,794.38	25APR02 -82.85		-82.85
** JF2G **								1.000000		
	1,743.80	131,217.00 542.55	.750049536	2,286.35		01MAY02	1,765.32	25MAY02 -21.52		-21.52
** JF2G **								1.000000		
	131.22	131,217.00 533.10	749049513	664.32		01JUN02	132.84	25JUN02 -1.62		-1.62
** JF2G **								1.000000		
	852.43	131,217.00 532.39	.742553175	1,384.82		01JUL02	862.95	25JUL02 -10.52		-10.52
** JF2G **								1.000000		
	2,866.48	131,217.00 527.78	.720707835	3,394.26		01AUG02	2,901.86	25AUG02 -95.88		-95.88

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
** JF2G **								1.000000		
	4,481.33	131,217.00 512.25	686555781	4,993.58		01SEP02	4,536.65	25SEP02 -55.32		-55.32
** JF2G **								1.000000		
	4,901.80	131,217.00 487.98	649199341	5,389.78		01OCT02	4,962.31	25OCT02 -60.51		-60.51
** JF2G **								1.000000		
	849.92	131,217.00 461.42	642722132	1,311.34		01NOV02	860.41	25NOV02 -10.49		-10.49
** JF2G **								1.000000		
	4,127.10	131,217.00 456.82	611269652	4,583.92		01DEC02	4,178.04	25DEC02 -50.94		-50.94
31387YYX5 ** JF2G **	598426	FNMA POOL	5.500			01FEB17		1.000000		
** JF2G **								1.000000		
	2,849.79	437,262.00 1,971.03	.976972890	4,820.82		01JUN02	2,831.09	25JUN02 18.70		18.70
** JF2G **								1.000000		
	2,179.68	437,262.00 1,957.97	971988052	4,137.65		01JUL02	2,165.38	25JUL02 14.30		14.30
31388JTE5 ** JF2G **	606349	FNMA POOL	7.500			01OCT31		1.000000		
** JF2G **								1.000000		
	1,843.19	76,790.00 198.37	389313322	2,041.56		01SEP02	1,929.59	25SEP02 -86.40		-86.40
** JF2G **								1.000000		
	385.55	76,790.00 186.85	.384292486	572.40		01OCT02	403.62	25OCT02 -18.07		-18.07
** JF2G **								1.000000		
	2,243.27	76,790.00 184.44	.355079437	2,427.71		01NOV02	2,348.42	25NOV02 -105.15		-105.15
** JF2G **								1.000000		

STATE STREET

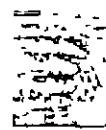
ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC						NET SEC BASE CURR	GN/LS GN/LS
	2,221.36	76,790.00	170.42	.326151712	2,391.78		01DEC02		25DEC02	2,325.49		-104.13	-104.13
31388TK36 ** JF2G **	614214	FNMA POOL		5.500			01DEC16			1.000000			
	2,956.18	735,073.00	3,277.41	.968767727	6,233.59		01JUN02		25JUN02	2,933.08		23.10	23.10
** JF2G **										1.000000			
	2,930.15	735,073.00	3,263.85	.964781525	6,194.00		01JUL02		25JUL02	2,907.26		22.89	22.89
31388TZCO ** JF2G **	614639	FNMA POOL		6.500			01APR24			1.000000			
	172.06	92,974.00	462.54	.916620130	634.60		01MAR02		25MAR02	174.64		-2.58	-2.58
** JF2G **										1.000000			
	2,791.50	92,974.00	461.62	.886595607	3,253.12		01APR02		25APR02	2,833.37		-41.87	-41.87
** JF2G **										1.000000			
	2,678.36	92,974.00	446.49	.857787983	3,124.85		01MAY02		25MAY02	2,718.54		-40.18	-40.18
** JF2G **										1.000000			
	158.75	92,974.00	431.99	.856080517	590.74		01JUN02		25JUN02	161.13		-2.38	-2.38
** JF2G **										1.000000			
	182.47	92,974.00	431.13	.854117925	613.60		01JUL02		25JUL02	185.21		-2.74	-2.74
** JF2G **										1.000000			
	174.99	92,974.00	430.14	.852235786	605.13		01AUG02		25AUG02	177.61		-2.62	-2.62
** JF2G **										1.000000			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC						NET SEC BASE CURR	GN/LS GN/LS
	183.73	92,974.00	429.19	.850259642	612.92		01SEP02		25SEP02	186.49		-2.76	-2.76
** JF2G **										1.000000			
	2,661.90	92,974.00	428.20	.821629057	3,090.10		01OCT02		25OCT02	2,701.83		-39.93	-39.93
** JF2G **										1.000000			
	5,627.79	92,974.00	413.78	.761098264	6,041.57		01NOV02		25NOV02	5,712.21		-84.42	-84.42
** JF2G **										1.000000			
	8,322.36	92,974.00	383.30	.671585497	8,705.66		01DEC02		25DEC02	8,447.19		-124.83	-124.83
31388TZSS ** JF2G **	614653	FNMA POOL		6.500			01JUL25			1.000000			
	5,599.24	80,941.00	419.70	.888104668	6,018.94		01MAR02		25MAR02	5,683.23		-83.99	-83.99
** JF2G **										1.000000			
	372.73	80,941.00	389.37	.883499709	762.10		01APR02		25APR02	378.32		-5.59	-5.59
** JF2G **										1.000000			
	5,997.12	80,941.00	387.35	.809407222	6,384.47		01MAY02		25MAY02	6,087.08		-89.96	-89.96
** JF2G **										1.000000			
	173.14	80,941.00	354.86	.807268133	528.00		01JUN02		25JUN02	175.74		-2.60	-2.60
** JF2G **										1.000000			
	170.58	80,941.00	353.93	.805160672	524.51		01JUL02		25JUL02	173.14		-2.56	-2.56
** JF2G **										1.000000			
	176.69	80,941.00	353.01	.802977724	529.70		01AUG02		25AUG02	179.34		-2.65	-2.65
** JF2G **										1.000000			

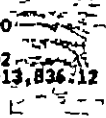
STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	SEC GN/LS
** JF2G **	8,263.33	80,941.00	352.05	.700886942 8,615.38		01SEP02	1.000000 25SEP02	-123 95	-123 95
** JF2G **	151 90	80,941.00	307 29	.699010266 459.19		01OCT02	1 000000 25OCT02	-2 28	-2.28
** JF2G **	8,382 55	80,941.00	306 46	.595446559 8,689 01		01NOV02	1 000000 25NOV02	-125 74	-125 74
** JF2G **	5,870.57	80,941 00	261.07	.522917557 6,131 64		01DEC02	1 000000 25DEC02	-88 06	-88.06
31389FTU6 ** JF2G **	624363 FNMA POOL			7 000	01FEB32		1.000000		
** JF2G **	179,205.01	2,215,710 00	11,133.42	780509028 190,338.43		01SEP02	1 000000 25SEP02	-6,666 01	-6,666 01
** JF2G **	21,440 18	2,215,710.00	10,088 06	770832590 31,528 24		01OCT02	1 000000 25OCT02	-797 53	-797.53
** JF2G **	85,303 22	2,215,710.00	9,962 99	732333319 95,266.21		01NOV02	1 000000 25NOV02	-3,173 08	-3,173 08
** JF2G **	74,681 75	2,215,710 00	9,465 41	698627758 84,147.16		01DEC02	1 000000 25DEC02	-2,777 99	-2,777 99



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	SEC GN/LS
31389VF36 ** JF2G **	636586 FNMA POOL			7.500	01MAR30		1.000000		
** JF2G **	24.05	26,090 00	162.50	995599463 186 55		01SEP02	1.000000 25SEP02	-1 13	-1 13
** JF2G **	23 25	26,090.00	162.34	.994708317 185.59		01OCT02	1 000000 25OCT02	-1.09	-1 09
** JF2G **	23 41	26,090 00	162 20	993811038 185 61		01NOV02	1 000000 25NOV02	-1.10	-1 10
** JF2G **	23 57	26,090.00	162.05	992907427 185.62		01DEC02	1 000000 25DEC02	-1 10	-1 10
31389VPH1 ** JF2G **	636837 FNMA POOL			5.500	01APR17		1.000000		
** JF2G **	868.77	190,780.00	870 74	.991261295 1,739.51		01JUN02	1 000000 25JUN02	15 47	15 47
** JF2G **	2,332 17	190,780 00	866 77	979036901 3,198 94		01JUL02	1 000000 25JUL02	41 54	41 54
31390AJ50 ** JF2G **	640284 FNMA POOL			7.000	01JUN32		1.000000		
** JF2G **	107,520.54	3,814,573.00	22,209.97	969939230 129,730.51		01SEP02	1.000000 25SEP02	-4,603.23	-4,603 23
** JF2G **	210,903 05	3,814,573 00	21,582 77	914650460 232,485.82		01OCT02	1 000000 25OCT02	-9,029 29	-9,029.29
** JF2G **	323,179.36	3,814,573.00	20,352.51	829928170 343,531 87		01NOV02	1 000000 25NOV02	-13,836.12	-13,836.12



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **								1 000000			
	201,628.87	3,814,573.00		777070649	220,096.16		01DEC02	25DEC02		-8,632.23	-8,632.23
31390E6Z0	644488	FNMA POOL	7 000				01JUN32		1 000000		
** JF2G **	17,740.70	3,927,800.00		971806578	40,110.37		01SEP02	25SEP02		-571.03	-571.03
** JF2G **	50,805.03	3,927,800.00		958871849	73,071.22		01OCT02	25OCT02		-1,635.29	-1,635.29
** JF2G **	115,056.26	3,927,800.00		929579049	137,026.09		01NOV02	25NOV02		-3,703.38	-3,703.38
** JF2G **	151,364.41	3,927,800.00		.891042359	172,663.08		01DEC02	25DEC02		-4,872.03	-4,872.03
31390FSXB	645034	FNMA POOL	7 500				01MAY32		1.000000		
** JF2G **	632.10	705,000.00		.944324170	4,796.98		01JUL02	25JUL02		-28.64	-28.64
** JF2G **	31,193.85	705,000.00		900077574	35,354.79		01AUG02	25AUG02		-1,413.47	-1,413.47
** JF2G **	38,874.04	705,000.00		.844937092	42,840.01		01SEP02	25SEP02		-1,761.48	-1,761.48
** JF2G **	69,842.96	705,000.00		745869063	73,565.95		01OCT02	25OCT02		-3,164.76	-3,164.76
** JF2G **								1 000000			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	10,533.15	74,863.00		604455605	10,881.81		01DEC02	25DEC02		-477.28	-477.28
31390HUR4	646892	FNMA POOL	5.500				01MAY17		1 000000		
** JF2G **	5,084.60	1,240,000.00		995899516	10,767.93		01JUN02	25JUN02		96.93	96.93
** JF2G **	6,836.03	1,240,000.00		.990386588	12,496.06		01JUL02	25JUL02		130.31	130.31
31390J3S8	648009	FNMA POOL	7.500				01JUL32		1.000000		
** JF2G **	7,417.27	963,143.00		.976485194	13,341.72		01SEP02	25SEP02		-347.68	-347.68
** JF2G **	57,653.97	963,143.00		916624956	63,532.05		01OCT02	25OCT02		-2,702.53	-2,702.53
** JF2G **	4,016.07	963,143.00		912455201	9,533.84		01NOV02	25NOV02		-188.25	-188.25
** JF2G **	59,923.50	963,143.00		.850238583	65,416.16		01DEC02	25DEC02		-2,808.91	-2,808.91
31390MYT8	650526	FNMA POOL	7 500				01JUN32		1 000000		
** JF2G **	414.06	533,731.00		986815436	3,708.49		01SEP02	25SEP02		-23.03	-23.03
** JF2G **	364.78	533,731.00		.986131984	3,656.62		01OCT02	25OCT02		-20.29	-20.29
** JF2G **								1.000000			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS		
	PRINCIPAL	ORIGINAL FACE	INTEREST		NET AMOUNT	NET AMOUNT						SEC GN/LS	NET SEC GN/LS	NET SEC GN/LS
	14,401 80	533,731.00	3,289.57	959148728	17,691.37		01NOV02	15,202.90	25NOV02			-801.10		-801.10
** JF2G **									1 000000					
	25,743.25	533,731.00	3,199.54	910916098	28,942 79		01DEC02	27,175.22	25DEC02			-1,431 97		-1,431 97
31390MVU5 ** JF2G **		650527 FNMA POOL		7.500			01JUN32		1.000000					
	584 96	778,555 00	4,858.63	.997742574	5,443 59		01SEP02	617.50	25SEP02			-32 54		-32 54
** JF2G **									1.000000					
	8,197.14	778,555 00	4,854.98	.987213915	13,052.12		01OCT02	8,653 11	25OCT02			-455 97		-455 97
** JF2G **									1 000000					
	15,029 35	778,555.00	4,803.74	.967909755	19,833.09		01NOV02	15,865 36	25NOV02			-836 01		-836.01
** JF2G **									1 000000					
	25,151 29	778,555.00	4,709.82	.935604665	29,861.11		01DEC02	26,550 33	25DEC02			-1,399.04		-1,399.04
31391AJ34 ** JF2E **		660982 FNMA POOL		6 500			01JUL17		1 000000					
	4,284 92	1,004,258.00	5,416.67	.991493331	9,701 59		01OCT02	4,457.66	25OCT02			-172.74		-172.74
** JF2E **									1 000000					
	4,311 06	1,004,258 00	5,393.45	987200550	9,704.51		01NOV02	4,484 85	25NOV02			-173.79		-173.79
** JF2E **									1.000000					
	57,172 69	1,004,258.00	5,370 11	930270269	62,542 80		01DEC02	59,477.46	25DEC02			-2,304.77		-2,304.77

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS		
	PRINCIPAL	ORIGINAL FACE	INTEREST		NET AMOUNT	NET AMOUNT						SEC GN/LS	NET SEC GN/LS	NET SEC GN/LS
31391BLK1 ** JF2G **		661930 FNMA POOL		6 000			01SEP17		1.000000					
	53,934 46	280,000 00	1,392.72	.802179142	55,327 18		01NOV02	56,041 27	25NOV02			-2,106 81		-2,106.81
** JF2G **									1 000000					
	21,014 64	280,000.00	1,123.05	727126857	22,137.69		01DEC02	21,835 52	25DEC02			-820 88		-820.88
31392A5E4 ** JF2G **		FEDERAL NATL MTG ASS PREASSIGN		1 000			25MAR32		1 000000					
	560.36	145,000.00	491 78	.996135448	1,052.14		25JAN02	560.36	25JAN02			.00		.00
** JF2G **									1 000000					
	799.53	145,000.00	238 80	990621448	1,038.33		25FEB02	799.53	25FEB02			.00		.00
** JF2G **									1 000000					
	900 67	145,000 00	224 55	984409931	1,125.22		25MAR02	900 67	25MAR02			.00		.00
** JF2G **									1.000000					
	1,251 36	145,000.00	253 20	975779862	1,504.56		25APR02	1,251.36	25APR02			.00		.00
** JF2G **									1 000000					
	1,912.74	145,000.00	260.69	962588551	2,173 43		25MAY02	1,912 74	25MAY02			.00		.00
** JF2G **									1 000000					
	1,992 96	145,000 00	217.11	948844000	2,210.07		25JUN02	1,992.96	25JUN02			.00		.00
** JF2G **									1.000000					
	2,141 11	145,000.00	229 30	934077724	2,370 41		25JUL02	2,141 11	25JUL02			.00		.00

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **								1 000000			
	2,753.59	145,000.00		915087448	2,993.99		25AUG02	25AUG02	.00		.00
** JF2G **								1 000000			
	3,440.77	145,000.00		879007634	3,658.59		25SEP02	25SEP02	00		00
** JF2G **								1.000000			
	3,823.35	145,000.00		.864990068	4,035.93		25OCT02	25OCT02	00		.00
** JF2G **								1 000000			
	4,340.47	145,000.00		835055793	4,555.39		25NOV02	25NOV02	00		00
** JF2G **								1 000000			
	4,109.33	145,000.00		806715586	4,269.89		25DEC02	25DEC02	.00		00
31392CAA2	FEDERAL NATL MTG ASS PREASSIGN		5.000			25SEP10		1 000000			
** JF2E **											
	75,180.91	4,800,000.00		984337310	95,180.91		01MAR02	25MAR02	-1,292.17		-1,292.17
** JF2E **								1 000000			
	77,751.94	4,800,000.00		968138989	97,438.69		01APR02	25APR02	-1,336.36		-1,336.36
** JF2E **								1 000000			
	80,288.98	4,800,000.00		951412118	99,651.76		01MAY02	25MAY02	-1,379.97		-1,379.97
** JF2E **								1.000000			
	82,790.64	4,800,000.00		934164068	101,818.88		01JUN02	25JUN02	-1,422.95		-1,422.95
** JF2E **								1 000000			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	85,255.58	4,800,000.00		.916402489	103,938.86		01JUL02	25JUL02	-1,465.33		-1,465.33
** JF2E **								1.000000			
	87,682.37	4,800,000.00		.898135329	106,010.42		01AUG02	25AUG02	-1,507.04		-1,507.04
** JF2E **								1 000000			
	90,069.74	4,800,000.00		.879370800	108,032.45		01SEP02	25SEP02	-1,548.07		-1,548.07
** JF2E **								1 000000			
	92,416.37	4,800,000.00		.860117389	110,003.79		01OCT02	25OCT02	-1,588.41		-1,588.41
** JF2E **								1 000000			
	94,720.94	4,800,000.00		840383860	111,923.29		01NOV02	25NOV02	-1,628.02		-1,628.02
** JF2E **								1.000000			
	96,982.22	4,800,000.00		.820179231	113,789.90		01DEC02	25DEC02	-1,666.88		-1,666.88
31392CEQ3	FEDERAL NATL MTG ASS PREASSIGN		1.000			25JUN32		1.000000			
** JF2G **											
	1,100.64	470,000.00		997658212	1,869.22		25APR02	25APR02	00		00
** JF2G **								1 000000			
	3,587.91	470,000.00		990024361	4,361.59		25MAY02	25MAY02	00		00
** JF2G **								1 000000			
	5,394.81	470,000.00		978546042	6,184.15		25JUN02	25JUN02	00		00
** JF2G **								1.000000			
	4,691.99	470,000.00		968563085	5,447.01		25JUL02	25JUL02	00		00

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	7,240 09	470,000 00	771.01	953158638 8,011.10		25AUG02	7,240.09	25AUG02	.00 00
** JF2G **	8,448 44	470,000.00	748.38	935183234 9,196 82		25SEP02	8,448 44	25SEP02	00 00
** JF2G **	9,148 31	470,000 00	711 96	915718744 9,860.27		25OCT02	9,148 31	25OCT02	00 00
** JF2G **	12,277 63	470,000 00	726 40	.889596127 13,004 03		25NOV02	12,277.63	25NOV02	00 00
** JF2G **	7,858.70	470,000.00	526.12	.872875489 8,384 82		25DEC02	7,858 70	25DEC02	.00 00
31392DHM7 ** JF2E **	271,041 10	4,476,925.00 24,250 01		.939458199 295,291.11	6.500	25AUG08		25JUN02	-4,743.22 -4,743.22
** JF2E **	290,368 57	4,476,925.00 22,781 87		874599268 313,150.44		01JUL02	295,450 01	25JUL02	-5,081 44 -5,081.44
** JF2E **	309,589 26	4,476,925 00 21,209.04		.805447057 330,798 30		01AUG02	315,007.07	25AUG02	-5,417 81 -5,417.81
** JF2E **	328,693.15	4,476,925.00 19,532 10		732027657 348,225 25		01SEP02	334,445.28	25SEP02	-5,752 13 -5,752 13
** JF2E **								1 000000	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2E **	347,670 30	4,476,925.00 17,751.68		654369376 365,421 98		01OCT02	353,754 53	25OCT02	-6,084.23 -6,084 23
** JF2E **	366,510.81	4,476,925.00 15,868.46		.572502735 382,379 27		01NOV02	372,924 73	25NOV02	-6,413.92 -6,413 92
** JF2E **	385,204 92	4,476,925.00 13,883.20		486460436 399,088.12		01DEC02	391,946.01	25DEC02	-6,741 09 -6,741.09
31392DQHB ** JF2G **	16,259.78	2,280,000 00 6,310.61		992868517 22,570 39	1.000	25JUL32		25JUL02	00 00
** JF2G **	26,781 87	2,280,000 00 3,917.53		.981122083 30,699.40		25AUG02	26,781 87	25AUG02	00 00
** JF2G **	29,003 41	2,280,000 00 3,579.13		.954854643 32,582 54		25SEP02	29,003 41	25SEP02	00 .00
** JF2G **	30,400 14	2,280,000.00 3,539.62		.955067894 33,939 76		25OCT02	30,400 14	25OCT02	00 .00
** JF2G **	38,251 55	2,280,000 00 3,637.72		938290899 41,889 27		25NOV02	38,251 55	25NOV02	.00 .00
** JF2G **	36,977 81	2,280,000.00 2,744.84		.922072561 39,722 65		25DEC02	36,977 81	25DEC02	.00 .00

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	COST COST	SEC GN/LS
31392DYJ5 ** JF2G **	FEDERAL NATL MTG ASS PREASSIGN		1.000	25AUG32		1 000000			
	7,486 43	960,000 00		992201635	25SEP02	25SEP02	00	00	
** JF2G **				10,251.23		1.000000			
	8,270 41	960,000.00		983586625	25OCT02	25OCT02	00	00	
** JF2G **				9,789.47		1 000000			
	15,167 66	960,000 00		967786979	25NOV02	25NOV02	00	00	
** JF2G **				16,736 93		1.000000			
	12,963 62	960,000 00		757362529	25DEC02	25DEC02	.00	00	
** JF2G **				14,147 67		1.000000			
31392HT67 ** JF2E **	FEDERAL HOME LN MTG PREASSIGN		5.000	15SEP27		1.000000			
	115,284 00	5,000,000 00		953732100	01DEC02	15DEC02	-4,034 94	-4,034 94	
** JF2E **				135,633.77		1 000000			
313921R91 ** JF2G **	FEDERAL NATL MTG ASS PREASSIGN		1 000	25JUN25		1 000000			
	1,911 49	360,000 00			25DEC01	25DEC01	.00	00	
** JF2G **				1,911 49		1 000000			
CXL	-1,911 49	.00			25DEC01	-1,911 49	00	00	
** JF2G **				-1,911 49		1 000000			
	1,911 49	360,000.00		994690305	25DEC01	25DEC01	.00	00	
** JF2G **				2,458.99		1 000000			
CXL	-1,911 49	00			25DEC01	-1,911 49	.00	00	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	COST COST	SEC GN/LS
** JF2G **						1 000000			
	27,315.70	360,000 00		27,315.70	25JAN02	25JAN02	00	00	
** JF2G **						1 000000			
CXL	-27,315 70	.00			25JAN02	-27,315 70	00	.00	
** JF2G **				-27,315 70		1 000000			
	2,466.22	360,000 00		2,466 22	25JAN02	25JAN02	00	.00	
** JF2G **				2,466 22		1 000000			
CXL	-2,466.22	00			25JAN02	-2,466 22	00	00	
** JF2G **				-2,466.22		1 000000			
	2,466 22	360,000.00		2,466 22	25JAN02	25JAN02	00	00	
** JF2G **				2,466 22		1 000000			
CXL	-2,466 22	.00			25JAN02	-2,466.22	.00	.00	
** JF2G **				-2,466 22		1 000000			
	2,466.22	360,000 00		.993149388	25JAN02	25JAN02	00	00	
** JF2G **				3,095 26		1.000000			
	2,466 22	360,000 00		2,466 22	25JAN02	25JAN02	00	00	
** JF2G **				2,466 22		1 000000			
CXL	-2,466 22	00			25JAN02	-2,466.22	.00	00	
** JF2G **				-2,466.22		1 000000			
	360,000.00				25FEB02	25FEB02	.00	00	

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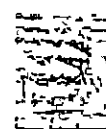
ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST					SEC	GN/LS	NET BASE
	8,244.19		.00		8,244.19			8,244.19		00			00
** JF2G **	CXL								1.000000				
	-8,244.19		.00		-8,244.19		25FEB02	-8,244.19		00			00
** JF2G **		360,000.00					25FEB02	8,244.19	25FEB02	00			00
** JF2G **	CXL		.00				25FEB02	-8,244.19		.00			.00
** JF2G **		360,000.00		977099472	8,816.84		25FEB02	8,244.19	25FEB02	00			00
** JF2G **		360,000.00	572.65				25FEB02	8,244.19	25FEB02	00			00
** JF2G **	CXL		.00				25FEB02	-8,244.19		.00			.00
** JF2G **		360,000.00					25FEB02	8,244.19	25FEB02	00			00
** JF2G **	CXL		.00				25FEB02	-8,244.19		.00			.00
** JF2G **		360,000.00					25FEB02	8,244.19	25FEB02	00			00
** JF2G **	CXL		.00				25FEB02	-8,244.19		.00			.00
** JF2G **		360,000.00					25MAR02	1,911.49	25MAR02	00			00
** JF2G **		360,000.00					25MAR02	1,911.49	25MAR02	00			00

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST					SEC	GN/LS	NET BASE
	CXL		.00					25MAR02					.00
	-1,911.49		.00		-1,911.49			-1,911.49		.00			.00
** JF2G **		360,000.00		.985018583	5,922.86		25MAR02	5,393.31	25MAR02	00			.00
** JF2G **		360,000.00	529.55				25APR02	12,867.90	25APR02	.00			.00
** JF2G **		360,000.00	591.92	914213583	13,459.82		25MAY02	11,193.35	25MAY02	00			.00
** JF2G **		360,000.00	537.56	883120944	11,730.91		25JUN02	14,987.80	25JUN02	00			.00
** JF2G **		360,000.00	533.84	841488166	15,521.64		25JUL02	19,119.98	25JUL02	00			.00
** JF2G **		360,000.00	492.27	788377111	19,612.25		25AUG02	21,354.45	25AUG02	00			.00
** JF2G **		360,000.00	475.81	729059194	21,830.26		25SEP02	26,107.42	25SEP02	00			.00
** JF2G **		360,000.00	433.93	.656538583	26,541.35		25OCT02	30,603.90	25OCT02	.00			.00
** JF2G **		360,000.00	378.90	.571527750	30,982.80		25NOV02	35,690.43	25NOV02	.00			.00
** JF2G **		360,000.00	343.71	472387666	36,034.14		25NOV02	35,690.43	25NOV02	.00			.00

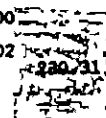
STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
				NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **								1.000000			
	360,000.00	211.15	.376557083	34,710.16		25DEC02	34,499.01	25DEC02	00		00
32027NAN1	FIRST FRANKLIN MTG L 2002		FF1	1.000		25APR32		1.000000			
** JF2G **								1.000000			
	625,000.00	889.23	.973341824	17,550.59		25JUN02	16,661.36	25JUN02	.00		.00
** JF2G **								1.000000			
	625,000.00	998.69	.944455136	19,052.87		25JUL02	18,054.18	25JUL02	.00		.00
** JF2G **								1.000000			
	625,000.00	1,032.01	.877947488	42,599.29		25AUG02	41,567.28	25AUG02	00		00
** JF2G **								1.000000			
	625,000.00	887.09	.821517888	36,155.59		25SEP02	35,268.50	25SEP02	00		.00
** JF2G **								1.000000			
	625,000.00	831.67	.720285744	64,101.76		25OCT02	63,270.09	25OCT02	00		00
** JF2G **								1.000000			
	625,000.00	759.80	.644308144	48,245.80		25NOV02	47,486.00	25NOV02	.00		.00
** JF2G **								1.000000			
	625,000.00	523.61	.496901936	92,652.49		25DEC02	92,128.88	25DEC02	.00		.00



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
				NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
32027TAA6	FIRST FRANKLIN CI 1 2002		1 NI	7.870		25JUN32		1.000000			
** JF2G **								1.000000			
	230,000.00	1,257.01	.958891478	10,711.97		25JUN02	9,454.96	25JUN02	.00		.00
** JF2G **								1.000000			
	230,000.00	1,446.40	.919756086	10,447.54		25JUL02	9,001.14	25JUL02	.00		.00
** JF2G **								1.000000			
	230,000.00	1,387.37	.880573000	10,399.48		25AUG02	9,012.11	25AUG02	.00		00
** JF2G **								1.000000			
	230,000.00	1,328.27	.841193869	10,385.47		25SEP02	9,057.20	25SEP02	.00		00
** JF2G **								1.000000			
	230,000.00	1,268.87	.798977086	10,978.73		25OCT02	9,709.86	25OCT02	.00		.00
** JF2G **								1.000000			
	230,000.00	1,205.19	.758547130	10,504.08		25NOV02	9,298.89	25NOV02	00		00
** JF2G **								1.000000			
	230,000.00	1,144.20	.714636652	11,243.61		25DEC02	10,099.41	25DEC02	00		00
36157RY25	GE CAP MTG SVCS INC		REMIC MTG	6.250		25JUL29		1.000000			
** JF2E **								1.000000			
	2,000,000.00	10,416.66	.972155490	66,105.68		01OCT02	55,471.48	25OCT02	217.54		217.54
** JF2E **								1.000000			
	2,000,000.00	10,115.92	.941648969	69,074.56		01NOV02	58,728.33	25NOV02	230.31		230.31



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2E **	2,000,000.00	9,819.56	.913392560	68,386 78	01DEC02	1.000000 25DEC02	228 78 228 78
361849L23	58,567 22						
** JF2G **	GMAC COHL MTG SEC IN MTG CTF 2		1.000		15JAN12	1.000000	
** JF2G **	495,000 00	.00		505.93	15JAN02	15JAN02	03 .03
CXL	505 93						
** JF2G **	495,000.00	.00	.923347717	1,347 38	15JAN02	15JAN02	03 - 03
CXL	-505.93						
** JF2G **	495,000.00	841 46	.923347717	1,347 38	15JAN02	15JAN02	03 03
** JF2G **	495,000.00	810.76	.702043371	5,168 13	15FEB02	15FEB02	.27 .27
** JF2G **	4,357.37						
** JF2G **	495,000 00	.00		1,247.16	15MAR02	15MAR02	08 08
CXL	1,247 16						
** JF2G **	495,000 00	.00					
CXL	-1,247 16						
** JF2G **	495,000 00	735 00	.912025474	1,982 14	15MAR02	15MAR02	08 .08
** JF2G **	1,247 14						
** JF2G **	495,000 00	831.93	.911231050	1,225.17	15APR02	15APR02	.02 .02
** JF2G **	393 24						

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	495,000.00	789 35	.744403030	83,369 22	15MAY02	15MAY02	5.08 5 08
** JF2G **	82,579 87						
** JF2G **	495,000 00	.00		2,367 41	15JUN02	15JUN02	15 15
** JF2G **	2,367 41						
CXL							
** JF2G **	495,000.00	.00					
CXL	-2,367 41						
** JF2G **	495,000.00	659 98	.739620444	3,027 36	15JUN02	15JUN02	.15 .15
** JF2G **	2,367 38						
** JF2G **	495,000 00	.00		576 91	15JUL02	15JUL02	04 .04
** JF2G **	576 91						
CXL							
** JF2G **	495,000.00	.00					
CXL	-576.91						
** JF2G **	495,000.00	634 59	.738455030	1,211 47	15JUL02	15JUL02	.04 .04
** JF2G **	576.88						
** JF2G **	495,000.00	.00		1,266.01	15AUG02	15AUG02	08 .08
** JF2G **	1,266.01						
CXL							
** JF2G **	495,000 00	.00					
CXL	-1,266.01						
** JF2G **	495,000.00	654.32	.735897515	1,920.29	15AUG02	15AUG02	.08 .08
** JF2G **	1,265.97						

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
				NET AMOUNT NET AMOUNT	COST COST					
** JF2G **	495,000.00	00				15SEP02		1 000000 15SEP02		04
	636.73				636.73		636.69		04	04
** JF2G ** CXL		00				15SEP02		1 000000		
	-636.73				-636.73		-636.69		- 04	- 04
** JF2G **	495,000.00	633.62		.734611272	1,270.31	15SEP02	636.65	1 000000 15SEP02		04
	636.69								.04	04
** JF2G **	495,000.00	625.13		.733684484	1,083.89	15OCT02	458.73	1.000000 15OCT02		03
	458.76								.03	03
** JF2G **	495,000.00	638.75		.732659494	1,146.12	15NOV02	507.34	1 000000 15NOV02		.03
	507.37								03	.03
** JF2G **	495,000.00	489.98		.651830868	40,500.15	15DEC02	40,007.71	1.000000 15DEC02		2.46
	40,010.17								2.46	2.46
36185MAL4 ** JF2E **	GMACH MTG LN TR	SER.1999	7.000			25AUG29		1.000000		
	2,000,000.00	11,666.67		.986467745	38,731.18	01FEB02	24,806.31	1 000000 25FEB02		2,258.20
	27,064.51								2,258.20	2,258.20
** JF2E **	2,000,000.00	11,508.78		.872227050	239,990.17	01MAR02	209,417.47	1 000000 25MAR02		19,063.92
	228,481.39								19,063.92	19,063.92
** JF2E **	2,000,000.00	10,175.98		.828694170	97,241.74	01APR02	79,801.21	1.000000 25APR02		7,264.55
	87,065.76								7,264.55	7,264.55

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
				NET AMOUNT NET AMOUNT	COST COST					
** JF2E **	2,000,000.00	9,668.09		.793778725	79,498.98	01MAY02	64,004.38	1.000000 25MAY02		5,826.51
	69,830.89								5,826.51	5,826.51
** JF2E **	2,000,000.00	9,260.75		.789591710	17,634.78	01JUN02	7,675.32	1.000000 25JUN02		698.71
	8,374.03								698.71	698.71
** JF2E **	2,000,000.00	9,211.90		.735610065	117,175.19	01JUL02	98,955.10	1.000000 25JUL02		9,008.19
	107,963.29								9,008.19	9,008.19
** JF2E **	2,000,000.00	00			213,035.63	01AUG02	195,260.47	1.000000 25AUG02		17,775.16
	213,035.63								17,775.16	17,775.16
** JF2E ** CXL		00				01AUG02	-195,260.47	1.000000		
	-213,035.63				-213,035.63		-195,260.47		-17,775.16	-17,775.16
** JF2E **	2,000,000.00	8,582.11		.629092255	221,617.73	01AUG02	195,260.46	1.000000 25AUG02		17,775.16
	213,035.62								17,775.16	17,775.16
** JF2E **	2,000,000.00	00			399,597.28	01SEP02	366,255.89	1 000000 25SEP02		33,341.39
	399,597.28								33,341.39	33,341.39
** JF2E ** CXL		.00				01SEP02	-366,255.89	1.000000		
	-399,597.28				-399,597.28		-366,255.89		-33,341.39	-33,341.39
** JF2E **	2,000,000.00	7,339.40		.429293620	406,936.67	01SEP02	366,255.88	1 000000 25SEP02		33,341.39
	399,597.27								33,341.39	33,341.39
** JF2E **	2,000,000.00	.00			473,413.57	01OCT02	433,913.13	1 000000 25OCT02		
	473,413.57									

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2E **	CXL	00				01OCT02	1 000000	
	-473,413.57	00		-473,413 57		-433,913.13	-39,500.44	-39,500 44
** JF2E **							1 000000	
	473,413.55	2,000,000.00		.192586845	01OCT02	433,913.11	25OCT02	39,500 44
		5,008 42		478,421 97				39,500 44
36185NGD6	GMACM MTG LN TR	2000	HE3	1 000	25JUL13		1.000000	
** JF2G **		900,000 00		041744611	25JAN02	75,745.09	25JAN02	00
	75,745 09			75,938.67				00
361856BF3	GMACM HOME EQUITY LN SER 2001			1 000	25SEP31		1 000000	
** JF2G **		135,000 00			25JAN02	30,841.09	25JAN02	.00
	30,841.09			30,841 09				.00
** JF2G **	CXL	.00			25JAN02	-30,841.09	1 000000	.00
	-30,841.09			-30,841 09				.00
** JF2G **		135,000 00		.449087407	25JAN02	30,848 19	1 000000	.00
	30,848 19			31,004 47				.00
** JF2G **		135,000.00		.343874000	25FEB02	14,203.81	1 000000	.00
	14,203 81			14,301 96				.00
** JF2G **		135,000 00			25MAR02	9,582 57	1 000000	.00
	9,582 57			9,582 57				.00
** JF2G **	CXL	.00			25MAR02	-9,582.57	1 000000	.00
	-9,582 57			-9,582 57				.00
** JF2G **							1 000000	.00

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **		135,000 00		.272839481	25MAR02	9,589 66	25MAR02	00
	9,589.66			9,660 80				00
** JF2G **		135,000 00		162573703	25APR02	14,885 88	1 000000	00
	14,885.88			14,949 96				00
** JF2G **		135,000 00			25APR02	14,878 80	1 000000	.00
	14,878 80			14,878 80				.00
** JF2G **	CXL	00			25APR02	-14,878.80	1 000000	.00
	-14,878.80			-14,878 80				.00
** JF2G **		135,000 00			25MAY02	10,793 21	1.000000	00
	10,793.21			10,793.21				00
** JF2G **	CXL	00			25MAY02	-10,793 21	1.000000	.00
	-10,793.21			-10,793.21				.00
** JF2G **		135,000 00		082571555	25MAY02	10,800.29	1 000000	.00
	10,800 29			10,839 93				.00
361856BY8	GMACM HOME EQUITY LN SER 2002			1 000	25JUN27		1 000000	
** JF2G **		140,000.00		968397571	25APR02	4,424 34	25APR02	00
	4,424.34			4,661 17				00
** JF2G **		140,000 00			25MAY02	5,302.21	1.000000	.00
	5,302.21			5,302.21				.00
** JF2G **	CXL	.00			25MAY02		1.000000	.00
								.00

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL	INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE SEC GN/LS	NET SEC GN/LS			
					NET AMOUNT	NET AMOUNT						BASE	CURR	GN/LS	
		-5,302.21	.00			-5,302.21		-5,302.21			00	.00			
** JF2G **									1.000000						
		5,302.22	246 07	930524571		5,548.29	25MAY02	5,302.22	25MAY02		00	00			
** JF2G **									1.000000						
		4,362.32	00			4,362.32	25MAY02	4,362.32	25MAY02		00	.00			
** JF2G ** CXL									1.000000						
		-4,362.32	.00			-4,362.32	25MAY02	-4,362.32			.00	.00			
** JF2G **									1.000000						
		7,242.39	00			7,242.39	25JUN02	7,242.39	25JUN02		00	00			
** JF2G ** CXL									1.000000						
		-7,242.39	00			-7,242.39	25JUN02	-7,242.39			00	.00			
** JF2G **									1.000000						
		7,242.39	.00			7,242.39	25JUN02	7,242.39	25JUN02		.00	00			
** JF2G ** CXL									1.000000						
		-7,242.39	.00			-7,242.39	25JUN02	-7,242.39			.00	.00			
** JF2G **									1.000000						
		7,242.40	199 61	.885506714		7,442.01	25JUN02	7,242.40	25JUN02		.00	.00			
** JF2G **									1.000000						
		8,972.44	201 97	814704285		9,174.41	25JUL02	8,972.44	25JUL02		.00	.00			
** JF2G **									1.000000						

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL	INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE SEC GN/LS	NET SEC GN/LS			
					NET AMOUNT	NET AMOUNT						BASE	CURR	GN/LS	
		10,958.04	199 72	.736432571		11,157.76	25AUG02	10,958.04	25AUG02		00	.00			
** JF2G **									1.000000						
		14,001.27	166 67	.636423500		14,167.94	25SEP02	14,001.27	25SEP02		.00	.00			
** JF2G **									1.000000						
		15,780.62	144.32	.523704785		15,924.94	25OCT02	15,780.62	25OCT02		00	00			
** JF2G **									1.000000						
		20,682.01	123 74	.375976142		20,805.75	25NOV02	20,682.01	25NOV02		00	.00			
** JF2G **									1.000000						
		19,041.23	68.44	.239967357		19,109.67	25DEC02	19,041.23	25DEC02		00	00			
36200RV33 ** JF2G **	570434 GNMA POOL			570434		7.000	15OCT31				1.000000				
		13,830.22	4,159.89	.956631158		17,990.11	01MAR02	14,210.55	15MAR02		-380.33	-380.33			
** JF2G **									1.000000						
		17,816.46	4,079.22	.932258302		21,895.68	01APR02	18,306.41	15APR02		-489.95	-489.95			
** JF2G **									1.000000						
		9,203.33	3,975.28	.919668178		13,178.61	01MAY02	9,456.42	15MAY02		-253.09	-253.09			
36200UD44 ** JF2G **	572623 GNMA POOL			572623		7.000	15NOV31				1.000000				
		6,383.55	946 47	.945417397		7,330.02	01MAR02	6,559.10	15MAR02		-175.55	-175.55			
** JF2G **									1.000000						

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
** JF2G **	6,022.33	164,867.00	00	6.022 33	01MAR02	6,187 94	15MAR02 -165.61	-165 61
** JF2G **	6,022.33	.00	.00	-6,022 33	01MAR02	-6,187 94	165 61	165 61
** JF2G **	3,073.01	164,867.00	.00	3,073 01	01APR02	3,157 52	15APR02 -84 51	-84.51
** JF2G **	3,073.01	.00	00	-3,073 01	01APR02	-3,157.52	84.51	84 51
** JF2G **	2,712.07	164,867.00	909 23	.928967349 3,621.30	01APR02	2,786.65	15APR02 -74 58	-74 58
** JF2G **	3,422.68	164,867.00	893 41	.908207100 4,316 09	01MAY02	3,516 80	15MAY02 -94 12	-94.12
36200UMK7 ** JF2G **	573150 GNMA POOL	573150	7 500	15SEP31			1.000000	
** JF2G **	25,608.41	340,243.00	2,121 84	.922533718 27,730 25	01JAN02	26,740.78	15JAN02 -1,132.37	-1,132 37
** JF2G **	232.92	340,243.00	1,961.79	921849148 2,194 71	01FEB02	243.22	15FEB02 -10 30	-10 30
** JF2G **	234 35	340,243.00	1,960.33	.921160376 2,194 68	01MAR02	244.71	15MAR02 -10.36	-10.36

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
36201CUS1 ** JF2G **	579393 GNMA POOL	579393	7.000	15MAY32			1.000000	
** JF2G **	115.82	150,102.00	874.91	998450453 990 73	01JUL02	119 77	15JUL02 -3 95	-3 95
** JF2G **	120 03	150,102 00	874.25	997650797 994 28	01AUG02	124.12	15AUG02 -4 09	-4.09
** JF2G **	5,554.65	150,102.00	873.54	960644961 6,428.19	01SEP02	5,743 86	15SEP02 -189.21	-189 21
** JF2G **	117 52	150,102.00	841.13	959862027 958 65	01OCT02	121.52	15OCT02 -4 00	-4.00
** JF2G **	3,607.50	150,102.00	840 45	.935828370 4,447 95	01NOV02	3,730.38	15NOV02 -122.88	-122.88
** JF2G **	3,864 41	150,102 00	819.41	910083143 4,683 82	01DEC02	3,996 04	15DEC02 -131.63	-131 63
36201EM64 ** JF2G **	580981 GNMA POOL	580981	7.000	15FEB32			1.000000	
** JF2G **	5,642.97	986,023 00	5,658.33	978026689 11,301 30	01MAY02	5,815.35	15MAY02 -172.38	-172 38
** JF2G **	21,955.36	986,023.00	5,625 41	955760109 27,580 77	01JUN02	22,626 03	15JUN02 -670 67	-670.67
** JF2G **	24,612.36	986,023.00	5,497.33	.930798865 30,109 69	01JUL02	25,364 19	15JUL02 -751.83	-751.83

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS				
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT	NET AMOUNT						SEC GN/LS	NET SEC GN/LS BASE CURR	GN/LS	GN/LS	GN/LS
** JF2G **									1.000000							
	43,314 03	986,023.00	5,353.79	.886870853		48,667.82	01AUG02	44,637 14	15AUG02			-1,323 11				-1,323 11
** JF2G **									1 000000							
	23,853.95	986,023 00	5,101 10	.862678771		28,955.05	01SEP02	24,582 61	15SEP02			-728.66				-728.66
** JF2G **									1 000000							
	42,970 19	986,023 00	4,961 96	.819099473		47,932.15	01OCT02	44,282 79	15OCT02			-1,312 60				-1,312 60
** JF2G **									1 000000							
	37,112.15	986,023.00	4,711 30	.781461253		41,823.45	01NOV02	38,245 81	15NOV02			-1,133.66				-1,133 66
** JF2G **									1 000000							
	41,438 93	986,023.00	4,494.81	.739434921		45,933 74	01DEC02	42,704 76	15DEC02			-1,265 83				-1,265.83
36201JC06	584407 GNMA POOL			584407	7.000		15MAY32									
** JF2G **									1 000000							
	406.77	543,502 00	3,093.33	.974934241		3,500 10	01AUG02	422 15	15AUG02			-15 38				-15.38
** JF2G **									1 000000							
	18,910.33	543,502.00	3,090 96	.940140753		22,001 29	01SEP02	19,625 38	15SEP02			-715 05				-715 05
** JF2G **									1 000000							
	30,956 16	543,502 00	2,980.65	.883183907		33,936.81	01OCT02	32,126.69	15OCT02			-1,170 53				-1,170.53
** JF2G **									1 000000							
	35,876 34	543,502 00	2,800 07	.817174325		38,676.41	01NOV02	37,232.91	15NOV02			-1,356 57				-1,356 57

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS				
	PRINCIPAL	ORIGINAL FACE			NET AMOUNT	NET AMOUNT						SEC GN/LS	NET SEC GN/LS BASE CURR	GN/LS	GN/LS	GN/LS
36201MJM3	587177 GNMA POOL			587177	7 000		15JUL32									
** JF2G **									1 000000							
	837.07	1,004,562.00	5,859.94	.999166731		6,697.01	01AUG02	868 72	15AUG02			-31.65				-31 65
** JF2G **									1 000000							
	16,378 20	1,004,562 00	5,855.06	.982862909		22,233 26	01SEP02	16,997 50	15SEP02			-619.30				-619.30
** JF2G **									1 000000							
	17,939.09	1,004,562.00	5,759.51	.965005285		23,698.60	01OCT02	18,617 41	15OCT02			-678.32				-678.32
** JF2G **									1 000000							
	18,315 85	1,004,562 00	5,654.89	.946772613		23,970 74	01NOV02	19,008.41	15NOV02			-692.56				-692.56
** JF2G **									1 000000							
	41,283 93	1,004,562.00	5,548.03	.905676165		46,831 96	01DEC02	42,844 98	15DEC02			-1,561 05				-1,561.05
36202DJ85	002987 GNMA II POOL			2987	7 500		20OCT30									
** JF2G **									1.000000							
	102,023.65	1,996,179.00	6,935.53	.504794800		108,959.18	01JAN02	106,359 65	20JAN02			-4,336 00				-4,336.00
36202DMC2	003055 GNMA POOL			003055	7 500		20MAR31									
** JF2G **									1.000000							
	43,002 23	1,278,768.00	5,971.25	.713497733		48,973 48	01JAN02	44,702.16	20JAN02			-1,699 93				-1,699.93
36203C5Z1	345664 GNMA POOL			345664	6 500		15APR24									
** JF2G **									1 000000							
	10,341.01	614,255.00	1,596 28	.462929793		11,937.29	01JAN02	10,271 53	15JAN02			69 48				69.48
** JF2G **									1 000000							
		614,255.00		.444721882			01FEB02		15FEB02							

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC						CURR	
	11,184.30		1,540.28		12,724.58				11,109.16		75.14		75.14
** JF2G **										1.000000			
	4,209.41	614,255.00	1,479.68		4,378,690.12		01MAR02		4,181.13		15MAR02	28.28	28.28
** JF2G **										1.000000			
	3,783.60	614,255.00	1,456.88		4,317,093.55		01APR02		3,758.18		15APR02	25.42	25.42
** JF2G **										1.000000			
	629.74	614,255.00	1,436.39		4,306,841.45		01MAY02		625.51		15MAY02	4.23	4.23
** JF2G **										1.000000			
	3,439.29	614,255.00	1,432.97		4,250,850.21		01JUN02		3,416.18		15JUN02	23.11	23.11
** JF2G **										1.000000			
	4,354.28	614,255.00	1,414.35		4,179,963.04		01JUL02		4,325.02		15JUL02	29.26	29.26
** JF2G **										1.000000			
	4,359.79	614,255.00	1,390.76		4,108,986.17		01AUG02		4,330.50		15AUG02	29.29	29.29
** JF2G **										1.000000			
	5,125.89	614,255.00	1,367.15		4,025,537.27		01SEP02		5,091.45		15SEP02	34.44	34.44
** JF2G **										1.000000			
	11,236.86	614,255.00	1,339.38		3,842,602.50		01OCT02		11,161.36		15OCT02	75.50	75.50
** JF2G **										1.000000			
	4,792.80	614,255.00	1,278.52		3,764,576.27		01NOV02		4,760.60		15NOV02	32.20	32.20
** JF2G **										1.000000			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC						CURR	
	22,890.10	614,255.00	1,252.57		22,142.67		01DEC02		22,736.31		15DEC02	153.79	153.79
36204NV61	375137	GNMA POOL	375137	8.000			15OCT24				1.000000		
** JF2G **										1.000000			
	1,683.06	41,665.00	49.83		1,390,140.40		01JAN02		1,747.49		15JAN02	-64.43	-64.43
** JF2G **										1.000000			
	7.88	41,665.00	38.61		1,388,249.12		01FEB02		8.18		15FEB02	-30	-30
** JF2G **										1.000000			
	674.39	41,665.00	38.56		1,226,389.05		01MAR02		700.21		15MAR02	-25.82	-25.82
** JF2G **										1.000000			
	7.11	41,665.00	34.06		1,224,682.58		01APR02		7.38		15APR02	-27	-27
** JF2G **										1.000000			
	7.15	41,665.00	34.03		1,222,966.51		01MAY02		7.42		15MAY02	-27	-27
** JF2G **										1.000000			
	214.62	41,665.00	33.97		1,117,145.56		01JUN02		222.84		15JUN02	-8.22	-8.22
** JF2G **										1.000000			
	843.84	41,665.00	32.53		996,892.59		01JUL02		876.14		15JUL02	-32.30	-32.30
** JF2G **										1.000000			
	5.89	41,665.00	26.91		996,751.23		01AUG02		6.12		15AUG02	-23	-23
** JF2G **										1.000000			
		41,665.00			814,249.36		01SEP02				15SEP02		

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS			
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC						NET SEC BASE	GN/LS GN/LS	GN/LS GN/LS	
	638.57		26.87			665.44			663.01			-24.44		-24.44	
** JF2G **										1.000000					
	5.21	41,665.00	22.63	.081299891		27.84		01OCT02	5.41		15OCT02	-20		-20	
** JF2G **										1.000000					
	5.29	41,665.00	22.58	.081172926		27.87		01NOV02	5.49		15NOV02	-20		-20	
** JF2G **										1.000000					
	693.44	41,665.00	22.55	.064529701		715.99		01DEC02	719.99		15DEC02	-26.55		-26.55	
36208CETO ** JF2G **	446646	GNMA POOL 446646			6.500		15JUL28			1.000000					
	508.70	56,299.00	233.88	.757917547		742.58		01JAN02	480.80		15JAN02	27.90		27.90	
** JF2G **										1.000000					
	2,646.54	56,299.00	231.13	.710908897		2,877.67		01FEB02	2,501.39		15FEB02	145.15		145.15	
** JF2G **										1.000000					
	674.41	56,299.00	216.79	.698929821		891.20		01MAR02	637.42		15MAR02	36.99		36.99	
** JF2G **										1.000000					
	812.68	56,299.00	213.14	.684494751		1,025.82		01APR02	768.11		15APR02	44.57		44.57	
** JF2G **										1.000000					
	217.79	56,299.00	208.74	.680626298		426.53		01MAY02	205.85		15MAY02	11.94		11.94	
** JF2G **										1.000000					
	788.09	56,299.00	207.56	.666628004		995.65		01JUN02	744.87		15JUN02	49.22		49.22	

STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS			
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC						NET SEC BASE	GN/LS GN/LS	GN/LS GN/LS	
** JF2G **										1.000000					
	1,658.74	56,299.00	203.30	.637164958		1,862.04		01JUL02	1,567.77		15JUL02	90.97		90.97	
** JF2G **										1.000000					
	811.58	56,299.00	194.31	.622749427		1,005.89		01AUG02	767.07		15AUG02	44.51		44.51	
** JF2G **										1.000000					
	1,958.75	56,299.00	189.91	.587957512		2,148.66		01SEP02	1,851.33		15SEP02	107.42		107.42	
** JF2G **										1.000000					
	2,127.07	56,299.00	179.30	.550175846		2,306.37		01OCT02	2,010.41		15OCT02	116.66		116.66	
** JF2G **										1.000000					
	1,592.39	56,299.00	167.78	.521891330		1,760.17		01NOV02	1,505.06		15NOV02	87.33		87.33	
** JF2G **										1.000000					
	1,059.72	56,299.00	159.15	.503068260		1,218.87		01DEC02	1,001.60		15DEC02	58.12		58.12	
36208KFM6 ** JF2G **	452972	GNMA POOL		452972	7.500		15SEP27			1.000000					
	149.41	265,809.00	865.74	.520559424		1,015.15		01JAN02	152.81		15JAN02	-3.40		-3.40	
** JF2G **										1.000000					
	145.12	265,809.00	864.81	.520013468		1,009.93		01FEB02	148.42		15FEB02	-3.30		-3.30	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
36208N3B7 ** JF2G **	456294 GNMA POOL	456294		7 500	15OCT27		1 000000		
	1,669 61	35,291.00		466965231 1,783.05	01JAN02	1,709 39	15JAN02	-39 78	-39 78
** JF2G **							1 000000		
	18.11	35,291.00		.466452069 121.11	01FEB02	18 54	15FEB02	- 43	- 43
36208VTY7 ** JF2G **	462364 GNMA POOL		462364	7 500	15NOV27		1 000000		
	13,725.05	659,377 00		.360087506 15,294.80	01JAN02	14,052 09	15JAN02	-327 04	-327 04
** JF2G **							1.000000		
	14,741.36	659,377.00		337731009 16,225 32	01FEB02	15,092.62	15FEB02	-351.26	-351.26
36208Y5Z8 ** JF2G **	465364 GNMA POOL	465364		6 500	15AUG28		1 000000		
	947 76	40,253 00		.736453928 1,113 47	01JAN02	895 78	15JAN02	51 98	51.98
** JF2G **							1 000000		
	652.67	40,253.00		.720239733 813.24	01FEB02	616 88	15FEB02	35 79	35.79
** JF2G **							1 000000		
	38 90	40,253 00		.719273346 195 94	01MAR02	36 77	15MAR02	2.13	2.13
** JF2G **							1 000000		
	39 48	40,253.00		.718292549 196.31	01APRO2	37 31	15APRO2	2.17	2.17
** JF2G **							1.000000		
	1,085 08	40,253 00		691336049 1,241 68	01MAY02	1,025.57	15MAY02	2.17	2.17

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **							1 000000		
	39 00	40,253.00		690367177 189 74	01JUN02	36 86	15JUN02	2 14	2 14
** JF2G **							1.000000		
	564 37	40,253 00		676346607 714.91	01JUL02	533.42	15JUL02	30 95	30.95
** JF2G **							1.000000		
	38.32	40,253.00		675394628 185 78	01AUG02	36.22	15AUG02	2.10	2.10
** JF2G **							1.000000		
	993 70	40,253.00		650708270 1,140.97	01SEP02	939.20	15SEP02	54 50	54.50
** JF2G **							1 000000		
	1,404 67	40,253.00		615812237 1,546.54	01OCT02	1,327.63	15OCT02	77.04	77 04
** JF2G **							1 000000		
	1,736.93	40,253.00		572661913 1,871.20	01NOV02	1,641 67	15NOV02	95 26	95.26
36209BE61 ** JF2F **	466457 GNMA POOL		466457	5 500	15MAR14		1.000000		
	3,341 73	926,907 00		.767578289 6,617.97	01JAN02	3,081 94	15JAN02	259.79	259 79
** JF2F **							1 000000		
	3,358 52	926,907 00		.763954927 6,619 44	01FEB02	3,097 42	15FEB02	261.10	261 10
** JF2F **							1 000000		
	3,375.30	926,907 00		760313461 6,620.83	01MAR02	3,112 90	15MAR02	262 40	262 40
** JF2F **							1 000000		

STATE STREET

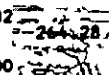


ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL	ORIGINAL FACE		INTEREST	NET AMOUNT					NET AMOUNT	SEC
	42,135.94	926,907.00					01APRO2	15APRO2		3,275.75	3,275.75
** JF2F **								1.000000			
	-42,135.94	00					01APRO2			-3,275.75	-3,275.75
** JF2E **								1.000000			
	42,135.94	926,907.00		714854812	45,366.00		15APRO2	15APRO2		3,275.75	3,275.75
** JF2E **								1.000000			
	3,221.65	926,907.00		711379113	6,258.58		01MAY02	15MAY02		250.46	250.46
** JF2E **								1.000000			
	3,237.76	926,907.00		.707886033	6,259.93		01JUN02	15JUN02		251.71	251.71
** JF2E **								1.000000			
	3,254.22	926,907.00		.704375196	6,261.54		01JUL02	15JUL02		252.99	252.99
** JF2E **								1.000000			
	3,270.22	926,907.00		.700847096	6,262.63		01AUG02	15AUG02		254.23	254.23
** JF2E **								1.000000			
	71,385.15	926,907.00		.623832736	74,362.58		01SEP02	15SEP02		5,549.65	5,549.65
** JF2E **								1.000000			
	2,958.82	926,907.00		.620640592	5,609.07		01OCT02	15OCT02		230.03	230.03
** JF2E **								1.000000			
	3,012.24	926,907.00		.617390816	5,648.92		01NOV02	15NOV02		234.18	234.18



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL	ORIGINAL FACE		INTEREST	NET AMOUNT					NET AMOUNT	SEC
** JF2E **								1.000000			
	2,988.68	926,907.00		.614166458	5,611.56		01DEC02	15DEC02		232.35	232.35
36209CREB ** JF2G **	467685	GNMA POOL	467685	6.500		15FEB28		1.000000			
	66.37	77,513.00	301.83	718020074	368.20		01JAN02	15JAN02		3.64	3.64
** JF2G **								1.000000			
	65.66	77,513.00	301.48	.717172990	367.14		01FEB02	15FEB02		3.60	3.60
** JF2G **								1.000000			
	68.64	77,513.00	301.11	.716287461	369.75		01MAR02	15MAR02		3.76	3.76
** JF2G **								1.000000			
	8,876.03	77,513.00	300.74	.601777250	9,176.77		01APRO2	15APRO2		486.80	486.80
** JF2G **								1.000000			
	57.62	77,513.00	252.66	.601033891	310.28		01MAY02	15MAY02		3.16	3.16
** JF2G **								1.000000			
	54.73	77,513.00	252.35	.600327815	307.08		01JUN02	15JUN02		3.00	3.00
** JF2G **								1.000000			
	62.36	77,513.00	252.05	.599523305	314.41		01JUL02	15JUL02		3.42	3.42
** JF2G **								1.000000			
	4,818.78	77,513.00	251.72	.537355927	5,070.50		01AUG02	15AUG02		264.28	264.28
** JF2G **								1.000000			



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	COST COST	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
** JF2G **	57.21	77,513.00	225.61	.536617857	282 82	01SEP02	54.07	15SEP02	3.14	3 14
** JF2G **		77,513.00	225 32	.535875659	282 85	01OCT02	54 37	15OCT02	3.16	3.16
** JF2G **	51.36	77,513 00	224.99	.535213061	276.35	01NOV02	48.54	15NOV02	2.82	2 82
** JF2G **	8,221 89	77,513 00	224.72	.429141950	8,446.61	01DEC02	7,770 97	15DEC02	450 92	450 92
36209KA24 ** JF2G **	473525 GNMA POOL		473525	6 500	15APR28			1.000000		
** JF2G **	2,717.97	76,805.00	306 94	.702378100	3,024.91	01JAN02	2,568.91	15JAN02	149 06	149 06
** JF2G **	740 95	76,805 00	292 21	.692730941	1,033 16	01FEB02	700 31	15FEB02	40.64	40 64
** JF2G **	83 69	76,805 00	288 19	.691641299	371 88	01MAR02	79.10	15MAR02	4 59	4.59
** JF2G **	771.56	76,805.00	287 74	.681595599	1,059 30	01APR02	729 24	15APR02	42 32	42.32
** JF2G **	718 91	76,805 00	283.56	.672235401	1,002.47	01MAY02	679.48	15MAY02	39.43	39.43
** JF2G **	76.89	76,805 00	279 68	.671234294	356 57	01JUN02	72 67	15JUN02	39.43	39.43

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	COST COST	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
** JF2G **	855 84	76,805.00	279.25	.660091270	1,135.09	01JUL02	808 90	15JUL02	46 94	46.94
** JF2G **	515 90	76,805.00	274 62	.653374259	790.52	01AUG02	487 61	15AUG02	28.29	28.29
** JF2G **	2,045.36	76,805 00	271.82	.626743701	2,317.18	01SEP02	1,933.19	15SEP02	112 17	112.17
** JF2G **	3,486 31	76,805 00	260 73	.581351995	3,747 04	01OCT02	3,295.11	15OCT02	191 20	191 20
** JF2G **	2,291.26	76,805 00	241.86	.551519822	2,533 12	01NOV02	2,165 60	15NOV02	125 66	125.66
** JF2G **	676 80	76,805.00	229 45	.542707896	906.25	01DEC02	639.68	15DEC02	37 12	37.12
36209SD73 ** JF2G **	479926 GNMA POOL		479926	7 000	15JAN31			1.000000		
** JF2G **	2,722 19	140,396.00	612 50	.728492620	3,334 69	01MAR02	2,789 39	15MAR02	-67 20	-67.20
36209UPU4 ** JF2G **	482035 GNMA POOL		482035	6 500	15AUG28			1 000000		
** JF2G **	7,655.80	330,342.00	1,278 33	.691235991	8,934 13	01JAN02	7,235 93	15JAN02	419 87	419.87
** JF2G **	3,317.08	330,342.00	1,236.86	.681194640	4,553.94	01FEB02	3,135 16	15FEB02	181 92	181 92

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
** JF2G **	2,961.07	330,342.00 1,218.90	.672230990	4,179.97	01MAR02	2,798.67	15MAR02	162.40	162.40	
** JF2G **	2,066.07	330,342.00 1,202.87	.665976654	3,268.94	01APR02	1,952.76	15APR02	113.31	113.31	
** JF2G **	2,507.58	330,342.00 1,191.66	.658385794	3,699.24	01MAY02	2,370.05	15MAY02	137.53	137.53	
** JF2G **	9,725.18	330,342.00 1,178.09	.628946061	10,903.27	01JUN02	9,191.81	15JUN02	533.37	533.37	
** JF2G **	2,979.41	330,342.00 1,125.41	.619926893	4,104.82	01JUL02	2,816.01	15JUL02	163.40	163.40	
** JF2G **	3,306.79	330,342.00 1,109.27	.609916692	4,416.06	01AUG02	3,125.43	15AUG02	181.36	181.36	
** JF2G **	4,428.73	330,342.00 1,091.36	.596510192	5,520.09	01SEP02	4,185.84	15SEP02	242.89	242.89	
** JF2G **	10,776.35	330,342.00 1,067.37	.563888394	11,843.72	01OCT02	10,185.33	15OCT02	591.02	591.02	
** JF2G **	4,145.58	330,342.00 1,009.00	.551339036	5,154.58	01NOV02	3,918.22	15NOV02	227.36	227.36	
** JF2G **	3,158.36	330,342.00 986.54	.541778157	4,144.90	01DEC02	2,985.14	15DEC02	173.22	173.22	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
36209U5Z5 ** JF2G **	482464	GNMA POOL 482464	6.500	15SEP28				1 000000		
** JF2G **	3,051.99	119,523.00 503.73	.752520268	3,555.72	01JAN02	2,824.04	15JAN02	227.95	227.95	
** JF2G **	121.13	119,523.00 487.19	.751506822	608.32	01FEB02	112.08	15FEB02	9.05	9.05	
** JF2G **	124.07	119,523.00 486.54	.750468780	610.61	01MAR02	114.80	15MAR02	9.27	9.27	
** JF2G **	127.62	119,523.00 485.88	.749401035	613.50	01APR02	118.09	15APR02	9.53	9.53	
** JF2G **	123.32	119,523.00 485.17	.748369267	608.49	01MAY02	114.11	15MAY02	9.21	9.21	
** JF2G **	5,239.68	119,523.00 484.51	.704531010	5,724.19	01JUN02	4,848.34	15JUN02	391.34	391.34	
** JF2G **	1,736.53	119,523.00 456.12	.690002175	2,192.65	01JUL02	1,606.83	15JUL02	129.70	129.70	
** JF2G **	2,497.90	119,523.00 446.72	.669103268	2,944.62	01AUG02	2,311.34	15AUG02	186.56	186.56	
** JF2G **	1,559.49	119,523.00 433.19	.656055654	1,992.68	01SEP02	1,443.02	15SEP02	116.47	116.47	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
	114.32	119,523.00	424.74	655099185	539.06	01OCT02		15OCT02	8.54	8.54
** JF2G **								1.000000		
	2,397.60	119,523.00	424.11	.635039448	2,821.71	01NOV02	2,218.53	15NOV02	179.07	179.07
** JF2G **								1.000000		
	3,565.50	119,523.00	411.13	.605208369	3,976.63	01DEC02	3,299.20	15DEC02	266.30	266.30
36209XS27	484837 GNMA POOL		484837	6.500		15OCT28				
** JF2G **								1.000000		
	10,562.31	1,153,091.00	3,954.16	623920523	14,516.47	01MAR02	10,781.81	15MAR02	-219.50	-219.50
** JF2G **								1.000000		
	7,620.00	1,153,091.00	3,896.95	.617312198	11,516.95	01APR02	7,778.35	15APR02	-158.35	-158.35
** JF2G **								1.000000		
	1,064.68	1,153,091.00	3,855.68	.616388871	4,920.36	01MAY02	1,086.81	15MAY02	-22.13	-22.13
** JF2G **								1.000000		
	25,857.11	1,153,091.00	3,849.91	.593964700	29,707.02	01JUN02	26,394.45	15JUN02	-537.34	-537.34
** JF2G **								1.000000		
	34,430.63	1,153,091.00	3,709.85	.564105278	38,140.48	01JUL02	35,146.14	15JUL02	-715.51	-715.51
** JF2G **								1.000000		
	9,744.18	1,153,091.00	3,523.35	.555654792	13,267.53	01AUG02	9,946.68	15AUG02	-202.50	-202.50
** JF2G **								1.000000		
		1,153,091.00		543697062		01SEP02		15SEP02		

STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST		NET AMOUNT NET AMOUNT	COST COST					
	13,788.35		3,470.58	17,258.93					-286.54	-286.54
** JF2G **								1.000000		
	40,835.61	1,153,091.00	3,395.88	508283023	44,231.49	01OCT02	41,684.22	15OCT02	-848.61	-848.61
** JF2G **								1.000000		
	7,030.68	1,153,091.00	3,174.69	.502185777	10,205.37	01NOV02	7,176.79	15NOV02	-146.11	-146.11
** JF2G **								1.000000		
	30,327.37	1,153,091.00	3,136.62	.475884843	33,463.99	01DEC02	30,957.61	15DEC02	-630.24	-630.24
36209YN20	485865 GNMA POOL		485865	7.000		15OCT31				
** JF2G **								1.000000		
	3,469.99	291,422.00	1,676.97	.974569421	5,146.96	01JAN02	3,597.95	15JAN02	-127.96	-127.96
** JF2G **								1.000000		
	8,093.72	291,422.00	1,656.74	946796226	9,750.46	01FEB02	8,392.18	15FEB02	-298.46	-298.46
** JF2G **								1.000000		
	7,320.81	291,422.00	1,609.52	921675233	8,930.33	01MAR02	7,590.76	15MAR02	-269.95	-269.95
** JF2G **								1.000000		
	6,008.75	291,422.00	1,566.80	901056509	7,575.55	01APR02	6,230.32	15APR02	-221.57	-221.57
** JF2G **								1.000000		
	9,116.27	291,422.00	1,531.76	.869774485	10,648.03	01MAY02	9,452.43	15MAY02	-336.16	-336.16

STATE STREET

ROBERT HOOD JOHNSON FOUNDATION  
 COMPOSITE  
 MBS PAYDOWN/UP REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	GN/LS	
									PRINCIPAL	INTEREST
36210AUK1 ** JF2F **	486686 GNMA POOL		486686	5 500	15NOV13	1 000000				
	5,139,484.00	17,008.19	711530250	70,986.28	01JAN02	15JAN02	48,759 84	5,218.25		5,218.25
** JF2F **						1.000000				
	5,139,484.00	16,760.78	696259690	95,243 58	01FEB02	15FEB02	70,895 60	7,587.20		7,587.20
** JF2F **						1 000000				
	5,139,484 00	16,401.07	681933330	90,031.17	01MAR02	15MAR02	66,512 03	7,118 07		7,118 07
** JF2F **						1.000000				
	5,139,484.00	00		19,158 24	01APR02	15APR02	17,306 16	1,852 08		1,852 08
** JF2F **						1.000000				
CXL		00		-19,158.24	01APR02		-17,306 16	-1,852 08		-1,852.08
** JF2E **						1.000000				
	5,139,484 00	16,063.60	678205672	35,221.84	15APR02	15APR02	17,306.15	1,852.09		1,852.09
** JF2E **						1 000000				
	5,139,484 00	15,975.82	.674317320	35,959.94	01MAY02	15MAY02	18,052 19	1,931 93		1,931 93
** JF2E **						1 000000				
	5,139,484 00	15,884 17	.654851539	115,928.24	01JUN02	15JUN02	90,372 47	9,671 60		9,671.60
** JF2E **						1 000000				
	5,139,484 00	15,425 69	636409359	110,208 98	01JUL02	15JUL02	85,620.26	9,163.03		9,163 03
** JF2E **						1.000000				

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JF1C ANNUAL ROBERT HOOD JOHNSON FOUNDATION  
 COMPOSITE  
 MBS PAYDOWN/UP REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	GN/LS	
									PRINCIPAL	INTEREST
** JF2E **	5,139,484 00	14,991 23	.626619999	65,303 49	01AUG02	15AUG02	45,448 40	4,863 86		4,863.86
** JF2E **						1.000000				
	5,139,484.00	14,760 62	.623008300	33,322.89	01SEP02	15SEP02	16,767 79	1,794 48		1,794 48
** JF2E **						1.000000				
	5,139,484 00	14,675.56	.601442829	125,510 95	01OCT02	15OCT02	100,120.55	10,714.84		10,714 84
** JF2E **						1.000000				
	5,139,484.00	14,167.62	595202640	46,238.97	01NOV02	15NOV02	28,970 90	3,100.45		3,100 45
** JF2E **						1 000000				
	5,139,484 00	14,020 57	582367770	79,985 18	01DEC02	15DEC02	59,587.58	6,377.03		6,377.03
36210AMP8 ** JF2F **	486754 GNMA POOL		486754	5.500	15DEC13	1.000000				
** JF2F **	5,126,636 00	17,406.01	732270040	60,999.59	01JAN02	15JAN02	40,031.97	3,561 61		3,561.61
** JF2F **						1 000000				
	5,126,636.00	17,206 21	728432110	36,881.88	01FEB02	15FEB02	18,068.16	1,607 51		1,607 51
** JF2F **						1 000000				
	5,126,636 00	17,116 03	724440600	37,579.05	01MAR02	15MAR02	18,791 18	1,671.84		1,671.84
** JF2F **						1 000000				
	5,126,636 00	00		20,309 74	01APR02	15APR02	18,650.42	1,659.32		1,659.32
** JF2F **						1 000000				
CXL		.00			01APR02					

STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	-20,309.74	.00		-20,309.74		-18,650.42	-1,659.32
** JF2E **						1.000000	
	20,309.74	5,126,636.00 17,022.24		720478988 37,331.98	15APR02	15APR02	1,659.31
** JF2E **						1.000000	
	112,571.28	5,126,636.00 16,929.17		.698520870 129,500.45	01MAY02	15MAY02	9,197.12
** JF2E **						1.000000	
	20,586.11	5,126,636.00 16,413.18		694505350 36,999.29	01JUN02	15JUN02	1,681.89
** JF2E **						1.000000	
	156,563.21	5,126,636.00 16,318.85		.663966179 172,882.06	01JUL02	15JUL02	12,791.29
** JF2E **						1.000000	
	20,215.14	5,126,636.00 15,601.27		.660023020 35,816.41	01AUG02	15AUG02	1,651.59
** JF2E **						1.000000	
	125,913.67	5,126,636.00 15,508.63		.635462340 141,422.30	01SEP02	15SEP02	10,287.20
** JF2E **						1.000000	
	18,853.87	5,126,636.00 14,931.48		631784710 33,785.35	01OCT02	15OCT02	1,540.37
** JF2E **						1.000000	
	59,598.73	5,126,636.00 14,845.09		.620159400 74,443.82	01NOV02	15NOV02	4,869.24
** JF2E **						1.000000	
	130,716.66	5,126,636.00 14,571.95		.594661850 145,288.61	01DEC02	15DEC02	10,679.61

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
36210BM93 ** JF2G **	487384 GNMA POOL		487384	6.000	15JAN29	1.000000	
	475.74	424,241.00 1,700.00		800309234 2,175.74	01MAY02	15MAY02	13.08
** JF2G **						1.000000	
	18,700.33	424,241.00 1,697.61		.756229737 20,397.94	01JUN02	15JUN02	514.26
** JF2G **						1.000000	
	459.46	424,241.00 1,604.13		755146720 2,063.59	01JUL02	15JUL02	12.64
** JF2G **						1.000000	
	461.96	424,241.00 1,601.82		.754057811 2,063.78	01AUG02	15AUG02	12.70
** JF2G **						1.000000	
	464.46	424,241.00 1,599.51		.752963009 2,063.97	01SEP02	15SEP02	12.77
36210CFB4 ** JF2G **	488062 GNMA POOL		488062	6.500	15OCT28	1.000000	
	6,604.27	87,805.00 370.69		.704180171 6,974.96	01JAN02	15JAN02	362.20
** JF2G **						1.000000	
	74.75	87,805.00 334.92		.703328853 409.67	01FEB02	15FEB02	4.10
** JF2G **						1.000000	
	2,427.80	87,805.00 334.51		.675678947 2,762.31	01MAR02	15MAR02	133.15
** JF2G **						1.000000	
	4,593.06	87,805.00 321.36		.623369170 4,914.42	01APR02	15APR02	251.90

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
				NET AMOUNT	NET AMOUNT					NET SEC	GN/LS BASE CURR
** JF2G **		87,805.00					01MAY02	15MAY02	162.72		162.72
	2,967.00		589578383		3,263.48		2,804.28				
** JF2G **		87,805.00					01JUN02	15JUN02	237.80		237.80
	4,335.91		540197255		4,616.31		4,098.11				
** JF2G **		87,805.00					01JUL02	15JUL02	187.55		187.55
	3,419.71		.501250612		3,676.63		3,232.16				
** JF2G **		87,805.00					01AUG02	15AUG02	3.16		3.16
	57.54		500595296		295.94		54.38				
** JF2G **		87,805.00					01SEP02	15SEP02	178.35		178.35
	3,252.02		463558453		3,490.11		3,073.67				
** JF2G **		87,805.00					01OCT02	15OCT02	153.19		153.19
	2,793.18		431747280		3,013.65		2,639.99				
** JF2G **		87,805.00					01NOV02	15NOV02	156.92		156.92
	2,861.22		399161209		3,066.56		2,704.30				
36210HQ39	492874 GNMA POOL		492874	6.500		15OCT28					
** JF2G **		85,384.00					01JAN02	15JAN02	178.25		178.25
	2,386.55		715794176		2,730.54		2,208.30				
** JF2G **		85,384.00					01FEB02	15FEB02	132.86		132.86
	1,778.84		.694960765		2,109.89		1,645.98				
** JF2G **											

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
				NET AMOUNT	NET AMOUNT					NET SEC	GN/LS BASE CURR
** JF2G **		85,384.00					01MAR02	15MAR02	7.30		7.30
	97.69		693816640		419.11		90.39				
** JF2G **		85,384.00					01APR02	15APR02	135.86		135.86
	1,819.01		672512765		2,139.90		1,683.15				
** JF2G **		85,384.00					01MAY02	15MAY02	184.35		184.35
	2,468.25		.643605125		2,779.28		2,283.90				
** JF2G **		85,384.00					01JUN02	15JUN02	6.11		6.11
	81.77		642647451		379.45		75.66				
** JF2G **		85,384.00					01JUL02	15JUL02	156.50		156.50
	2,095.45		618105968		2,392.67		1,938.95				
** JF2G **		85,384.00					01AUG02	15AUG02	505.94		505.94
	6,774.09		538769207		7,059.96		6,268.15				
** JF2G **		85,384.00					01SEP02	15SEP02	137.97		137.97
	1,847.37		517133186		2,096.56		1,709.40				
** JF2G **		85,384.00					01OCT02	15OCT02	194.82		194.82
	2,608.43		486583786		2,847.60		2,413.61				
** JF2G **		85,384.00					01NOV02	15NOV02	359.04		359.04
	4,807.19		430282956		5,032.23		4,448.15				

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	COST COST	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE	
									NET SEC GN/LS	NET SEC GN/LS BASE CURR GN/LS
36210LPU1 ** JF2G **	495535 GNMA POOL			495535	8.500	15FEB29		1 000000		
	416,072.00	33.30	.011287974	37 48	01JAN02	4 26	15JAN02	- 08	- 08	
** JF2G **							1 000000			
	416,072.00	33 27	.011277855	37 48	01FEB02	4.29	15FEB02	- 08	- 08	
** JF2G **							1 000000			
	416,072.00	33.24	.011267665	37.48	01MAR02	4.32	15MAR02	- 08	- 08	
** JF2G **							1 000000			
	416,072.00	33 20	011257378	37 48	01APR02	4 36	15APR02	- 08	- 08	
** JF2G **							1.000000			
	416,072.00	33 19	.011247043	37 49	01MAY02	4.38	15MAY02	- 08	- 08	
** JF2G **							1 000000			
	416,072.00	33.15	.011236612	37 49	01JUN02	4.42	15JUN02	- 08	- 08	
** JF2G **							1.000000			
	416,072.00	33.12	011226109	37 49	01JUL02	4.45	15JUL02	- 08	- 08	
** JF2G **							1.000000			
	416,072.00	33.09	.011215534	37.49	01AUG02	4.48	15AUG02	- 08	- 08	
** JF2G **							1.000000			
	416,072.00	33 06	.011204887	37 49	01SEP02	4 51	15SEP02	- 08	- 08	
** JF2G **							1 000000			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	COST COST	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE	
									NET SEC GN/LS	NET SEC GN/LS BASE CURR GN/LS
	416,072.00	33 02	011194144	37 49	01OCT02	4.55	15OCT02	- 08	- 08	
** JF2G **							1 000000			
	416,072.00	32.99	011183328	37.49	01NOV02	4.58	15NOV02	- 08	- 08	
** JF2G **							1.000000			
	416,072.00	32 96	.011172417	37.50	01DEC02	4 63	15DEC02	- 09	- 09	
36210M5E7 ** JF2E **	496845 GNMA POOL 496845			7.750	15OCT02		1.000000			
	917,954.00	235 99	039807779	235.98	01JUN02	.01	15JUN02	.00	.00	
** JF2E ** CXL							1 000000			
	.00	.00			01JUN02	- .01		.00	.00	
** JF2E **							1 000000			
	917,954.00	236 01	039807779	236.00	01JUL02	.01	15JUL02	.00	.00	
** JF2E ** CXL							1 000000			
	.00	.00			01JUL02	- .01		.00	.00	
36211E4K1 ** JF2G **	511226 GNMA POOL			511226	8 500	15MAR30		1.000000		
	27,000.00	80 69	.394555925	819.90	01JAN02	749 14	15JAN02	-9 93	-9 93	
** JF2G **							1.000000			
	27,000.00	75 47	379195185	490.21	01FEB02	420 31	15FEB02	-5 57	-5 57	
** JF2G **							1 000000			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC BASE	SEC GN/LS CURR	GN/LS GN/LS
** JF2G **	457 87	27,000.00	72 52	.362237037		530 39	01MAR02		464.02	15MAR02		-6.15		-6 15
** JF2G **	2,032 12	27,000 00	69 28	.286973333		2,101 40	01APR02	2,059 43		15APR02		-27 31		-27.31
** JF2G **	1,531 08	27,000.00	54.88	.230266666		1,585 96	01MAY02	1,551 66		15MAY02		-20.58		-20 58
** JF2G **	6.72	27,000 00	44.04	.230017777		50 76	01JUN02	6 81		15JUN02		-.09		- 09
** JF2G **	5 08	27,000.00	44 00	.229829629		49 08	01JUL02	5 15		15JUL02		- 07		- 07
** JF2G **	885.23	27,000.00	43 95	.197043333		929 18	01AUG02	897 13		15AUG02		-11 90		-11 90
** JF2G **	1,072 72	27,000 00	37 68	.157312962		1,110.40	01SEP02	1,087.13		15SEP02		-14 41		-14 41
** JF2G **	776 61	27,000.00	30 09	.128549629		806 70	01OCT02	787.05		15OCT02		-10 44		-10 44
** JF2G **	2.61	27,000.00	24 59	.128452962		27 20	01NOV02	2 65		15NOV02		- 04		- 04
** JF2G **	2 63	27,000 00	24.57	.128355555		27.20	01DEC02	2.67		15DEC02		- 04		- 04

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC BASE	SEC GN/LS CURR	GN/LS GN/LS
36211XVL7 ** JF2G **	526319	GNMA POOL	526319		8 000		15JUN30			1.000000				
** JF2G **	3,870.91	195,767.00	575 90	.421491671		4,446.81	01JAN02	4,025.75		15JAN02		-154 84		-154 84
** JF2G **	5,677 46	195,767.00	550.09	.392490562		6,227 55	01FEB02	5,904 56		15FEB02		-227 10		-227 10
** JF2G **	1,732.25	195,767.00	512.24	.383642033		2,244 49	01MAR02	1,801.54		15MAR02		-69 29		-69.29
** JF2G **	6,491.25	195,767.00	500 70	.350483993		6,991.95	01APR02	6,750 90		15APR02		-259.65		-259 65
36212CYS4 ** JF2G **	530021	GNMA POOL	530021		8.500		15MAY30			1.000000				
** JF2G **	611.62	245,983.00	661 90	.377399169		1,273 52	01JAN02	627 10		15JAN02		-15.48		-15 48
** JF2G **	8,462 02	245,983 00	657.57	.342998337		9,119 59	01FEB02	8,676.22		15FEB02		-214 20		-214 20
** JF2G **	4,422.07	245,983.00	597.63	.325021200		5,019.70	01MAR02	4,534.00		15MAR02		-111.93		-111 93
** JF2G **	5,694 93	245,983 00	566.31	.301869478		6,261 24	01APR02	5,839.08		15APR02		-144 15		-144 15
** JF2G **	9,527 97	245,983 00	525 97	.263135216		10,053.94	01MAY02	9,769.15		15MAY02		-241.18		-241 18

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE		
				NET AMOUNT NET AMOUNT	COST COST			NET SEC NET SEC BASE	GN/LS GN/LS CURR	GN/LS GN/LS GN/LS
36212HD56 ** JF2G **	533924 GNMA POOL	533924	8.500	15JUL30	1.000000					
	25,711 59	361,036.00 1,528.89	.526626292	01JAN02	26,261 98	15JAN02	-550 39		-550 39	
** JF2G **						1 000000				
** JF2G **	125 25	361,036.00 1,346.76	.526279373	01FEB02	127 93	15FEB02	-2.68		-2 68	
** JF2G **						1.000000				
** JF2G **	126.20	361,036.00 1,345 86	.525929824	01MAR02	128 90	15MAR02	-2.70		-2.70	
** JF2G **						1.000000				
** JF2G **	127.13	361,036.00 1,344 99	.525577698	01APRO2	129 85	15APRO2	-2.72		-2.72	
** JF2G **						1.000000				
** JF2G **	19,094.67	361,036.00 1,344 08	.472689150	01MAY02	19,503.42	15MAY02	-408.75		-408.75	
36212SAVB ** JF2G **	541920 GNMA POOL	541920	7.000	15JUL31	1.000000					
	123.40	145,164 00 784.24	.925274792	01MAR02	126 45	15MAR02	-3.05		-3.05	
** JF2G **						1 000000				
** JF2G **	1,790 73	145,164.00 783 51	.912938882	01APRO2	1,834.94	15APRO2	-44 21		-44 21	
36212UHJ3 ** JF2G **	543933 GNMA POOL	543933	8 000	15FEB31	1 000000					
	40,376.03	816,870.00 4,107.87	.704891573	01JAN02	42,054 16	15JAN02	-1,678.13		-1,678.13	
** JF2G **						1 000000				
** JF2G **	51,296.23	816,870.00 3,838 70	.642095498	01FEB02	53,428.23	15FEB02	-2,122.00		-2,122.00	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE		
				NET AMOUNT NET AMOUNT	COST COST			NET SEC NET SEC BASE	GN/LS GN/LS CURR	GN/LS GN/LS GN/LS
** JF2G **						1.000000				
** JF2G **	33,733.76	816,870 00 3,496 72	.600799135	01MAR02	35,135.82	15MAR02	-1,402 06		-1,402.06	
** JF2G **						1 000000				
** JF2G **	29,781.39	816,870 00 3,271 83	.564341204	01APRO2	31,019 18	15APRO2	-1,237 79		-1,237.79	
36213C5M8 ** JF2G **	550852 GNMA POOL	550852	7.500	15SEP31	1.000000					
	2,356 60	56,093 00 342 43	.934750325	01JAN02	2,472 96	15JAN02	-116 36		-116 36	
** JF2G **						1.000000				
** JF2G **	3,180.72	56,093.00 327 71	.878045923	01FEB02	3,337.77	15FEB02	-157 05		-157.05	
** JF2G **						1 000000				
** JF2G **	685.96	56,093 00 307.83	.865816946	01MAR02	719 83	15MAR02	-33.87		-33 87	
36213C5U0 ** JF2G **	550859 GNMA POOL	550859	7 500	15SEP31	1.000000					
	2,679 91	62,882 00 377 94	.919028815	01JAN02	2,812 23	15JAN02	-132 32		-132.32	
** JF2G **						1 000000				
** JF2G **	2,169 81	62,882.00 361.20	.884522756	01FEB02	2,276 94	15FEB02	-107.13		-107.13	
** JF2G **						1.000000				
** JF2G **	5,336.16	62,882.00 347.63	.799662860	01MAR02	5,599.63	15MAR02	-263 47		-263.47	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
36213C6A3 ** JF2G **	550865 GNMA POOL		550865	7.500	15SEP31	1 000000	
	2,549.78	72,212.00	433 71	925660416 2,983 49	01JAN02	2,675 68	15JAN02 -125 90 -125 90
** JF2G **						1 000000	
	2,561.70	72,212 00	.00	2,561.70	01FEB02	2,688.18	15FEB02 -126 48 -126.48
** JF2G **						1.000000	
	-2,561.70	.00	00	-2,561 70	01FEB02	-2,688 18	126 48 126 48
** JF2G **						1 000000	
	3,007 22	72,212 00	417.77	884016091 3,424 99	01FEB02	3,155 70	15FEB02 -148 48 -148 48
** JF2G **						1.000000	
	3,676 06	72,212.00	398 98	.833109593 4,075 04	01MAR02	3,857 56	15MAR02 -181.50 -181 50
36213EMS2 ** JF2G **	552169 GNMA POOL		552169	7 000	15NOV31	1 000000	
	4,773.30	164,736 00	937.16	.946257587 5,710 46	01MAR02	4,904 57	15MAR02 -131 27 -131 27
** JF2G **						1.000000	
	8,233.36	164,736.00	909.33	896278469 9,142 69	01APR02	8,459 78	15APR02 -226 42 -226 42
** JF2G **						1 000000	
	2,050 13	164,736 00	861.28	883833527 2,911 41	01MAY02	2,106 51	15MAY02 -56 38 -56 38

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
36213E6C5 ** JF2G **	552667 GNMA POOL		552667	7.000	15JUL32	1.000000	
	2,107 14	150,000 00	871.17	981575266 2,978 31	01SEP02	2,201 63	15SEP02 -94 49 -94.49
** JF2G **						1.000000	
	4,458.10	150,000.00	858.88	.951854600 5,316 98	01OCT02	4,658.02	15OCT02 -199.92 -199.92
** JF2G **						1 000000	
	1,562.73	150,000 00	832.87	941436400 2,395 60	01NOV02	1,632.81	15NOV02 -70.08 -70.08
** JF2G **						1 000000	
	6,460 32	150,000 00	823.76	.898367600 7,284.08	01DEC02	6,750 02	15DEC02 -289 70 -289.70
36213SEA9 ** JF2G **	562729 GNMA POOL		562729	7.000	15JUN31	1 000000	
	327.91	415,081.00	2,126 20	877329774 2,454.11	01MAR02	336 01	15MAR02 -8.10 -8.10
36213TPK3 ** JF2G **	563926 GNMA POOL		563926	7.000	15JUL31	1 000000	
	428.73	532,535 00	2,922.90	940106884 3,351 63	01MAR02	439.31	15MAR02 -10 58 -10 58
** JF2G **						1 000000	
	430 74	532,535 00	2,920 39	.939298036 3,351 13	01APR02	441.37	15APR02 -10 63 -10.63
36213URK3 ** JF2G **	564762 GNMA POOL		564762	7 500	15AUG31	1.000000	
	5,706.69	165,413 00	994 26	.927553275 6,700 95	01JAN02	5,988 46	15JAN02 -281.77 -281.77
** JF2G **						1 000000	
	165,413.00			874646611	01FEB02		15FEB02

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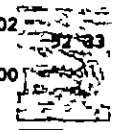
ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						
	8,751.45		959.29		9,710.74				9,183.55		-432.10	-432.10
** JF2G **										1.000000		
	9,231.53	165,413.00	904.24	.818837636	10,135.77		01MAR02		9,687.34	15MAR02	-455.81	-455.81
** JF2G **										1.000000		
	8,903.21	165,413.00	00		8,903.21		01MAR02		9,342.81	15MAR02	-439.60	-439.60
** JF2G **										1.000000		
	-8,903.21		00		-8,903.21		01MAR02		-9,342.81		439.60	439.60
36213UQJ2 ** JF2G **	564857	GNMA POOL	564857	7.500	15SEP31					1.000000		
	1,516.15	164,767.00	1,017.76	.979101761	2,533.91		01JAN02		1,591.01	15JAN02	-74.86	-74.86
** JF2G **										1.000000		
	4,330.35	164,767.00	1,008.26	.952820103	5,338.61		01FEB02		4,544.16	15FEB02	-213.81	-213.81
** JF2G **										1.000000		
	17,110.97	164,767.00	981.22	.848970606	18,092.19		01MAR02		17,955.82	15MAR02	-844.85	-844.85
36213UMU0 ** JF2G **	565059	GNMA POOL	565059	7.000	15SEP31					1.000000		
	46,448.22	538,591.00	2,590.00	.738132608	49,038.22		01DEC02		48,988.36	15DEC02	-2,540.14	-2,540.14
36223AAJ5 ** JF2G **		GRMT II LLC	2000.1	1.000	20JUN32					1.000000		
	18,852.62	425,000.00	220.51	.228751082	19,073.13		20JAN02		18,852.62	20JAN02	.00	.00
** JF2G **										1.000000		
	425,000.00			.187527176			20FEB02			20FEB02		

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						
** JF2G **	17,520.16		148.01		17,668.17				17,520.16		.00	.00
** JF2G **										1.000000		
	14,947.72	425,000.00	123.35	.152356070	15,071.07		20MAR02		14,947.72	20MAR02	.00	.00
** JF2G **										1.000000		
	16,422.27	425,000.00	121.15	.113715435	16,543.42		20APR02		16,422.27	20APR02	.00	.00
** JF2G **										1.000000		
	19,659.88	425,000.00	75.08	.059721534	19,734.96		20MAY02		19,659.88	20MAY02	.00	.00
** JF2G **										1.000000		
	20,520.81	425,000.00	48.88	.019172635	20,569.69		20JUN02		20,520.81	20JUN02	.00	.00
36224VRHO ** JF2G **	339888	GNMA POOL	339888	7.500	15DEC22					1.000000		
	74.54	196,962.00	285.00	.231144687	359.54		01JAN02		76.64	15JAN02	-2.10	-2.10
** JF2G **										1.000000		
	74.79	196,962.00	284.55	.230764969	359.34		01FEB02		76.89	15FEB02	-2.10	-2.10
** JF2G **										1.000000		
	3,485.51	196,962.00	284.07	.213068612	3,769.58		01MAR02		3,583.54	15MAR02	-98.03	-98.03
** JF2G **										1.000000		
	3,090.55	196,962.00	262.29	.197377514	3,352.84		01APR02		3,177.47	15APR02	-86.92	-86.92
** JF2G **										1.000000		
	66.20	196,962.00	242.97	.197041409	309.17		01MAY02		68.06	15MAY02		

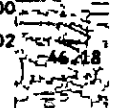
STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
				NET AMOUNT	NET AMOUNT					
** JF2G **								1 000000		
	66.63 196,962.00	242.57	.196703120		309.20	01JUN02		15JUN02	-1.87	-1.87
** JF2G **								1 000000		
	67 47 196,962 00	242 13	.196360567		309.60	01JUL02		15JUL02	-1 90	-1 90
** JF2G **								1 000000		
	67 91 196,962 00	241 72	.196015779		309.63	01AUG02		15AUG02	-1 91	-1 91
** JF2G **								1 000000		
	4,527.09 196,962.00	241 29	.173031193		4,768 38	01SEP02	4,654 41	15SEP02	-127 32	-127 32
** JF2G **								1.000000		
	4,536 73 196,962 00	213.00	149997664		4,749.73	01OCT02	4,664.32	15OCT02	-127 59	-127 59
** JF2G **								1 000000		
	2,965.87 196,962.00	184 66	.134939582		3,150 53	01NOV02	3,049.29	15NOV02	-83 42	-83 42
** JF2G **								1.000000		
	49.26 196,962 00	166.11	134689483		215.37	01DEC02	50.65	15DEC02	-1.39	-1.39
36225ANM6	780397 GNMA POOL		780397	8 000		15DEC22				
** JF2G **								1.000000		
	3,525 42 290,035.00	480 91	236559449		4,006 33	01JAN02	3,599 23	15JAN02	-73.81	-73.81
** JF2G **								1 000000		
	2,499 19 290,035.00	457.40	227942593		2,956 59	01FEB02	2,551 52	15FEB02	-52 33	-52 33
** JF2G **								1 000000		



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
				NET AMOUNT	NET AMOUNT					
** JF2G **								1 000000		
	2,942.68 290,035 00	440 74	.217796645		3,383 42	01MAR02	3,004 29	15MAR02	-61 61	-61.61
** JF2G **								1 000000		
	2,500 68 290,035 00	421 12	.209174651		2,921.80	01APR02	2,553 04	15APR02	-52.36	-52.36
** JF2G **								1 000000		
	2,134 64 290,035.00	404.45	.201814712		2,539 09	01MAY02	2,179 33	15MAY02	-44.69	-44.69
** JF2G **								1 000000		
	1,955.03 290,035.00	390.22	195074042		2,345.25	01JUN02	1,995.96	15JUN02	-40 93	-40.93
** JF2G **								1 000000		
	1,650.20 290,035 00	377 19	189384384		2,027.39	01JUL02	1,684 75	15JUL02	-34.55	-34 55
** JF2G **								1 000000		
	2,085 04 290,035 00	366 19	.182195459		2,451.23	01AUG02	2,128 70	15AUG02	-43.66	-43 66
** JF2G **								1 000000		
	1,417 01 290,035.00	352 29	.177309807		1,769.30	01SEP02	1,446 68	15SEP02	-29 67	-29.67
** JF2G **								1 000000		
	2,181 03 290,035.00	342 84	.169789921		2,523.87	01OCT02	2,226 69	15OCT02	-45.66	-45 66
** JF2G **								1 000000		
	1,818.62 290,035 00	328.30	163519575		2,146.92	01NOV02	1,856 70	15NOV02	-38 08	-38.08
** JF2G **								1 000000		
	2,205 71 290,035 00	316.18	.155914596		2,521.89	01DEC02	2,251 89	15DEC02	-46 18	-46 18



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
36225BNCB ** JF2G **	781287 GNMA POOL		781287	7 000	15MAY31		1.000000		
	14,685 52	472,521 00		815443842 17,018 85		01JAN02	15JAN02	-329.28	-329.28
** JF2G **	11,652.35	472,521.00		.790783880 13,900.02		01FEB02	15FEB02	-261.27	-261.27
** JF2G **	10,297.64	472,521.00	00	10,297.64		01MAR02	15MAR02	-230.89	-230.89
** JF2G ** CXL	-10,297 64	00	00	-10,297.64		01MAR02		230 89	230.89
** JF2G **	10,297.03	472,521 00		.768992192 12,476 72		01MAR02	15MAR02	-231 49	-231 49
36225CLKO ** JF2E **	080329 GNMA II POOL	80329	1 000	200CT29			1 000000		
** JF2E **	29,042.45	1,000,000 00		.391671540 31,496.61		01JAN02	20JAN02	-462 86	-462 86
** JF2E **	23,401.09	1,000,000.00	00	23,401 09		01FEB02	20FEB02	-372 96	-372.96
** JF2E ** CXL	-23,401 09	.00	.00	-23,401.09		01FEB02		372 96	372.96
** JF2E **	23,294 95	1,000,000 00	1,958 36	.368376590 25,253 31		01FEB02	20FEB02	-257.61	-257.61

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2E **	17,748 58	1,000,000.00	1,841.88	350628010 19,590 46		01MAR02	20MAR02	-281 70	-281 70
** JF2E **	17,747 43	1,000,000 00	.00	17,747.43		01MAR02	20MAR02	-282 85	-282 85
** JF2E ** CXL	-17,747 43	00	.00	-17,747 43		01MAR02		282 85	282 85
** JF2E **	13,749.21	1,000,000.00	1,753 14	.336878800 15,502.35		01APR02	20APR02	-219 17	-219 17
** JF2E **	19,208.27	1,000,000 00	1,684 38	.317670530 20,892.65		01MAY02	20MAY02	-306 20	-306.20
** JF2E **	13,507 16	1,000,000 00	1,588.36	.304163370 15,095 52		01JUN02	20JUN02	-215 32	-215.32
** JF2E **	13,673 98	1,000,000 00	1,520.81	290489390 15,194.79		01JUL02	20JUL02	-217.97	-217.97
** JF2E **	11,718 91	1,000,000.00	1,452.45	278770480 13,171.36		01AUG02	20AUG02	-186.81	-186 81
** JF2E **	16,160 21	1,000,000.00	1,393 85	.262610270 17,554.06		01SEP02	20SEP02	-257.61	-257 61
** JF2E **		1,000,000 00		.250491930		01OCT02	20OCT02		

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
				NET AMOUNT NET AMOUNT	SEC GN/LS					
	12,118 34	1,313 05		13,431.39			12,311.52		-193 18	-193 18
** JF2E **								1.000000		
	12,830 81	1,252 46	.237661120	14,083.27		01NOV02	13,035 34		20NOV02 -204 53	-204.53
** JF2E **								1.000000		
	10,672.03	1,188.31	226989090	11,860 34		01DEC02	10,842.15		20DEC02 -170.12	-170 12
36225CVU7 ** JF2E **	080626 GNMA POOL		080626	1.000		20AUG32			1 000000	
	22,633 65	23,330 97	.995040179	45,964.62		01OCT02	22,739.75		20OCT02 -106 10	-106.10
36228CL04 ** JF2G **	GS MTG SECS CORP II CTF 2001			5.946		05AUG18			1.000000	
	1,022.23	1,118.02	.976577478	2,140 25		01JAN02	1,022.24		05JAN02 - 01	- 01
** JF2G **								1 000000		
	1,028 28	1,112 95	.972106695	2,141.23		01FEB02	1,028.29		05FEB02 - 01	- 01
** JF2G **								1.000000		
	1,545 90	1,107 86	.965385391	2,653 76		01MAR02	1,545.91		05MAR02 -.01	-.01
** JF2G **								1.000000		
	1,043.62	1,100.17	.960847913	2,143 79		01APR02	1,043 63		05APR02 -.01	-.01
** JF2G **								1 000000		
	1,219.96	1,095 02	.955543739	2,314.98		01MAY02	1,219.97		05MAY02 -.01	-.01
** JF2G **								1 000000		
	1,057.02	1,089 00	.950948000	2,146 02		01JUN02	1,057.03		05JUN02 -.01	-.01

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
				NET AMOUNT NET AMOUNT	SEC GN/LS					
** JF2G **									1 000000	
	1,233.21	1,083 75	.945586217	2,316 96		01JUL02	1,233.22		05JUL02 - 01	-.01
** JF2G **									1 000000	
	1,070.62	1,077 64	.940931347	2,148 26		01AUG02	1,070.63		05AUG02 - 01	- 01
** JF2G **									1.000000	
	1,076 96	1,072 33	.936248913	2,149.29		01SEP02	1,076.97		05SEP02 - 01	- 01
** JF2G **									1 000000	
	1,252.88	1,067 00	.930801608	2,319.88		01OCT02	1,252 89		05OCT02 -.01	- 01
** JF2G **									1 000000	
	1,090 79	1,060 79	.926059043	2,151 58		01NOV02	1,090.80		05NOV02 -.01	-.01
** JF2G **									1.000000	
	1,266.51	1,055 39	.920552478	2,321.90		01DEC02	1,266 52		05DEC02 -.01	-.01
362383AB7 ** JF2E **	G WING LTD		2001 MH1	1 000		06NOV11			1 000000	
	163,690 47	3,865 31	.836309530	167,555 78		06AUG02	163,690.47		06AUG02 .00	00
** JF2E ** CXL									1.000000	
	-163,690 47	.00		-163,690.47		06AUG02	-163,690.47		06AUG02 00	.00

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT COST COST	LAST RECEIPT DATE SEC GN/LS	LAST RECEIPT DATE			
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST	INTEREST						LAST RECEIPT DATE			
									NET SEC GN/LS BASE	NET SEC GN/LS CURR	NET SEC GN/LS GN/LS	
3837H2XX2 ** JF2F **	GOVERNMENT NATL MTG REMIC TR			6.500	20NOV12	1.000000						
	9,939.45	2,140,000.00	10,196.42	.874989817	20,135.87	01JAN02	9,694.07	20JAN02	245.38			245.38
** JF2F **						01FEB02	9,746.59	20FEB02	246.71			246.71
** JF2F **	10,047.43	2,140,000.00	10,088.46	.865624990	20,135.89	01MAR02	9,799.38	20MAR02	248.05			248.05
** JF2F **	10,101.85	2,140,000.00	10,034.04	.860904500	20,135.89	01APR02	9,852.46	20APR02	249.39			249.39
3837H25N5 ** JF2E **	GOVT NATL MTG ASSM G REMIC TR			6.750	16MAY26	1.000000						
	12,038.74	1,000,000.00	4,585.38	.803139330	16,624.12	01JAN02	12,475.14	16JAN02	-436.40			-436.40
** JF2E **	11,986.72	1,000,000.00	4,517.66	.791152610	16,504.38	01FEB02	12,421.24	16FEB02	-434.52			-434.52
** JF2E **	11,934.99	1,000,000.00	4,450.23	.779217620	16,385.22	01MAR02	12,367.63	16MAR02	-432.64			-432.64
** JF2E **	11,883.59	1,000,000.00	4,383.10	.767334030	16,266.69	01APR02	12,314.37	16APR02	-430.78			-430.78
** JF2E **	11,832.51	1,000,000.00	4,316.25	.755501520	16,148.76	01MAY02	12,261.44	16MAY02	-428.93			-428.93

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT COST COST	LAST RECEIPT DATE SEC GN/LS	LAST RECEIPT DATE			
	PRINCIPAL PRINCIPAL	ORIGINAL FACE INTEREST	INTEREST						LAST RECEIPT DATE			
									NET SEC GN/LS BASE	NET SEC GN/LS CURR	NET SEC GN/LS GN/LS	
** JF2E **	11,781.74	1,000,000.00	4,249.70	.743719780	16,031.44	01JUN02	12,208.83	16JUN02	-427.09			-427.09
** JF2E **	25,421.18	1,000,000.00	4,183.42	.718298600	29,604.60	01JUL02	26,342.70	16JUL02	-921.52			-921.52
** JF2E **	34,418.50	1,000,000.00	4,040.43	.683880100	38,458.93	01AUG02	35,666.17	16AUG02	-1,247.67			-1,247.67
** JF2E **	41,283.46	1,000,000.00	3,846.83	.642596440	45,130.29	01SEP02	42,779.99	16SEP02	-1,496.53			-1,496.53
** JF2E **	39,813.89	1,000,000.00	3,614.61	.602782750	43,428.50	01OCT02	41,257.14	16OCT02	-1,443.25			-1,443.25
** JF2E **	50,083.50	1,000,000.00	3,390.65	.552699250	53,474.15	01NOV02	51,899.03	16NOV02	-1,815.53			-1,815.53
** JF2E **	41,723.23	1,000,000.00	3,108.93	.510976020	44,832.16	01DEC02	43,235.70	16DEC02	-1,512.47			-1,512.47
38373VMJ6 ** JF2G **	GOVT NATIONAL MORTGA SER 2002			3.261	16DEC16	1.000000						
	5,723.15	1,650,000.00	4,483.88	.996531424	10,207.03	01OCT02	5,724.49	16OCT02	-1.34			-1.34
** JF2G **	5,755.79	1,650,000.00	4,468.32	.993043066	10,224.11	01NOV02	5,757.14	16NOV02	-1.35			-1.35

STATE STREET



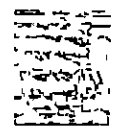
ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
				NET AMOUNT	NET AMOUNT					NET SEC	NET SEC	GN/LS
	1,650,000.00	4,452.68	989534836			01DEC02		16DEC02				
	5,788 58			10,241.26			5,789 93			-1 35		-1 35
38373MXL7 ** JF2E **	GOVERNMENT NATL MTG 2002 31 R		1.000			16JAN31				1 000000		
	5,100,000 00	9,137 50	908912066			16JUN02	464,548 46	16JUN02		00		.00
** JF2E **				473,685.96						1 000000		
	5,100,000.00	8,266 56	836332956			16JUL02	370,153 46	16JUL02		00		.00
** JF2E **				378,420.02						1.000000		
	5,100,000 00	6,765.84	.688149876			16SEP02	393,803 54	16SEP02		00		.00
** JF2E **				400,569.38						1 000000		
	5,100,000 00	6,209.38	623344703			16OCT02	330,506 38	16OCT02		.00		.00
** JF2E **				336,715.76						1.000000		
	5,100,000 00	5,576 60	564925158			16NOV02	297,939 68	16NOV02		00		.00
** JF2E **				303,516.28						1 000000		
	5,100,000.00	4,036 57	540773866			16DEC02	123,171 59	16DEC02		.00		.00
396789AC3 ** JF2G **	GREENMICHCAP COML FD 2001 FL 1		1.000			13JUN13				1.000000		
	210,000 00	449 46	.874597238			11JAN02	26,334.58	11JAN02		.00		.00
** JF2G **				26,784 04						1 000000		
	210,000.00	361 02	.998670333			12FEB02	279.23	12FEB02		.00		.00
** JF2G **				640 25						1 000000		
	210,000 00		9 998337857			15MAR02		15MAR02		.00		.00

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
				NET AMOUNT	NET AMOUNT					NET SEC	NET SEC	GN/LS
	349 05	325.59		674 64			349 05			00		.00
456606AE2 ** JF2G **	INDYMAC ABS INC	HOME EQUI	7.820			25MAY26				1 000000		
	235,000.00	1,421 75	.862945234			01JAN02	15,374.69	25JAN02		4 00		4 00
** JF2G **				16,800.44						1.000000		
	235,000.00	1,321.53	804474255			01FEB02	13,737 11	25FEB02		3 57		3 57
** JF2G **				15,062.21						1 000000		
	235,000.00	1,231.98	734624936			01MAR02	16,410.32	25MAR02		4 27		4 27
** JF2G **				17,646 57						1.000000		
	235,000 00	1,125.02	665515531			01APR02	16,236.49	25APR02		4.22		4.22
** JF2G **				17,365.73						1 000000		
	235,000.00	1,019 18	618891531			01MAY02	10,953.79	25MAY02		2 85		2.85
** JF2G **				11,975 82						1 000000		
	235,000 00	947.78	.554849191			01JUN02	15,046 04	25JUN02		3 91		3 91
** JF2G **				15,997.73						1.000000		
	235,000.00	849.70	.513990042			01JUL02	9,599 40	25JUL02		2 50		2.50
** JF2G **				10,451 60						1.000000		
	235,000 00	787.13	.436998638			01AUG02	18,088.28	25AUG02		4 70		4.70
** JF2G **				18,880 11						1.000000		

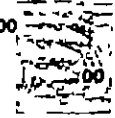
STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
				NET AMOUNT	NET AMOUNT					NET SEC	GN/LS
464187AB9 ** JF2G **	IRHM WHOLE LN HOME	2002 A LN	1.000			25JUL14		1 000000			
	290,000 00	.00		17,537 43		25JUL02	17,537 43	25JUL02		.00	00
** JF2G ** CXL		00		-17,537 43		25JUL02	-17,537 43			00	00
** JF2G **	290,000 00	560.71		939526103 18,098.14		25JUL02	17,537 43	25JUL02		.00	.00
** JF2G **	290,000 00	481 20		.889963344 14,854 40		25AUG02	14,373 20	25AUG02		.00	.00
** JF2G **	290,000.00	421.54		843612724 13,863 22		25SEP02	13,441 68	25SEP02		.00	00
** JF2G **	290,000.00	400.35		785491241 17,255 58		25OCT02	16,855.23	25OCT02		00	00
** JF2G **	290,000.00	388 38		701510241 24,742.87		25NOV02	24,354 49	25NOV02		00	00
** JF2G **	290,000 00	268.02		.616433482 24,940 28		25DEC02	24,672.26	25DEC02		00	.00



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS	
				NET AMOUNT	NET AMOUNT					NET SEC	GN/LS
46625MNN5 ** JF2G **	J P MORGAN CHASE COM	2002 CIBC	4.372			12OCT37		1.000000			
	590,000 00	2,149 56		996677322 4,109.94		01DEC02	1,970 15	12DEC02		-9.77	-9.77
50062PAA2 ** JF2E **	KOREA ASSET FDG	2000 SECD NT 1	1 000			10FEB09		1 000000			
	700,000 00	19,950 28		.669443600 222,729.50		10FEB02	202,779.22	10FEB02		.00	.00
54239QAD4 ** JF2G **	LONG BEACH ASSET HLD	SER 2001	1.000			26AUG08		1.000000			
	200,000 00	00		13,553.52		26DEC01	13,553.52	26DEC01		.00	.00
** JF2G ** CXL		00		-13,553 52		26DEC01	-13,553 52			00	.00
** JF2G **	200,000.00	277.79		.646209100 14,393 98		26JAN02	14,116 19	26JAN02		00	.00
** JF2G **	200,000.00	209.26		573895300 14,672 02		26FEB02	14,462 76	26FEB02		.00	.00
** JF2G **	200,000.00	187.47		501170650 14,732 40		26MAR02	14,544 93	26MAR02		.00	.00
** JF2G **	200,000.00	.00		14,155 28		26APR02	14,155.28	26APR02		.00	.00
** JF2G ** CXL		00		-14,155 28		26APR02	-14,155.28			.00	.00



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	NET AMOUNT						SEC	NET SEC BASE
** JF2G **		200,000.00			430394250		26APR02		1.000000				
	14,155.28		185.57		14,340.85		26APR02	14,155.28			00		00
** JF2G **		590,000.00	.00		40,191.99		26MAY02	40,158.78	1.000000		26MAY02	33.21	33.21
** JF2G **	CXL		.00		-40,191.99		26MAY02	-40,158.78	1.000000		26MAY02	-33.21	-33.21
** JF2G **		590,000.00	.00		40,191.99		26MAY02	40,158.78	1.000000		26MAY02	33.21	33.21
** JF2G **	CXL		.00		-40,191.99		26MAY02	-40,158.78	1.000000		26MAY02	-33.21	-33.21
** JF2G **		590,000.00	488.81		594467423		26MAY02	40,143.98	1.000000		26MAY02	33.20	33.20
** JF2G **		590,000.00	.00		43,466.36		25JUN02	43,430.44	1.000000		26JUN02	35.92	35.92
** JF2G **	CXL		.00		-43,466.36		25JUN02	-43,430.44	1.000000		26JUN02	-35.92	-35.92
** JF2G **		590,000.00	361.58		.452648508		25JUN02	43,430.44	1.000000		26JUN02	35.92	35.92
** JF2G **		590,000.00					26JUN02		1.000000		26JUN02		

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	NET AMOUNT						SEC	NET SEC BASE
** JF2G **		590,000.00	.00		43,481.18		26JUN02	43,445.25	1.000000		26JUN02	35.93	35.93
** JF2G **	CXL		.00		-43,481.18		26JUN02	-43,445.25	1.000000		26JUN02	-35.93	-35.93
** JF2G **		590,000.00	.00		43,466.36		26JUN02	43,430.45	1.000000		26JUN02	35.91	35.91
** JF2G **	CXL		.00		-43,466.36		26JUN02	-43,430.45	1.000000		26JUN02	-35.91	-35.91
** JF2G **		590,000.00	.00		40,704.29		26JUL02	40,670.66	1.000000		26JUL02	33.63	33.63
** JF2G **	CXL		.00		-40,704.29		26JUL02	-40,670.66	1.000000		26JUL02	-33.63	-33.63
** JF2G **		590,000.00	296.56		219609966		26JUL02	40,670.66	1.000000		26JUL02	33.63	33.63
** JF2G **		590,000.00	.00		38,474.17		26AUG02	38,442.38	1.000000		26AUG02	31.79	31.79
** JF2G **	CXL		.00		-38,474.17		26AUG02	-38,442.38	1.000000		26AUG02	-31.79	-31.79
** JF2G **		590,000.00	240.35		.154437338		26AUG02	38,434.88	1.000000		26AUG02	31.78	31.78
** JF2G **		590,000.00					26AUG02		1.000000		26AUG02		

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	38,742.98	590,000.00	.00		38,742.98		26SEP02		26SEP02	32.01	32.01	
** JF2G **	-38,742.98	00	.00		-38,742.98		26SEP02		26SEP02	-32.01	-32.01	
** JF2G **	38,742.98	590,000.00	156.39	.088758542	38,899.37		26SEP02		26SEP02	32.01	32.01	
** JF2G **	35,781.21	590,000.00	.00		35,781.21		26OCT02		26OCT02	29.57	29.57	
** JF2G **	-35,781.21	.00	.00		-35,781.21		26OCT02		26OCT02	-29.57	-29.57	
** JF2G **	35,781.21	590,000.00	96.05	.028112423	35,877.26		26OCT02		26OCT02	29.57	29.57	
553083BJ4 ** JF2G **		MMCA AUTO OWNER TR	2001 1 AS	1 000	15MAY05				15MAY05	1.000000		
** JF2G **	18,535.90	285,000.00	481.55	878326070	19,017.45		15APR02		15APR02	.00	.00	
** JF2G **	20,184.87	285,000.00	425.54	807501964	20,610.41		15MAY02		15MAY02	.00	.00	
** JF2G **	17,514.68	285,000.00	426.13	746046947	17,940.81		15JUN02		15JUN02	.00	.00	
** JF2G **		285,000.00		.692056315			15JUL02		15JUL02	.00	.00	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	COST COST					SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	15,387.33		334.05		15,721.38					00	.00	
** JF2G **	16,450.69	285,000.00	342.86	-.634334596	16,793.55		15AUG02		15AUG02	00	00	
** JF2G **	15,472.84	285,000.00	314.96	-.580043929	15,787.80		15SEP02		15SEP02	.00	00	
** JF2G **	15,108.58	285,000.00	266.75	527031368	15,375.33		15OCT02		15OCT02	.00	00	
** JF2G **	15,909.51	285,000.00	256.09	471208526	16,165.60		15NOV02		15NOV02	.00	.00	
** JF2G **	13,916.39	285,000.00	180.54	-.422379087	14,096.93		15DEC02		15DEC02	.00	00	
553083BPO ** JF2G **		MMCA AUTO OWNER TR	2001 2 AS	1.000	15SEP05				15SEP05	1.000000		
** JF2G **	2,829.00	25,000.00	43.05	-.886840000	2,872.05		15FEB02		15FEB02	00	00	
** JF2G **	-2,829.00	.00	.00		-2,829.00		15FEB02		15FEB02	.00	.00	
** JF2G **	532.95	25,000.00	33.61	-.978682000	566.56		15DEC02		15DEC02	00	00	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						BASE CURR GN/LS	
585525ED6 ** JF2G **	MELLON RESIDENTIAL F 2000 T8C2				1.000		15JUN30				1 000000		
** JF2G **	1,816 95	245,000.00	355.68		.836447877	2,172.63		15JAN02	1,816.95		15JAN02	00	00
** JF2G **	2,181 06	245,000 00	363 52		.827545591	2,544 58		15FEB02	2,181.06		15FEB02	00	00
** JF2G **	1,297 50	245,000.00	329 18		.822249673	1,626 68		15MAR02	1,297 50		15MAR02	00	00
** JF2G **	2,061 83	245,000 00	371 22		.813834040	2,433.05		15APR02	2,061.83		15APR02	00	00
** JF2G **	1,687 64	245,000 00	348.93		.806945714	2,036 57		15MAY02	1,687 64		15MAY02	00	00
** JF2G **	4,275.15	245,000 00	376 95		.789496122	4,652 10		15JUN02	4,275.15		15JUN02	.00	.00
** JF2G **	1,029 71	245,000 00	00			1,029 71		15JUL02	1,029 71		15JUL02	00	00
** JF2G ** CXL	-1,029 71	.00	.00			-1,029 71		15JUL02	-1,029 71		15JUL02	.00	.00
** JF2G **	1,029 67	245,000 00	312 92		.785293387	1,342 59		15JUL02	1,029 67		15JUL02	00	00
** JF2G **											1 000000		

STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						BASE CURR GN/LS	
** JF2G **	2,144 28	245,000 00	00			2,144 28		15AUG02	2,144.28		15AUG02	.00	00
** JF2G ** CXL	-2,144 28	.00	.00			-2,144 28		15AUG02	-2,144.28		15AUG02	.00	00
** JF2G **	2,144.24	245,000 00	344.39		.776541387	2,488.63		15AUG02	2,144.24		15AUG02	00	00
** JF2G **	381.22	245,000 00	341.60		.774985387	722.82		15SEP02	381.22		15SEP02	00	.00
** JF2G **	2,014 15	245,000.00	.00			2,014.15		15OCT02	2,014.15		15OCT02	00	.00
** JF2G ** CXL	-2,014 15	.00	.00			-2,014 15		15OCT02	-2,014 15		15OCT02	00	.00
** JF2G **	2,014 10	245,000.00	315.55		.766764571	2,329.65		15OCT02	2,014.10		15OCT02	.00	00
** JF2G **	1,172 86	245,000.00	330 00		.761977387	1,502 86		15NOV02	1,172 86		15NOV02	00	00
** JF2G **	1,610 91	245,000 00	260 62		.755402244	1,871 53		15DEC02	1,610 91		15DEC02	00	00

STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
589962008 ** JF2G **	MERIT SECURITIES COR COLL BD S		1.000		28SEP25		1.000000		
	11,053.60	300,000.00	448 25	717904166 11,501.85		28JAN02	28JAN02	-15.54	-15 54
** JF2G **	15,615 56	300,000.00	.00	15,615.56		28FEB02	28FEB02	-21 96	-21 96
** JF2G ** CXL	-15,615.56	00	.00	-15,615.56		28FEB02		21 96	21.96
** JF2G **	17,041.27	300,000 00	398 43	.519520690 17,439 70		28FEB02	28FEB02	-23.97	-23 97
** JF2G **	12,833 76	300,000.00	.00	12,833.76		28MAR02	28MAR02	-18 05	-18 05
** JF2G ** CXL	-12,833 76	.00	.00	-12,833 76		28MAR02		18 05	18.05
** JF2G **	14,005 48	300,000.00	.00	14,005.48		28MAR02	28MAR02	-19.70	-19 70
** JF2G ** CXL	-14,005.48	.00	00	-14,005 48		28MAR02		19.70	19.70
** JF2G **	14,005 49	300,000.00	380 13	.619167333 14,385.62		28MAR02	28MAR02	-19.70	-19.70
** JF2G **									

STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	9,372 32	300,000.00	362 31	.583173900 9,734.63		28APRO2	28APRO2	-13.18	-13.18
** JF2G **	12,940.59	300,000 00	00	12,940 59		28MAY02	28MAY02	-18 20	-18.20
** JF2G ** CXL	-12,940 59	00	.00	-12,940.59		28MAY02		18.20	18.20
** JF2G **	14,122.06	300,000 00	334.41	536100366 14,456 47		28MAY02	28MAY02	-19.86	-19.86
** JF2G **	10,098.06	300,000.00	.00	10,098.06		28JUN02	28JUN02	-14.20	-14.20
** JF2G ** CXL	-10,098 06	.00	00	-10,098 06		28JUN02		14 20	14.20
** JF2G **	9,253 24	300,000.00	.00	9,253.24		28JUN02	28JUN02	-13.01	-13.01
** JF2G ** CXL	-9,253.24	00	.00	-9,253 24		28JUN02		13.01	13 01
** JF2G **	10,098.06	300,000.00	306.91	.457600650 10,404 97		28JUN02	28JUN02	-14 20	-14.20
** JF2G **	6,620.26	300,000.00	.00	6,620 26		28JUL02	28JUL02		

STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS					
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	NET AMOUNT						SEC GN/LS	NET SEC BASE	SEC CURR	GN/LS GN/LS		
** JF2G **	CXL		00							1.000000							
		-6,620.26		.00				28JUL02	-6,629.57		9.31						9.31
** JF2G **		6,620.26	300,000.00	287.49	.480097006	6,907.75		28JUL02	6,629.57	28JUL02	-9.31						-9.31
** JF2G **		7,458.94	300,000.00	272.61	.455509500	7,731.55		28AUG02	7,469.43	28AUG02	-10.49						-10.49
** JF2G **		5,980.83	300,000.00	257.50	.435573400	6,238.33		28SEP02	5,989.24	28SEP02	-8.41						-8.41
** JF2G **		7,583.37	300,000.00	246.50	.410295500	7,829.87		28OCT02	7,594.03	28OCT02	-10.66						-10.66
** JF2G **		5,803.50	300,000.00	.00		5,803.50		28NOV02	5,811.66	28NOV02	-8.16						-8.16
** JF2G **	CXL		00	00				28NOV02	-5,811.66		8.16						8.16
** JF2G **		6,333.36	300,000.00	233.86	.389184300	6,567.22		28NOV02	6,342.27	28NOV02	-8.91						-8.91
** JF2G **		5,783.61	300,000.00	178.05	.369905600	5,961.66		28DEC02	5,791.74	28DEC02	-8.13						-8.13

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS					
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	NET AMOUNT						SEC GN/LS	NET SEC BASE	SEC CURR	GN/LS GN/LS		
59549PAA6		MID ST TR IV		ASSET BAC	8.330		01APR30			1.000000							
** JF2E **		24,696.34	4,000,000.00	41,483.15	.491823015	66,179.49		01JAN02	26,554.35	01JAN02	-1,858.01						-1,858.01
** JF2E **		34,691.43	4,000,000.00	40,968.86	.483150157	75,660.29		01APR02	37,301.42	01APR02	-2,609.99						-2,609.99
** JF2E **		28,295.36	4,000,000.00	40,246.41	.476076317	68,541.77		01JUL02	30,424.14	01JUL02	-2,128.78						-2,128.78
617059BF6		MORGAN J P COML MTG		MTG PASST	7.330		25APR28			1.000000							
** JF2F **		269,393.26	2,675,000.00	8,542.21	.173650044	277,935.47		01JAN02	275,991.19	25JAN02	-6,597.93						-6,597.93
** JF2F **		7,817.04	2,675,000.00	2,837.39	.170727786	10,654.43		01FEB02	8,008.49	25FEB02	-191.45						-191.45
** JF2F **		7,871.74	2,675,000.00	2,789.65	.167785080	10,661.39		01MAR02	8,064.53	25MAR02	-192.79						-192.79
617059DD9		MORGAN J P COML MTG		MTG PASST	7.069		15SEP29			1.000000							
** JF2F **		156,265.83	2,000,000.00	25,123.94	.835614515	181,389.77		01JAN02	167,180.02	15JAN02	-10,914.19						-10,914.19
** JF2F **		83,657.67	2,000,000.00	16,420.85	.793785680	100,078.52		01FEB02	89,500.64	15FEB02	-5,842.97						-5,842.97
** JF2F **		163,962.98	2,000,000.00	20,653.47	.711804190	184,616.45		01MAR02	175,414.77	15MAR02	-11,451.79						-11,451.79

STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST		NET AMOUNT NET AMOUNT	COST COST					
** JF2F **		2,000,000.00							1.000000		
	209,692.11		.00		209,692.11		01APR02	224,337.79	15APR02	-14,645.68	-14,645.68
** JF2F **	CXL		.00		-209,692.11		01APR02	-224,337.79		14,645.68	14,645.68
** JF2G **		2,000,000.00							1.000000		
	209,692.11		11,414.57		-606958135 221,106.68		15APR02	224,337.79	15APR02	-14,645.68	-14,645.68
** JF2G **		2,000,000.00							1.000000		
	15,285.08		.00		15,285.08		01MAY02	16,352.65	15MAY02	-1,067.57	-1,067.57
** JF2G **	CXL		.00		-15,285.08		01MAY02	-16,352.65		1,067.57	1,067.57
** JF2G **		2,000,000.00							1.000000		
	15,285.06		7,150.97		599315605 22,436.03		01MAY02	16,352.63	15MAY02	-1,067.57	-1,067.57
** JF2G **		2,000,000.00							1.000000		
	8,865.52		7,060.94		594882845 15,926.44		01JUN02	9,484.72	15JUN02	-619.20	-619.20
** JF2G **		2,000,000.00							1.000000		
	26,245.94		.00		26,245.94		01JUL02	28,079.05	15JUL02	-1,833.11	-1,833.11
** JF2G **	CXL		.00		-26,245.94		01JUL02	-28,079.05		1,833.11	1,833.11
** JF2G **		2,000,000.00							1.000000		
					581759890		01JUL02		15JUL02		

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION			FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	PRINCIPAL PRINCIPAL	ORIGINAL FACE	INTEREST INTEREST		NET AMOUNT NET AMOUNT	COST COST					
	26,245.91		9,003.82		35,249.73			28,079.02		-1,833.11	-1,833.11
** JF2G **		2,000,000.00							1.000000		
	36,800.74		.00		36,800.74		01AUG02	39,371.04	15AUG02	-2,570.30	-2,570.30
** JF2G **	CXL		.00		-36,800.74		01AUG02	-39,371.04		2,570.30	2,570.30
** JF2G **		2,000,000.00							1.000000		
	36,800.70		8,048.05		563359540 44,848.75		01AUG02	39,371.00	15AUG02	-2,570.30	-2,570.30
** JF2G **		2,000,000.00							1.000000		
	32,664.38		.00		32,664.38		01SEP02	34,945.78	15SEP02	-2,281.40	-2,281.40
** JF2G **	CXL		.00		-32,664.38		01SEP02	-34,945.78		2,281.40	2,281.40
** JF2G **		2,000,000.00							1.000000		
	32,664.34		8,161.15		547027370 40,825.49		01SEP02	34,945.74	15SEP02	-2,281.40	-2,281.40
** JF2G **		2,000,000.00							1.000000		
	8,870.71		6,444.85		542592015 15,315.56		01OCT02	9,490.27	15OCT02	-619.56	-619.56
** JF2G **		2,000,000.00							1.000000		
	51,165.15		12,494.07		517009440 63,659.22		01NOV02	54,738.72	15NOV02	-3,573.57	-3,573.57
** JF2G **		2,000,000.00							1.000000		
	55,704.64		6,091.22		489157120 61,795.86		01DEC02	59,595.26	15DEC02	-3,890.62	-3,890.62

STATE STREET



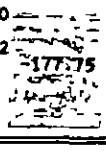
ASSET ID SM SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	SEC GN/LS
617059HP8 ** JF2G **	MORGAN JP COML MTG F MTG CTF 2		1.000	15APR10		1 000000		
	12 25 315,000.00	375 98	.681013492	388.23	15JAN02	15JAN02	00	.00
** JF2G **						1 000000		
	3,662 68 315,000.00	387.92	.669385936	4,050.60	15FEB02	15FEB02	- 27	- 27
** JF2G **						1 000000		
	16,498.18 315,000 00	348 90	.617010761	16,847.08	15MAR02	15MAR02	-1.23	-1.23
** JF2G **						1 000000		
	8.18 315,000 00	.00		8 18	15APR02	15APR02	00	00
** JF2G **						1 000000		
	-8.18 .00	.00		-8.18	15APR02	15APR02	00	00
** JF2G **						1.000000		
	12.69 315,000 00	364.85	.616970476	377.54	15APR02	15APR02	00	.00
** JF2G **						1 000000		
	12,435 29 315,000.00	346.58	.577493365	12,781 87	15MAY02	15MAY02	- 93	- .93
** JF2G **						1 000000		
	3,674 83 315,000.00	00		3,674.83	15JUN02	15JUN02	- 27	- 27
** JF2G **						1 000000		
	-3,674.83 00	.00		-3,674 83	15JUN02	15JUN02	-3,675.10	
** JF2G **						1 000000		

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ASSET ID SM SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	SEC GN/LS
	3,674 73 315,000 00	353 51	.565827555	4,028.24	15JUN02	15JUN02	- .27	- .27
** JF2G **						1 000000		
	27,667.12 315,000.00	293.83	.477995428	27,960.95	15JUL02	15JUL02	-2.06	-2.06
** JF2G **						1 000000		
	2,421 41 315,000.00	274 70	.470308412	2,696.11	15AUG02	15AUG02	- .18	- 18
** JF2G **						1 000000		
	21,967.27 315,000.00	270.11	.400571047	22,237 38	15SEP02	15SEP02	-1 64	-1.64
** JF2G **						1.000000		
	6,148 16 315,000 00	213.77	.381053079	6,361 93	15OCT02	15OCT02	- 46	- .46
** JF2G **						1.000000		
	1,551.82 315,000 00	215 24	.376126666	1,767.06	15NOV02	15NOV02	- 12	- .12
** JF2G **						1.000000		
	42,577 25 315,000.00	164.36	.240960793	42,741.61	15DEC02	15DEC02	-3 17	-3 17
61745NAF0 ** JF2E **	MORGAN STANLEY CAP I COML MTG		7 460	15FEB20		1 000000		
	8,686.66 2,200,000.00	10,417.18	.757726656	19,103 84	01JAN02	15JAN02	-179 16	-179 16
** JF2E **						1.000000		
	8,751 52 2,200,000.00	10,363.20	.753750886	19,114.72	01FEB02	15FEB02	-180.80	-180.50
** JF2E **						1.000000		
	2,200,000.00		.749582677		01MAR02	15MAR02		

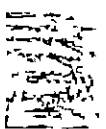
STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2E **	9,170 06	10,308.80		19,478 86			9,359 19	-189.13	-189.13
** JF2E **		2,200,000.00		.707268204	01APR02	01APR02	15APR02	-1,920 02	-1,920 02
	93,091.84	11,306.08		104,397.92			95,011 86		
** JF2E **		2,200,000 00		702559790	01MAY02	01MAY02	15MAY02	-213 64	-213 64
	10,358 51	9,673 07		20,031.58			10,572 15		
** JF2E **		2,200,000 00		.527140668	01JUN02	01JUN02	15JUN02	-7,959 65	-7,959.65
	385,922 07	22,054.94		407,977 01			393,881 72		
** JF2E **		2,200,000 00		.516015709	01JUL02	01JUL02	15JUL02	-504 80	-504 80
	24,474 91	8,066 28		32,541.19			24,979.71		
** JF2E **		2,200,000 00		.500569027	01AUG02	01AUG02	15AUG02	-700.89	-700.89
	33,982 70	7,531.64		41,514.34			34,683.59		
** JF2E **		2,200,000.00		.409361968	01SEP02	01SEP02	15SEP02	-4,138.52	-4,138 52
	200,655 53	9,082.04		209,737.57			204,794 05		
** JF2E **		2,200,000 00		.405488186	01OCT02	01OCT02	15OCT02	-175 77	-175.77
	8,522 32	5,598.71		14,121.03			8,698.09		
** JF2E **		2,200,000 00		.390280981	01NOV02	01NOV02	15NOV02	-690 03	-690.03
	33,455.85	6,153 46		39,609 31			34,145 88		
** JF2E **		2,200,000.00		.386363613	01DEC02	01DEC02	15DEC02	-177 75	-177 75
	8,618 21	5,337.73		13,955.94			8,795 96		



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
61745MERO ** JF2F **	MORGAN STANLEY CAP I COML MTG			6.250	15MAR30		1.000000		
** JF2F **		2,000,000 00							
	9,178 07	.00		9,178 07			01APR02	15APR02	-359.95
** JF2F ** CXL		00							
	-9,178.07	.00		-9,178.07			01APR02	-9,538.02	359 95
61746MBS8 ** JF2G **	MORGAN STANLEY DEAN 2000 XLF			1 000	05JUL13		1 000000		
** JF2G **		800,000 00		.427954675					
	92,013 32	881 62		92,894 94			05JAN02	05JAN02	00
** JF2G **		800,000.00		.427954575					
	.08	561.85		561 93			05MAR02	05MAR02	00
** JF2G **		800,000.00							
	16,837.12	.00		16,837 12			05APR02	05APR02	00
** JF2G ** CXL		00							
	-16,837.12	.00		-16,837 12			05APR02	-16,837.12	.00
** JF2G **		800,000 00							
	55,009.37	00		55,009 37			05MAY02	05MAY02	.00
** JF2G ** CXL		00							
	-55,009 37	.00		-55,009.37			05MAY02	-55,009 37	00



STATE STREET.

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
62936KACB ** JF2E **	NPF XII INC	99 2 HLTH	7.050	01JUN03	1.000000		
	1,000,000 00	5,875 00	583333340	01JUN02	01JUN02	1,920 57	1,920 57
	416,666.66		422,541 66	414,746 09			
** JF2E **	1,000,000 00	3,427 08	.270833340	01JUL02	01JUL02	1,440 43	1,440 43
	312,500 00		315,927 08	311,059 57			
68389CA04 ** JF2G **	OPTION ONE MTG SECS 2001 4 NT	1.000	26OCT08	1 000000			
	400,000.00	00	13,291.65	26DEC01	26DEC01	00	.00
	13,291.65		13,291.65	13,291.65			
** JF2G **	400,000.00	00	.776720045	26MAR02	26MAR02	00	.00
	13,291 65	.00	21,399 15	20,819 01			
** JF2G **	400,000.00	716.65	901803250	26JAN02	26JAN02	00	.00
	17,917 61		18,634 26	17,917.61			
** JF2G **	400,000.00	657 99	.851481750	26FEB02	26FEB02	.00	.00
	20,128.60		20,786.59	20,128 60			
** JF2G **	400,000.00	580 14	.776720045	26MAR02	26MAR02	00	.00
	20,819.01		21,399 15	20,819 01			
** JF2G **	400,000 00	616 80	.749485375	26APR02	26APR02	00	.00
	19,979 54		20,596 34	19,979.54			
** JF2G **	400,000 00	601.83	700570700	26MAY02	26MAY02	00	.00
	19,565 87		20,167.70	19,565 87			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	400,000.00	475.14	647135975	26JUN02	26JUN02	.00	00
	21,373.89		21,849.03	21,373 89			
** JF2G **	400,000 00	470 25	595867500	26JUL02	26JUL02	00	.00
	20,507.39		20,977.64	20,507 39			
** JF2G **	400,000.00	461 20	545455775	26AUG02	26AUG02	.00	.00
	20,164 69		20,625.89	20,164 69			
** JF2G **	400,000 00	390.22	492930625	26SEP02	26SEP02	.00	.00
	21,010.06		21,400.28	21,010.06			
** JF2G **	400,000 00	377 47	.441417950	26OCT02	26OCT02	.00	.00
	20,605.07		20,982.54	20,605 07			
** JF2G **	400,000.00	308.64	.394175400	26NOV02	26NOV02	00	00
	18,897 02		19,205.66	18,897 02			
** JF2G **	400,000.00	233.52	.342347325	26DEC02	26DEC02	.00	.00
	20,731.23		20,964 75	20,731 23			
69348RG67 ** JF2G **	PNC MTG SECURITIES C SER 2000	1.000	25SEP05	1.000000			
	105,000 00	615 13	.854514095	25JAN02	25JAN02	-109.19	-109.19
	12,940.67		13,555 80	13,049.86			
** JF2G **	105,000 00	537 60	.722765142	25FEB02	25FEB02	-116.72	-116.72
	13,833.64		14,371.24	13,950 36			

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	7,156.71	105,000 00	454 70	.654606000 7,611 41	25MAR02	7,217 10	25MAR02	-60.39	-60 39
** JF2G **	8,217.58	105,000 00	411.82	.576343333 8,629 40	25APR02	8,286 92	25APR02	-69 34	-69.34
** JF2G **	6,066 72	105,000.00	362 59	518565047 6,429 31	25MAY02	6,117 91	25MAY02	-51 19	-51 19
** JF2G **	3,920.18	105,000 00	326 64	.481230000 4,246.82	25JUN02	3,953 26	25JUN02	-33 08	-33 08
** JF2G **	4,423.78	105,000.00	302.75	.439098761 4,726.53	30JUN02	4,461 10	25JUL02	-37 32	-37.32
** JF2G **	4,538 52	105,000 00	276 25	395874761 4,814.77	01AUG02	4,576.81	25AUG02	-38 29	-38 29
** JF2G **	9,200.33	105,000 00	249 05	.308252571 9,449 38	01SEP02	9,277.96	25SEP02	-77 63	-77.63
** JF2G **	5,804.36	105,000 00	193.93	252972952 5,998.29	01OCT02	5,853 33	25OCT02	-48.97	-48.97
** JF2G **	4,310.91	105,000 00	159.15	.211916666 4,470.06	01NOV02	4,347.28	25NOV02	-36.37	-36 37
** JF2G **	2,145.77	105,000 00	133.32	.191480761 2,279 09	01DEC02	2,163.88	25DEC02	-18.11	-18 11

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
760947PH5 ** JF2E **	RESIDENTIAL FDG MTG SER 1995		7 500		25DEC25		1.000000		
** JF2E **	1,000,000 00	5,345 05		839199000 25,091 08	01JAN02	19,323 34	25JAN02	422 69	422.69
** JF2E **	1,000,000.00	5,242 11		825278040 19,163.07	01FEB02	13,622 96	25FEB02	298.00	298.00
** JF2E **	1,000,000 00	5,155 91		808264390 22,169 56	01MAR02	16,649 45	25MAR02	364 20	364.20
** JF2E **	1,000,000.00	5,047 85		785970990 27,341.25	01APR02	21,816 18	25APR02	477.22	477.22
** JF2E **	1,000,000 00	4,907.56		.765883970 24,994 58	01MAY02	19,657.03	25MAY02	429.99	429.99
** JF2E **	1,000,000 00	4,757 33		745924500 24,716.80	01JUN02	19,532 21	25JUN02	427.26	427 26
** JF2E **	1,000,000 00	4,658 96		.731528380 19,055 08	01JUL02	14,087 95	25JUL02	308 17	308.17
** JF2E **	1,000,000.00	4,570 01		.724468680 11,629.71	01AUG02	6,908.58	25AUG02	151 12	151 12
** JF2E **	1,000,000 00	4,518 62		703078300 25,909.00	01SEP02	20,932.49	25SEP02	457.89	457.89
** JF2E **							1.000000		

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS BASE CURR GN/LS	
** JF2E **	15,235.29	1,000,000.00	4,389.68	.687843010	19,624.97		01OCT02	14,909.16		25OCT02	326.13	326.13	
** JF2E **	36,196.11	1,000,000.00	4,229.13	.640464503	40,425.24		01NOV02	35,421.29		25NOV02	774.82	774.82	
** JF2E **	38,819.99	1,000,000.00	.00		38,819.99		01DEC02	37,989.00		25DEC02	830.99	830.99	
** JF2E ** CXL	-38,819.99	00	00		-38,819.99		01DEC02	-37,989.00			-830.99	-830.99	
** JF2E **	38,511.04	1,000,000.00	.00		38,511.04		01DEC02	37,686.66		25DEC02	824.38	824.38	
** JF2E ** CXL	-38,511.04	00	00		-38,511.04		01DEC02	-37,686.66			-824.38	-824.38	
** JF2E **	38,819.99	1,000,000.00	3,763.83	.563393272	42,583.82		01DEC02	37,989.00		25DEC02	830.99	830.99	
760985DQ1 ** JF2G **		RESIDENTIAL ASSET MT 2001 RS2		1.000			25APR16						
** JF2G **	6,606.20	115,000.00	112.79	.513866086	6,718.99		25JAN02	6,606.20		25JAN02	.00	.00	
** JF2G **	8,141.56	115,000.00	96.18	.443069913	8,237.74		25FEB02	8,141.56		25FEB02	.00	.00	
** JF2G **		115,000.00		.345113478			25MAR02			25MAR02	.00	.00	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						NET SEC GN/LS BASE CURR GN/LS	
** JF2G **	11,264.99		78.47		11,343.46			11,264.99			00	00	
** JF2G **	9,515.14	115,000.00	69.37	.262373130	9,584.51		25APR02	9,515.14		25APR02	.00	.00	
** JF2G **	8,789.25	115,000.00	.00		8,789.25		25MAY02	8,789.25		25MAY02	00	.00	
** JF2G ** CXL	-8,789.25	.00	00		-8,789.25		25MAY02	-8,789.25			00	00	
** JF2G **	8,789.24	115,000.00	54.76	.185944956	8,844.00		25MAY02	8,789.24		25MAY02	00	.00	
** JF2G **	6,975.42	115,000.00	32.76	.125289130	7,008.18		25JUN02	6,975.42		25JUN02	.00	.00	
** JF2G **	9,962.40	115,000.00	23.65	.038659565	9,986.05		25JUL02	9,962.40		25JUL02	.00	.00	
760985HT1 ** JF2G **		RESIDENTIAL ASSET MT 2002 RZ1		1.000			25AUG20						
** JF2G **	5,121.26	310,000.00	474.30	.983479806	5,595.56		25MAR02	5,121.26		25MAR02	.00	.00	
** JF2G **	8,343.26	310,000.00	548.69	.956566064	8,891.95		25APR02	8,343.26		25APR02	.00	.00	
** JF2G **	8,582.18	310,000.00	00		8,582.18		25MAY02	8,582.18		25MAY02	.00	.00	

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	SEC GN/LS	GN/LS	
					NET AMOUNT NET AMOUNT	COST COST					NET SEC BASE	GN/LS CURR GN/LS
** JF2G **	CXL	00	00				25MAY02	1.000000			00	00
		-8,582.18										
** JF2G **		310,000.00	554 17		.928881645		25MAY02	1.000000	25MAY02	.00		.00
		8,582.17			9,136.34							
** JF2G **		310,000.00	454.36		.887988451		25JUN02	1.000000	25JUN02	00		00
		12,676.89			13,131.25							
** JF2G **		310,000 00	465 37		.844104548		25JUL02	1.000000	25JUL02	.00		.00
		13,604.01			14,069.38							
** JF2G **		310,000 00	471 15		.782055129		25AUG02	1.000000	25AUG02	00		.00
		19,235.32			19,706.47							
** JF2G **		310,000.00	403 79		.709199161		25SEP02	1.000000	25SEP02	00		.00
		22,585.35			22,989 14							
** JF2G **		310,000.00	366.87		.648281612		25OCT02	1.000000	25OCT02	00		00
		18,884.44			19,251.31							
** JF2G **		310,000 00	349 50		.573429483		25NOV02	1.000000	25NOV02	.00		00
		23,204.16			23,553.66							
** JF2G **		310,000.00	240.11		.469874645		25DEC02	1.000000	25DEC02	00		.00
		32,102 00			32,342.11							

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	SEC GN/LS	GN/LS	
					NET AMOUNT NET AMOUNT	COST COST					NET SEC BASE	GN/LS CURR GN/LS
760985JG7	RESIDENTIAL ASSET MT 2002 RS2				1 000		25APR21	1.000000				
** JF2G **		115,000.00	190 83		981444173		25APR02	1.000000	25APR02	00		.00
		2,133 92			2,324 75							
** JF2G **		115,000 00	.00		3,044.76		25MAY02	1.000000	25MAY02	.00		00
		3,044.76			3,044.76							
** JF2G **	CXL	.00	00		-3,044.76		25MAY02	1.000000		00		.00
		-3,044.76			-3,044.76							
** JF2G **		115,000.00	207 95		954968086		25MAY02	1.000000	25MAY02	00		00
		3,044 75			3,252 70							
** JF2G **		115,000 00	170.83		.915892086		25JUN02	1.000000	25JUN02	00		.00
		4,493.74			4,664 57							
** JF2G **		115,000 00	175 53		.861406000		25JUL02	1.000000	25JUL02	00		00
		6,265 90			6,441 43							
** JF2G **		115,000.00	175 83		.807149391		25AUG02	1.000000	25AUG02	.00		.00
		6,239.51			6,415.34							
** JF2G **		115,000 00	152.38		.742392695		25SEP02	1.000000	25SEP02	00		00
		7,447.02			7,599 40							
** JF2G **		115,000 00	140 42		.673832695		25OCT02	1.000000	25OCT02	00		.00
		7,884.40			8,024.82							

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
				NET AMOUNT NET AMOUNT					COST COST	SEC	NET BASE
** JF2G **	9,544.21	115,000.00	132.78	.590839565		25NOV02	25NOV02		00		00
** JF2G **				9,676.99				1 000000			
** JF2G **	11,519.00	115,000 00	.00			25DEC02	25DEC02		.00		00
** JF2G **								1.000000			
** JF2G **	-11,519 00	00	00	-11,519.00		25DEC02	-11,519.00		00		00
** JF2G **								1 000000			
760985KP5 ** JF2G **	11,518 99	115,000.00	90.08	490674434		25DEC02	25DEC02		00		00
** JF2G **				11,609.07							
** JF2G **				1.000		25NOV21			1.000000		
** JF2G **	16,192.89	495,000 00	707.85	.967287090		25JUN02	25JUN02		00		.00
** JF2G **				16,900 74					1.000000		
** JF2G **	16,304 68	495,000 00	790 02	.934348343		25JUL02	25JUL02		00		00
** JF2G **				17,094 70					1 000000		
** JF2G **	21,755 19	495,000.00	812 72	890398464		25AUG02	25AUG02		00		00
** JF2G **				22,567 91					1 000000		
** JF2G **	20,048 92	495,000 00	716 21	849895595		25SEP02	25SEP02		00		.00
** JF2G **				20,765.13					1 000000		
** JF2G **	26,600.76	495,000.00	684 76	796156686		25OCT02	25OCT02		00		.00
** JF2G **				27,285.52					1 000000		
** JF2G **		495,000 00		.728573959		25NOV02	25NOV02		00		.00

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	GN/LS		
				NET AMOUNT NET AMOUNT					COST COST	SEC	NET BASE
** JF2G **	33,453.45		668.35						00		00
** JF2G **				34,121 80				1.000000			
** JF2G **	42,891 20	495,000 00	472.04	641925070		25DEC02	25DEC02		.00		00
760985LRO ** JF2G **				43,363.24					1 000000		
** JF2G **	22,404.81	1,075,000.00	1,647 13	979158316		25JUL02	25JUL02		00		.00
** JF2G **				24,051.94					1.000000		
** JF2G **	39,088.60	1,075,000 00	1,840.29	942796827		25AUG02	25AUG02		.00		00
** JF2G **				40,928 89					1 000000		
** JF2G **	63,574 76	1,075,000.00	1,638 50	.883657516		25SEP02	25SEP02		00		00
** JF2G **				65,213 26					1.000000		
** JF2G **	55,330.70	1,075,000.00	1,538.69	832187097		25OCT02	25OCT02		.00		00
** JF2G **				56,869.39					1 000000		
** JF2G **	69,174 15	1,075,000.00	1,509.88	.767839051		25NOV02	25NOV02		.00		.00
** JF2G **				70,684.03					1.000000		
** JF2G **	77,522 54	1,075,000 00	1,073.28	695725060		25DEC02	25DEC02		.00		.00
760985MYO ** JF2G **				78,595.82					1 000000		
** JF2G **	10,442 71	1,055,000 00	1,625 72	990101696		25SEP02	25SEP02		00		.00
** JF2G **				12,068 43					1 000000		
** JF2G **	24,697 28	1,055,000 00	1,726.27	.966691952		25OCT02	25OCT02		00		.00
** JF2G **				26,423 55					1 000000		

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ASSET ID SM SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	1,055,000 00	1,755 90	.936174454	33,951 86	25NOV02	32,195.96	1 000000 25NOV02	00 00
** JF2G **	1,055,000 00	1,317.60	896306142	43,378 67	25DEC02	42,061 07	1 000000 25DEC02	00 00
760985NZO ** JF2G **	RESIDENTIAL ASSET MT 2002		RS5	1.000	25SEP32		1.000000	
** JF2G **	400,000 00	678.22	995561225	2,453 73	25OCT02	1,775 51	1.000000 25OCT02	.00 00
** JF2G **	400,000.00	754 41	.974676625	9,108.25	25NOV02	8,353.84	1.000000 25NOV02	00 .00
** JF2G **	400,000 00	587 51	.967178475	3,586 77	25DEC02	2,999 26	1.000000 25DEC02	.00 .00
76110G2M4 ** JF2E **	RESIDENTIAL ACCREDIT 2002		QS8	5 500	25JUN17		1.000000	
** JF2E **	1,000,000.00	4,583 33	973699900	30,883.43	01JUL02	26,842.54	1.000000 01JUL02	-542 44 -542.44
** JF2E **	1,000,000.00	4,462 79	.935372440	42,790.25	01AUG02	39,117 96	1.000000 25AUG02	-790 50 -790 50
** JF2E **	1,000,000 00	4,287 12	.899611600	40,047 96	01SEP02	36,498.41	1.000000 25SEP02	-737 57 -737 57
** JF2E **	1,000,000.00	4,123.22	.861617670	42,117.15	01OCT02	38,777 55	1.000000 25OCT02	-783.62 -783.62
** JF2E **							1.000000	

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ASSET ID SM SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2E **	1,000,000 00	3,949 08	.821443600	44,123.15	01NOV02	41,002.66	1.000000 25NOV02	-828 59 -828 59
** JF2E **	1,000,000 00	3,764 96	.779146510	46,062.05	01DEC02	43,169.47	1.000000 25DEC02	-872.38 -872.38
76110VFE3 ** JF2G **	RESIDENTIAL FDG MTG HOME LN B		7.210		25DEC25		1.000000	
** JF2G **	190,000.00	755.29	626440105	7,440 41	01FEB02	6,877.32	1 000000 25FEB02	-192.20 -192.20
** JF2G **	190,000 00	00		5,422.10	01MAR02	5,577 99	1 000000 25MAR02	-155.89 -155.89
** JF2G **	CXL	.00		-5,422.10	01MAR02	-5,577 99	1 000000	155 89 155.89
** JF2G **	190,000 00	715 13	.597902789	6,137 22	01MAR02	5,577.98	1 000000 25MAR02	-155.89 -155 89
** JF2G **	190,000.00	682 55	.572477210	5,513.41	01APR02	4,969.75	1.000000 25APR02	-138.89 -138 89
** JF2G **	190,000.00	653 53	539674894	6,885 97	01MAY02	6,411 62	1.000000 25MAY02	-179.18 -179.18
** JF2G **	190,000.00	616.08	516754526	4,970 95	01JUN02	4,480.07	1.000000 25JUN02	-125.20 -125.20
** JF2G **	190,000.00		514334368		01JUL02		1.000000 25JUL02	

STATE STREET



ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
	PRINCIPAL	INTEREST		NET AMOUNT	NET AMOUNT						COST
	459.83	589.92		1,049	75					-13.22	-13.22
** JF2G **								1.000000			
	3,952.40	190,000.00	.493532263	4,539	56		01AUG02	25AUG02		-113.63	-113.63
** JF2G **								1.000000			
	7,726.78	190,000.00		7,726	78		01SEP02	25SEP02		-222.14	-222.14
** JF2G **								1.000000			
	-7,726.78	.00		-7,726	78		01SEP02		222.14		222.14
** JF2G **								1.000000			
	7,726.77	190,000.00	.452865052	8,290	17		01SEP02	25SEP02		-222.14	-222.14
** JF2G **								1.000000			
	5,360.59	190,000.00	.424651421	5,877	57		01OCT02	25OCT02		-154.12	-154.12
** JF2G **								1.000000			
	6,718.59	190,000.00	.389290421	7,203	36		01NOV02	25NOV02		-193.16	-193.16
** JF2G **								1.000000			
	3,732.23	190,000.00	.369647105	4,176	63		01DEC02	25DEC02		-107.30	-107.30
76110VGH5		RESIDENTIAL FDG MTG SER 2001	1.000			25MAY09					
** JF2G **								1.000000			
	14,543.60	200,000.00	.635948550	14,785	72		25JAN02	25JAN02		00	00
** JF2G **								1.000000			
	12,996.02	200,000.00	.570968450	13,201	92		25FEB02	25FEB02		00	00

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE		FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS	
	PRINCIPAL	INTEREST		NET AMOUNT	NET AMOUNT						COST
76110VGS1		RESIDENTIAL FDG MTG SER 2001	1.000			25SEP12				1.000000	
** JF2G **											
	89,985.07	1,205,000.00	.780728506	91,797	49		25JAN02	25JAN02		00	.00
** JF2G **								1.000000			
	84,710.56	1,205,000.00	.710429286	86,282	18		25FEB02	25FEB02		.00	.00
** JF2G **								1.000000			
	77,450.87	1,205,000.00	.646154705	78,802	50		25MAR02	25MAR02		.00	.00
** JF2G **								1.000000			
	90,234.29	1,205,000.00	.571271477	91,628	87		25APR02	25APR02		.00	.00
** JF2G **								1.000000			
	94,202.20	1,205,000.00	.493095377	95,483	16		25MAY02	25MAY02		00	.00
** JF2G **								1.000000			
	89,470.82	1,205,000.00	.418845734	90,404	34		25JUN02	25JUN02		00	.00
** JF2G **								1.000000			
	100,562.39	1,205,000.00	.335391468	101,411	98		25JUL02	25JUL02		00	.00
** JF2G **								1.000000			
	132,234.41	1,205,000.00	.225653369	132,958	95		25AUG02	25AUG02		00	.00
** JF2G **								1.000000			
	169,393.12	1,205,000.00	.085078165	169,844	04		25SEP02	25SEP02		00	.00

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
76110WLG9 ** JF2G **	RESIDENTIAL ASSET SE SER 2001		1.000		25APR18		1 000000		
	2,996 52	60,000.00		00		25JAN02	2,996 52	25JAN02	00 00
** JF2G **	CXL	.00		.00		25JAN02	-2,996 52		00 .00
** JF2G **		60,000 00	.783930666	85 04		25JAN02	2,996 48	25JAN02	.00 00
** JF2G **		60,000.00	.731072666	75.73		25FEB02	3,171.48	25FEB02	.00 .00
** JF2G **		60,000.00	.684381833	66 86		25MAR02	2,801 45	25MAR02	00 00
** JF2G **		60,000.00	.616669833	71.06		25APR02	4,062 42	25APR02	.30 30
** JF2G **		60,000.00	.543509666	66 46		25MAY02	4,389 65	25MAY02	-.04 -.04
** JF2G **		60,000.00	448764000	49 25		25JUN02	5,684.79	25JUN02	- 05 -.05
** JF2G **		60,000 00	347500166	43 79		25JUL02	6,075 88	25JUL02	- 05 -.05
** JF2G **									1 000000

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
	4,129 62	60,000.00	278673166	36.23		25AUG02	4,129 65	25AUG02	-.03 - 03
** JF2G **		60,000 00	.209194833	26 74		25SEP02	4,168 73	25SEP02	- 03 - 03
** JF2G **		60,000.00	151033500	20 12		25OCT02	3,489 71	25OCT02	-.03 - 03
** JF2G **		60,000.00	.074292833	15 14		25NOV02	4,604.48	25NOV02	- 04 -.04
** JF2G **		60,000.00	013943166	5.72		25DEC02	3,621.00	25DEC02	-.02 - 02
76110WNC6 ** JF2G **	RESIDENTIAL ASSET SE 2002 KS2		1.000		25OCT17		1 000000		
** JF2G **	492.50	100,000 00	995075000	128 97		25APR02	492 50	25APR02	00 .00
** JF2G **	1,745 81	100,000.00	977616900	181.49		25MAY02	1,745 81	25MAY02	.00 .00
** JF2G **	2,489.22	100,000.00		.00		25JUN02	2,489 22	25JUN02	.00 .00
** JF2G **	CXL	.00		00		25JUN02	-2,489 22		.00 .00
** JF2G **		100,000.00	.952724900			25JUN02		25JUN02	1 000000

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
				NET AMOUNT NET AMOUNT	NET AMOUNT						SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	2,489.20	150.52		2,639.72				2,489.20			.00	00
** JF2G **	1,997.95	100,000.00		932745400	2,155.15	25JUL02		1,997.95	25JUL02		00	.00
** JF2G **	3,202.35	100,000.00		900721900	3,366.22	25AUG02		3,202.35	25AUG02		00	00
** JF2G **	4,110.91	100,000.00		859612800	4,257.24	25SEP02		4,110.91	25SEP02		.00	.00
** JF2G **	5,072.91	100,000.00		808883700	5,212.83	25OCT02		5,072.91	25OCT02		00	00
** JF2G **	6,963.48	100,000.00		.739248900	7,100.66	25NOV02		6,963.48	25NOV02		.00	00
** JF2G **	5,373.53	100,000.00		685513600	5,470.28	25DEC02		5,373.53	25DEC02		.00	00
76110YB76 ** JF2E **	RESIDENTIAL FDG MTG SER 2000		7.500	25NOV30				1.000000				
** JF2E **	193,863.41	2,900,000.00	4,161.73	173199741	198,025.14	01JAN02		195,122.06	25JAN02		-146.23	-146.23
** JF2E **								195,122.06			-1,112.42	-1,112.42
** JF2E **								1.000000				
** JF2E **	177,906.51	2,900,000.00	3,013.77	.111852668	180,920.28	01FEB02		179,061.56	25FEB02		-134.20	-134.20
** JF2E **								179,061.56			-1,020.85	-1,020.85
** JF2E **								1.000000				

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	COST COST	EX RATE PAY DT	LAST RECEIPT DATE	NET SEC GN/LS	
				NET AMOUNT NET AMOUNT	NET AMOUNT						SEC GN/LS	NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2E **	143,681.54	2,900,000.00	1,919.10	062307310	145,600.64	01MAR02		144,614.39	25MAR02		-108.38	-108.38
** JF2E **								144,614.39			-824.47	-824.47
** JF2E **								1.000000				
** JF2E **	151,151.81	2,900,000.00	1,066.93	.010185996	152,218.74	01APR02		152,133.16	25APR02		-114.02	-114.02
** JF2E **								152,133.16			-867.33	-867.33
783556AN3 ** JF2G **	RYDER VEH LEASE TR 2001 A NT		5.520	16MAY05				1.000000				
** JF2G **	23,021.50	85,000.00	1,172.99	729158823	24,194.49	15FEB02		23,019.29	15FEB02		2.21	2.21
** JF2G **	-23,021.50	.00	.00			15FEB02		-23,019.29			-2.21	-2.21
** JF2G **								1.000000				
** JF2G **	17,404.02	85,000.00	1,173.00	795246823	18,577.02	15NOV02		17,402.35	15NOV02		1.67	1.67
** JF2G **								1.000000				
** JF2G **	17,403.75	85,000.00	.00			15NOV02		17,402.08	15NOV02		1.67	1.67
** JF2G **	-17,403.75	.00	.00			15NOV02		-17,402.08			-1.67	-1.67
78386NFV6 ** JF2G **	SACO I INC		RAST 2002	1.000	25JUL07			1.000000				
** JF2G **	23,800.01	295,000.00	678.66	.919322000	24,478.67	25AUG02		23,800.01	25AUG02		.00	.00
** JF2G **								1.000000				
** JF2G **		295,000.00		.875753525		25SEP02			25SEP02			

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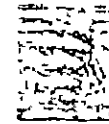
ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G **	12,852 70	449.73	13,302.43	12,852 70	00	00	1.000000	
** JF2G **	16,202.14	295,000.00	429.23	820831016	25OCT02	16,202 14	25OCT02	00 00
** JF2G **	17,432 92	295,000.00	419.11	.761736372	25NOV02	17,432 92	25NOV02	00 00
** JF2G **	20,689 69	295,000.00	301 86	.691601830	25DEC02	20,689 69	25DEC02	.00 00
78442GBA3 ** JF2G **	SLM STUDENT LN TR	LN BKD NT	1.000	25APR07	1 000000			
** JF2G **	255,445 55	4,815,000.00	6,365.03	165805663	25JUL02	255,283 73	25JUL02	-838 18 -838 18
** JF2G **	404,476 36	4,815,000 00	4,693.95	.081802265	25OCT02	405,803 55	25OCT02	-1,327 19 -1,327 19
805564DC2 ** JF2E **	SAXON ASSET SECS TR	MTG LN 19	1.000	25FEB29	1 000000			
** JF2E **	62,720 51	3,600,000 00	339.72	033359125	25JAN02	62,602 91	25JAN02	117 60 117.60
** JF2E **	43,063 84	3,600,000 00	213.03	.021396947	25FEB02	42,983.10	25FEB02	80.74 80 74
** JF2E **	31,793.59	3,600,000.00	128 80	012565394	25MAR02	31,733 98	25MAR02	59.61 59 61

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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE	PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
805564KL4 ** JF2G **	SAXON ASSET SECS TR	2002 1 MT	1 000	25JAN17	1 000000			
** JF2G **	963 12	95,000.00	226 10	989861894	25APR02	963.12	25APR02	.00 .00
** JF2G **	3,475.07	95,000.00	.00	3,475 07	25MAY02	3,475 07	25MAY02	.00 00
** JF2G ** CXL	-3,475 07	00	00	-3,475 07	25MAY02	-3,475 07	25MAY02	00 .00
** JF2G **	3,475 06	95,000.00	171 53	953282315	25MAY02	3,475 06	25MAY02	00 00
** JF2G **	4,284 56	95,000 00	.00	4,284 56	25JUN02	4,284 56	25JUN02	.00 .00
** JF2G ** CXL	-4,284.56	.00	00	-4,284.56	25JUN02	-4,284.56	25JUN02	00 00
** JF2G **	4,284 55	95,000 00	139 46	.908181789	25JUN02	4,284 55	25JUN02	00 .00
** JF2G **	4,910 18	95,000.00	142 34	.856495684	25JUL02	4,910 18	25JUL02	00 00
** JF2G **	5,775.09	95,000 00	142.96	.795705263	25AUG02	5,775.09	25AUG02	00 00

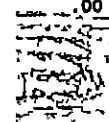
STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						BASE	CURR	GN/LS
** JF2G **	4,818.11	95,000.00	122.82	744988315	4,940.93	25SEP02	4,818.11	25SEP02	00				.00	
** JF2G **	7,649.46	95,000.00	115.22	664467684	7,764.68	25OCT02	7,649.46	25OCT02	00				.00	
805564KU4 ** JF2G **		SAXON ASSET SECS TR 2002 I AS		6 250		25OCT04			1.000000					
** JF2G **	12,375,000.00		.00		.00	01SEP02	59,906.41	25SEP02	-59,906.41				-59,906.41	
** JF2G ** CXL	00	00	00		00	01SEP02	-59,906.41		59,906.41				59,906.41	
83162CHCO ** JF2E **		SMALL BUSINESS ADMIN DEB SER 1		6.950		01NOV16			1.000000					
** JF2E **	47,331.62	1,000,000.00	26,748.30	.692998180	74,079.92	01MAY02	48,411.37	01MAY02	-1,079.75				-1,079.75	
** JF2E **	52,981.79	1,000,000.00	25,316.84	.640016390	78,298.63	01NOV02	54,190.44	01NOV02	-1,208.65				-1,208.65	
86358RN60 ** JF2G **		STRUCTURED ASSET SEC 2002 BC3		1 000		25JUN32			1.000000					
** JF2G **	7,667.08	1,280,000.00	2,391.82	.994010093	10,058.90	25JUN02	7,667.08	25JUN02	.00				.00	
86358RH45 ** JF2G **		STRUCTURED ASSET SEC 2002 BC4		1.000		25JUL32			1.000000					
** JF2G **	8,305.83	1,240,000.00	2,199.70	.993301750	10,505.53	25JUL02	8,305.83	25JUL02	00				.00	



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION		INTEREST INTEREST	FACTOR	RATE		MAT DT	TRD DT	EX RATE PAY DT	COST COST	LAST RECEIPT DATE	NET SEC GN/LS		
	PRINCIPAL PRINCIPAL	ORIGINAL FACE			NET AMOUNT NET AMOUNT	SEC GN/LS						BASE	CURR	GN/LS
86358RZ42 ** JF2G **		STRUCTURED ASSET SEC 2002 BC5		1 000		25JUL32			1.000000					
** JF2G **	11,022.53	1,240,000.00	2,347.73	.991110862	13,370.26	25AUG02	11,022.53	25AUG02	00				00	
86358R5Y9 ** JF2G **		STRUCTURED ASSET SEC 2002 BC6		1 000		25AUG32			1.000000					
** JF2G **	10,902.09	1,240,000.00	2,317.07	.991207991	13,219.16	25SEP02	10,902.09	25SEP02	.00				00	
** JF2G **	12,242.18	1,240,000.00	2,216.21	.981335266	14,458.39	25OCT02	12,242.18	25OCT02	00				.00	
** JF2G **	20,103.96	1,240,000.00	.00		20,103.96	25NOV02	20,103.96	25NOV02	.00				00	
** JF2G ** CXL	-20,103.96	.00	00		-20,103.96	25NOV02	-20,103.96		.00				00	
** JF2G **	20,103.96	1,240,000.00	2,284.30	.965122395	22,388.26	25NOV02	20,103.96	25NOV02	.00				.00	
** JF2G **	22,368.12	1,240,000.00	1,782.82	.947083588	24,150.94	25DEC02	22,368.12	25DEC02	00				.00	
86359AEN9 ** JF2G **		STRUCTURED ASSET SEC 2002 BC1		1.000		25AUG32			1.000000					
** JF2G **	1,045.32	65,000.00	105.68	.983918153	1,151.00	25DEC02	1,045.32	25DEC02	.00				00	



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ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
87203RAAO ** JF2D **	SYSTEMS 2001 A T LLC ASSET PAS		6.664	15SEP13			1.000000	
	970,000.00		932856896	15MAR02		15MAR02	-205.98	-205.98
	24,579.43	15,484.64	40,064.07	24,785.41				
878154AK9 ** JF2G **	TEAM FLEET FING CORP 1998 3 RE		6.130	25OCT04			1.000000	
	240,000.00		902766125	25SEP02		25SEP02	80	80
	15,380.96	1,185.36	16,566.32	15,380.16				
** JF2G **	240,000.00	.00	23,635.92	25OCT02		25OCT02	1.24	1.24
	23,635.92							
** JF2G ** CXL		.00		25OCT02		25OCT02	-1.24	-1.24
	-23,635.92	00	-23,635.92	-23,634.68				
** JF2G **	240,000.00		.804283208	25OCT02		25OCT02	1.24	1.24
	23,635.90	1,106.79	24,742.69	23,634.66				
878154AY5 ** JF2G **	TEAM FLEET FING CORP 99 3 ASSE		6.700	25JUN03			1.000000	
	535,000.00		888047327	25JUN02		25JUN02	-1,123.03	-1,123.03
	59,894.68	2,987.08	62,881.76	61,017.71				
** JF2G **	535,000.00		.806140373	25JUL02		25JUL02	-821.63	-821.63
	43,820.22	2,652.67	46,472.89	44,641.85				
** JF2G **	535,000.00		.745385271	25AUG02		25AUG02	-609.45	-609.45
	32,503.98	2,408.00	34,911.98	33,113.43				
** JF2G **	535,000.00	.00	34,601.99	25SEP02		25SEP02	-648.79	-648.79
	34,601.99			35,250.78				

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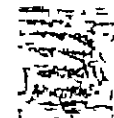
ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT	TRD DT	EX RATE PAY DT SEC GN/LS	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
** JF2G ** CXL		00				25SEP02	1.000000	
	-34,601.99	00	-34,601.99	-35,250.78			648.79	648.79
** JF2G **	34,601.97	535,000.00	2,226.52	680708691	25SEP02	25SEP02	-648.79	-648.79
				36,828.49				
** JF2G **	53,172.82	535,000.00	00	53,172.82	25OCT02	25OCT02	-996.99	-996.99
** JF2G ** CXL		.00			25OCT02	25OCT02	996.99	996.99
	-53,172.82	00	-53,172.82	-54,169.81				
** JF2G **	53,172.80	535,000.00	2,033.33	581320280	25OCT02	25OCT02	-996.99	-996.99
				55,206.13				
90332UA.12 ** JF2D **	US AMYS PASS THRU TR SER 2000		8.110	20FEB17			1.000000	
	270,000.00				20FEB02	20FEB02	.00	.00
	5,990.88	00	5,990.88	5,990.88				
** JF2D ** CXL		00			20FEB02	20FEB02	.00	.00
	-5,990.88	00	-5,990.88	-5,990.88				
** JF2D ** CXL		00			20FEB02	20FEB02	.00	.00
	-5,990.88	.00	-5,990.88	-5,990.88				
** JF2D **	270,000.00		.924736777	20FEB02		20FEB02	.00	.00
	5,990.88	10,367.41	16,358.29	5,990.88				

STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
939335FQ3 ** JF2G **	WASHINGTON MUT HTG S 2001 6 HT		1 000	25FEB31		1.000000	
	36,258.61	265,000.00	00	36,258.61	25JAN02	25JAN02	00 .00
** JF2G **	CXL	.00	00	-36,258.61	25JAN02	25JAN02	00 .00
** JF2G **	36,258.58	265,000.00	161.25	203197509 36,419.83	25JAN02	25JAN02	.00 .00
** JF2G **	25,012.36	265,000.00	90.75	108811245 25,103.11	25FEB02	25FEB02	00 .00
** JF2G **	26,597.65	265,000.00	50.10	008442754 26,647.75	25MAR02	25MAR02	10,510.89 10,510.89
981468AA9 ** JF2D **	WORLD FINL PPTYS TOH SER 1996		6 910	01SEP13		1.000000	
	4,605.12	1,380,000.00	6,882.58	862778144 11,487.70	01JAN02	01JAN02	-134.84 -134.84
** JF2D **	4,631.67	1,380,000.00	6,856.06	-859421862 11,487.73	01FEB02	01FEB02	-135.62 -135.62
** JF2D **	4,658.37	1,380,000.00	6,829.39	.856046231 11,487.76	01MAR02	01MAR02	-136.40 -136.40
** JF2D **	4,685.23	1,380,000.00	6,802.56	-.852651137 11,487.79	01APR02	01APR02	-137.18 -137.18

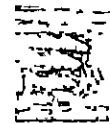
STATE STREET

ASSET ID SH SELL/BTC LOCAL BASE	SECURITY DESCRIPTION ORIGINAL FACE PRINCIPAL PRINCIPAL	INTEREST INTEREST	FACTOR	RATE NET AMOUNT NET AMOUNT	MAT DT TRD DT	EX RATE PAY DT	LAST RECEIPT DATE NET SEC GN/LS NET SEC GN/LS BASE CURR GN/LS
<b>USD PAYDOWNS TOTAL</b>							
	27,071,248.06	3,448,064.93		30,519,312.99	26,779,581.14	291,666.92	291,666.92 L
	25,368,347.26	2,711,161.70		28,079,508.96	25,964,357.66 S		.00 L
	25,368,347.26	2,711,161.70		28,079,508.96	25,964,357.66	-595,507.57	-595,507.57 S
							.00 S
<b>USD PAYUPS TOTAL</b>							
	-5,990.88	472.00		6,462.88	-5,990.88	00	.00 00 L
<b>USD TOTAL</b>							
	21,902.96	1,161.35		23,064.31	21,902.96	.00	.00
	27,731,860.41	3,458,698.46		30,525,775.87	27,444,521.39 L		291,164.09 L
	27,731,860.41	3,458,698.46		30,525,775.87	27,444,521.39	291,164.09	291,164.09 L
	25,368,347.26	2,711,161.70		28,079,508.96	25,964,357.66 S		.00 L
	25,368,347.26	2,711,161.70		28,079,508.96	25,964,357.66	-595,507.57	-595,507.57 S
							.00 S
<b>PAYDOWNS TOTAL</b>							
	27,071,248.06	3,448,064.93		30,519,312.99	26,779,581.14	291,666.92	291,666.92 L
	.00	.00		.00	.00 S		.00 L
	25,368,347.26	2,711,161.70		28,079,508.96	25,964,357.66	-595,507.57	-595,507.57 S
							.00 S
<b>PAYUPS TOTAL</b>							
	-5,990.88	472.00		6,462.88	-5,990.88	00	.00 00 L
							.00 L



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE COST	TRD DT SECTY GN/LS	STL DT	SELL RATE CURR GN/LS	NET SECTY GN/LS	
			JF2S	FUND CLOSED ON 07/16/2003					
			JF2U	RMJF-HEDGE FUND COMPOSITE					
			JF2V	RMJF-ALLIANCE BERSTEIN					
			JF2W	RMJ-SEIX INVT ADV					



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
<b>EQUITY</b>								
** ARGENTINE PESO **								
259856003		MOLINOS RIO PLATA	B SHS	APR1	18JAN02	24JAN02	1.905000	
** JF1L **	531	256,816.80		123,320.72	133,496.08 L			133,496.08 L
	72,000.000	134,811.97		123,345.39	70,076.68 L		-58,610.10	11,466.58 L
<b>ARS TOTAL</b>		<b>256,816.80</b>		<b>123,320.72</b>	<b>133,496.08 L</b>		<b>-58,610.10</b>	<b>133,496.08 L</b>
		<b>134,811.97</b>		<b>123,345.39</b>	<b>70,076.68 L</b>			<b>11,466.58 L</b>
** AUSTRALIAN DOLLAR **								
606558005		AUST + NZ BANK GRP	NPV		11JAN02	16JAN02	1.918465	
** JF2M **	674	323,354.17		93,107.91	230,246.26 L			230,246.26 L
	18,800.000	168,548.38		68,708.60	120,015.88 L		-20,176.10	99,839.78 L
** JF1V **	286	38,241.13		32,211.50	6,029.63 L	18APR02	1.882353	6,029.63 L
	2,100.000	20,315.60		17,405.49	3,203.24 L		-293.13	2,910.11 L
** JF1V **	297	38,518.47		32,211.50	6,306.97 L	19APR02	1.879876	6,306.97 L
	2,100.000	20,489.90		17,405.49	3,354.99 L		-270.58	3,084.41 L
** JF1V **	347	40,785.22		33,745.39	7,039.83 L	24APR02	1.854771	7,039.83 L
	2,200.000	21,989.36		18,234.32	3,795.53 L		-40.49	3,755.04 L
** JF1V **	369	35,639.80		29,143.74	6,496.06 L	26APR02	1.855116	6,496.06 L
	1,900.000	19,211.63		15,747.82	3,501.70 L		-37.89	3,463.81 L
** JF1V **	406	45,212.84		36,813.15	8,399.69 L	29APR02	1.854427	8,399.69 L
	2,400.000	24,381.03		19,891.99	4,529.53 L		-40.49	4,489.04 L
** JF2M **	124	138,080.49		36,150.51	101,929.98 L	06MAY02	1.855804	101,929.98 L
	7,270.000	74,404.67		26,726.07	54,924.97 L		-7,246.37	47,678.60 L
** JF2M **	346	297,444.52		108,462.33	188,982.19 L	31JUL02	1.861677	188,982.19 L
	17,410.000	159,772.36		80,518.93	101,511.80 L		-22,258.737	79,253.43 L
** JF2M **					07AUG02	12AUG02	1.864107	

STATE STREET



ROBERT HOOD JOHNSON FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	TRD DT LOCAL COST	STL DT	SELL RATE	NET SECTY GN/LS NET BAS SECTY GN/LS
	384 4,050 000	72,926 15 39,121 23	41,136 71 27,925.67			31,789.44 L 17,053.44 L
** JF1V **	796 2,500 000	46,267.29 24,884 87	38,347 03 20,720.82	19AUG02	1.859254 -95 86	7,920.26 L 4,164 05 L
** JF1V **	835 1,500.000	27,958.33 15,216.32	23,008.22 12,432.49	20AUG02	1.837391 89 73	4,950 11 L 2,783 83 L
** JF2M **	419 8,900.000	165,584 65 90,119 44	94,600 86 63,212.61	21AUG02	1.837391 -11,726 09	70,983 79 L 26,906.83 L
** JF2M **	426 3,900.000	71,995 76 39,046 90	43,496.18 28,596 57	22AUG02	1.843828 -5,006 42	28,499 58 L 10,450 33 L
** JF2M **	483 12,400.000	231,075 57 125,809.09	139,072 41 90,734.22	27SEP02	1.836716 -15,016 25	92,003 16 L 35,074.87 L
** JF2M **	523 9,490.000	161,152.57 88,400.24	108,018 00 68,151 66	16OCT02	1.822988 -8,898 39	53,134 57 L 20,248.58 L
** JF2M **	621 6,990 000	125,262 74 70,554.22	77,511.26 48,212.00	12DEC02	1.775411 -4,553.79	47,751.48 L 22,342.22 L
** JF2M **	624 3,516 000	61,931 87 34,653.99	38,639 08 25,040 46	13DEC02	1.787150 -3,419.95	23,292 79 L 9,613 53 L
606558005	TOTAL	1,921,431 57 1,036,919.23	1,005,675 78 649,665.21			915,755 79 L 492,102.34 L
607614005	WESTPAC BKG CORP			07JAN02	1.928826	
** JF1M **	572 10,945.000	168,444.19 87,329.90	43,650 73 84,221.16	10JAN02	1.928826 -61,590 44	124,793 46 S 3,108.74 S
** JF2N **	541 25,000 000	391,576 11 210,335 15	414,825.22 214,039.34	22APR02	1.861677 -8,784.08	-23,249 11 S -3,704 19 S
** JF1M **	331 24,000 000	328,057.00 184,023 58	397,151.20 226,832 85	16DEC02	1.782690 -4,050.88	49,094 20 S 21,809 17 S

STATE STREET

ROBERT HOOD JOHNSON FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	TRD DT LOCAL COST	STL DT	SELL RATE	NET SECTY GN/LS NET BAS SECTY GN/LS
607614005	TOTAL	888,077.30 481,688.63	855,627.15 525,093 35			32,450 15 S 13,452 52 S
608728903	TELSTRA CORP			11DEC02	1.782690	
** JF1M **	333 130,000 000	581,916 56 326,426.11	651,729 26 357,147 54	16DEC02	1.782690 8,440 01	-69,812.70 S -30,721.43 S
611571902	AMP LIMITED			15FEB02	1.933301	
** JF1M **	792 37,613 000	692,864.22 358,384.04	453,307.50 362,115 40	21FEB02	1.933301 -127,642 08	239,556 72 S -3,731.36 S
614469005	BHP BILLITON LTD			07JAN02	1.928826	
** JF1V **	012 8,400 000	92,961 65 48,195 98	77,642.86 40,933 18	10JAN02	1.928826 -679.23	15,318.79 L 7,262.80 L
** JF1V **	323 3,800 000	44,604 71 22,697 10	34,039 39 17,654.52	08FEB02	1.965216 -333 58	10,565 32 L 5,042 58 L
** JF1V **	337 3,400.000	40,384 96 20,570 07	30,456.29 15,796.15	11FEB02	1.963287 -283 25	9,928 67 L 4,773.92 L
** JF1V **	401 2,400.000	28,285 11 14,503 19	21,498 56 11,150.23	14FEB02	1.950268 -126.84	6,786.55 L 3,352.96 L
** JF2J **	001 95,992.000	1,118,410.28 580,063.35	894,113 54 464,912.89	21FEB02	1.928083 -1,181 01	224,296.74 L 115,150.46 L
** JF2J **	109 56,331 000	656,951.18 341,844 62	548,656 66 284,780.19	07MAR02	1.921783 713 36	108,294.52 L 57,064.43 L
** JF1V **	035 3,500.000	40,177 65 21,392.59	31,352 07 16,260.75	26MAR02	1.878111 432 66	8,825 58 L 5,131 84 L
** JF1V **	046 3,300 000	37,612 85 20,030.72	29,560.52 15,331.56	27MAR02	1.877758 410.89 4,699 16 L	8,052 33 L 4,699 16 L
** JF2J **	246 29,951 000	340,858 21 181,524.04	299,645 39 155,444 89	27MAR02	1.877758 4,121.82 L 14,121.26	41,212 82 L 3,989 15 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	SELL RATE	NET SECY GN/L S
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL SECY GN/L S	BASE CURR GN/L S	GN/L S	NET BAS SECY GN/L S
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	GN/L S	GN/L S
** JF1V **	066 38,296.48	25MAR02	28MAR02	1.884481	7,840 19 L
3,400 000	20,322.03	30,456 29		365.48	4,525 88 L
		15,796.15			
** JF2J **	259 217,939.26	25MAR02	28MAR02	1.884481	16,274 08 L
19,370 000	115,649 49	201,665 18		2,480 48	11,116 32 L
		104,533.17			
** JF1V **	082 38,702 25	26MAR02	02APR02	1.892327	7,350 19 L
3,500 000	20,452.20	31,352.06		307.24	4,191 45 L
		16,260.75			
** JF2J **	271 267,567.07	26MAR02	02APR02	1.892327	15,251 34 L
24,235 000	141,395 79	252,315 73		2,548 34	10,607.91 L
		130,787.88			
** JF1V **	096 38,543 04	27MAR02	03APR02	1.894477	8,086.75 L
3,400.000	20,344.95	30,456 29		280.21	4,548.80 L
		15,796 15			
** JF2J **	284 265,725 95	27MAR02	04APR02	1.894477	21,187 40 L
23,488 000	140,263 49	244,538.55		2,323 13	13,506 90 L
		126,756.59			
** JF1V **	131 10,284 71	28MAR02	04APR02	1.873887	2,222.75 L
900.000	5,488 44	8,061 96		120 94	1,307.11 L
		4,181.33			
** JF2J **	399 434,071.53	18APR02	23APR02	1.856148	55,353 91 L
37,254.000	233,856 10	378,717 62		7,103.20	36,925.13 L
		196,930.97			
** JF2J **	409 641,666.33	19APR02	24APR02	1.854771	18,946 18 L
55,907.000	345,954.48	622,720.15		10,315.48	20,530 31 L
		325,424.17			
** JF2N **	659 240,464.01	02MAY02	07MAY02	1.863759	9,182.27 L
22,800 000	129,020 98	231,281.74		2,729.11	7,655.86 L
		121,365.12			
** JF2N **	031 490,469 91	06JUN02	12JUN02	1.738677	4,765.11 L
47,400.000	282,093 75	485,704 80		32,407.08	35,147 72 L
		246,946.03			
** JF1V **	416 284,310.05	11JUL02	16JUL02	1.787470	37,076 62 L
27,600.000	159,057 24	247,233 43		10,087.14	30,829.65 L
		128,227.59			
** JF1V **	CXL 416 -284,310.05	11JUL02	16JUL02	1.787470	-37,076.62 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	SELL RATE	NET SECY GN/L S
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL SECY GN/L S	BASE CURR GN/L S	GN/L S	NET BAS SECY GN/L S
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	GN/L S	GN/L S
	-27,600 000	-159,057 24		-10,087.14	-30,829.65 L
** JF1V **	436 247,233 43	11JUL02	16JUL02	1.928082	13,048 98 L
27,600.000	128,227.59	234,184 45		.00	6,767.85 L
		121,459 74			
** JF1V **	CXL 436 -247,233 43	11JUL02	16JUL02	1.928082	-13,048.98 L
-27,600 000	-128,227 59	-234,184.45		00	-6,767.85 L
		-121,459 74			
** JF1V **	485 284,310 05	11JUL02	16JUL02	1.787470	50,125.60 L
27,600 000	159,057.24	234,184 45		9,554.74	37,597 50 L
		121,459 74			
** JF1V **	444 425,121.01	12JUL02	17JUL02	1.785874	72,565.11 L
41,200 000	238,046 47	352,555 90		14,560 58	55,193 40 L
		182,853.07			
** JF1N **	624 459,863 96	17JUL02	22JUL02	1.812744	133,209.16 S
49,000.000	253,683 90	326,654 80		-72,986 55	498.27 S
		253,185.63			
** JF1N **	760 189,574 87	13AUG02	19AUG02	1.858218	-31,277.04 S
21,000.000	102,019.71	220,851 91		4,350 76	-12,480.98 S
		114,500 69			
** JF1V **	041 36,948.03	19AUG02	22AUG02	1.843828	1,825 54 L
4,100.000	20,038 76	35,122 49		832.40	1,822.48 L
		18,216 28			
** JF1V **	094 38,911 24	20AUG02	23AUG02	1.829994	2,932.10 L
4,200 000	21,263 04	35,979 14		1,000.22	2,602 47 L
		18,660.57			
** JF1V **	161 38,042 04	21AUG02	26AUG02	1.836379	2,919.55 L
4,100 000	20,715 79	35,122 49		909.67	2,499.51 L
		18,216 28			
** JF1V **	205 36,956 60	22AUG02	27AUG02	1.851338	3,547.40 L
3,900 000	19,962 10	33,409.20		718 29	2,634.42 L
		17,327 68			
** JF1V **	315 36,052 50	29AUG02	03SEP02	1.811430	2,643.30 L
3,900.000	19,902 78	33,409.20		1,115.88	2,643.30 L
		17,327.67			2,575.11 L
** JF1V **	371 16,390.40	02SEP02	05SEP02	1.819240	970.77 L
1,800.000	9,008.98	15,419.63		478.01	1,011.59 L
		7,997.39			

STATE STREET





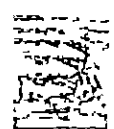




ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** JF1V **	547 1,900 000	26,892 98 17,189.50	49,039 00 32,725 39	03MAY02 -22,146.02 L -14,155 33 L	08MAY02	1.564500 -1,380.56	-22,146 02 L -15,535 89 L
** JF1V **	660 2,300.000	34,362 00 22,288.38	59,363 00 39,614 95	17MAY02 -25,001 00 L -16,216.51 L	23MAY02	1.541700 -1,110.06	-25,001 00 L -17,326.57 L
** JF1V **	774 1,100 000	10,956.00 6,962.16	28,391 00 18,946 28	12AUG02 -17,435 00 L -11,079 34 L	15AUG02	1.573650 -904 78	-17,435 00 L -11,984 12 L
** JF1V **	885 2,400 000	19,060 08 12,232 11	61,944.00 41,337.34	15AUG02 -42,883.92 L -27,521 45 L	20AUG02	1.558200 -1,583 78	-42,883 92 L -29,105.23 L
** JF1V **	037 3,400.000	27,112 96 17,384.00	87,754 00 58,561.23	16AUG02 -60,641.04 L -38,881.18 L	21AUG02	1.559650 -2,296.05	-60,641.04 L -41,177 23 L
** JF1V **	090 3,600.000	29,106.36 18,528.46	92,916.00 62,006 00	19AUG02 -63,809.64 L -40,619.80 L	22AUG02	1.570900 -2,857.74	-63,809 64 L -43,477.54 L
** JF1V **	141 2,700 000	22,194 54 14,121.36	69,687.00 46,504.50	20AUG02 -47,492 46 L -30,217.26 L	23AUG02	1.571700 -2,165 88	-47,492.46 L -32,383.14 L
** JF1V **	177 1,100.000	9,145.29 5,868 01	28,391.00 18,946.28	21AUG02 -19,245.71 L -12,348.87 L	26AUG02	1.558500 -729 40	-19,245 71 L -13,078.27 L
** JF1V **	455 2,100 000	12,613.86 8,054.06	54,201.00 36,170 17	04SEP02 -41,587.14 L -26,553 74 L	09SEP02	1.566150 -1,562.37	-41,587 14 L -28,116 11 L
** JF1V **	480 900 000	5,284.80 3,372 45	23,229.00 15,501.50	05SEP02 -17,944 20 L -11,450.94 L	10SEP02	1.567050 -678 11	-17,944.20 L -12,129 05 L
** JF1V **	500 2,300 000	13,594 61 8,696 65	59,363.00 39,614.95	06SEP02 -45,768.39 L -29,278.65 L	11SEP02	1.563200 -1,639.65	-45,768 39 L -30,918.30 L
** JF1V **	563 1,600.000	9,172.96 5,824 10	41,296 00 27,558 22	11SEP02 -32,123.04 L -20,395 58 L	16SEP02	<del>1.575000</del> -1,338.54 <del>1.594500</del>	<del>-32,123 04 L</del> -21,734.12 L
** JF1V **	044	12,447 93	85,173 00	04OCT02 -72,725.07 L	09OCT02	1.594500	-72,725 07 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	3,300.000	7,806 79	56,838.84	-45,609 95 L		-3,422.10	-49,032 05 L
** JF1V **	055 2,600.000	9,949 94 6,250 75	67,106.00 44,782 12	07OCT02 -57,156 06 L -35,906 56 L	10OCT02	1.591800 -2,624 81	-57,156.06 L -38,531.37 L
** JF1V **	068 4,200.000	15,331 68 9,623 80	108,402.00 72,340 34	08OCT02 -93,070.32 L -58,420.89 L	11OCT02	1.593100 -4,295.65	-93,070 32 L -62,716 54 L
** JF1V **	079 3,200 000	10,821.76 6,793.53	82,592 00 55,116 45	09OCT02 -71,770.24 L -45,054 92 L	15OCT02	1.592950 -3,268 00	-71,770.24 L -48,322.92 L
** JF1V **	232 3,200 000	18,475 20 11,838 52	75,301 10 50,027 52	28OCT02 -54,098 55 L -34,665.22 L	31OCT02	1.560600 -1,850 53	-54,098 55 L -36,515 75 L
** JF1V **				-2,727.35 S -1,747 63 S		74 38	-2,727 35 S -1,673 25 S
** JF1V **	273 1,600 000	8,978.72 5,772.24	18,668.20 11,695 54	04NOV02 -9,689 48 S -6,229 18 S	07NOV02	1.555500 305 88	-9,689 48 S -5,923.30 S
** JF1V **	274 800.000	4,520.00 2,905.82	9,601.36 6,004 11	04NOV02 -5,081.36 S -3,266.70 S	07NOV02	1.555500 168.41	-5,081.36 S -3,098 29 S
** JF1V **	291 2,400 000	13,807.68 8,860 73	28,248 28 17,625.53	06NOV02 -14,440.60 S -9,266 90 S	12NOV02	1.558300 502.10	-14,440.60 S -8,764.80 S
** JF1V **	300 500.000	2,850.00 1,835 04	6,043.00 3,781.25	07NOV02 -3,193 00 S -2,055 89 S	13NOV02	1.553100 109.68	-3,193.00 S -1,946.21 S
097751200	TOTAL	320,727.95 204,582 25	1,136,092.10 757,929 42	-812,636.80 L -516,012.76 L		-35,661.16	-812,636 80 L -551,673 92 L
		48,631 60 31,212 35	137,861.94 89,133 95	-35,131 79 S -22,566.30 S		1,160.45	-35,131 79 S -21,405.85 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
124765108	CAE INC		COM		09AUG02	16AUG02	1 572150	
** JF1L **	100 143,580.000	1,008,175.69 641,271.95		1,660,302 52 1,045,116 56	-652,126 83 S -414,799.37 S		10,954 76	-652,126 83 S -403,844 61 S
** JF1L **	110 105,860.000	693,213.62 442,707.55		1,290,741 66 824,454.18	13AUG02 -597,528 04 S -381,599.79 S	16AUG02	1 565850 -146.84	-597,528 04 S -381,746 63 S
124765108	TOTAL	1,701,389 31 1,083,979 50		2,951,044.18 1,869,570.74	-1,249,654 87 S -796,399.16 S		10,807 92	-1,249,654 87 S -785,591 24 S
130910508	CALL NET ENTERPRISES INC		CL B NON VTG NEW		23APR02	23APR02	0 635678	
** JF2A **	518 998	2.53 3 98		25 45 16 05	-22 92 S -36 06 S		23 99	-22.92 S -12 07 S
** JF2A **	CXL - 518 998	-2.53 -3 98		-25 45 -16.05	23APR02 22 92 S 36.06 S	23APR02	0 635678 -23 99	22 92 S 12 07 S
** JF2A **	531 998	6 27 3.98		25.45 16.05	23APR02 -19 18 S -12 17 S	23APR02	1 575376 10	-19 18 S -12 07 S
** JF2A **	CXL - 531 998	-6.27 -3 98		-25.45 -16 05	23APR02 19 18 S 12.17 S	23APR02	1.575376 -1.10	19 18 S 12 07 S
130910508	TOTAL	00 00		00 .00	.00 S 00 S		.00	00 S 00 S
136375961	CANADIAN NATL RY CO		COM		23APR02	26APR02	1 574900	
** JF2N **	595 1,700.000	125,786 74 79,869 67		135,384.73 85,165.09	-9,597 99 S -6,094.35 S		798.93	-9,597.99 S -5,295 42 S
** JF2N **	601 1,200.000	88,492 80 56,436 73		95,828.76 60,207.18	24APR02 -7,335 96 S -4,678 55 S	29APR02	1.568000 908.10	-7,335 96 S -3,770.45 S
** JF1N **	782 8,135.000	585,671 38 375,864.06		555,232.84 358,623 43	15AUG02 30,438.54 S 19,534 43 S	20AUG02	1 558200 -2,293.80	30,438 54 S 17,240 63 S
** JF1N **	783 16,030 000	1,152,400 41 738,883 99		1,191,255.10 761,320.35	16AUG02 -38,854.69 S -24,912 44 S	21AUG02	1 559650 2,476.08	-38,854.69 S 24,436.36 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
136375961	TOTAL	1,952,351.33 1,251,054 45		1,977,701 43 1,265,316.05	-25,350.10 S -16,150 91 S		1,689.31	-25,350 10 S -14,261 60 S
453038960	IMPERIAL OIL LTD		COM NEW		06MAR02	11MAR02	1 583200	
** JF1N **	080 2,433 000	111,479 03 70,413 74		99,296.37 64,466.36	12,182 66 S 7,694.96 S		-1,747.58	12,182 66 S 5,947 38 S
** JF1N **	087 18,157.000	839,866 61 530,754 94		765,266 98 493,038.32	07MAR02 74,599 63 S 47,143 35 S	12MAR02	1 582400 -9,426.73	74,599 63 S 37,716 62 S
453038960	TOTAL	951,345 64 601,168.68		864,563.35 557,504.68	86,782 29 S 54,838 31 S		-11,174 31	86,782.29 S 43,664.00 S
559222955	MAGNA INTL INC		CL A SUB VTG		04JAN02	09JAN02	1 597150	
** JF1V **	007 400.000	41,596.00 26,043.89		26,369 40 16,963.27	15,226.60 L 9,533 61 L		-452 99	15,226 60 L 9,080.62 L
** JF1V **	786 500 000	58,097 70 36,459 18		32,961.75 21,204 08	13MAR02 25,135 95 L 15,774 05 L	18MAR02	1 593500 -518.95	25,135 95 L 15,255 10 L
** JF1V **	793 100.000	11,544.00 7,245.79		6,592 35 4,240.82	14MAR02 4,951 65 L 3,107 99 L	19MAR02	1 593200 -103 02	4,951.65 L 3,004 97 L
** JF1V **	801 200.000	23,075 04 14,483.45		13,191.80 8,525 69	14MAR02 9,883 24 L 6,203 39 L	19MAR02	1 593200 -245.63	9,883.24 L 5,957 76 L
** JF1V **	826 300 000	34,372 62 21,675.26		19,787 70 12,788.53	15MAR02 14,584 92 L 9,197 20 L	20MAR02	1 585800 -310 47	14,584 92 L 8,886 73 L
** JF1V **	836 200.000	23,054 98 14,520.08		13,191.80 8,525.69	18MAR02 9,863 18 L 6,211 85 L	21MAR02	1 587800 -217 46	9,863.18 L 5,994 39 L
** JF1V **	022 500 000	57,535 80 36,320 81		32,979 50 21,314.22	19MAR02 24,556 30 L 15,501 74 L	22MAR02	1 584100 -495 15	24,556 30 L 15,006 59 L
** JF1V **	222 100.000	11,643.42 7,323.37		6,595.90 4,262 85	05APR02 5,047 52 L 3,174 74 L	10APR02	1 589900 -114.22	5,047 52 L 3,060 52 L
** JF1V **					08APR02	11APR02	1 593900	

STATE STREET



Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECTY GN/LN. Includes multiple rows of transaction data for JF1V.

STATE STREET

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECTY GN/LN. Includes multiple rows of transaction data for JF1V.

STATE STREET





ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LN GN/LN	STL DT BASE CURR GN/LN	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
** JF2J **	659 316,813.27 6,065.000 218,960.03	377,171.37 250,894.30	12NOV02 -60,358.10 L -41,715.46 L	15NOV02	1 446900 9,781.19	-60,358.10 L -31,934.27 L
** JF2J **	663 176,589.19 3,439.000 121,204.70	199,728.15 133,024.57	13NOV02 -23,138.96 L -15,881.78 L	18NOV02	1 456950 4,061.91	-23,138.96 L -11,819.87 L
711072900 TOTAL	1,014,475.57 691,218.53	1,378,012.43 917,269.95	-363,536.86 L -246,188.36 L		20,136.94	-363,536.86 L -226,051.82 L
	169,315.83 116,300.33	301,121.52 192,011.17	-131,805.69 S -90,535.21 S		14,824.37	-131,805.69 S -75,710.84 S
711076901 HOLCIM						
** JF2J **	185 276,246.79 912.000 190,219.86	346,524.80 221,846.86	-70,278.01 L -48,392.50 L	17JUL02	1 452250 16,765.50	-70,278.01 L -31,627.00 L
712387901 NESTLE SA						
** JF1M **	354 1,184,579.13 3,100.000 735,535.01	1,186,961.65 652,858.28	-2,382.52 S -1,479.37 S	08MAY02	1 610500 84,156.10	-2,382.52 S 82,676.73 S
** JF1M **	405 251,194.77 670.000 158,752.94	256,536.87 141,101.63	-5,342.10 S -3,376.16 S	24MAY02	1 582300 21,027.47	-5,342.10 S 17,651.31 S
** JF1M **	534 637,846.35 1,900.000 427,654.27	685,847.97 401,332.31	-48,001.62 S -32,183.45 S	28JUN02	1 491500 58,505.41	-48,001.62 S 26,321.96 S
** JF1M **	710 130,462.79 400.000 87,178.61	139,896.87 83,825.80	-9,434.08 S -6,304.10 S	07AUG02	1 496500 9,656.91	-9,434.08 S 3,352.81 S
** JF1M **	750 241,076.78 750.000 161,136.81	262,306.63 157,173.37	-21,229.85 S -14,190.13 S	12AUG02	1 496100 18,153.57	-21,229.85 S 3,963.44 S
** JF1M **	768 672,915.49 2,000.000 451,409.06	692,168.10 421,299.48	-19,252.61 S -12,915.15 S	15AUG02	1 490700 43,024.73	-19,252.61 S 30,109.58 S
** JF1M **	800 277,704.50 850.000 182,935.02	314,008.15 187,266.31	-36,303.65 S -23,914.66 S	22AUG02	1 518050 19,753.37	-36,303.65 S -4,331.29 S
** JF1M **	066 352,729.45	423,631.49	-70,902.04 S	24SEP02	1 491800 70,902.04 S	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LN GN/LN	STL DT BASE CURR GN/LN	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
	1,150.000 236,445.54	253,765.70	-47,527.84 S		30,207.68	-17,320.16 S
** JF1M **	120 277,351.32 900.000 186,881.83	330,674.63 198,890.07	09OCT02 -53,323.31 S -35,929.73 S	14OCT02	1 484100 23,921.49	-53,323.31 S -12,008.24 S
** JF2M **	197 124,130.31 400.000 84,033.65	153,282.03 85,719.46	22NOV02 -29,151.72 L -19,735.12 L	27NOV02	1 477150 18,049.31	-29,151.72 L -1,685.81 L
** JF2M **	224 208,066.71 680.000 140,244.48	261,429.51 145,583.71	25NOV02 -53,362.80 L -35,968.46 L	28NOV02	1 483600 30,629.23	-53,362.80 L -5,339.23 L
** JF2M **	257 303,592.00 1,030.000 205,664.74	334,072.18 207,122.08	03DEC02 -30,480.18 L -20,648.43 L	06DEC02	1 476150 19,191.09	-30,480.18 L -1,457.34 L
712387901 TOTAL	635,789.02 429,942.87	748,783.72 438,425.25	-112,994.70 L -76,352.01 L		67,869.63	-112,994.70 L -8,482.38 L
	4,025,860.58 2,627,929.09	4,292,032.36 2,497,512.95	-266,171.78 S -177,820.59 S		308,236.73	-266,171.78 S 130,416.14 S
712611904 UBS AG						
** JF2M **	073 281,410.97 3,800.000 165,980.11	326,502.26 191,851.75	06FEB02 -45,091.29 L -26,595.47 L	11FEB02	1 695450 723.83	-45,091.29 L -25,871.64 L
** JF1M **	027 773,042.55 10,000.000 456,153.04	796,492.64 457,716.32	25FEB02 -23,450.09 L -13,837.31 L	28FEB02	1 694700 12,274.03	-23,450.09 L -1,563.28 L
** JF2M **	417 206,946.96 2,500.000 124,277.54	225,477.23 140,110.24	02APR02 -18,530.27 L -11,127.96 L	05APR02	1 665200 -4,704.74	-18,530.27 L -15,832.70 L
** JF1M **	237 1,419,293.19 17,450.000 859,812.92	1,391,329.46 816,323.35	19APR02 4,117.64 L 2,494.48 L	24APR02	1 650700 28,513.18	4,117.64 L 31,007.66 L
** JF1M **			23,846.09 S 14,446.05 S		-1,964.14	23,846.09 S 12,481.91 S
** JF2M **	617 344,910.12 4,400.000 211,659.73	383,917.96 236,788.90	26APR02 -28,035.99 L -17,204.74 L	02MAY02	1 629550 -1,938.78	-28,035.99 L -19,143.52 L
** JF2M **			-10,971.85 S -6,733.06 S		70,902.04 S	-10,971.85 S -6,733.06 S

STATE STREET



ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	MAT RATE	LOCAL COST	STL DT	STL DT	SELL RATE	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE COST	BASE	BASE	CURR GN/LS	NET SECY GN/LS
	000	61,475.16			55,468.36	.00 L		6,006.80	6,006.80 L
** JF1N **	ADJC- 759 000	100,000.00 66,900.82			100,000.00 67,255.76	14AUG02 00 S	14AUG02	1.494750	00 S -354.94 S
** JF1V **	ADJC- 799 000	23,070.00 15,434.02			23,070.00 14,195.12	14AUG02 00 L	14AUG02	1.494750	.00 L 656.82 L
** JF1V **						00 S		582.08	00 S 582.08 S
** JF2J **	524 40,726 000	875,946.92 588,397.21			2,409,283.66 1,442,512.72	04OCT02 -1,533,336.74 L	09OCT02	1.488700	-1,533,336.74 L -854,115.51 L
** JF2J **	530 5,219 000	104,230.09 69,957.78			294,772.92 188,715.06	07OCT02 -190,542.83 L	10OCT02	1.489900	-190,542.83 L -118,757.28 L
** JF1N **	315 16,000.000	527,730.17 358,317.61			481,119.62 327,894.52	04DEC02 46,610.55 S	09DEC02	1.472800	46,610.55 S 30,423.09 S
** JF2J **	829 9,561.000	286,432.87 205,291.43			311,326.18 211,822.55	27DEC02 -24,893.31 L	03JAN03	1.395250	-24,893.31 L -6,531.12 L
717158901	TOTAL	5,419,531.21 3,386,233.38			7,162,259.07 4,365,839.05	-1,742,727.86 L			-1,742,727.86 L -980,187.75 L
718472905	SMATCH GROUP	3,907,749.51 2,450,169.96			4,560,276.23 2,789,244.05	-652,526.72 S			-652,526.72 S -339,730.91 S
** JF2J **	580 600 000	73,136.11 48,396.05			96,794.78 58,433.31	17OCT02 -23,658.67 L	22OCT02	1.511200	-23,658.67 L -10,037.26 L
** JF2J **	583 1,579 000	192,600.83 127,225.83			261,473.67 157,355.21	18OCT02 -68,872.84 L	23OCT02	1.513850	-68,872.84 L -30,129.38 L
** JF2J **	586 755 000	92,013.48 60,903.81			125,357.24 75,416.46	21OCT02 -33,343.76 L	24OCT02	1.510800	-33,343.76 L -14,512.65 L
** JF2J **	591	114,457.53			156,606.88	22OCT02 -42,149.35 L	25OCT02	1.51502450	

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	MAT RATE	LOCAL COST	STL DT	STL DT	SELL RATE	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE COST	BASE	BASE	CURR GN/LS	NET SECY GN/LS
** JF2J **	945 000	76,180.59			94,066.47	-28,053.75 L		10,167.87	-17,885.88 L
** JF2J **	597 990.000	118,485.13 78,963.77			163,918.82 98,384.74	23OCT02 -45,433.69 L	28OCT02	1.500500	-45,433.69 L -19,420.97 L
** JF2J **	602 579 000	70,984.25 47,129.60			95,867.67 57,540.17	24OCT02 -24,883.42 L	29OCT02	1.506150	-24,883.42 L -10,410.57 L
** JF2J **	776 894.000	107,540.19 74,592.63			148,023.66 88,844.40	13DEC02 -40,483.47 L	18DEC02	1.441700	-40,483.47 L -14,251.77 L
** JF2J **	781 2,688.000	323,156.13 223,784.59			442,009.51 264,447.38	16DEC02 -118,853.38 L	19DEC02	1.444050	-118,853.38 L -40,662.79 L
** JF2J **	789 1,210.000	146,474.26 102,268.64			207,304.57 123,065.93	17DEC02 -60,830.31 L	20DEC02	1.432250	-60,830.31 L -20,797.29 L
** JF2J **	796 688.000	81,733.05 57,193.98			117,249.68 70,269.98	18DEC02 -35,516.63 L	23DEC02	1.429050	-35,516.63 L -13,076.00 L
** JF2J **	808 626 000	73,783.93 51,780.01			107,209.38 64,570.04	20DEC02 -33,425.45 L	30DEC02	1.424950	-33,425.45 L -12,790.03 L
** JF2J **	808 CXL -626.000	-73,783.93 -51,780.01			-107,209.38 -64,570.04	20DEC02 33,425.45 L	30DEC02	1.424950	33,425.45 L 12,790.03 L
** JF2J **	811 626 000	73,783.93 51,780.01			107,209.38 64,570.04	20DEC02 -33,425.45 L	27DEC02	1.424950	-33,425.45 L -12,790.03 L
** JF2J **	843 158.000	18,512.87 13,301.86			27,276.51 16,478.29	30DEC02 -8,763.64 L	06JAN03	1.391750	-8,763.64 L -3,176.43 L
718472905	TOTAL	1,412,877.76 961,721.36			1,949,092.37 1,168,872.38	-536,214.61 L			-536,214.61 L -207,151.02 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
718981905 ** JF2N **	SWISS REINSURANCE 703 231,630.54 1,500.000 139,209.41	CHFO 1 285,963.24 165,899.04	16JAN02 -54,332.70 L -32,653.82 L	21JAN02	1 663900 5,964.19	-54,332.70 L -26,689.63 L
731034906 ** JF1V **	SWISSCOM AG 605 17,133.12 1,992 000 10,041.09	PUT WTS 07MAR02 .00 .00	01MAR02 17,133.12 S 10,041.09 S	06MAR02	1 706300 00	17,133.12 S 10,041.09 S
			07MAR02 2,655.14 S 1,587.91 S	12MAR02	1 672100 00	2,655.14 S 1,587.91 S
731034906	TOTAL 19,788.26 11,629.00	.00 00	19,788.26 S 11,629.00 S		00	19,788.26 S 11,629.00 S
99NRDH908 ** JF1M **	ZURICH FINANCIAL SERVICES ADJC- 212 00 1 000 00	NEW SHS .00 .00	25OCT02 00 00	30OCT02	1.000000 00	.00 .00
CHF TOTAL	15,582,587.50 9,817,155.96	19,080,057.12 11,541,820.44	-3,420,518.54 L -2,281,992.95 L		591,974.22	-3,420,518.54 L -1,690,018.73 L
	11,586,957.56 7,373,422.91	12,954,947.74 7,746,870.10	-1,280,509.09 S -814,367.51 S		448,236.27	-1,280,509.09 S -366,131.24 S
** DANISH KRONE **						
707752903 ** JF1M **	NOVO MORDISK AS 530 659,050.70 2,100 000 79,265.22	DKK2 SER B 659,061.14 77,395.01	04JAN02 -10.44 L -1.26 L	09JAN02	8 314500 1,871.47	-10.44 L 1,870.21 L
** JF2N **	700 1,055,444.88 3,500.000 126,537.73	1,230,573.67 146,781.06	15JAN02 -175,128.79 S -20,996.26 S	18JAN02	8 340950 752.93	-175,128.79 S -20,243.33 S
** JF1M **	650 1,351,598.96 4,400 000 160,680.83	1,380,890.02 162,160.97	16JAN02 -29,291.06 L -3,482.18 L	21JAN02	8 411700 2,002.04	-29,291.06 L -1,480.14 L
** JF1M **	756 786,573.94 2,508 000 91,917.93	787,107.31 92,431.75	07FEB02 -533.37 L -62.33 L	12FEB02	8,557,350 451,749	-533.37 L -513.82 L
** JF1M **	770 169,219.89	168,217.51	11FEB02 1,002.38 L	22FEB02	8,468,851	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1M **	536 000 19,981.92	19,754.15	118.36 L		109.41	227.77 L
** JF1M **	248 989,645.53 3,950 000 118,499.84	1,111,453.67 140,051.92	23APR02 -121,808.14 L -14,585.27 L	29APR02	8.351450 -6,966.81	-121,808.14 L -21,552.08 L
** JF1M **	312 1,456,032.49 6,050 000 176,317.81	1,700,987.83 216,507.84	30APR02 -244,955.34 L -29,662.80 L	03MAY02	8 258000 -10,527.23	-244,955.34 L -40,190.03 L
** JF1M **	317 439,180.68 1,756.000 53,563.19	573,794.47 71,630.36	01MAY02 -24,798.77 L -3,024.50 L	06MAY02	8.199300 -1,249.13	-24,798.77 L -4,273.63 L
** JF1M **			-109,815.02 S -13,793.22 S		-400.32	-109,815.02 S -13,793.54 S
707752903	TOTAL 5,851,302.19 700,226.74	6,381,511.95 779,932.00	-420,394.74 L -50,699.98 L		-15,211.74	-420,394.74 L -65,911.72 L
	1,494,625.56 180,100.92	1,804,368.14 218,411.42	-284,943.81 S -34,389.48 S		352.61	-284,943.81 S -34,036.87 S
DKK TOTAL	5,851,302.19 700,226.74	6,381,511.95 779,932.00	-420,394.74 L -50,699.98 L		-15,211.74	-420,394.74 L -65,911.72 L
	1,494,625.56 180,100.92	1,804,368.14 218,411.42	-284,943.81 S -34,389.48 S		352.61	-284,943.81 S -34,036.87 S
** EURO CURRENCY **						
726613904 ** JF2J **	FORTIS 668 00 45,295.000 00	UNIT(FORTIS SA/NV NPV/O 42) 833,946.60 815,807.93	22OCT02 -833,946.60 L -815,807.93 L	25OCT02	1 022234 .00	-833,946.60 L -815,807.93 L
BELGIUM TOTAL	00 00	00 00	00 00		00	00 00
	.00 00	833,946.60 815,807.93	-833,946.60 L -815,807.93 L		00	-833,946.60 L -815,807.93 L

STATE STREET

ROBERT HOOD JOHNSON FOUNDATION - COMPOSITE - SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2002 TO DECEMBER 31, 2002

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes rows for SCHERING AG and SAP AG.

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes rows for METRO AG and E ON AG.



ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	817	7,528.71		13,632.30	-6,103.59 L			-6,103.59 L
	300 000	7,428.20		11,402.73	-6,022.10 L		2,047.57	-3,974.53 L
** JF1V **	865	5,180.82		9,088.20	15AUG02	20AUG02	1 018641	-3,907.38 L
	200.000	5,086.01		7,601.82	-3,907.38 L		1,320.07	-2,515.81 L
** JF1V **	307	13,844.32		27,264.60	08NOV02	13NOV02	0 986193	-13,420.28 L
	600.000	14,038.14		22,805.47	-13,420.28 L		4,840.84	-8,767.33 L
** JF1V **	326	13,542.34		27,264.60	11NOV02	14NOV02	0 988680	-13,722.26 L
	600.000	13,697.39		22,805.47	-13,722.26 L		4,771.29	-9,108.08 L
** JF1V **	356	11,147.66		22,720.50	12NOV02	15NOV02	0 989560	-11,572.84 L
	500 000	11,265.27		19,004.56	-11,572.84 L		3,955.65	-7,739.29 L
** JF1V **	428	11,231.64		22,720.50	14NOV02	19NOV02	0 996562	-11,488.86 L
	500 000	11,270.39		19,004.56	-11,488.86 L		3,794.32	-7,734.17 L
** JF1V **	463	9,044.08		18,176.40	15NOV02	20NOV02	0 991818	-9,132.32 L
	400 000	9,118.69		15,203.65	-9,132.32 L		3,122.70	-6,084.96 L
** JF1V **	491	6,878.69		13,369.15	18NOV02	21NOV02	0 991522	-6,490.46 L
	300.000	6,937.51		11,063.65	-6,490.46 L		2,419.82	-4,126.14 L
** JF1V **	552	6,732.01		13,369.16	20NOV02	25NOV02	0.997556	-6,637.15 L
	300.000	6,748.50		11,063.65	-6,637.15 L		2,338.26	-4,315.15 L
** JF1V **	596	6,907.46		13,369.15	22NOV02	27NOV02	1.003261	-6,461.69 L
	300.000	6,885.01		11,063.64	-6,461.69 L		2,262.06	-4,178.63 L
** JF1V **	614	11,999.50		22,281.92	25NOV02	28NOV02	1 006289	-10,282.42 L
	500 000	11,924.51		18,439.41	-10,282.42 L		3,703.26	-6,514.90 L
** JF1V **	622	4,812.74		8,912.77	26NOV02	29NOV02	1.008624	-4,100.03 L
	200 000	4,771.59		7,375.76	-4,100.03 L		1,460.80	-2,604.17 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
504141904	TOTAL	293,377.44		426,486.47	-133,109.03 L			-133,109.03 L
		275,261.46		357,142.36	-130,670.21 L		48,789.31	-81,880.90 L
507670909	HENKEL KGAA		NON VTYG PRF NPV		08NOV02	12NOV02	0 986193	
** JF2N **	092	86,841.29		102,979.55	-16,138.26 S			-16,138.26 S
	1,400 000	88,057.09		97,557.68	-16,364.20 S		6,863.61	-9,500.59 S
508657905	BASF AG		NPV		01NOV02	06NOV02	1.002557	
** JF2N **	037	123,750.68		167,101.16	-43,350.48 S			-43,350.48 S
	3,400.000	123,435.06		156,699.16	-43,239.92 S		9,975.82	-33,264.10 S
523148906	ALLIANZ AG		NPV(REGD)(VINKULIERT)		23MAY02	28MAY02	1.082896	
** JF1N **	384	440,199.08		724,415.28	-284,216.20 L			-284,216.20 L
	1,813.000	406,501.71		671,812.43	-262,459.37 L		-2,851.35	-265,310.72 L
** JF1N **	586	1,163,982.99		1,935,474.27	10JUL02	15JUL02	1 011378	-562,817.28 L
	6,028.000	1,150,888.18		1,775,023.32	-562,817.28 L		74,964.92	-481,520.68 L
** JF1N **					-208,674.00 S			-208,674.00 S
					-206,326.43 S		63,711.97	-142,614.46 S
** JF2J **	203	320,934.94		530,328.88	19JUL02	24JUL02	0.984543	-209,393.94 L
	1,901.000	325,973.51		468,280.33	-209,393.94 L		70,374.54	-142,306.82 L
** JF2J **	323	75,118.06		165,431.36	07AUG02	12AUG02	1 026641	-90,313.30 L
	593.000	73,168.77		146,075.87	-90,313.30 L		15,062.60	-72,907.10 L
** JF2J **	325	113,879.82		246,054.74	08AUG02	13AUG02	1 035894	-132,174.92 L
	882 000	109,933.85		217,266.31	-132,174.92 L		20,262.56	-107,332.46 L
** JF2J **	427	235,253.97		620,694.50	16SEP02	19SEP02	1 028489	-385,440.53 L
	2,390 000	228,737.47		558,249.41	-385,440.53 L		45,251.95	-329,511.94 L
** JF2J **	430	53,712.23		104,434.80	16SEP02	19SEP02	1.028489	-50,722.57 L
	553.000	52,224.41		103,228.57	-50,722.57 L		-1,686.60	-51,004.16 L
** JF2J **	440	93,504.35		176,387.16	17SEP02	20SEP02	1.032578	-82,882.81 L
	934 000	90,554.27		174,349.88	-82,882.81 L		-3,527.77	-83,795.61 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
** JF2J **	454	41,854.79	87,438.17	18SEP02	23SEP02	1 021398	-45,583.38 L
	463.000	40,977.94	86,428.26	-45,583.38 L		-821.90	-45,450.32 L
** JF1L **	172	680,605.78	1,887,334.00	23SEP02	26SEP02	1.017864	-1,206,728.22 L
	7,070.000	668,660.82	2,032,586.88	-1,206,728.22 L		-178,376.49	-1,363,926.06 L
523148906	TOTAL	3,219,046.01	6,477,993.16	-3,050,273.15 L			-3,050,273.15 L
		3,147,620.93	6,233,301.26	-2,981,718.33 L		38,652.46	-2,943,065.87 L
		1,163,982.99	1,935,474.27	-208,674.00 S			-208,674.00 S
		1,150,888.18	1,775,023.32	-206,326.43 S		63,711.97	-142,614.46 S
528748908	LUFTHANSA AG			ORD NPV (REGD)(VINK)	02APR02	05APR02	1 138369
** JF2J **	332	425,044.88	434,734.53	-9,689.65 L			-9,689.65 L
	25,717.000	373,380.58	388,577.86	-8,511.87 L		-6,685.41	-15,197.28 L
** JF2J **	339	257,053.34	263,734.84	-6,681.50 L			-6,681.50 L
	15,435.000	226,322.58	235,515.17	-5,882.73 L		-3,309.86	-9,192.59 L
** JF2J **	552	286,184.66	306,158.78	-19,974.12 L			-19,974.12 L
	17,941.000	258,696.59	273,156.38	-18,055.60 L		3,595.81	-14,459.79 L
** JF2J **	553	119,958.05	127,566.88	-7,608.83 L			-7,608.83 L
	7,489.000	108,436.07	113,974.61	-6,878.00 L		1,339.46	-5,538.54 L
** JF2J **	569	118,597.17	128,292.01	-9,694.84 L			-9,694.84 L
	7,490.000	107,781.12	113,661.97	-8,810.67 L		2,929.82	-5,880.85 L
** JF2J **	576	62,791.57	70,125.95	-7,334.38 L			-7,334.38 L
	4,083.000	57,250.21	61,978.90	-6,687.12 L		1,958.43	-4,728.69 L
** JF2J **	748	96,408.54	111,478.32	-15,069.78 L			-15,069.78 L
	6,439.000	90,850.57	98,341.20	-14,201.00 L		6,710.37	-7,490.63 L
** JF2J **	749	216,214.13	258,577.75	-42,363.62 L			-42,363.62 L
	14,633.000	203,749.36	225,587.72	-39,921.35 L		18,082.99	-21,838.36 L
** JF2J **	760	125,840.91	159,303.87	-33,462.96 L			-33,462.96 L
	8,540.000	118,158.37	138,041.60	-31,420.06 L		11,536.83	-21,883.23 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
** JF2J **	771	150,621.58	195,414.12	-44,792.54 L			-44,792.54 L
	10,243.000	142,465.43	170,331.67	-42,367.03 L		14,500.79	-27,866.24 L
** JF2J **	791	128,161.77	166,120.72	-37,958.95 L			-37,958.95 L
	8,797.000	121,074.44	145,521.81	-35,859.82 L		11,412.45	-24,447.37 L
** JF2J **	807	42,446.88	55,272.86	-12,825.98 L			-12,825.98 L
	2,927.000	40,095.33	48,419.05	-12,115.42 L		3,791.70	-8,323.72 L
528748908	TOTAL	2,029,323.48	2,276,780.63	-247,457.15 L			-247,457.15 L
		1,848,260.65	2,013,107.94	-230,710.67 L		65,863.38	-164,847.29 L
529412900	MUENCHENER RUCKVERS AG			NPV(REGD)	27MAR02	03APR02	1.145541
** JF1N **	151	428,042.71	491,063.12	-63,020.41 S			-63,020.41 S
	1,500.000	373,659.88	440,554.20	-55,013.66 S		-11,880.66	-66,894.32 S
** JF1N **	158	18,418.35	20,945.84	-2,527.49 S			-2,527.49 S
	64.000	16,034.10	18,873.26	-2,200.31 S		-638.85	-2,839.16 S
** JF1N **	158	-18,418.35	-20,945.84	2,527.49 S			2,527.49 S
	-64.000	-16,034.10	-18,873.26	2,200.31 S		638.85	2,839.16 S
** JF1N **	178	18,418.35	20,945.84	-2,527.49 S			-2,527.49 S
	64.000	16,034.10	18,873.26	-2,200.31 S		-638.85	-2,839.16 S
** JF1N **	272	411,276.56	500,414.29	-89,137.73 L			-89,137.73 L
	1,496.000	369,264.59	449,843.21	-80,032.29 L		-546.33	-80,578.62 L
** JF1N **	390	362,643.12	445,501.26	-60,324.59 L			-60,324.59 L
	1,400.000	334,411.44	396,964.37	-55,628.33 L		6,205.69	-49,422.64 L
** JF1N **				-22,533.55 S			-22,533.55 S
				-20,779.32 S		7,649.03	-13,130.29 S
** JF1N **	443	769,660.93	865,795.97	-96,135.04 S			-96,135.04 S
	2,956.000	714,668.61	768,701.03	-89,266.19 S		35,233.77	-54,032.42 S
** JF2J **	598	38,404.65	36,707.46	1,697.19 L			1,697.19 L
	298.000	37,530.93	36,180.71	1,658.58 L			1,658.58 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	LOCAL COST	BASE COST	GN/LS	GN/LS	GN/LS	NET BAS SECY GN/LS
** JF2J **	599	143,338.64	137,098.67	230CT02	280CT02	1.023280			6,239.97 L
	1,113,000	140,077.63	135,131.29	6,239.97 L					4,946.34 L
** JF2J **	633	76,957.19	76,248.05	01NOV02	06NOV02	1.002557			709.14 L
	619,000	76,760.91	75,153.88	709.14 L		899.70			1,607.03 L
** JF2J **	645	412,191.14	388,345.87	04NOV02	07NOV02	1.004621			23,845.27 L
	3,173,000	410,295.17	382,905.07	23,845.27 L		3,654.51			27,390.10 L
** JF2J **	646	108,345.30	99,964.04	04NOV02	07NOV02	1.004621			8,381.26 L
	830,000	107,846.94	98,649.53	8,381.26 L		854.70			9,197.41 L
529412900	TOTAL	1,553,156.60	1,684,279.64	-108,589.49 L					-108,589.49 L
		1,476,187.61	1,574,828.06	-95,118.40 L		9,608.24			-85,510.16 L
		1,578,765.11	1,823,306.19	-184,216.49 S		30,363.29			-184,216.49 S
		1,438,774.03	1,625,092.86	-167,259.48 S					-136,896.19 S
549710903	VOLKSWAGEN AG			ORD NPV	02MAY02	07MAY02	1.106991		
** JF2J **	506	239,677.24	228,342.40	11,334.84 L					11,334.84 L
	4,421,000	216,512.37	198,988.95	10,239.32 L		7,284.10			17,523.42 L
** JF2J **	551	455,828.09	749,627.55	09OCT02	14OCT02	1.013377			-293,799.46 L
	14,212,000	449,810.97	651,647.94	-293,799.46 L		88,084.22			-201,836.97 L
549710903	TOTAL	695,505.33	977,969.95	-282,464.62 L					-282,464.62 L
		666,323.34	850,636.89	-279,681.87 L		95,368.32			-184,313.55 L
563692904	THYSSENKRUPP AG			NPV	01OCT02	04OCT02	1.014199		
** JF2N **	609	69,740.57	117,974.30	-48,233.73 S					-48,233.73 S
	6,700,000	68,764.19	109,463.20	-47,558.45 S		6,859.44			-40,699.01 S
** JF2N **	626	38,699.93	67,165.30	02OCT02	07OCT02	1.016002			-28,465.37 S
	3,800,000	38,090.41	62,366.34	-28,465.37 S		3,741.11			-24,275.93 S
** JF2N **	638	20,233.45	35,350.16	03OCT02	08OCT02	1.012915			-15,116.71 S
	2,000,000	19,975.47	32,824.39	-15,116.71 S		2,075.05			-12,848.92 S
** JF1V **	194	6,723.51	9,670.18	23OCT02	28OCT02	1.023280			-2,946.67 S
	600,000	6,570.55	8,442.07	-2,946.67 S		1,008.11			-2,946.67 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	LOCAL COST	BASE COST	GN/LS	GN/LS	GN/LS	NET BAS SECY GN/LS
** JF1V **	206	11,380.00	16,422.34	24OCT02	29OCT02	1.026220			-5,042.34 S
	1,000,000	11,089.24	14,322.71	-5,042.34 S		1,680.04			-3,233.47 S
** JF1V **	223	10,154.06	15,082.37	25OCT02	30OCT02	1.023699			-4,928.31 S
	900,000	9,918.99	13,166.91	-4,928.31 S		1,566.30			-3,247.92 S
** JF1V **	239	13,472.52	19,823.21	28OCT02	31OCT02	1.015692			-6,350.69 S
	1,200,000	13,264.38	17,334.97	-6,350.69 S		2,181.98			-4,070.59 S
** JF1V **	260	5,305.47	8,271.53	31OCT02	05NOV02	1.011839			-2,966.06 S
	500,000	5,243.39	7,215.28	-2,966.06 S		959.47			-1,971.89 S
** JF1V **	293	6,622.13	9,957.09	07NOV02	12NOV02	0.990835			-3,334.96 S
	600,000	6,683.38	8,712.35	-3,334.96 S		1,336.84			-2,028.97 S
** JF1V **	328	5,239.50	8,396.40	11NOV02	14NOV02	0.988680			-3,156.90 S
	500,000	5,299.49	7,306.65	-3,156.90 S		1,185.89			-2,007.16 S
** JF1V **	438	5,008.06	8,511.52	14NOV02	19NOV02	0.996562			-3,503.46 S
	500,000	5,025.34	7,391.41	-3,503.46 S		1,149.48			-2,366.07 S
** JF1V **	464	5,043.84	8,579.93	15NOV02	20NOV02	0.991818			-3,536.09 S
	500,000	5,085.45	7,430.63	-3,536.09 S		1,220.08			-2,345.18 S
** JF1V **	500	5,038.80	8,661.54	18NOV02	21NOV02	0.991522			-3,622.74 S
	500,000	5,081.88	7,487.90	-3,622.74 S		1,247.70			-2,406.02 S
** JF1V **	523	4,991.20	8,661.53	19NOV02	22NOV02	0.989266			-3,670.33 S
	500,000	5,045.36	7,487.90	-3,670.33 S		1,267.61			-2,442.54 S
** JF1V **	553	5,954.05	10,364.35	20NOV02	25NOV02	0.997556			-4,410.30 S
	600,000	5,968.64	8,972.23	-4,410.30 S		1,417.51			-3,003.59 S
** JF1V **	572	12,431.81	21,117.80	21NOV02	26NOV02	1.000650			-8,685.99 S
	1,200,000	12,423.73	18,365.25	-8,685.99 S		2,738.84			-5,941.52 S
** JF1V **	603	13,824.83	22,457.62	22NOV02	27NOV02	1.003261			-8,632.79 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	1,300.000	13,779.89		19,620.97	-8,604.73 S		2,763.65		-5,841.08 S
** JF1V **	615	13,048.09		20,598.63	25NOV02 -7,550.54 S	28NOV02	1 006289		-7,550.54 S
	1,200.000	12,966.54		18,077.46	-7,503.35 S		2,392.43		-5,110.92 S
** JF1V **	625	11,086.28		17,601.71	26NOV02 -6,515.43 S	29NOV02	1 008624		-6,515.43 S
	1,000.000	10,991.49		15,431.95	-6,459.72 S		2,019.26		-4,440.46 S
** JF1V **	634	7,700.81		12,585.45	27NOV02 -4,884.64 S	02DEC02	1.010509		-4,884.64 S
	700.000	7,620.72		11,029.99	-4,833.84 S		1,424.57		-3,409.27 S
** JF1V **	648	8,001.90		12,485.73	28NOV02 -4,483.83 S	03DEC02	1 010509		-4,483.83 S
	700.000	7,918.68		10,977.92	-4,437.20 S		1,377.96		-3,059.24 S
** JF1V **	665	15,692.05		23,153.29	29NOV02 -7,461.24 S	04DEC02	1.006695		-7,461.24 S
	1,300.000	15,587.69		20,417.02	-7,411.61 S		2,582.28		-4,829.33 S
** JF1V **	669	8,700.64		12,608.65	02DEC02 -3,908.01 S	05DEC02	1 007252		-3,908.01 S
	700.000	8,638.00		11,053.37	-3,879.87 S		1,464.50		-2,415.37 S
** JF1V **	681	6,088.40		9,007.14	03DEC02 -2,918.74 S	06DEC02	1 003160		-2,918.74 S
	500.000	6,069.22		7,895.93	-2,909.54 S		1,082.83		-1,826.71 S
** JF1V **	691	5,990.45		9,010.03	04DEC02 -3,019.58 S	09DEC02	0 999950		-3,019.58 S
	500.000	5,990.75		7,904.86	-3,019.73 S		1,105.62		-1,914.11 S
** JF1V **	701	9,973.29		14,388.80	05DEC02 -4,415.51 S	10DEC02	1.000851		-4,415.51 S
	800.000	9,964.81		12,661.41	-4,411.75 S		1,715.15		-2,696.60 S
** JF1V **	733	4,576.79		7,188.61	09DEC02 -2,611.82 S	12DEC02	0.991080		-2,611.82 S
	400.000	4,617.98		6,329.21	-2,635.33 S		924.10		-1,711.23 S
563692904	TOTAL	330,722.43		535,095.21	-204,372.78 S		50,487.80		-204,372.78 S
		327,675.66		479,690.28	-202,502.42 S				-152,014.62 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
572797900		SIEMENS AG NPV (REGD)		NPV (REGD)	10JAN02	15JAN02	1.120134		
** JF2H **	672	76,462.33		37,280.63	39,181.70 L				39,181.70 L
	1,000.000	68,261.77		40,012.39	34,979.48 L		-6,730.10		28,249.38 L
** JF2J **	534	1,038,365.03		977,015.33	14JAN02 61,349.70 L	17JAN02	1 119257		61,349.70 L
	14,199.000	927,727.08		857,965.72	54,812.88 L		14,948.48		69,761.36 L
** JF2J **	674	208,366.50		204,862.96	29JAN02 3,503.54 L	01FEB02	1 156939		3,503.54 L
	3,001.000	180,101.54		179,782.04	3,028.28 L		-2,708.78		319.50 L
** JF2J **	677	870,730.89		910,191.80	30JAN02 -39,460.91 L	04FEB02	1 156872		-39,460.91 L
	12,808.000	752,659.66		806,209.39	-34,110.01 L		-19,439.72		-53,549.73 L
** JF2H **	171	113,893.61		59,649.01	15MAY02 54,244.60 L	20MAY02	1 102171		54,244.60 L
	1,600.000	103,335.70		64,019.83	49,216.14 L		-9,900.27		39,315.87 L
572797900	TOTAL	2,307,818.36		2,188,999.73	118,818.63 L		-23,830.39		118,818.63 L
		2,032,085.75		1,947,989.37	107,926.77 L				84,096.38 L
575035902		DEUTSCHE BANK AG		ORD NPV (REGD)	05FEB02	08FEB02	1.153136		
** JF1V **	336	74,621.97		107,107.09	-32,485.12 S				-32,485.12 S
	1,100.000	64,712.20		98,294.58	-28,171.11 S		-5,411.27		-33,582.38 S
** JF1V **	353	60,543.00		86,598.36	06FEB02 -26,055.36 S	11FEB02	1 150616		-26,055.36 S
	900.000	52,617.90		78,972.42	-22,644.70 S		-3,709.82		-26,354.52 S
** JF1V **	376	40,485.17		57,656.88	07FEB02 -17,171.71 S	12FEB02	1 151742		-17,171.71 S
	600.000	35,151.25		52,453.35	-14,909.34 S		-2,392.76		-17,302.10 S
** JF1L **	738	664,208.32		745,812.42	14MAY02 -81,604.10 L	23MAY02	1.108463		-81,604.10 L
	8,500.000	599,215.60		724,186.25	-73,619.15 L		-51,351.50		-124,970.65 L
** JF1L **	028	832,226.72		1,120,976.19	15JUL02 -288,749.47 L	18JUL02	0.992704		-288,749.47 L
	12,500.000	838,343.27		1,078,412.40	-290,871.67 L		50,802.54		-240,069.13 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
575035902	TOTAL	1,496,435.04	1,866,788.61	-370,353.57 L			-370,353.57 L
		1,437,558.87	1,802,598.65	-364,490.82 L		-548.96	-365,039.78 L
		175,650.14	251,362.33	-75,712.19 S			-75,712.19 S
		152,481.35	229,720.35	-65,725.15 S		-11,513.85	-77,239.00 S
575602909	BAYERISCHE MOTOREN MERKE AG	EUR1		06MAY02	09MAY02	1 090929	
** JF1V **	557	8,913.92	8,256.59	657.33 L			657.33 L
	200.000	8,170.94	7,176.22	602.54 L		392.18	994.72 L
** JF1V **	576	63,925.39	57,796.13	6,129.26 L	13MAY02	1 106256	6,129.26 L
	1,400.000	57,785.35	50,233.52	5,540.54 L		2,011.29	7,551.83 L
** JF1V **	587	27,512.82	24,769.77	2,743.05 L	14MAY02	1 100352	2,743.05 L
	600.000	25,003.65	21,528.65	2,492.88 L		982.12	3,475.00 L
** JF1V **	603	56,317.50	49,539.54	6,777.96 L	15MAY02	1.096792	6,777.96 L
	1,200.000	51,347.48	43,057.31	6,179.80 L		2,110.37	8,290.17 L
** JF1V **	610	28,101.32	24,769.77	3,331.55 L	16MAY02	1 098056	3,331.55 L
	600.000	25,591.88	21,528.65	3,034.04 L		1,029.19	4,063.23 L
** JF1V **	645	4,669.18	4,128.30	540.88 L	21MAY02	1.098780	540.88 L
	100.000	4,249.42	3,588.11	492.26 L		169.05	661.31 L
** JF1V **	652	9,336.19	8,256.59	1,079.60 L	21MAY02	1 098780	1,079.60 L
	200.000	8,496.87	7,176.22	982.54 L		338.11	1,320.65 L
** JF2M **	024	224,425.06	199,679.90	24,745.16 S	10JUN02	1.065019	24,745.16 S
	5,100.000	210,724.00	175,902.31	23,234.47 S		11,587.22	34,821.69 S
** JF1V **	487	8,017.93	8,256.59	-238.66 L	23JUL02	0.993739	-238.66 L
	200.000	8,068.45	7,176.22	-240.16 L		1,132.39	892.23 L
** JF1V **	630	11,992.26	12,384.88	-392.62 L	02AUG02	1.012197	-392.62 L
	300.000	11,847.75	10,764.33	-387.89 L		1,471.31	1,083.42 L
** JF1V **	731	24,046.91	24,769.77	-722.86 L	12AUG02	1.026641	-722.86 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
600.000	23,422.90	21,528.65	-704.10 L			2,598.35	1,894.25 L
** JF2M **	065	66,982.77	77,599.09	-10,616.32 S	11NOV02	1 002707	-10,616.32 S
	2,000.000	66,801.94	68,399.73	-10,587.66 S		8,989.87	-1,597.79 S
** JF2M **	077	62,635.09	73,760.30	-11,125.21 S	12NOV02	0.990835	-11,125.21 S
	1,900.000	63,214.45	65,336.88	-11,228.12 S		9,105.69	-2,122.43 S
** JF2M **	182	324,603.83	445,017.06	-120,413.23 S	26NOV02	1 000650	-120,413.23 S
	10,100.000	324,392.97	400,494.95	-120,335.02 S		44,233.04	-76,101.98 S
575602909	TOTAL	242,833.42	222,927.93	19,905.49 L			19,905.49 L
		223,984.69	193,757.88	17,992.45 L		12,234.36	30,226.81 L
		678,646.75	796,056.35	-117,409.60 S		73,915.82	-117,409.60 S
		665,133.36	710,133.87	-118,916.33 S			-45,000.51 S
578599904	EPCOS	ORD NPV		30MAY02	04JUN02	1 066382	
** JF1V **	770	8,261.44	18,572.05	-10,310.61 L			-10,310.61 L
	200.000	7,747.17	16,141.91	-9,668.78 L		1,274.04	-8,394.74 L
** JF1V **	775	21,107.70	46,430.14	-25,322.44 L	05JUN02	1 070664	-25,322.44 L
	500.000	19,714.59	40,354.77	-23,651.15 L		3,010.97	-20,640.18 L
** JF1V **	799	8,403.16	18,572.05	-10,168.89 L	05JUN02	1.070664	-10,168.89 L
	200.000	7,848.55	16,141.91	-9,497.74 L		1,204.38	-8,293.36 L
** JF1V **	006	12,626.81	27,858.08	-15,231.27 L	06JUN02	1 065019	-15,231.27 L
	300.000	11,855.95	24,212.86	-14,301.41 L		1,944.50	-12,356.91 L
** JF1V **	239	9,880.74	27,858.08	-17,977.34 L	02JUL02	1 011685	-17,977.34 L
	300.000	9,766.62	24,212.86	-17,769.70 L		3,323.46	-14,446.24 L
** JF1V **	256	10,043.28	27,858.08	-17,814.80 L	03JUL02	1 014456	-17,814.80 L
	300.000	9,900.16	24,212.86	-17,560.94 L		3,248.24	-14,312.70 L
** JF1V **	275	13,304.50	37,144.11	-23,839.61 L	04JUL02	1.011122	-23,839.61 L
	400.000	13,158.16	32,283.81	-23,577.38 L		4,451.73	-19,125.65 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
57859904	TOTAL	83,627.63	204,292.59	-120,664.96 L		18,457.32	-120,664.96 L
		79,991.20	177,560.98	-116,027.10 L			-97,569.78 L
584235907	DEUTSCHE TELEKOM		MPV(REGD)	30APR02	03MAY02	1.110556	
** JF1L **	715	1,630,134.88	1,747,748.48	-117,613.60 S			-117,613.60 S
	110,000.000	1,467,854.73	1,612,735.13	-105,905.15 S		-38,975.25	-144,880.40 S
588950907	INFINEON TECHNOLOGIES AG		ORD NPV	30MAY02	04JUN02	1.066382	
** JF1V **	771	68,113.89	187,103.69	-118,989.80 L			-118,989.80 L
	3,900.000	63,873.82	156,751.56	-111,582.71 L		18,704.97	-92,877.74 L
** JF1V **	639	143,394.16	332,614.86	-177,621.37 L	27NOV02	1.010509	-177,621.37 L
	14,600.000	141,902.90	297,721.01	-175,774.14 L	02DEC02		-144,950.65 L
** JF1V **				-11,599.33 S			-11,599.33 S
				-11,478.70 S		611.24	-10,867.46 S
588950907	TOTAL	211,508.05	519,718.55	-296,611.17 L			-296,611.17 L
		205,776.72	454,472.57	-287,356.85 L		49,528.46	-237,828.39 L
		143,394.16	332,614.86	-11,599.33 S			-11,599.33 S
		141,902.90	297,721.01	-11,478.70 S		611.24	-10,867.46 S
710106907	PORSCHE AG		NOM YTG PRF NPV	28OCT02	31OCT02	1.015692	
** JF2J **	613	85,415.21	81,199.50	4,215.71 L			4,215.71 L
	173,000	84,095.58	70,749.14	4,150.58 L		9,195.86	13,346.44 L
** JF2J **	689	157,119.84	156,766.66	353.18 L	22NOV02	1.003261	353.18 L
	334,000	156,609.14	136,590.83	352.03 L	27NOV02		20,018.31 L
** JF2J **	693	14,973.37	14,982.71	-9.34 L	25NOV02	1.006289	-9.34 L
	32,000	14,879.79	13,065.55	-9.28 L	28NOV02		1,814.24 L
** JF2J **	700	61,889.70	61,608.31	281.39 L	26NOV02	1.008624	281.39 L
	132,000	61,360.53	53,784.07	278.98 L	29NOV02		7,576.46 L
** JF2J **	767	100,419.87	107,894.17	-7,474.30 L	12DEC02	0.981691	-7,474.30 L
	231,000	102,292.75	94,280.54	-7,613.69 L	17DEC02		8,012.21 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
710106907	TOTAL	419,817.99	422,451.35	-2,633.36 L			-2,633.36 L
		419,237.79	368,470.13	-2,841.38 L		53,609.04	50,767.66 L
GERMANY TOTAL		13,844,241.04	18,775,991.50	-4,688,943.58 L			-4,688,943.58 L
		12,987,719.44	17,316,206.33	-4,559,052.78 L		397,178.10	-4,161,874.68 L
		7,240,437.17	9,015,328.61	-974,128.20 S			-974,128.20 S
		6,754,678.50	8,154,476.66	-933,070.50 S		209,166.31	-723,904.19 S
** SPAIN **							
527178909	ENDESA S.A		EUR1.2	17JAN02	23JAN02	1.134945	
** JF1N **	657	98,303.30	111,205.47	-12,902.17 S			-12,902.17 S
	5,870.000	86,615.03	95,091.79	-11,368.10 S		2,891.34	-8,476.76 S
** JF1N **	662	121,569.40	143,086.21	-21,516.81 S	18JAN02	1.131478	-21,516.81 S
	7,368.000	107,443.01	121,900.12	-19,016.55 S	24JAN02		-14,457.11 S
** JF1N **	222	206,298.06	232,967.66	-26,669.60 S	17APR02	1.125682	-26,669.60 S
	11,889.000	183,264.95	197,673.58	-23,691.95 S	22APR02		-14,408.63 S
** JF1N **	224	431,144.86	486,654.41	-55,509.55 S	18APR02	1.123469	-55,509.55 S
	24,915.000	383,762.13	411,368.95	-49,409.06 S	23APR02		-27,606.82 S
** JF1N **	232	137,501.09	150,730.92	-13,229.83 S	19APR02	1.124417	-13,229.83 S
	8,081.000	122,286.56	133,649.10	-11,765.95 S	24APR02		-11,362.54 S
527178909	TOTAL	994,816.71	1,124,644.67	-129,827.96 S			-129,827.96 S
		883,371.68	959,683.54	-125,251.61 S		38,939.75	-76,311.86 S
550011902	ACERINOX SA		EUR1(REGD)	04OCT02	04OCT02	1.012915	
** JF2M **	ADJC- 505	4,173.00	4,173.00	.00 L			.00 L
	.000	4,119.79	4,934.34	.00 L		-814.55	-814.55 L
550190904	BBVA (BILB VIZ ARG)		EURO.49	24MAY02	29MAY02	1.084422	
** JF1N **	408	101,328.25	93,358.92	7,969.33 L			7,969.33 L
	7,708.000	93,439.87	110,112.83	7,348.92 L		-24,021.88	-16,672.96 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GM/LS SECY GM/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS SECY GM/LS
566935904	REPSOL YPF SA)	EUR1(REGD)		14JAN02	17JAN02	1.119257		
** JF2M **	679 245,546.07	307,178 01		-61,631 94 L			-61,631 94 L	
	17,700 000 219,383.10	330,916.94		-55,065 05 L		-56,468.79	-111,533 84 L	
573252905	TELEFONICA SA	EUR 1		03APR02	08APR02	1.135783		
** JF2J **	338 977,329.65	1,135,970 54		-158,640 89 L			-158,640 89 L	
	78,575.000 860,489 77	997,666 09		-139,675 35 L		2,499 03	-137,176.32 L	
** JF2J **	CXL 338 -977,329.65	-1,135,970 54		158,640.89 L	08APR02	1 135783	158,640 89 L	
	-78,575 000 -860,489 77	-997,666 09		139,675.35 L		-2,499 03	137,176 32 L	
** JF2J **	351 977,329.65	1,135,970 54		-158,640 89 L	09APR02	1.135783	-158,640 89 L	
	78,575 000 860,489 77	997,666 09		-139,675 35 L		2,499 03	-137,176 32 L	
** JF1N **	172 716,208.88	1,003,743 87		-297,895 99 L	10APR02	1.139277	-297,895 99 L	
	57,947.000 628,652 10	976,824 29		-261,478.10 L		-97,839 88	-359,317 98 L	
** JF1N **				10,361 00 S			10,361 00 S	
				9,094 37 S		2,051 42	11,145 79 S	
** JF2J **	539 16,861 82		00	16,861 82 L	10MAY02	1 093075	16,861.82 L	
	1,572.000 15,426.04		00	15,426 04 L		.00	15,426 04 L	
** JF1V **	261 88,107 43	249,815.28		-161,707 85 L	03JUL02	1 014456	-161,707 85 L	
	10,500.000 86,851.90	217,127 03		-159,403 51 L		29,128 38	-130,275.13 L	
** JF1V **	271 97,946 31	245,230 65		-147,284.34 L	04JUL02	1.011122	-147,284 34 L	
	11,400 000 96,868 93	208,348.28		-145,664.26 L		34,184.91	-111,479.35 L	
** JF1V **	285 27,304.92	67,653 71		-40,348 79 L	05JUL02	1.016725	-40,348 79 L	
	3,300.000 26,855 76	56,798 69		-39,685 06 L		9,742 13	-29,942.93 L	
** JF1V **	300 11,339.68	28,891.65		-17,551 97 L	08JUL02	1 018589	-17,551 97 L	
	1,400.000 11,132 73	24,626.46		-17,231 65 L		-3,737.92	-13,493 73 L	
** JF1V **	341 11,931.08	30,032 09		-18,101.01 L	10JUL02	1.027063	-18,101 01 L	
	1,400 000 11,616 70	27,806.72		-17,624.05 L		77,434.03	-16,190.02 L	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GM/LS SECY GM/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS SECY GM/LS
** JF1V **	490 17,524.08	38,612 69		15NOV02	20NOV02	0 991818	-21,088 61 L	
	1,800 000 17,668.64	35,751 50		-21,088 61 L		3,179.72	-18,082.86 L	
** JF1V **	515 170,776 70	210,813 79		18NOV02	21NOV02	0 991522	-29,236.57 L	
	17,103.000 172,236 92	190,822.64		-29,236 57 L		6,382.69	-23,103 86 L	
** JF1V **				-10,800 52 S			-10,800 52 S	
				-10,892 87 S		15,411.01	4,518 14 S	
573252905	TOTAL	2,135,330 55	3,010,764.27	-874,994.20 L			-874,994.20 L	
		1,927,799 49	2,735,771.70	-816,085 07 L		-7,551 07	-823,636.14 L	
		886,985 58	1,214,557 66	-439.52 S			-439.52 S	
		800,889.02	1,167,646 93	-1,798 50 S		17,462.43	15,663 93 S	
578813909	AMADEUS GLOBAL TRAVEL	SER A EURO 01		24JUL02	30JUL02	1.005530		
** JF1M **	660 137,919.21	357,404.38		-219,485 17 L			-219,485 17 L	
	27,880 000 137,160.71	352,134.69		-218,278 09 L		3,304.11	-214,973.98 L	
** JF1M **	664 91,568.30	220,234.17		-128,665.87 L	30JUL02	1 000050	-128,665.87 L	
	17,792 000 91,563.72	212,164 11		-128,659 43 L		8,059.04	-120,600.39 L	
** JF1M **	671 151,706.26	302,431.82		-136,318.15 L	01AUG02	1.012607	-136,318 15 L	
	30,975 000 149,817 51	275,371 03		-134,620 98 L		20,772.52	-113,848.46 L	
** JF1M **				-14,407 41 S			-14,407 41 S	
				-14,228 04 S		2,522.98	-11,705 06 S	
578813909	TOTAL	381,193.77	880,070 37	-484,469 19 L			-484,469 19 L	
	378,541 94	839,669 83		-481,558.50 L		32,135.67	-449,422.83 L	
		151,706 26	302,431.82	-14,407.41 S			-14,407 41 S	
		149,817 51	275,371.03	-14,228 04 S		2,522.98	-11,705 06 S	
711131904	INDITEX	EURO.15		25MAR02	02APR02	1.140706		
** JF1V **	067 10,763 33	9,011.94		1,751 39 S			1,751 39 S	
	500 000 9,435.67	7,748.91		1,535 36 S		151 40	1,686 76 S	
** JF1V **	087 8,520 44	7,209.55		1,310 89 S	03APR02	1.140771	1,310 89 S	
	400.000 7,469 02	6,199 13		1,149.13 S		120.76	1,269 89 S	
** JF1V **	097 6,395 18	5,407.16		988.02 S	03APR02	1.140771	988.02 S	

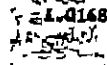
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	300 000	5,606.02	4,649 35	866 10 S	90 57	956 67 S
** JF1V **	125	6,434.08	5,407.16	27MAR02	04APR02	1 145541
	300.000	5,616 63	4,649.35	1,026 92 S 896 45 S	70 83	1,026 92 S 967 28 S
** JF1V **	137	4,324 33	3,604.78	28MAR02	04APR02	1.148699
	200.000	3,764 55	3,099 56	719 55 S 626 40 S	38.59	719.55 S 664.99 S
** JF1V **	202	13,019.95	10,814 32	05APR02	11APR02	1 135589
	600 000	11,465 37	9,298.70	2,205.63 S 1,942.28 S	224.39	2,205 63 S 2,166.67 S
** JF1V **	282	6,466.98	5,407 16	12APR02	17APR02	1.137333
	300.000	5,686 09	4,649 35	1,059 82 S 931 85 S	104 89	1,059 82 S 1,036 74 S
** JF1V **	354	6,591 83	5,407 16	19APR02	24APR02	1.124417
	300.000	5,862.44	4,649.35	1,184.67 S 1,053.59 S	159 50	1,184.67 S 1,213.09 S
711131904	TOTAL	62,516.12	52,269.23	10,246 89 S	960 93	10,246.89 S
		54,905.79	44,943 70	9,001 16 S		9,962 09 S
99MMDY901	TELEFONICA SA		BONUS RTS EXP 08FEB02	08FEB02	08FEB02	1 146197
** JF1N **	766	12,435 87	.00	12,435 87 S	.00	12,435 87 S
	49,827 000	10,849 68	.00	10,849.68 S		10,849.68 S
99NAJB902	TELEFONICA SA		BONUS RTS EXP 06MAY02	11APR02	11APR02	1.132503
** JF1N **	205	14,462.70	.00	14,462 70 S	.00	14,462 70 S
	57,947.000	12,770.56	.00	12,770 56 S		12,770.56 S
** JF1V **	277	12.00	.00	11APR02	11APR02	1 132503
	48 000	10.60	.00	12 00 S 10 60 S	.00	12.00 S 10.60 S
** JF2J **	376	6 50	.00	11APR02	11APR02	1 132503
	26.000	5.74	.00	6.50 L 5.74 L	.00	6.50 L 5.74 L



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
99NAJB902	TOTAL	6 50 5 74	.00 .00	6 50 L 5 74 L	.00	6 50 L 5 74 L
		14,474 70	.00	14,474 70 S	.00	14,474 70 S
		12,781 16	.00	12,781.16 S		12,781.16 S
SPAIN TOTAL		2,867,578.14	4,295,544 57	-1,413,119 50 L		-1,413,119.50 L
		2,623,289.93	4,021,405 64	-1,345,353 96 L	-56,720 62	-1,402,074.58 L
		2,122,935 24	2,693,903.38	-107,517 43 S		-107,517 43 S
		1,912,614.84	2,447,645.20	-98,646.15 S	59,886.09	-38,760.06 S
** FINLAND **						
505125906	UPM KYMENE OY		NPV	24MAY02	31MAY02	1 084422
** JF1N **	402	61,085 96	55,578.52	5,507 44 S		5,507.44 S
	1,462 000	56,330.43	49,726.11	5,078 69 S	1,525 63	6,604.32 S
** JF1N **	416	92,656.12	85,306 58	27MAY02	07JUN02	1 084422
	2,244.000	85,442 86	76,323.79	7,349 54 S 6,777.38 S	2,341 69	7,349 54 S 9,119 07 S
** JF1N **	571	272,706.22	264,461 68	08JUL02	11JUL02	1 013171
	6,969.000	269,161.10	237,445.32	8,244.54 S 8,137.36 S	23,578.42	8,244.54 S 31,715.78 S
** JF1V **	778	9,125.07	11,729.25	13AUG02	16AUG02	1.021659
	300.000	8,931.62	10,359 86	-2,604 18 S -2,548 97 S	1,120 73	-2,604.18 S -1,428 24 S
** JF1V **	813	12,098.44	15,639.00	14AUG02	19AUG02	1 013531
	400.000	11,936.92	13,813 15	-3,540 56 S -3,493.29 S	1,617 06	-3,540 56 S -1,876.23 S
** JF1V **	862	15,226 49	19,581 38	15AUG02	20AUG02	1 018641
	500 000	14,947 85	17,295 27	-4,354 89 S -4,275 19 S	1,927 77	-4,354 89 S -2,347 42 S
** JF1V **	871	6,095.74	7,852.13	15AUG02	20AUG02	1 018641
	200.000	5,984 19	6,935 40	-1,776 39 S -1,724 25 S	773.04	-1,776 39 S -951.21 S
** JF1V **	880	6,075.66	7,852 13	15AUG02	20AUG02	1.018641
	200 000	5,964.48	6,935 40	-1,776 47 S -1,743.96 S	773.04	-1,776 47 S -970 92 S
** JF1V **	028	6,093.79	7,852.13	16AUG02	21AUG02	1.016829
				-1,758.34 S		



STATE STREET



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	200.000	5,992.93	6,935.40		-1,729.24 S		786.77	-942.47 S
** JF2N **	440 4,200.000	122,525.92 120,498.06	178,793.88 156,256.73		16AUG02 -56,267.96 S -55,336.70 S	21AUG02	1.016829 19,578.03	-56,267.96 S -35,758.67 S
** JF1V **	056 400.000	12,041.80 11,771.46	15,704.27 13,870.80		19AUG02 -3,662.47 S -3,580.25 S	22AUG02	1.022966 1,480.91	-3,662.47 S -2,099.34 S
** JF1V **	113 600.000	18,441.00 18,036.21	23,556.40 20,806.19		20AUG02 -5,115.40 S -5,003.12 S	23AUG02	1.022443 2,233.14	-5,115.40 S -2,769.98 S
** JF1V **	173 300.000	9,395.87 9,200.43	11,778.20 10,403.10		21AUG02 -2,382.33 S -2,332.78 S	26AUG02	1.021242 1,130.11	-2,382.33 S -1,202.67 S
** JF1V **	175 500.000	15,811.65 15,482.77	19,630.34 17,338.50		21AUG02 -3,818.69 S -3,739.26 S	26AUG02	1.021242 1,883.53	-3,818.69 S -1,855.73 S
** JF1V **	368 200.000	6,194.56 6,259.91	7,852.13 6,935.40		12NOV02 -1,657.57 S -1,675.06 S	15NOV02	0.989560 999.57	-1,657.57 S -675.49 S
** JF1V **	442 300.000	9,303.12 9,335.21	11,778.20 10,403.09		14NOV02 -2,475.08 S -2,483.62 S	19NOV02	0.996562 1,415.74	-2,475.08 S -1,067.88 S
** JF1N **	259 6,630.000	203,508.31 205,187.15	245,526.08 218,252.07		15NOV02 -42,017.77 S -42,364.40 S	22NOV02	0.991818 29,299.48	-42,017.77 S -13,064.92 S
** JF1V **	468 200.000	6,222.22 6,273.55	7,852.13 6,935.40		15NOV02 -1,629.91 S -1,643.36 S	20NOV02	0.991818 981.51	-1,629.91 S -661.85 S
** JF1N **	266 3,027.000	92,741.87 93,534.86	111,821.90 99,169.29		18NOV02 -19,080.03 S -19,243.17 S	22NOV02	0.991522 13,608.74	-19,080.03 S -5,634.43 S
** JF1V **	514 400.000	12,263.06 12,367.92	15,704.27 13,870.79		18NOV02 -3,441.21 S -3,470.63 S	21NOV02	0.991522 1,967.76	-3,441.21 S -1,502.87 S
** JF1V **	530 200.000	6,129.44 6,195.95	7,717.12 6,792.45		19NOV02 -1,587.68 S -1,604.91 S	22NOV02	0.989266 1,008.41	-1,587.68 S -994.40 S

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1V **	538 200.000	6,131.71 6,198.24	7,582.09 6,649.50		19NOV02 -1,450.38 S -1,466.12 S	22NOV02	0.989266 1,014.86	-1,450.38 S -451.26 S
** JF1V **	558 300.000	9,275.05 9,297.77	11,373.14 9,974.24		20NOV02 -2,098.09 S -2,103.23 S	25NOV02	0.997556 1,426.76	-2,098.09 S -676.47 S
** JF1V **	574 200.000	6,392.61 6,388.46	7,582.09 6,649.49		21NOV02 -1,189.48 S -1,188.71 S	26NOV02	1.000650 927.68	-1,189.48 S -261.03 S
505125906	TOTAL	1,017,561.68 1,000,720.33	1,160,105.04 1,030,076.74		-142,563.36 S -142,756.79 S	113,400.38		-142,563.36 S -29,356.41 S
507267904	STORA ENSO OYJ		NPV SER R		22MAR02	27MAR02	1.137268	
** JF2J **	256 19,386.000	287,501.74 252,800.34	294,985.36 260,340.19		-7,483.62 L -6,580.35 L		-959.50	-7,483.62 L -7,539.85 L
** JF2J **	264 6,618.000	97,428.85 85,411.01	100,884.97 89,288.22		25MAR02 -3,456.12 L -3,029.81 L	02APR02	1.140706 -847.40	-3,456.12 L -3,877.21 L
** JF2J **	282 18,878.000	269,961.85 236,648.59	287,776.75 254,696.74		26MAR02 -17,814.90 L -15,616.54 L	03APR02	1.140771 -2,431.61	-17,814.90 L -18,048.15 L
** JF2J **	301 13,080.000	189,101.24 165,075.92	199,391.88 176,471.73		27MAR02 -10,290.64 L -8,983.21 L	04APR02	1.145541 -2,412.60	-10,290.64 L -11,395.81 L
** JF1N **	570 28,036.000	368,990.60 364,193.80	420,425.84 382,448.20		08JUL02 -51,435.24 S -50,766.59 S	11JUL02	1.013171 32,512.19	-51,435.24 S -18,254.40 S
** JF2J **	299 1,084.000	10,924.78 10,758.72	16,524.53 14,625.03		05AUG02 -5,599.75 L -5,514.63 L	08AUG02	1.015435 1,648.32	-5,599.75 L -3,866.31 L
** JF2J **	303 27,120.000	280,825.09 270,785.71	402,137.92 354,738.05		06AUG02 -121,312.83 L -116,975.94 L	09AUG02	1.037075 33,023.60	-121,312.83 L -83,952.34 L
** JF2J **	313 6,821.000	72,197.48 70,323.98	97,602.79 85,719.65		07AUG02 -25,405.31 L -24,746.05 L	12AUG02	1.026641 9,350.38	-25,405.31 L -15,395.67 L
** JF2J **	327	84,947.92	114,132.44		08AUG02 -29,184.52 L	13AUG02	1.035894	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LG
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LG	BASE CURR GN/LG	NET SECY GN/LG	NET SECY GN/LG
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LG		NET BAS SECY GN/LG	NET BAS SECY GN/LG
	7,981.000	82,004.45	100,580.64	-28,173.27 L		9,597.08	-18,576.19 L
** JF2J **	335 8,027.000	86,708.08 84,232.57	114,456.68 102,530.26	09AUG02 -27,748.60 L -26,956.38 L	15AUG02	1.029389 8,658.69	-27,748.60 L -18,297.69 L
** JF2J **	344 5,403.000	58,780.30 57,466.56	76,590.75 68,415.57	12AUG02 -17,810.45 L -17,412.39 L	15AUG02	1.022861 6,463.38	-17,810.45 L -10,949.01 L
** JF2J **	348 13,507.000	140,784.98 137,800.36	186,241.94 166,746.57	13AUG02 -45,456.96 L -44,493.28 L	16AUG02	1.021659 15,547.07	-45,456.96 L -28,946.21 L
** JF2J **	358 17,343.000	178,711.80 176,325.93	237,014.26 212,803.21	14AUG02 -58,302.46 L -57,524.10 L	19AUG02	1.013531 21,046.82	-58,302.46 L -36,477.28 L
507267904	TOTAL	1,757,874.11 1,629,634.14	2,127,740.27 1,886,955.86	-369,866.16 L -356,005.95 L		98,684.23	-369,866.16 L -257,321.72 L
590294906	NOKIA (AB) OY						
** JF2J **	479 15,916.000	449,050.19 401,001.76	408,223.36 363,237.16	07JAN02 40,826.83 L 36,458.35 L	10JAN02	1.119821 1,306.25	40,826.83 L 37,764.60 L
** JF2J **	480 7,043.000	200,577.09 179,115.31	180,643.20 160,736.33	07JAN02 19,933.89 L 17,800.96 L	10JAN02	1.119821 578.02	19,933.89 L 18,378.98 L
** JF2J **	484 21,013.000	584,572.19 521,760.10	539,137.24 479,722.80	08JAN02 45,434.95 L 40,552.98 L	11JAN02	1.120385 1,484.32	45,434.95 L 42,037.30 L
** JF2N **	183 7,600.000	183,489.96 160,810.53	211,042.79 186,176.60	19FEB02 -27,552.83 S -24,147.29 S	22FEB02	1.141032 -1,218.78	-27,552.83 S -25,366.07 S
** JF2N **	190 5,000.000	116,576.38 101,491.41	139,884.21 123,300.97	20FEB02 -23,307.83 S -20,291.80 S	25FEB02	1.148633 -1,517.76	-23,307.83 S -21,809.56 S
** JF2N **	315 4,700.000	116,680.55 102,877.21	131,814.93 116,270.02	14MAR02 -15,134.38 S -13,343.98 S	19MAR02	1.134173 -487.83	-15,134.38 S -13,392.81 S
** JF2N **				15MAR02	20MAR02	1.132952	-1,132.95 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LG
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LG	BASE CURR GN/LG	NET SECY GN/LG	NET SECY GN/LG
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LG		NET BAS SECY GN/LG	NET BAS SECY GN/LG
** JF2J **	316 1,600.000	40,094.05 35,389.01	45,410.48 40,190.53	-5,316.43 S -4,692.55 S		-108.97	-5,316.43 S -4,801.52 S
** JF2J **	231 28,811.000	706,513.63 624,345.96	747,697.31 658,796.08	20MAR02 -41,183.68 L -36,394.01 L	25MAR02	1.131606 1,943.89	-41,183.68 L -34,450.12 L
** JF2N **	416 25,200.000	588,804.95 517,235.58	697,132.36 616,806.83	02APR02 -108,327.41 S -95,160.20 S	05APR02	1.138369 -4,411.05	-108,327.41 S -99,571.25 S
** JF2J **	365 57,515.000	1,256,812.53 1,099,711.10	1,521,144.56 1,329,955.92	08APR02 -264,332.03 L -231,290.56 L	11APR02	1.142857 1,045.74	-264,332.03 L -230,244.82 L
** JF1N **	383 56,214.000	860,447.32 794,579.83	1,293,575.12 1,246,477.18	23MAY02 -311,491.57 L -287,646.80 L	28MAY02	1.082896 -60,529.43	-311,491.57 L -348,176.23 L
** JF1V **	758 7,300.000	103,097.17 96,040.14	343,021.01 298,136.81	29MAY02 -239,923.84 L -223,500.99 L	03JUN02	1.073480 21,404.32	-239,923.84 L -202,096.67 L
** JF1V **	773 900.000	13,032.00 12,220.76	42,290.26 36,756.59	30MAY02 -29,258.26 L -27,436.94 L	04JUN02	1.066382 2,901.11	-29,258.26 L -24,535.83 L
** JF1V **	802 1,500.000	22,375.90 20,899.09	70,483.77 61,260.99	31MAY02 -48,107.87 L -44,932.74 L	05JUN02	1.070664 4,570.84	-48,107.87 L -40,361.90 L
** JF1V **	810 400.000	6,084.88 5,683.28	18,795.67 16,336.26	31MAY02 -12,710.79 L -11,871.88 L	05JUN02	1.070664 1,218.90	-12,710.79 L -10,652.98 L
** JF1V **	007 500.000	7,539.25 7,078.98	23,494.59 20,420.33	03JUN02 -15,955.34 L -14,981.27 L	06JUN02	1.065019 1,639.92	-15,955.34 L -13,341.35 L
** JF1V **	028 400.000	5,840.91 5,484.32	18,795.67 16,336.26	05JUN02 -12,954.76 L -12,163.88 L	10JUN02	1.065019 1,311.94	-12,954.76 L -10,851.94 L
** JF2J **	196 80,556.000	1,092,252.96 1,099,134.64	1,071,504.43 1,014,587.42	18JUL02 20,746.53 L 20,877.23 L	23JUL02	0.893739 63,463.99	20,746.53 L 20,746.53 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1V **	287 700 000	12,660 20 12,626.02	32,892 43 28,588 46	06NOV02 -20,232.23 L -20,177.61 L	11NOV02	1 002707 4,215 17	-20,232 23 L -15,962 44 L
** JF1V **	305 700 000	11,582.79 11,744.95	32,892.43 28,588 46	08NOV02 -21,309 64 L -21,607 98 L	13NOV02	0 986193 4,764 47	-21,309 64 L -16,843 51 L
** JF1V **	323 1,400 000	22,591 75 22,850 42	65,784 85 57,176 92	11NOV02 -43,193 10 L -43,687 64 L	14NOV02	0 988680 9,361 14	-43,193 10 L -34,326 50 L
** JF1V **	358 3,100 000	50,125 59 50,654 42	145,666 46 126,606 05	12NOV02 -95,540 87 L -96,548 84 L	15NOV02	0 989560 20,597 21	-95,540 87 L -75,951 63 L
** JF1V **	394 1,300 000	21,606 77 21,738 57	61,085.93 53,092.86	13NOV02 -39,479 16 L -39,719 98 L	18NOV02	0 993937 8,365 69	-39,479 16 L -31,354 29 L
** JF1V **	610 2,200 000	42,151.35 41,887 92	103,376 20 89,849 45	25NOV02 -61,224.85 L -60,842 21 L	28NOV02	1 006289 12,880 68	-61,224 85 L -47,961 53 L
** JF1V **	627 1,200.000	22,948 89 22,752 67	56,387 02 49,008.79	26NOV02 -33,438 13 L -33,152 23 L	29NOV02	1 008624 6,896 11	-33,438 13 L -26,256 12 L
** JF1V **	635 2,500 000	47,376.56 46,883.86	117,472.95 102,101 65	27NOV02 -70,096 39 L -69,367.41 L	02DEC02	1 010509 14,149 62	-70,096 39 L -55,217 79 L
** JF1V **	685 300 000	5,688.60 5,670 68	14,096 75 12,252 20	03DEC02 -8,408.15 L -8,381.66 L	09DEC02	1 003160 1,800 14	-8,408 15 L -6,581 52 L
** JF1V **	695 2,800 000	52,237.12 52,239.73	131,569 70 114,353 85	04DEC02 -79,332 58 L -79,336.55 L	10DEC02	0.999950 17,222 43	-79,332 58 L -62,114 12 L
** JF1V **	711 1,300.000	24,358 43 24,337 72	61,085 93 53,092.86	05DEC02 -36,727 50 L -36,696 27 L	11DEC02	1.000851 7,941 13	-36,727 50 L -28,755.14 L
** JF1V **	725 300 000	5,598 78 5,644 69	14,096 75 12,252 20	06DEC02 -8,497.97 L -8,567.65 L	11DEC02	0.991867 1,960.14	-8,497 97 L -6,607.51 L
** JF1V **	734	9,405 50	23,494 59	09DEC02 -14,089 09 L	12DEC02	0.991080	-14,089 09 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	500.000	9,490 15	20,420 33	-14,215.90 L		3,285 72	-10,930 18 L
** JF1V **	740 1,500 000	25,824 45 26,012 97	70,483 77 61,260 99	10DEC02 -44,659.32 L -44,985.33 L	13DEC02	0.992753 9,737 31	-44,659 32 L -35,248 02 L
** JF1V **	747 1,500 000	25,751.84 25,939 83	70,483 77 61,260 99	10DEC02 -44,731 93 L -45,058 47 L	13DEC02	0 992753 9,737 31	-44,731.93 L -35,321 16 L
** JF1V **	765 2,500 000	42,725 00 43,036 89	117,472 95 102,101 65	10DEC02 -74,747 95 L -75,293 60 L	13DEC02	0 992753 16,228 84	-74,747 95 L -59,064 76 L
** JF1V **	756 2,400.000	40,847.02 41,188.10	112,774 04 98,017 58	11DEC02 -71,927 02 L -72,527 62 L	16DEC02	0.991719 15,698 14	-71,927.02 L -56,829 48 L
** JF1V **	018 1,600.000	25,092 59 25,640 87	75,182 69 65,345.06	23DEC02 -50,090 10 L -51,184 58 L	02JAN03	0 978617 11,480 39	-50,090 10 L -39,704.19 L
590294906	TOTAL	5,796,769 25 5,357,395.73	7,585,107 40 6,838,130.48	-1,666,701 92 L -1,595,881 08 L		218,867 45	-1,666,701 92 L -1,377,013.63 L
		1,906,093 21 1,712,383 57	2,518,859 89 2,329,222 13	-301,275 11 S -269,960 76 S		1,298 43	-301,275 11 S -268,662 33 S
FINLAND TOTAL		7,554,643 36 6,987,029.87	9,712,847.67 8,725,086.34	-2,036,568 08 L -1,951,887 03 L		317,551 68	-2,036,568.08 L -1,634,335.35 L
		3,292,625 49 3,077,297 70	4,099,390 77 3,741,747 07	-495,273 71 S -463,484 14 S		147,211.00	-495,273 71 S -316,273.14 S
** FRANCE **	405780909 LOREAL ** JF2N **		EURO.2	18JUN02	21JUN02	1 054241	
	118 1,600 000	123,591.36 117,232 55	137,926 08 119,405 37	-16,366.86 L -15,524 78 L		10,913 20	-16,366.86 L -4,611.58 L
** JF2N **				2,032.14 S 1,927 59 S		511 17	2,032 14 S 2,438.76 S

STATE STREET

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405780909	TOTAL	123,591.36 117,232.55	137,926.08 119,405.37	-16,366.86 L -15,524.78 L		10,913.20	-16,366.86 L -4,611.58 L
		123,591.36 117,232.55	137,926.08 119,405.37	2,032.14 S 1,927.59 S		511.17	2,032.14 S 2,438.76 S
413366907	BNP PARIBAS ** JF2N **	662 2,300.000	229,987.33 194,925.82	7,974.72 S 7,083.94 S	09JAN02	1.125746	7,974.72 S 16,455.83 S
458836004	MICHELIN(CGDE) ** JF1V **	160 300.000	9,529.44 8,282.52	2,324.11 L 2,274.72 L	24JUN02	1.021711	2,324.11 L 3,319.15 L
** JF1V **		178 700.000	22,235.37 19,325.88	5,605.66 L 5,433.85 L	25JUN02	1.031619	5,605.66 L 7,661.83 L
** JF1V **		216 500.000	15,682.41 13,804.20	4,355.03 L 4,279.47 L	26JUN02	1.017656	4,355.03 L 6,082.13 L
** JF1V **		233 400.000	12,705.93 11,043.36	3,380.47 L 3,341.43 L	27JUN02	1.011685	3,380.47 L 4,857.24 L
** JF1V **		251 800.000	25,411.85 22,086.72	7,031.12 L 6,930.94 L	28JUN02	1.014456	7,031.12 L 9,893.95 L
** JF1V **		272 400.000	12,705.93 11,043.36	3,598.12 L 3,598.54 L	01JUL02	1.011122	3,598.12 L 5,081.35 L
** JF1V **		283 500.000	15,882.41 13,804.20	4,093.96 L 4,026.61 L	02JUL02	1.016725	4,093.96 L 5,843.56 L
** JF1V **		335 1,300.000	41,294.25 35,890.91	11,302.61 L 11,004.79 L	05JUL02	1.027063	11,302.61 L 15,320.03 L
** JF1V **		353 200.000	6,326.63 5,405.55	1,773.14 L 1,750.09 L	08JUL02	1.013171	1,773.14 L 2,588.92 L
** JF1V **					09JUL02	1.006137	

STATE STREET

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		371 300.000	9,450.44 7,934.12	2,289.42 L 2,275.46 L		1,458.67	2,289.42 L 3,734.13 L
** JF1V **		385 200.000	6,300.29 5,289.41	1,488.10 L 1,471.36 L	10JUL02	1.011378	1,488.10 L 2,411.36 L
** JF1V **		483 1,600.000	50,402.33 42,315.29	9,009.96 L 9,066.73 L	18JUL02	0.993739	9,009.96 L 17,471.32 L
** JF1V **		595 300.000	9,450.44 7,934.12	2,167.11 L 2,120.73 L	29JUL02	1.021868	2,167.11 L 3,434.81 L
** JF1V **		611 900.000	28,351.31 23,802.35	7,875.25 L 7,780.35 L	30JUL02	1.012197	7,875.25 L 11,987.68 L
** JF1V **		635 600.000	18,900.87 15,868.23	5,756.81 L 5,638.80 L	31JUL02	1.020929	5,756.81 L 8,283.97 L
** JF1V **		656 200.000	6,300.29 5,289.41	1,875.30 L 1,844.64 L	01AUG02	1.016622	1,875.30 L 2,752.51 L
** JF1V **		691 400.000	12,600.58 10,578.82	3,575.24 L 3,533.05 L	02AUG02	1.011941	3,575.24 L 5,406.12 L
** JF1V **		720 200.000	6,300.29 5,289.41	1,505.74 L 1,451.91 L	06AUG02	1.037075	1,505.74 L 2,237.56 L
** JF1V **		738 200.000	6,300.29 5,289.41	1,607.82 L 1,552.11 L	08AUG02	1.035894	1,607.82 L 2,344.68 L
** JF1V **		763 200.000	6,300.29 5,289.41	1,476.88 L 1,443.87 L	12AUG02	1.022861	1,476.88 L 2,313.94 L
** JF1V **		779 200.000	6,300.29 5,289.41	1,500.19 L 1,468.39 L	13AUG02	1.021659	1,500.19 L 2,345.70 L
** JF1V **		811 200.000	6,300.29 5,289.41	1,421.91 L 1,402.93 L	14AUG02	1.013531	1,421.91 L 1,926.77

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** JF1V **	868 200.000	7,737.87 7,596.27	6,300.29 5,289.41	15AUG02 1,437.58 L 1,411.27 L	20AUG02	1.018641 895.59	1,437.58 L 2,306.86 L		
** JF1V **	066 300.000	11,589.59 11,329.40	9,450.44 7,934.12	19AUG02 2,139.15 L 2,091.13 L	22AUG02	1.022966 1,304.15	2,139.15 L 3,395.28 L		
** JF1V **	207 300.000	11,666.65 11,314.32	9,450.44 7,934.12	22AUG02 2,216.21 L 2,149.28 L	27AUG02	1.031140 1,230.92	2,216.21 L 3,380.20 L		
** JF1V **	260 200.000	7,690.81 7,484.70	6,300.29 5,289.41	26AUG02 1,390.52 L 1,353.25 L	29AUG02	1.027538 842.04	1,390.52 L 2,195.29 L		
** JF1V **	279 900.000	34,706.27 34,059.01	28,351.32 23,802.34	27AUG02 6,354.95 L 6,236.43 L	30AUG02	1.019004 4,020.24	6,354.95 L 10,256.67 L		
** JF1V **	417 200.000	7,081.81 7,054.54	6,300.29 5,289.41	03SEP02 781.52 L 778.51 L	06SEP02	1.003865 986.62	781.52 L 1,765.13 L		
** JF1V **	482 300.000	10,136.34 10,050.18	9,450.44 7,934.12	05SEP02 685.90 L 680.07 L	10SEP02	1.008573 1,435.99	685.90 L 2,116.06 L		
** JF1V **	491 200.000	6,801.37 6,695.61	6,239.99 5,219.44	06SEP02 561.38 L 552.65 L	11SEP02	1.015796 923.52	561.38 L 1,476.17 L		
** JF1V **	508 200.000	6,794.38 6,671.06	6,239.99 5,219.44	09SEP02 554.39 L 544.33 L	12SEP02	1.018486 907.29	554.39 L 1,451.62 L		
** JF1V **	524 300.000	10,488.46 10,228.87	9,359.98 7,829.16	10SEP02 1,128.48 L 1,100.55 L	13SEP02	1.025378 1,299.16	1,128.48 L 2,399.71 L		
** JF1V **	666 200.000	7,002.97 6,782.03	6,239.99 5,219.44	17SEP02 762.98 L 738.91 L	20SEP02	1.032578 823.68	762.98 L 1,562.59 L		
** JF1V **	757 200.000	6,210.43 6,060.45	6,239.99 5,219.44	26SEP02 -29.56 L -28.85 L	01OCT02	1.024748 869.86	-29.56 L 841.01 L		
** JF1V **	776	6,235.46	6,239.99	27SEP02 -4.53 L	02OCT02	1.023489			

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** JF2N **	676 6,200.000	156,236.90 154,174.51	232,726.60 228,615.27	09OCT02 -76,489.70 S -75,480.01 S	14OCT02	1.013377 1,039.25	-76,489.70 S -74,440.76 S		
** JF1V **	120 400.000	11,843.98 11,636.11	12,479.98 10,438.87	16OCT02 -636.00 L -624.84 L	21OCT02	1.017864 1,822.08	-636.00 L 1,197.24 L		
** JF1V **	135 300.000	9,003.98 8,752.32	9,359.99 7,829.16	17OCT02 -356.01 L -346.06 L	22OCT02	1.028754 1,269.22	-356.01 L 923.16 L		
** JF1V **	136 500.000	14,970.69 14,552.25	15,599.97 13,048.59	17OCT02 -629.28 L -611.69 L	22OCT02	1.028754 2,115.35	-629.28 L 1,503.66 L		
** JF1V **	167 300.000	9,007.41 8,747.55	9,359.98 7,829.15	18OCT02 -352.57 L -342.40 L	23OCT02	1.029707 1,260.80	-352.57 L 918.40 L		
** JF1V **	170 200.000	6,018.07 5,857.69	6,239.99 5,219.44	21OCT02 -221.92 L -216.01 L	24OCT02	1.027380 854.26	-221.92 L 638.25 L		
458836004	TOTAL	605,232.72 594,811.86	504,435.57 427,910.00	100,797.15 L 99,112.87 L		67,788.99	100,797.15 L 166,901.86 L		
473681906	AVENTIS SA	156,236.90 154,174.51	232,726.60 228,615.27	-76,489.70 S -75,480.01 S		1,039.25	-76,489.70 S -74,440.76 S		
** JF2N **	783 1,200.000	97,424.76 83,804.80	111,228.49 95,328.38	28JAN02 -13,803.73 S -11,873.97 S	31JAN02	1.162520 350.39	-13,803.73 S -11,523.58 S		
** JF2J **	128 5,035.000	418,025.43 363,682.22	382,376.96 341,634.63	05MAR02 35,648.47 L 31,014.18 L	08MAR02	1.149425 -8,966.59	35,648.47 L 22,047.59 L		
** JF2J **	133 1,270.000	104,121.84 91,309.64	96,448.61 86,172.00	06MAR02 7,673.23 L 6,729.04 L	11MAR02	1.140316 -1,591.40	7,673.23 L 5,137.64 L		
** JF2J **	171 7,982.000	631,348.98 553,661.42	613,951.39 547,470.65	11MAR02 17,397.59 L 15,256.81 L	14MAR02	1.140316 -9,066.704	17,397.59 L 6,190.77 L		
** JF2N **				16APR02	19APR02	1.132375			

STATE STREET

ROBERT HOOD JOHNSON FOUNDATION  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	535	111,517.21	132,310.39		08MAY02			-20,793 18 S
	1,440.000	98,480.81	113,842.41		-18,362 45 S		3,000 85	-15,361 60 S
** JF1N **	353	558,525 96	7,398.00		08MAY02	15MAY02	1 106256	551,127 96 L
	7,398.000	504,879 49	6,674.11		498,192.06 L		13 32	498,205 38 L
** JF1N **	358	49,634.21	653.00		09MAY02	15MAY02	1 100352	48,981 21 L
	653.000	45,107.57	589 10		44,514.13 L		4 34	44,518 47 L
** JF1N **	398	410,867.34	5,470.00		24MAY02	29MAY02	1.084422	405,397 34 L
	5,470 000	378,881 41	4,934.76		405,397 34 L 373,837 25 L		109.40	373,946 65 L
** JF1N **	709	198,389.32	2,904 00		07AUG02	12AUG02	1.026641	195,485 32 L
	2,904 000	193,241 18	2,619 85		195,485 32 L 190,412 54 L		208 79	190,621 33 L
** JF1N **	744	214,217 12	19,288.61		12AUG02	15AUG02	1 022861	194,928 51 L
	3,322.000	209,429.36	17,290 93		194,928.51 L 190,571.85 L		1.566 58	192,138 43 L
** JF2J **	763	44,691.84	63,243.44		11DEC02	16DEC02	0 991719	-18,551 60 L
	820.000	45,065 02	56,372.03		-18,551.60 L -18,706.51 L		7,399.50	-11,307 01 L
** JF2J **	769	151,290.09	219,346 76		12DEC02	17DEC02	0.981691	-68,056 67 L
	2,844.000	154,111 72	195,514 68		-68,056.67 L -69,325 96 L		27,923.00	-41,402 96 L
** JF2J **	778	206,215 10	307,570.31		13DEC02	18DEC02	0 977804	-101,355 21 L
	4,002 000	210,896.15	269,495 84		-101,355.21 L -103,655.96 L		45,056 27	-58,599 69 L
** JF2J **	786	70,025.19	103,330.99		16DEC02	19DEC02	0 979192	-33,305 80 L
	1,347.000	71,513 24	89,717.13		-33,305 80 L -34,013.55 L		15,809 66	-18,203 89 L
473681906	TOTAL	3,057,352 42	1,821,982 07		1,235,370.35 L			1,235,370 35 L
		2,821,778.42	1,618,485 71		1,124,825.88 L		78,466 83	1,203,292 71 L
		208,941.97	243,538.88		-34,596 91 S			-34,596 91 S
		182,285.61	209,170 79		-30,236 42 S		3,351.24	-26,885.18 S

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ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
476837000		CIE DE ST GOBAIN	EUR16		24MAY02	07JUN02	1 084422	
** JF1N **	401	160,037 54	143,741 98		16,295 56 S			16,295 56 S
	826 000	147,578 65	125,263 93		15,026 95 S		7,287.77	22,314.72 S
483410007		SCHNEIDER ELECTRIC	EUR8		07MAR02	12MAR02	1 137010	
** JF1V **	696	52,005.97	55,285 30		-3,279.33 S			-3,279 33 S
	887.000	45,739 24	47,382.27		-2,884.17 S		1,241.14	-1,643.03 S
** JF1V **	717	12,447.19	13,504 46		08MAR02	13MAR02	1 142465	-1,057.27 S
	213.000	10,895.03	11,608.56		-1,057.27 S -925 43 S		211 90	-713 53 S
** JF1N **	ADJC- 456	18,363 80	18,363.80		31MAY02	31MAY02	1.066382	00 S
	000	17,220 66	16,633 06		.00 S		587 60	587.60 S
** JF2J **	ADJC- 711	53,263.60	53,263 60		31MAY02	31MAY02	1.066382	.00 L
	000	49,947 95	46,763.39		.00 L		3,184 56	3,184 56 L
** JF1V **	ADJC- 774	6,370.00	6,370 00		31MAY02	31MAY02	1 066382	00 S
	000	5,973 47	5,579.17		.00 S		394 30	394.30 S
** JF2J **	147	54,771.79	61,380.71		09JUL02	12JUL02	1 006137	-6,608 92 L
	1,064.000	54,437 71	53,984.32		-6,608 92 L -6,568.61 L		7,022 00	453.39 L
** JF2J **	151	128,886 48	149,759.71		10JUL02	15JUL02	1.011378	-20,873 23 L
	2,596.000	127,436.51	131,713 63		-20,873 23 L -20,638.41 L		16,361 29	-4,277.12 L
** JF2J **	160	33,583 94	40,843.56		11JUL02	16JUL02	1.007404	-7,259.62 L
	708 000	33,337.11	35,921 90		-7,259.62 L -7,206 26 L		4,621 47	-2,584.79 L
** JF2J **	161	192,569.00	235,485 04		11JUL02	16JUL02	1.007404	-42,916 04 L
	4,082.000	191,153 70	207,109.03		-42,916 04 L -42,600.62 L		26,645 29	-15,955.33 L
** JF2J **	164	140,686 56	175,546 54		12JUL02	17JUL02	1 009642	-34,859 98 L
	3,043 000	139,343.01	154,393 13		-34,859 98 L -34,527.07 L		19,476.95	-15,050 12 L
** JF1N **	605	288,299 82	329,847.27		12JUL02	17JUL02	1 009642	-41,547 45 S
	6,291 000	285,546 58	296,484.01		-41,547 45 S -41,150 67 S		30,218.24	-10,144.43 S

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL MAT COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1N **	614	166,056.87	193,506.39		15JUL02	18JUL02	0.992704
	3,666.000	167,277.33	175,829.56		-27,449.52 S		-27,449.52 S
					-27,651.26 S	19,099.03	-8,552.23 S
** JF1N **	627	184,354.73	219,086.34		17JUL02	22JUL02	0.992113
	4,169.000	185,820.29	200,157.27		-34,731.61 S		-34,731.61 S
					-35,007.72 S	20,670.74	-14,336.98 S
** JF2J **	232	231,613.77	309,153.43		24JUL02	29JUL02	1.005530
	5,359.000	230,339.99	271,900.36		-77,539.66 L		-77,539.66 L
					-77,113.22 L	35,552.85	-41,560.37 L
** JF2J **	252	165,622.15	206,640.71		26JUL02	31JUL02	1.012607
	3,582.000	163,560.15	181,740.46		-41,018.56 L		-41,018.56 L
					-40,507.88 L	22,327.57	-18,180.31 L
** JF2J **	271	746,150.04	917,971.22		29JUL02	01AUG02	1.021868
	16,191.000	730,182.41	805,978.50		-171,821.18 L		-171,821.18 L
					-168,144.21 L	92,348.12	-75,796.09 L
** JF2J **	280	204,950.25	247,043.18		30JUL02	02AUG02	1.012197
	4,347.000	202,480.59	215,063.46		-42,092.93 L		-42,092.93 L
					-41,585.71 L	29,002.84	-12,582.87 L
<b>48341000</b>	<b>TOTAL</b>	<b>1,952,097.58</b>	<b>2,397,087.70</b>		<b>-444,990.12 L</b>		<b>-444,990.12 L</b>
		<b>1,922,219.13</b>	<b>2,104,568.18</b>		<b>-438,891.99 L</b>	<b>256,542.94</b>	<b>-182,349.05 L</b>
		<b>727,898.38</b>	<b>835,963.56</b>		<b>-108,065.18 S</b>	<b>72,417.95</b>	<b>-108,065.18 S</b>
		<b>718,472.60</b>	<b>753,673.90</b>		<b>-107,619.25 S</b>		<b>-35,201.30 S</b>
<b>483477907</b>	<b>VIVENDI UNIVERSAL</b>	<b>EUR5 5</b>	<b>02JUL02</b>		<b>05JUL02</b>	<b>1.016725</b>	
** JF1N **	543	748,102.37	1,665,126.48		-917,024.11 S		-917,024.11 S
	48,395.000	735,796.18	1,539,539.04		-901,939.18 S	98,196.32	-803,742.86 S
<b>490541000</b>	<b>TOTAL SA</b>	<b>EUR10 SERIE B</b>	<b>28JAN02</b>		<b>04FEB02</b>	<b>1.162520</b>	
** JF2N **	786	113,439.58	119,659.19		-5,184.16 L		-5,184.16 L
	700.000	97,580.76	100,602.66		-4,459.42 L	2,814.85	-1,644.57 L
** JF2N **					-1,035.45 S		-1,035.45 S
					-890.69 S	-486.64	-1,377.33 S
** JF1N **	397	269,753.97	187,794.84		24MAY02	29MAY02	1.084422
	1,595.000	248,753.69	199,092.77		81,959.13 L		81,959.13 L
					75,578.63 L	-25,317.71	49,660.92 L
** JF1N **	566	455,348.88	330,295.18		05JUL02	10JUL02	1.027063
	2,736.000	443,350.49	348,013.56		125,053.70 L		125,053.70 L
					121,758.55 L	-26,421.62	36,338.43 L

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL MAT COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1N **	741	363,856.37	300,235.42		12AUG02	15AUG02	1.022861
	2,487.000	355,724.16	316,341.28		63,620.95 L		63,620.95 L
					62,199.02 L	-22,816.14	39,382.88 L
** JF2N **	521	92,908.21	117,063.66		19SEP02	24SEP02	1.017915
	700.000	91,273.05	102,401.41		-24,155.45 L		-24,155.45 L
					-23,730.32 L	12,601.96	-11,128.36 L
** JF2N **	039	175,680.93	229,941.46		01NOV02	06NOV02	1.002557
	1,300.000	175,232.86	196,386.10		-54,260.53 L		-54,260.53 L
					-54,122.14 L	32,968.90	-21,153.24 L
** JF2N **	105	54,113.04	71,452.62		13NOV02	18NOV02	0.993937
	400.000	54,443.13	60,774.02		-17,339.58 L		-17,339.58 L
					-17,445.35 L	11,114.46	-6,330.89 L
** JF2N **	198	69,614.49	89,315.78		22NOV02	27NOV02	1.003261
	500.000	69,388.22	75,967.52		-19,701.29 L		-19,701.29 L
					-19,637.25 L	13,057.95	-6,579.30 L
** JF1N **	301	416,296.24	376,893.85		02DEC02	05DEC02	1.007252
	3,122.000	413,299.00	397,111.97		39,402.39 L		39,402.39 L
					39,118.70 L	-22,931.67	16,187.03 L
** JF2N **	258	212,118.75	277,313.05		03DEC02	06DEC02	1.003160
	1,600.000	211,450.57	239,906.27		-36,704.62 L		-36,704.62 L
					-36,589.00 L	22,809.06	-13,779.94 L
** JF1N **	307	238,892.56	224,919.34		03DEC02	06DEC02	1.003160
	1,807.000	238,140.04	229,880.95		13,973.22 L		13,973.22 L
					13,929.21 L	-5,670.12	8,259.09 L
** JF1N **	313	517,449.47	645,350.32		04DEC02	09DEC02	0.999950
	3,941.000	517,475.34	581,350.24		-22,477.89 L		-22,477.89 L
					-22,479.01 L	10,079.50	-12,399.51 L
** JF1N **					-105,422.96 S		-105,422.96 S
					-105,428.23 S	53,952.84	-51,475.39 S
<b>490541000</b>	<b>TOTAL</b>	<b>2,979,472.49</b>	<b>2,970,234.71</b>		<b>144,185.87 L</b>	<b>1,689.42</b>	<b>144,185.87 L</b>
		<b>2,916,111.31</b>	<b>2,847,828.75</b>		<b>134,121.62 L</b>		<b>135,811.04 L</b>



Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes entries for VALED, BIC, CGIP with various lot sizes and dates.

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Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes entries for CARREFOUR with various lot sizes and dates.

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
	4,400.000	192,898.96	247,733.22	-51,517.95 S	-3,316.31	-54,834.26 S
** JF2M **	262 2,400.000	123,834.24 107,228.05	154,296.05 135,834.51	28FEB02 -30,461.81 S -26,376.88 S	05MAR02 1.154868 -2,229.58	-30,461.81 S -28,606.46 S
** JF1V **	582 200.000	10,403.77 9,008.62	13,141.27 11,630.03	28FEB02 -2,737.50 S -2,370.40 S	05MAR02 1.154868 -251.01	-2,737.50 S -2,621.41 S
564156909	TOTAL	1,324,847.93 1,155,551.37	1,518,700.66 1,380,650.76	-193,852.73 L -169,101.18 L	-55,998.21	-193,852.73 L -225,099.39 L
565478906	ATOS ORIGIN					
** JF2M **	666 900.000	68,610.44 61,979.22	70,516.97 64,745.14	-1,906.53 S -1,722.26 S	02MAY02 07MAY02 1.106991	-1,906.53 S -2,765.92 S
** JF2M **	704 600.000	43,437.73 39,684.71	47,018.88 43,170.36	-3,581.15 S -3,271.74 S	03MAY02 08MAY02 1.094571	-3,581.15 S -3,485.65 S
** JF2M **	706 300.000	21,580.87 19,782.10	23,510.20 21,585.88	-1,929.33 S -1,768.52 S	06MAY02 09MAY02 1.090929	-1,929.33 S -1,803.78 S
** JF2M **	720 300.000	21,054.35 19,261.58	23,510.19 21,585.88	-2,455.84 S -2,246.73 S	07MAY02 10MAY02 1.093075	-2,455.84 S -2,324.30 S
565478906	TOTAL	154,683.39 140,707.61	164,556.24 151,087.26	-9,872.85 S -9,009.25 S	-1,370.40	-9,872.85 S -10,379.65 S
567173901	SANOFI SYNTHELABO					
** JF2M **	789 2,700.000	212,302.95 183,504.01	166,106.01 145,243.14	46,196.94 L 39,930.32 L	29JAN02 01FEB02 1.156939	46,196.94 L 38,260.87 L
** JF2M **	040 2,100.000	157,947.66 137,185.46	129,193.56 112,966.89	28,754.10 L 24,974.38 L	04FEB02 07FEB02 1.151344	28,754.10 L 24,218.57 L
** JF2M **	091 4,400.000	316,206.80 274,546.56	268,750.72 235,555.55	31,033.31 L 26,944.67 L	07FEB02 12FEB02 1.151742	31,033.31 L 25,809.57 L
** JF2M **				16,422.77 S		

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
** JF2J **	766 11,279.000	814,907.87 707,543.76	788,656.60 738,201.65	14,259.07 S 07FEB02 26,251.27 L 22,792.66 L	-1,077.63 12FEB02 1.151742 -53,450.55	13,181.44 S 26,251.27 L -30,657.89 L
** JF2M **	104 3,200.000	224,919.50 196,231.10	192,714.98 169,783.09	08FEB02 32,204.52 S 28,096.85 S	13FEB02 1.146197 -1,648.84	32,204.52 S 26,448.01 S
** JF2M **	329 1,300.000	94,544.65 83,256.05	81,749.69 71,996.15	19MAR02 12,794.96 S 11,267.24 S	22MAR02 1.135589 -7.34	12,794.96 S 11,259.90 S
** JF2M **	453 3,400.000	237,282.40 208,274.55	236,346.09 208,030.10	04APR02 800.76 L 702.87 L	09APR02 1.139277 -92.98	800.76 L 609.89 L
** JF2M **	552 1,700.000	118,807.30 105,542.51	131,511.85 112,712.23	135.55 S 118.98 S	-484.42	135.55 S -365.44 S
** JF2M **	565 1,500.000	103,786.56 92,380.44	113,143.74 97,535.61	17APR02 -12,704.55 S -11,286.09 S	22APR02 1.125682 4,116.37	-12,704.55 S -7,169.72 S
** JF2M **	574 1,400.000	94,621.46 84,151.57	105,800.12 93,651.58	18APR02 -9,357.18 S -8,328.83 S	23APR02 1.123469 3,173.66	-9,357.18 S -5,155.17 S
** JF2M **	014 1,600.000	96,352.35 90,797.62	116,169.47 106,121.33	19APR02 -11,178.66 S -9,941.73 S	24APR02 2.124417 441.72	-11,178.66 S -9,500.01 S
** JF1M **	725 5,182.000	327,133.87 315,798.60	301,459.63 278,110.88	04JUN02 -19,817.12 S -18,674.66 S	07JUN02 1.061177 3,350.95	-19,817.12 S -15,323.71 S
** JF1M **	745 8,586.000	546,135.56 533,929.40	509,942.60 489,426.39	08AUG02 25,674.24 L 24,784.62 L	13AUG02 1.035894 12,903.10	25,674.24 L 37,687.72 L
** JF1M **	753	116,379.18	107,823.48	12AUG02 18,799.49 L 18,379.32 L	15AUG02 1.022861 11,440.18	18,799.49 L 29,819.50 L
** JF1M **				17,393.47 S 17,004.72 S		17,393.47 S 14,683.51 S
** JF1M **				13AUG02 8,555.70 S	16AUG02 1.021659	

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST	TRD DT LOCAL SECTY GN/LS	STL DT BASE CURR GN/LS	NET SECTY GN/LS	
	1,814 000	113,911.96	106,049.80	8,374.32 S	-512 16	7,862.16 S
567173901	TOTAL	2,611,917.11 2,360,782.34	2,400,455.21 2,207,534.60	177,510.11 L 158,508.84 L	-32,760.61	177,510.11 L 125,748.23 L
	1,949,035.76 1,783,021.76	1,863,952.74 1,490,861.83	34,449.46 S 30,889.87 S	5,031.10	34,449.46 S 35,920.97 S	
585284904	ACCOR	EUR3	31JAN02	05FEB02	1.163738	
** JF2J **	707	367,371.96	447,790.55	-80,418.59 L		-80,418.59 L
	8,998.000	315,682.71	419,434.24	-69,103.69 L	-34,647.84	-103,751.53 L
** JF2J **	708	62,392.24	74,990.74	-12,598.50 L	1.163738	-12,598.50 L
	1,533.000	53,613.65	70,311.31	-10,825.89 L	-5,871.77	-16,697.66 L
** JF2J **	719	112,876.09	135,306.19	-22,430.10 L	1.160901	-22,430.10 L
	2,766.000	97,231.45	126,863.08	-19,321.29 L	-10,310.34	-29,631.63 L
** JF2J **	736	69,686.45	83,722.21	-14,035.76 L	1.151344	-14,035.76 L
	1,716.000	60,526.18	78,509.46	-12,190.76 L	-5,792.52	-17,983.28 L
** JF2J **	252	302,873.63	332,082.49	-29,208.86 L	1.137268	-29,208.86 L
	6,716.000	266,316.85	301,660.50	-25,683.36 L	-9,660.29	-35,343.65 L
** JF2J **	261	117,787.08	133,674.47	-15,887.39 L	1.140706	-15,887.39 L
	2,606.000	103,258.05	117,159.03	-13,927.68 L	26.70	-13,900.98 L
** JF2J **	276	162,546.64	185,431.01	-22,884.37 L	1.140771	-22,884.37 L
	3,615.000	142,488.40	162,521.06	-20,060.44 L	27.78	-20,032.66 L
** JF2J **	293	133,109.03	151,301.61	-18,192.58 L	1.145541	-18,192.58 L
	2,965.000	116,197.53	131,897.22	-15,881.21 L	181.52	-15,699.69 L
** JF2N **	725	105,192.87	173,510.40	-68,317.53 S	1.019264	-68,317.53 S
	3,600.000	103,204.73	152,892.40	-67,026.33 S	17,338.66	-49,687.67 S
** JF2J **	658	297,245.13	361,719.16	-64,474.03 L	0.989560	-64,474.03 L
	8,964.000	300,381.11	321,372.97	-65,154.23 L	44,162.37	-20,991.86 L
** JF1V **				23DEC02	30DEC02	0.978617

STATE STREET

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST	TRD DT LOCAL SECTY GN/LS	STL DT BASE CURR GN/LS	NET SECTY GN/LS	
	026	5,849.28	9,869.24	-4,019.96 L	-4,019.96 L	
	200.000	5,977.09	8,725.89	-4,107.80 L	-2,748.80 L	
** JF1V **	045	11,378.36	19,738.48	-8,360.12 L	-8,360.12 L	
	400.000	11,902.90	17,451.77	-8,745.52 L	-5,948.87 L	
585284904	TOTAL	1,643,115.89 1,473,575.92	1,935,626.15 1,755,906.53	-292,510.26 L -265,001.87 L	-17,328.74	-292,510.26 L -282,330.61 L
	105,192.87 103,204.73	173,510.40 152,892.40	-68,317.53 S -67,026.33 S	17,338.66	-68,317.53 S -49,687.67 S	
596233908	STMICROELECTRONICS	EUR1.04	12APR02	17APR02	1.137333	
** JF2N **	527	408,550.40	509,063.47	-100,513.07 S	-100,513.07 S	
	11,800.000	359,217.92	450,664.48	-88,376.11 S	-3,070.45	-91,446.56 S
** JF2N **	696	103,924.88	141,168.49	-37,243.61 L	1.094571	-37,243.61 L
	3,300.000	94,945.76	126,054.85	-34,025.76 L	2,916.67	-31,109.09 L
** JF2N **	814	498,839.08	653,995.64	-118,450.46 L	1.087607	-118,450.46 L
	15,300.000	458,657.47	580,035.51	-108,909.24 L	13,961.73	-94,947.51 L
** JF2N **				-36,706.10 S		-36,706.10 S
				-33,749.41 S	7,318.88	-26,430.53 S
** JF2N **	827	191,083.87	225,588.62	-34,504.75 S	1.079214	-34,504.75 S
	6,100.000	177,058.37	200,597.23	-31,972.11 S	8,433.25	-23,538.86 S
596233908	TOTAL	602,763.96 553,603.23	795,164.13 706,090.36	-155,694.07 L -142,935.00 L	16,878.40	-155,694.07 L -126,056.60 L
	1,098,473.35 994,933.76	1,388,647.73 1,231,297.22	-171,723.92 S -154,097.63 S	12,681.68	-171,723.92 S -141,415.95 S	
598893907	THOMSON SA	EUR3.75	12NOV02	15NOV02	0.989560	
** JF1N **	240	629,780.76	1,201,198.42	-571,417.66 S		-571,417.66 S
	39,517.000	636,425.04	1,066,681.44	-577,446.20 S	147,189.80	-430,256.40 S
** JF1N **	244	44,953.49	54,024.40	-9,070.91 S	0.993937	-9,070.91 S
	2,906.000	45,227.71	52,741.78	-9,126.24 S	1,612.17	-7,514.07 S
** JF1N **	250	164,522.03	179,598.40	-15,076.37 S	0.996562	-15,076.37 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS		
	10,285 000	165,089.61	174,590 01	-15,128.38 S	5,627.98	-9,500 40 S	
598893907	TOTAL	839,256.28 846,742.36	1,434,821.22 1,294,013.23	-595,564.94 S -601,700.82 S	154,429.95	-595,564.94 S -447,270.87 S	
599711900	TF1 TV FRANCAISE		EURD 20	07FEB02	12FEB02	1.151742	
** JF1V **	365 500 000	12,648.90 10,982.41	32,268.92 28,046.54	-19,620.02 L -17,035.08 L		-19,620.02 L -17,064.13 L	
** JF1V **	386 300 000	7,771.83 6,780.54	19,361.35 16,827.93	08FEB02 -11,589.52 L -10,111.28 L	13FEB02	1.146197 63.89	-11,589.52 L -10,047.39 L
** JF1V **	390 500 000	12,926.69 11,277.90	32,268.92 28,046.54	08FEB02 -19,342.23 L -16,875.14 L	13FEB02	1.146197 106.50	-19,342.23 L -16,768.64 L
** JF1V **	411 100 000	2,744.50 2,406.51	6,453.78 5,609.31	12FEB02 -3,709.28 L -3,252.48 L	15FEB02	1.140446 49.68	-3,709.28 L -3,202.80 L
** JF1V **	421 500 000	13,643.51 11,963.31	32,268.92 28,046.54	12FEB02 -18,625.41 L -16,331.69 L	15FEB02	1.140446 248.46	-18,625.41 L -16,083.23 L
** JF1V **	532 500 000	13,062.57 11,383.37	32,268.92 28,046.54	25FEB02 -19,206.35 L -16,737.37 L	28FEB02	1.147513 74.20	-19,206.35 L -16,663.17 L
** JF1V **	551 500.000	13,367.81 11,608.61	32,268.92 28,046.54	26FEB02 -18,901.11 L -16,413.72 L	01MAR02	1.151543 -24.21	-18,901.11 L -16,437.93 L
** JF1V **	566 500 000	13,493.81 11,665.40	32,268.92 28,046.54	27FEB02 -18,775.11 L -16,231.08 L	04MAR02	1.156738 -150.06	-18,775.11 L -16,381.14 L
** JF1V **	601 600 000	16,353.11 14,149.53	38,722.71 33,655.85	01MAR02 -22,369.60 L -19,355.30 L	06MAR02	1.155735 -151.02	-22,369.60 L -19,506.32 L
** JF1V **	635 500 000	14,502.94 12,628.44	32,268.92 28,046.54	04MAR02 -17,765.98 L -15,469.73 L	07MAR02	1.148435 51.63	-17,765.98 L -15,418.10 L
** JF1V **	652 400 000	11,961.99 10,406.93	25,815.14 22,437.24	05MAR02 -13,853.15 L -12,052.24 L	08MAR02	1.149425 21.93	-13,853.15 L -12,030.31 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS		
** JF1V **	677 1,500 000	48,268.22 42,328.81	93,225.92 79,414.03	06MAR02 -44,957.70 L -39,425.65 L	11MAR02	1.140316 2,340.43	-44,957.70 L -37,085.22 L
** JF1V **	700 600.000	20,118.66 17,694.36	36,335.47 30,505.45	07MAR02 -16,216.81 L -14,262.68 L	12MAR02	1.137010 1,451.59	-16,216.81 L -12,811.09 L
** JF1V **	804 700 000	23,331.56 20,571.43	42,391.38 35,589.70	14MAR02 -19,059.82 L -16,805.04 L	19MAR02	1.134173 1,786.77	-19,059.82 L -15,018.27 L
** JF1V **	816 500.000	16,913.90 14,929.05	30,279.56 25,421.21	15MAR02 -13,365.66 L -11,797.20 L	20MAR02	1.132952 1,305.04	-13,365.66 L -10,492.16 L
** JF1V **	832 400.000	14,152.52 12,493.14	24,223.65 20,336.97	18MAR02 -10,071.13 L -8,890.29 L	21MAR02	1.132823 1,046.46	-10,071.13 L -7,843.83 L
** JF1V **	024 200 000	7,110.47 6,261.48	12,111.82 10,168.48	19MAR02 -5,001.35 L -4,404.19 L	22MAR02	1.135589 497.19	-5,001.35 L -3,907.00 L
** JF1V **	055 400 000	14,000.42 12,310.57	24,223.65 20,336.97	22MAR02 -10,223.23 L -8,989.29 L	27MAR02	1.137268 962.89	-10,223.23 L -8,026.40 L
** JF1V **	255 500 000	17,720.09 15,584.81	30,279.56 25,421.21	10APR02 -12,559.47 L -11,046.05 L	15APR02	1.137010 1,209.65	-12,559.47 L -9,836.40 L
** JF2J **	575 2,669 000	66,398.16 65,232.84	58,150.09 57,129.53	16OCT02 8,248.07 L 8,103.31 L	21OCT02	1.017864 .00	8,248.07 L 8,103.31 L
599711900	TOTAL	360,491.66 322,659.44	667,456.52 579,179.66	-306,964.86 L -267,382.19 L	10,861.97	-306,964.86 L -256,520.22 L	
702745902	ORANGE SA		EUR1	18JAN02	23JAN02	1.131478	
** JF2N **	711 21,100.000	190,956.34 168,767.17	190,469.87 172,322.81	486.47 S 429.95 S		486.47 S -3,555.64 S	
** JF2N **	749 15,100 000	133,183.88 117,681.26	146,918.77 131,477.21	23JAN02 -13,734.89 S -12,136.14 S	28JAN02	1.131734 -1,658.81	-13,734.89 S -13,795.95 S
** JF2N **	784	77,040.71	88,986.35	28JAN02 -11,945.64 S	31JAN02	1.162520	

STATE STREET

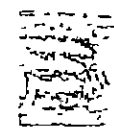
ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL BASE	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	8,700 000	66,270 44		78,570.49	-10,275 64 S		-2,024.41	-12,300 05 S
** JF2N **	121	86,689 22		113,067 13	12FEB02	15FEB02	1 140446	-26,377 91 S
	11,500.000	76,013 44		100,601 50			-1,458 59	-24,588.06 S
** JF2N **	134	40,131.76		53,092.39	13FEB02	18FEB02	1.145475	-12,960 63 S
	5,400.000	35,035.04		47,238 96			-889 29	-12,203.92 S
702745902	TOTAL	528,001.91		592,534 51				-64,532 60 S
		463,767.35		530,210.97			-10,017 69	-66,443 62 S
708842901	AXA		EUR2.29		15JAN02	18JAN02	1 121894	
** JF1N **	643	298,872 57		459,114 98				-160,242 41 L
	13,443 000	266,400 01		451,337 11			-42,105 05	-184,937.10 L
** JF1N **	652	231,065.65		343,854.99	16JAN02	21JAN02	1 131670	-112,789.34 L
	10,436.000	204,181.12		316,494.49			-12,647.09	-112,313.37 L
708842901	TOTAL	529,938 22		802,969.97				-273,031 75 L
		470,581.13		767,831.60			-54,752.14	-297,250 47 L
710352907	PEUGEOT SA		EUR1		03JAN02	08JAN02	1 111852	
** JF1V **	898	18,969 78		14,156 50				4,813 28 L
	400 000	17,061.43		11,841.21			891.15	5,220.22 L
** JF1V **	006	19,010 94		14,156 50	04JAN02	09JAN02	1.117319	4,854 44 L
	400 000	17,014.78		11,841.20			828.86	5,173.58 L
** JF1V **	017	18,705 87		14,156 51	07JAN02	10JAN02	1.119821	4,549 36 L
	400.000	16,704.34		11,841 21			800 55	4,863.13 L
** JF1V **	026	14,031 20		10,862 69	08JAN02	11JAN02	1 120385	3,168 51 L
	300.000	12,523 55		9,165.19			530.30	3,358 36 L
** JF1V **	046	13,756.05		11,353.31	09JAN02	14JAN02	1.125746	2,402.74 L
	300 000	12,219.50		9,733 76			351.39	2,485 74 L
** JF1V **	139	13,339 68		11,353.31	16JAN02	21JAN02	1.131670	1,986.37 L
	300 000	11,787.61		9,733 76			298.59	2,051.85 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL BASE	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1V **	168	22,535.19		18,922.19	17JAN02	22JAN02	1 134945	3,613 00 L
	500.000	19,855.76		16,222 93			449.42	3,632.83 L
** JF1V **	212	22,369 02		18,922 19	22JAN02	25JAN02	1.131286	3,446.83 L
	500 000	19,773.09		16,222.94			503 33	3,550.15 L
** JF1V **	271	13,700 01		11,353 31	28JAN02	31JAN02	1 162520	2,346.70 L
	300.000	11,784.75		9,733.76			32.36	2,050.99 L
** JF1V **	282	13,809.08		11,353 31	29JAN02	01FEB02	1.156939	2,455.77 L
	300 000	11,935 88		9,733.76			79 48	2,202 12 L
** JF1V **	311	13,893 03		11,353 32	01FEB02	06FEB02	1 160901	2,539.71 L
	300.000	11,967.45		9,733.76			45.98	2,233.69 L
** JF1V **	416	18,270 98		15,137 75	12FEB02	15FEB02	1 140446	3,133.23 L
	400 000	16,020 91		12,978.35			295.19	3,042.56 L
** JF1N **	396	150,896 62		138,442.28	24MAY02	29MAY02	1.084422	12,454.34 S
	2,550.000	139,149 35		124,321.14			3,343 44	14,828.21 S
** JF1N **	722	251,011 34		295,515 63	07AUG02	14AUG02	1 026641	-44,504.29 S
	5,422.000	244,497 68		265,821.74			22,025 36	-21,324.06 S
** JF1N **	746	134,863.10		154,108 04	08AUG02	13AUG02	1.035894	-19,244 94 S
	2,887.000	130,190 06		135,331 99			13,436.17	-5,141.93 S
** JF1N **	737	470,974 17		540,820 53	09AUG02	14AUG02	1.029389	-69,846.36 S
	10,639.000	457,527.88		484,932.95			40,447 17	-27,405 07 S
710352907	TOTAL	202,390.83		163,080.89				39,309 94 L
		178,649.05		138,781.83			5,106 60	39,867.22 L

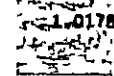
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS		
	1,007,745.23 971,364.97	1,128,886.48 1,010,407.82	-121,141.25 S -118,294.99 S	79,252.14	-121,141.25 S -39,042.85 S		
711804906	SUEZ	EUR 2	18OCT02	23OCT02	1 029707		
** JFIN **	176 16,086 000	287,392.85 279,101.58	573,406.58 522,488.05	-286,013.73 L -277,762.25 L	34,375.78	-286,013.73 L -243,386.47 L	
** JF1M **	187 21,821.000	398,791.79 390,117.91	543,044.83 543,090.34	22OCT02 -19,511.78 L -19,087.39 L	25OCT02 1 022234	2,327.23	-19,511.78 L -16,760.16 L
** JF1M **				-124,741.26 S -122,028.09 S		-14,184.18	-124,741.26 S -136,212.27 S
** JF1L **	282 38,750.000	679,869.82 698,192.49	1,343,040.13 1,316,355.45	17DEC02 -663,170.31 L -681,042.92 L	20DEC02 0 973757	62,879.96	-663,170.31 L -618,162.96 L
** JF1L **	283 38,750.000	692,080.34 710,732.08	1,420,515.09 1,251,734.38	17DEC02 -728,434.75 L -748,066.25 L	20DEC02 0 973757	207,063.95	-728,434.75 L -541,002.30 L
711804906	TOTAL	2,058,134.80 2,078,144.06	3,880,006.63 3,633,668.22	-1,697,130.57 L -1,725,958.81 L		306,646.92	-1,697,130.57 L -1,419,311.89 L
	398,791.79 390,117.91	543,044.83 543,090.34	-124,741.26 S -122,028.09 S			-14,184.18	-124,741.26 S -136,212.27 S
715561908	CASTORAMA DUBOIS	I EUR1	16MAY02	21MAY02	1.098780		
** JF2N **	795 800 000	53,962.10 49,110.92	49,937.11 44,361.65	4,024.99 S 3,663.14 S		1,086.13	4,024.99 S 4,749.27 S
** JF2N **	803 2,000.000	134,365.50 123,790.91	125,242.37 112,025.15	20MAY02 9,123.13 S 8,405.14 S	23MAY02 1 085423	3,360.62	9,123.13 S 11,765.76 S
** JF2N **	810 1,300 000	87,574.50 80,520.35	81,282.11 73,869.19	21MAY02 6,292.39 S 5,785.54 S	24MAY02 1.087607	865.62	6,292.39 S 6,651.16 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS		
715561908	TOTAL	275,902.10 253,422.18	256,461.59 230,255.99	19,440.51 S 17,853.82 S		5,312.37	19,440.51 S 23,166.19 S
728187907	ARCELOR	NPV	22MAR02	27MAR02	1 137268		
** JF2J **	253 9,458.000	151,329.28 133,063.87	133,757.70 120,250.21	17,571.58 L 15,450.69 L		-2,637.03	17,571.58 L 12,813.66 L
** JF2J **	260 10,152 000	161,290.52 141,395.35	146,506.61 131,123.35	25MAR02 14,783.91 L 12,960.32 L	28MAR02 1 140706	-2,688.32	14,783.91 L 10,272.00 L
** JF2J **	275 11,920 000	183,566.07 160,914.04	172,186.97 154,091.41	26MAR02 11,379.10 L 9,974.92 L	02APR02 1.140771	-3,152.29	11,379.10 L 6,822.63 L
** JF2J **	292 11,580.000	178,071.25 155,447.30	170,683.64 152,420.47	27MAR02 7,387.61 L 6,449.01 L	03APR02 1.145541	-3,422.18	7,387.61 L 3,026.83 L
** JF2J **	330 13,033.000	201,101.51 176,657.58	191,959.92 171,391.46	02APR02 9,141.59 L 8,030.43 L	09APR02 1 138369	-2,764.31	9,141.59 L 5,266.12 L
** JF2J **	341 23,995 000	365,491.24 321,796.72	345,738.20 307,119.19	03APR02 19,753.04 L 17,391.56 L	09APR02 1.135783	-2,714.03	19,753.04 L 14,677.53 L
728187907	TOTAL	1,240,849.87 1,089,274.86	1,160,833.04 1,036,396.09	80,016.83 L 70,256.93 L		-17,378.16	80,016.83 L 52,878.77 L
730968906	BNP PARIBAS	EUR2	02JUL02	05JUL02	1 016725		
** JF2N **	234 7,400.000	369,260.00 363,185.72	377,941.55 339,258.01	-8,681.55 S -8,538.74 S		32,466.45	-8,681.55 S 23,927.71 S
** JF2N **	557 5,500.000	187,285.78 183,924.02	286,890.79 257,425.54	24SEP02 -68,371.96 L -67,144.69 L	27SEP02 1.018278	14,249.29	-68,371.96 L -52,895.40 L
** JF2N **				-31,233.05 S -30,672.42 S		10,066.30	-31,233.05 S -20,606.12 S
** JF2N **	637 4,100 000	136,406.70 134,667.47	231,548.20 206,475.70	03OCT02 -95,141.50 S -93,928.41 S	08OCT02 1.012915	22,120.18	-95,141.50 S -71,808.23 S
** JF2N **	653	180,874.13	347,900.62	04OCT02 -167,026.49 S	09OCT02 1.017864		



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
730968906	6,000.000	177,699.70	321,449.94	94	-164,095.10 S	23JUL02	20,344.86	-143,750.24 S
	<b>TOTAL</b>	187,285.78 183,924.02	286,890.79 257,425.54	79	-68,371.96 L -67,144.69 L	24JUL02	14,249.29	-68,371.96 L -52,895.40 L
		873,826.61 859,476.91	1,244,281.16 1,124,609.19	16	-302,082.59 S -297,234.67 S	23JUL02	84,997.79	-302,082.59 S -212,236.88 S
738048909	CIE DE ST GOBAIN		EUR4		18JUL02	23JUL02	0.993739	
** JF1N **	640	743,680.05	823,415.85	85	-79,735.80 S			-79,735.80 S
	18,642.000	748,365.57	716,075.71	71	-80,238.17 S		112,528.03	32,289.86 S
** JF1N **	649	134,336.80	161,054.05	05	-26,717.25 S	24JUL02	0.984543	-26,717.25 S
	3,470.000	136,445.84	142,001.31	31	-27,136.70 S		21,581.23	-5,555.47 S
738048909	<b>TOTAL</b>	878,016.85 884,811.41	984,469.90 858,077.02	90	-106,453.05 S -107,374.87 S		134,109.26	-106,453.05 S 26,734.39 S
739011906	MEMDEL INVESTISSEMENT COMPANY		EUR4		28JUN02	10JUL02	1.014456	
** JF1L **	024	348.57	743.85		-395.28 L			-395.28 L
	14.000	343.60	661.55		-389.65 L		71.70	-317.95 L
<b>FRANCE TOTAL</b>		22,511,562.60 20,892,053.40	24,891,344.39 22,979,560.94	39	-2,088,137.22 L -2,080,115.39 L		213,446.98	-2,088,137.22 L -1,866,668.41 L
		11,939,261.00 11,340,975.86	15,164,730.46 13,665,918.31	46	-2,989,035.29 S -2,925,623.87 S		741,481.13	-2,989,035.29 S -2,184,142.74 S
<b>** UNITED KINGDOM **</b>								
001978006	ALLIED IRISH BANKS		ORD EURO 32		06FEB02	11FEB02	1.150616	
** JF2N **	066	106,788.32	123,649.07		-16,860.75 S			-16,860.75 S
	9,300.000	92,809.69	107,991.99		-14,653.68 S		-528.62	-15,182.30 S
018270009	CRH		ORD EURO.32		01FEB02	06FEB02	1.160901	
** JF2N **	030	126,308.42	140,324.72		-14,016.30 L			-14,016.30 L
	7,000.000	108,802.06	133,827.65		-12,073.64 L		-12,951.95	-25,025.59 L
** JF1N **	231	103,728.38	91,450.64		12,277.74 S	23APR02	1.123469	12,277.74 S
	5,252.000	92,328.65	82,195.44		10,928.42 S			10,133.21 S
** JF1N **	238	149,914.40	133,086.06		16,828.34 S	24APR02	1.124417	16,828.34 S
	7,649.000	133,326.34	118,912.41		14,966.28 S			14,966.28 S

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** JF1N **	246	111,451.02	99,128.50		12,322.52 S	25APR02	1.126380	12,322.52 S
	5,588.000	98,946.20	87,697.72		10,939.93 S		308.55	11,248.48 S
** JF1N **	250	29,706.11	26,886.04		2,820.07 S	26APR02	1.124101	2,820.07 S
	1,511.000	26,426.55	23,747.09		2,508.73 S		170.73	2,679.46 S
** JF1N **	252	450,144.94	445,498.26		4,646.68 S	26APR02	1.124101	4,646.68 S
	22,790.000	400,448.84	395,494.69		4,133.69 S		820.46	4,954.15 S
** JF1N **	273	25,421.87	24,599.81		822.06 S	30APR02	1.113772	822.06 S
	1,339.000	22,825.02	21,251.13		738.09 S		835.80	1,573.89 S
** JF1N **	290	11,957.68	11,467.15		490.53 S	02MAY02	1.113462	490.53 S
	626.000	10,739.19	9,912.20		440.54 S		386.45	826.99 S
** JF2N **	840	111,245.01	119,178.02		-7,933.01 L	28MAY02	1.082896	-7,933.01 L
	6,000.000	102,729.17	111,389.48		-7,325.74 L		-1,334.57	-8,660.31 L
** JF2N **	849	149,006.54	119,114.84		10,796.03 L	29MAY02	1.084422	10,796.03 L
	8,000.000	137,406.42	108,640.88		9,955.56 L		545.77	10,501.33 L
					19,095.67 S		655.13	19,095.67 S
					17,609.08 S			18,264.21 S
018270009	<b>TOTAL</b>	386,559.97 348,937.65	378,617.58 353,858.01	58	-11,153.28 L -9,443.82 L		-13,740.75	-11,153.28 L -23,184.57 L
		1,031,330.94 922,447.21	951,231.30 847,851.56	30	69,303.61 S 62,264.76 S		1,829.56	69,303.61 S 64,094.32 S
306062902	BK OF IRELAND		ORD STK EURO 64		08OCT02	11OCT02	1.020564	
** JF2N **	667	176,131.98	166,905.11		9,226.87 L			9,226.87 L
	19,900.000	172,582.98	145,941.87		9,040.95 L		17,600.16	26,641.11 L
** JF2N **	685	310,590.15	373,574.68		-62,984.53 L	15OCT02	1.014045	-62,984.53 L
	34,700.000	306,288.33	336,907.21		-62,112.16 L		31,493.28	-30,618.88 L
** JF2N **	161	51,215.57	58,910.35		-1,698.55 L	25NOV02	-0.997556	-1,698.55 L
	4,700.000	51,341.05	52,032.48		-1,702.71 L			-1,702.71 L

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** JF2H **	184 2,800 000	30,764.14 30,744.16	36,629.51 33,016.78	-5,996.23 S -6,010.92 S	21NOV02 26NOV02	1 000650 3,923.28	-5,996.23 S -2,087.64 S
** JF2H **	243 7,300.000	79,377.75 78,849.85	96,118.47 87,415.93	-5,865.37 S -5,861.56 S	29NOV02 04DEC02	1 006695 8,063.31	-5,865.37 S -2,272.62 S
306062902	TOTAL	537,937.70 530,212.36	599,390.14 534,881.56	-55,456.21 L -54,773.92 L		52,192.36	-55,456.21 L -54,773.92 L
UNITED KINGDOM TOTA		161,357.46 160,935.06	191,658.33 172,465.19	-28,602.32 S -28,501.87 S		15,575.53	-28,602.32 S -12,926.34 S
** GREECE **	505160903 OTE (HELLENIC TLOM)	7,336.29 7,214.87	8,965.57 8,109.36	-1,629.28 S -1,602.31 S	16AUG02 21AUG02	1.016829 707.82	-1,629.28 S -894.49 S
** JF1V **	036 500.000				13SEP02 18SEP02	1.026431 1,032.63	-4,321.78 L -3,177.87 L
** JF1V **	612 800.000	9,670.06 9,421.05	13,991.84 12,598.92	-4,321.78 L -4,210.50 L	16SEP02 19SEP02	1 028489 542.25	-2,672.18 L -2,055.91 L
** JF1V **	617 500.000	6,052.23 5,884.58	8,724.41 7,940.49	-2,672.18 L -2,598.16 L	17SEP02 20SEP02	1.032578 489.37	-2,629.90 L -2,057.56 L
** JF1V **	649 500 000	5,978.60 5,789.97	8,608.50 7,847.53	-2,629.90 L -2,546.93 L	18SEP02 23SEP02	1 021398 591.11	-2,378.81 L -1,737.86 L
** JF1V **	674 500 000	5,712.96 5,593.28	8,091.77 7,331.14	-2,378.81 L -2,328.97 L	19SEP02 24SEP02	1.017915 546.70	-2,489.17 L -1,898.46 L

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** JF1V **	707 600 000	6,804.01 6,694.13	9,776.72 9,005.82	-2,972.71 L -2,924.70 L	20SEP02 25SEP02	1 016415 613.01	-2,972.71 L -2,311.69 L
** JF1V **	333 500.000	5,560.24 5,623.90	8,147.27 7,504.85	-2,587.03 L -2,616.65 L	11NOV02 14NOV02	0 988680 735.70	-2,587.03 L -1,880.95 L
** JF1V **	471 500.000	5,273.79 5,317.30	7,842.52 7,220.41	-2,568.73 L -2,589.92 L	15NOV02 20NOV02	0 991818 686.81	-2,568.73 L -1,903.11 L
** JF1V **	492 500 000	5,105.10 5,148.75	7,922.11 7,311.84	-2,817.01 L -2,841.09 L	18NOV02 21NOV02	0 991522 678.00	-2,817.01 L -2,163.09 L
** JF1V **	546 500.000	5,115.63 5,128.16	8,545.21 7,961.99	-3,429.58 L -3,437.98 L	20NOV02 25NOV02	0.997556 604.15	-3,429.58 L -2,833.83 L
** JF1V **	570 700.000	7,359.97 7,355.19	11,947.59 11,091.25	-4,587.62 L -4,584.64 L	21NOV02 26NOV02	1 000650 848.58	-4,587.62 L -3,736.06 L
** JF1V **	597 1,100.000	11,765.04 11,726.80	19,107.16 17,605.01	-7,342.12 L -7,318.25 L	22NOV02 27NOV02	1.003261 1,440.04	-7,342.12 L -5,878.21 L
** JF1V **	649 700.000	7,621.96 7,542.69	12,384.19 11,337.66	-4,762.23 L -4,712.70 L	28NOV02 03DEC02	1.010509 917.73	-4,762.23 L -3,794.97 L
** JF1V **	663 900.000	9,824.98 9,759.64	15,909.98 14,600.86	-6,085.00 L -6,044.53 L	29NOV02 04DEC02	1.006695 1,203.31	-6,085.00 L -4,841.22 L
** JF1V **	703 600.000	6,431.84 6,426.37	10,425.93 9,524.23	-3,994.09 L -3,990.70 L	05DEC02 10DEC02	1 000851 892.84	-3,994.09 L -3,097.86 L
** JF1V **	742 600 000	6,295.62 6,341.58	10,920.30 9,797.98	-4,624.68 L -4,658.44 L	10DEC02 13DEC02	0 992753 1,202.04	-4,624.68 L -3,456.40 L
** JF1V **	754 700.000	7,576.52 7,639.79	13,030.20 11,492.73	-946.89 L -954.80 L	11DEC02 16DEC02	0 991719 264.01	-946.89 L -690.79 L
** JF1V **				-4,506.79 S -4,544.42 S		1,282.27	-4,506.79 S -4,544.42 S

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** JF1V **	755	10,825.17	18,334.92	11DEC02	16DEC02	0.991719		-7,509.75 S
1,000	000	10,915.56	16,184.23	-7,572.46 S		2,303.79		-5,268.67 S
** JF1V **	770	7,499.65	12,834.44	12DEC02	17DEC02	0.981691		-5,334.79 S
700	000	7,639.52	11,328.96	-5,434.29 S		1,744.85		-3,689.44 S
** JF1V **	775	5,370.49	9,167.46	13DEC02	18DEC02	0.977804		-3,796.97 S
500	000	5,492.40	8,092.12	-3,796.97 S		1,283.44		-2,599.72 S
** JF1V **	796	20,601.18	34,836.36	17DEC02	20DEC02	0.973757		-14,235.18 S
1,900	000	21,156.39	30,750.03	-14,235.18 S		5,025.18		-9,593.64 S
** JF1V **	803	7,632.71	12,340.78	18DEC02	23DEC02	0.975134		-4,708.07 S
700	000	7,827.34	10,809.08	-4,708.07 S		1,846.39		-2,981.74 S
** JF1V **	808	16,209.62	26,068.07	19DEC02	24DEC02	0.978713		-9,858.45 S
1,500	000	16,562.18	22,793.86	-9,858.45 S		3,841.18		-6,231.68 S
** JF1V **	007	7,501.93	11,960.51	20DEC02	27DEC02	0.973662		-4,458.58 S
700	000	7,704.86	10,555.31	-4,458.58 S		1,728.74		-2,850.45 S
** JF1V **	023	5,351.79	8,525.27	23DEC02	30DEC02	0.978617		-3,173.48 S
500	000	5,468.73	7,510.85	-3,173.48 S		1,200.70		-2,042.12 S
505160903	TOTAL	117,784.45 116,929.89	183,500.77 167,608.08	-61,209.53 L -60,804.32 L		13,288.28		-61,209.53 L -47,516.04 L
		95,905.35 97,621.64	156,063.58 137,626.53	-59,211.34 S -60,378.46 S		21,064.36		-59,211.34 S -39,314.10 S
GREECE TOTAL		117,784.45 116,929.89	183,500.77 167,608.08	-61,209.53 L -60,804.32 L		13,288.28		-61,209.53 L -47,516.04 L
		95,905.35 97,621.64	156,063.58 137,626.53	-59,211.34 S -60,378.46 S		21,064.36		-59,211.34 S -39,314.10 S

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** IRELAND **								
093301901		VIETNAM ENTERPRISE	RED SHS		22MAY02	27MAY02	1.079037	
** JF1L **	761	52,872.86	54,850.50	-1,977.64 L				-1,977.64 L
50,000	000	49,000.00	51,000.00	-1,832.78 L		-167.22		-2,000.00 L
307073908		BK OF IRELAND	ORD STK	EURO.64	24JUL02	29JUL02	1.005530	
** JF1N **	659	296,944.52	282,313.69	14,630.83 L				14,630.83 L
29,769	000	295,311.45	252,850.39	14,550.37 L		27,910.69		42,461.06 L
** JF1N **	808	170,043.18	132,535.23	37,507.95 L	22AUG02	27AUG02	1.031140	37,507.95 L
13,966	000	164,907.95	118,361.27	36,375.23 L		10,171.45		46,546.68 L
** JF1N **	051	158,243.37	131,859.90	26,383.47 L	18SEP02	23SEP02	1.021398	26,383.47 L
14,617	000	154,928.22	118,263.20	25,830.74 L		10,834.28		36,665.02 L
** JF1N **	052	469,344.33	369,959.37	96,185.97 L	19SEP02	24SEP02	1.017915	96,185.97 L
44,365	000	461,084.01	334,371.31	94,493.13 L		13,604.83		108,097.96 L
** JF1N **				3,198.99 S				3,198.99 S
				3,142.69 S		15,472.05		18,614.74 S
307073908	TOTAL	1,094,575.40 1,076,231.63	916,668.19 823,846.17	174,708.22 L 171,249.47 L		62,521.25		174,708.22 L 233,770.72 L
		469,344.33 461,084.01	369,959.37 334,371.31	3,198.99 S 3,142.69 S		15,472.05		3,198.99 S 18,614.74 S
402068001		ALLIED IRISH BANKS	EURO.32 (DUBLIN LISTING)		20MAR02	25MAR02	1.131606	
** JF2H **	030	35,644.56	25,294.23	10,350.33 L				10,350.33 L
2,600	000	31,499.09	23,223.89	9,146.59 L		-871.39		8,275.20 L
** JF2H **	034	24,206.68	17,530.33	6,676.35 L	21MAR02	26MAR02	1.132182	6,676.35 L
1,800	000	21,380.56	16,095.47	5,896.89 L		-611.80		5,285.09 L
** JF2H **	125	10,128.37	6,817.35	3,311.02 L	01MAY02	07MAY02	1.103266	3,311.02 L
700	000	9,180.35	6,259.35	3,001.11 L		-80.11		2,921.00 L
** JF2H **	133	56,359.36	38,438.01	17,921.35 L	02MAY02	05AUG02	1.106991	17,921.35 L
3,900	000	50,912.21	35,130.39	16,189.24 L				15,781.82 L

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** JFIV **	235 8,143.68	6,949.11	28OCT02	31OCT02 1.015692
	600 000 8,017.86	5,834.13	1,194.57 L 1,176.11 L	1,007.62 2,183.73 L
** JFIV **	246 2,717.80	2,316.37	29OCT02	01NOV02 1.015228
	200 000 2,677.03	1,944.71	401.43 L 395.41 L	336.91 401.43 L 732.32 L
** JFIV **	329 8,278.79	6,949.11	11NOV02	14NOV02 0.988680
	600.000 8,373.58	5,834.12	1,329.68 L 1,344.90 L	1,194.56 1,329.68 L 2,539.46 L
** JFIV **	CXL 329 -8,278.79	-6,949.11	11NOV02	14NOV02 0.988680
	-600.000 -8,373.58	-5,834.12	-1,329.68 L -1,344.90 L	-1,194.56 -1,329.68 L -2,539.46 L
** JFIV **	373 8,274.65	6,949.11	11NOV02	14NOV02 0.988680
	600 000 8,369.39	5,834.13	1,325.54 L 1,340.72 L	1,194.54 1,325.54 L 2,535.26 L
** JFIV **	CXL 373 -8,274.65	-6,949.11	11NOV02	14NOV02 0.988680
	-600.000 -8,369.39	-5,834.13	-1,325.54 L -1,340.72 L	-1,194.54 -1,325.54 L -2,535.26 L
** JFIV **	638 8,278.79	6,949.11	11NOV02	14NOV02 0.988680
	600.000 8,373.58	5,812.58	1,329.68 L 1,344.90 L	1,216.10 1,329.68 L 2,561.00 L
** JFIV **	376 9,831.92	8,107.29	12NOV02	15NOV02 0.989560
	700 000 9,935.65	6,784.93	1,724.63 L 1,742.83 L	1,407.89 1,724.63 L 3,150.72 L
** JFIV **	381 21,056.27	17,372.77	12NOV02	15NOV02 0.989560
	1,500.000 21,278.42	14,531.45	3,683.50 L 3,722.36 L	3,024.61 3,683.50 L 6,748.97 L
** JFIV **	436 51,491.77	42,852.84	14NOV02	19NOV02 0.996562
	3,700 000 51,669.41	35,865.79	8,638.93 L 8,668.73 L	7,134.89 8,638.93 L 15,803.62 L
** JFIV **	437 5,632.94	4,632.74	14NOV02	19NOV02 0.996562
	400.000 5,652.37	3,875.05	1,000.20 L 1,003.65 L	773.67 1,000.20 L 1,777.32 L
** JFIV **	461 14,078.85	11,581.85	15NOV02	20NOV02 <del>0.991818</del>
	1,000 000 14,194.99	9,687.64	2,497.00 L 2,517.60 L	1,789.75 2,497.00 L 4,507.35 L
** JFIV **	462 15,486.73	12,740.03	15NOV02	20NOV02 <del>0.991818</del>

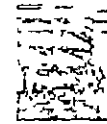
STATE STREET

ROBERT HOOD JOHNSON FOUNDATION  
 COMPOSITE  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL DESCRIPTION PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS	STL DT SELL RATE NET SECY GN/LS
	1,100 000 15,614.49	10,656.40	2,769.36 L	2,188.73 4,958.09 L
** JFIV **	503 7,056.85	5,790.92	18NOV02	21NOV02 0.991522
	500 000 7,117.19	4,861.77	1,265.93 L 1,276.75 L	978.67 1,265.93 L 2,255.42 L
** JFIV **	528 5,617.56	4,632.74	19NOV02	22NOV02 0.989266
	400.000 5,678.51	3,878.65	984.82 L 995.50 L	804.36 984.82 L 1,799.86 L
** JFIV **	541 5,575.74	4,632.74	20NOV02	25NOV02 0.997556
	400 000 5,589.40	3,875.05	943.00 L 945.31 L	769.04 943.00 L 1,714.35 L
** JF2M **	627 113,078.39	25,653.41	11DEC02	16DEC02 0.991719
	8,500 000 114,022.61	22,782.44	87,424.98 L 88,154.99 L	3,085.18 87,424.98 L 91,240.17 L
402068001	TOTAL 969,505.41	738,755.64	230,749.77 L	78,701.66 230,749.77 L
418224002	CRH 939,644.04	636,851.27	224,091.11 L	
ORD IEPO 32(DUBLIN LISTING)			14AUG02	19AUG02 1.013531
** JFIV **	840 9,197.57	10,735.36	-1,537.79 L	-1,537.79 L
	600 000 9,074.78	9,330.64	-1,517.26 L	1,261.40 -255.86 L
** JFIV **	892 6,092.85	7,156.90	15AUG02	20AUG02 1.018641
	400.000 5,981.35	6,220.43	-1,064.05 L -1,044.58 L	805.50 -1,064.05 L -239.08 L
** JFIV **	081 7,624.45	8,946.13	19AUG02	23AUG02 1.022966
	500.000 7,453.28	7,775.53	-1,321.68 L -1,292.01 L	969.76 -1,321.68 L -322.25 L
** JFIV **	181 10,785.36	12,524.58	21AUG02	27AUG02 1.021242
	700.000 10,561.02	10,885.75	-1,739.22 L -1,703.04 L	1,378.31 -1,739.22 L -324.73 L
** JFIV **	217 6,110.82	7,156.91	22AUG02	27AUG02 1.031140
	400 000 5,926.28	6,220.43	-1,046.09 L -1,014.50 L	720.35 -1,046.09 L -294.15 L
** JFIV **	248 6,050.91	7,156.91	23AUG02	28AUG02 1.028119
	400 000 5,885.42	6,220.43	-1,106.00 L -1,075.75 L	740.74 -1,106.00 L -335.01 L
** JFIV **	349 27,863.22	33,995.30	29AUG02	03SEP02 <del>1.017501</del>
	1,900 000 27,383.97	29,547.02	-6,132.08 L -6,026.61 L	3,863.56 -6,132.08 L -2,163.05 L

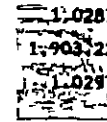
STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
** JF1V **	375	37,787.34	44,390.89	30AUG02	04SEP02	1.019628	-6,603.55 L	-6,603.55 L
	2,600.000	37,059.93	37,374.31	-6,476.43 L		6,162.05	-314.38 L	-314.38 L
** JF1V **	393	15,892.26	18,705.70	02SEP02	05SEP02	1.019628	-2,813.44 L	-2,813.44 L
	1,100.000	15,586.33	15,704.38	-2,759.28 L		2,641.23	-118.05 L	-118.05 L
** JF1V **	437	39,698.29	45,914.00	03SEP02	06SEP02	1.003865	-6,215.71 L	-6,215.71 L
	2,700.000	39,545.45	38,547.11	-6,191.78 L		7,190.12	998.34 L	998.34 L
** JF1V **	461	50,977.34	59,518.15	04SEP02	09SEP02	1.007506	-8,540.81 L	-8,540.81 L
	3,500.000	50,597.55	49,968.47	-8,477.18 L		9,106.26	629.08 L	629.08 L
** JF1V **	502	31,925.19	37,411.41	06SEP02	11SEP02	1.015796	-5,486.22 L	-5,486.22 L
	2,200.000	31,428.74	31,408.75	-5,400.91 L		5,420.90	19.99 L	19.99 L
** JF1V **	518	40,517.55	47,614.52	09SEP02	12SEP02	1.018486	-7,096.97 L	-7,096.97 L
	2,800.000	39,782.14	39,974.78	-6,968.16 L		6,775.52	-192.64 L	-192.64 L
** JF1V **	538	10,319.51	11,903.63	10SEP02	13SEP02	1.025378	-1,584.12 L	-1,584.12 L
	700.000	10,064.10	9,993.69	-1,584.12 L		1,615.32	70.41 L	70.41 L
** JF1V **	570	19,291.48	22,106.74	11SEP02	16SEP02	1.027961	-2,815.26 L	-2,815.26 L
	1,300.000	18,766.74	18,559.72	-2,738.68 L		2,945.70	207.02 L	207.02 L
** JF1V **	633	5,948.08	6,802.07	16SEP02	20SEP02	1.028489	-853.99 L	-853.99 L
	400.000	5,783.32	5,710.68	-853.99 L		902.97	72.64 L	72.64 L
** JF1V **	686	11,976.00	13,604.15	17SEP02	24SEP02	1.032578	-1,628.15 L	-1,628.15 L
	800.000	11,598.16	11,421.37	-1,576.78 L		1,753.57	176.79 L	176.79 L
** JF1V **	745	5,511.72	6,802.07	25SEP02	30SEP02	1.020512	-1,290.35 L	-1,290.35 L
	400.000	5,400.94	5,710.68	-1,264.41 L		954.67	-309.74 L	-309.74 L



STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
418224002	TOTAL	343,569.94	402,445.42	-58,875.48 L				-58,875.48 L
		337,879.50	340,574.17	-57,902.60 L		55,207.93		-2,694.67 L
445525900	IRISH LIFE + PERM		ORD EURO 32	14AUG02	19AUG02	1.013531		
** JF1V **	830	9,740.48	9,715.60	24.88 L			24.88 L	24.88 L
	800.000	9,610.44	8,559.93	24.55 L		1,025.96		1,050.51 L
** JF1V **	877	9,740.48	9,715.60	15AUG02	20AUG02	1.018641		
	800.000	9,562.23	8,559.93	24.88 L			24.88 L	24.88 L
				24.42 L		977.88		1,002.30 L
** JF1V **	055	45,380.80	45,501.81	16AUG02	21AUG02	1.016829		
	3,700.000	44,629.73	40,653.83	-121.01 L		4,094.91		-121.01 L
				-119.01 L				3,975.90 L
** JF1V **	CXL 055	-45,380.80	-45,501.81	16AUG02	21AUG02	1.016829		
	-3,700.000	-44,629.73	-40,653.83	121.01 L		-4,094.91		121.01 L
				119.01 L				-3,975.90 L
** JF1V **	368	45,380.80	46,508.49	16AUG02	02SEP02	1.016829		
	3,700.000	44,629.73	41,517.69	-1,127.69 L		4,221.06		-1,127.69 L
				-1,109.02 L				3,112.04 L
** JF1V **	140	32,878.50	33,883.47	19AUG02	22AUG02	1.022966		
	2,600.000	32,140.36	29,238.43	-1,004.97 L		3,884.34		-1,004.97 L
				-982.41 L				2,901.93 L
** JF1V **	168	5,129.72	5,409.43	20AUG02	23AUG02	1.022443		
	400.000	5,017.12	4,614.58	-279.71 L		676.11		-279.71 L
				-273.57 L				402.54 L
** JF1V **	169	8,942.08	9,599.46	20AUG02	23AUG02	1.022443		
	700.000	8,745.80	8,367.37	-657.38 L		1,021.38		-657.38 L
				-642.95 L				378.43 L
** JF1V **	219	9,047.43	8,501.15	21AUG02	27AUG02	1.021242		
	700.000	8,859.24	7,489.95	546.28 L		834.37		546.28 L
				534.92 L				1,369.29 L
** JF1V **	122	7,224.10	8,106.12	16OCT02	21OCT02	1.017864		
	600.000	7,097.31	7,131.77	-882.02 L		832.08		-882.02 L
				-866.54 L				-34.46 L
** JF1V **	132	17,987.75	19,991.72	17OCT02	22OCT02	1.028754		
	1,500.000	17,484.99	17,529.73	-2,003.97 L		1,903.22		-2,003.97 L
				-1,947.96 L				-44.74 L
** JF1V **				18OCT02	23OCT02	1.029707		



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE			NET BAS SECY GN/LS
	166 1,400.000	16,835.01 16,349.32	17,946.04 16,149.02	-1,111.03 L -1,078.98 L		1,279.28	-1,111.03 L 200.30 L
** JF1V **				22OCT02	25OCT02	1.022234	
	182 500.000	5,950.57 5,821.14	6,125.86 5,578.82	-175.29 L -171.48 L		413.80	-175.29 L 242.32 L
** JF1V **				24OCT02	29OCT02	1.026220	
	212 400.000	4,728.40 4,607.59	4,900.68 4,463.06	-172.28 L -167.88 L		312.41	-172.28 L 144.53 L
** JF1V **				25OCT02	30OCT02	1.023699	
	217 500.000	5,905.17 5,768.46	6,125.86 5,578.82	-220.69 L -215.58 L		405.22	-220.69 L 189.64 L
** JF1V **				25OCT02	31OCT02	1.023699	
	236 200.000	2,355.28 2,300.75	2,450.34 2,231.53	-95.06 L -92.86 L		162.08	-95.06 L 69.22 L
** JF1V **				28OCT02	31OCT02	1.015692	
	237 500.000	5,838.30 5,748.10	6,125.86 5,578.82	-287.56 L -283.12 L		452.40	-287.56 L 169.28 L
** JF1V **				29OCT02	01NOV02	1.015228	
	255 500.000	5,808.36 5,721.24	6,085.17 5,589.63	-276.81 L -272.66 L		404.27	-276.81 L 131.61 L
445525900	<b>TOTAL</b>	<b>193,492.43</b>	<b>201,190.85</b>	<b>-7,698.42 L</b>		<b>18,805.86</b>	<b>-7,698.42 L</b>
		189,463.82	178,179.08	-7,521.12 L			11,284.74 L
IRELAND	<b>TOTAL</b>	<b>2,654,016.04</b>	<b>2,313,910.60</b>	<b>336,906.45 L</b>		<b>215,069.48</b>	<b>336,906.45 L</b>
		2,592,218.99	2,030,450.69	328,084.08 L			543,153.56 L
		469,344.33	369,959.37	3,198.99 S		15,472.05	3,198.99 S
		461,084.01	334,371.31	3,142.69 S			18,614.74 S
** ITALY **							
401597000	ALLEANZA ASSICURAZ		EURO.5	07FEB02	12FEB02	1.151742	
** JF1N **							
	754 8,474.000	94,597.14 82,133.97	84,573.50 85,119.03	10,023.64 L 8,703.03 L		-11,688.09	10,023.64 L -2,985.06 L
** JF1N **				08FEB02	13FEB02	1.146197	
	763 6,324.000	71,597.96 62,465.67	63,115.74 63,522.86	8,482.22 L 7,400.32 L		-8,427.51	8,482.22 L -1,057.19 L
** JF1N **				19MAR02	22MAR02	1.135589	
	118 10,452.000	120,035.13 105,702.97	110,516.54 112,393.49	9,518.59 L 8,382.08 L		-15,072.60	9,518.59 L -1,440.72 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE			NET BAS SECY GN/LS
** JF1N **				20MAR02	27MAR02	1.131606	
	130 12,669.000	141,993.01 125,479.20	144,054.13 148,289.28	-2,061.12 L -1,821.41 L		-20,988.67	-2,061.12 L -22,810.08 L
** JF1N **				21MAR02	27MAR02	1.132182	
	129 20,287.000	224,503.34 198,292.62	246,396.70 238,834.73	-3,099.24 L -2,737.40 L		-16,928.83	-3,099.24 L -19,666.23 L
** JF1N **							
				-18,794.12 S -16,599.91 S		-4,275.97	-18,794.12 S -20,875.88 S
401597000	<b>TOTAL</b>	<b>652,726.58</b>	<b>648,656.61</b>	<b>22,864.09 L</b>		<b>-73,135.70</b>	<b>22,864.09 L</b>
		574,074.43	648,159.39	19,926.62 L			-53,209.08 L
		224,503.34	246,396.70	-18,794.12 S		-4,275.97	-18,794.12 S
		198,292.62	238,834.73	-16,599.91 S			-20,875.88 S
405671009	ASSIC GENERALI		EUR1.00	21JUN02	26JUN02	1.030344	
** JF1V **							
	155 900.000	21,446.05 20,814.46	36,078.99 30,932.32	-14,632.94 L -14,201.99 L		4,084.13	-14,632.94 L -10,117.86 L
** JF1V **				24JUN02	27JUN02	1.021711	
	177 500.000	11,731.04 11,481.76	20,043.88 17,184.62	-8,312.84 L -8,136.20 L		2,433.34	-8,312.84 L -5,702.86 L
** JF1V **				25JUN02	28JUN02	1.031619	
	195 600.000	14,131.38 13,698.25	24,052.66 20,621.55	-9,921.28 L -9,617.19 L		2,693.89	-9,921.28 L -6,923.30 L
** JF1V **				26JUN02	01JUL02	1.017656	
	208 700.000	15,938.14 15,661.62	28,061.44 24,058.47	-12,123.30 L -11,912.96 L		3,516.11	-12,123.30 L -8,396.85 L
** JF1V **				26JUN02	01JUL02	1.017656	
	213 300.000	6,830.63 6,712.12	12,026.33 10,310.77	-5,195.70 L -5,105.56 L		1,506.91	-5,195.70 L -3,598.65 L
** JF1V **				27JUN02	02JUL02	1.011685	
	232 900.000	20,946.20 20,704.27	36,078.99 30,932.32	-15,132.79 L -14,958.01 L		4,729.96	-15,132.79 L -10,228.05 L
** JF1V **				27JUN02	02JUL02	1.011685	
	234 300.000	6,982.07 6,901.43	12,026.33 10,310.77	-5,044.26 L -4,986.00 L		-1,576.66	-5,044.26 L -3,409.34 L
** JF1V **				28JUN02	03JUL02	1.014456	
	259 800.000	19,029.38 18,758.21	32,070.22 27,495.39	-13,040.84 L -12,855.01 L		4,117.83	-13,040.84 L 8,737.18 L

STATE STREET

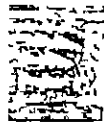
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1V **	262 300.000	7,136.02 7,034.33	12,026.33 10,310.77		28JUN02 -4,890.31 L -4,820.62 L	03JUL02	1 014456 1,544.18	-4,890.31 L -3,276.44 L
** JF1V **	291 300.000	7,143.12 7,025.62	12,026.33 10,310.77		02JUL02 -4,883.21 L -4,802.88 L	05JUL02	1 016725 1,517.73	-4,883.21 L -3,285.15 L
** JF1V **	317 300.000	6,959.85 6,832.83	12,026.33 10,310.77		04JUL02 -5,066.48 L -4,974.02 L	09JUL02	1.018589 1,496.08	-5,066.48 L -3,477.94 L
** JF1V **	340 1,300.000	30,908.54 30,094.10	52,114.10 44,680.02		05JUL02 -21,205.56 L -20,646.80 L	10JUL02	1.027063 6,060.88	-21,205.56 L -14,585.92 L
** JF1V **	361 600.000	14,318.58 14,132.44	24,052.66 20,621.55		08JUL02 -9,734.08 L -9,607.54 L	11JUL02	1 013171 3,118.43	-9,734.08 L -6,489.11 L
** JF1V **	365 500.000	11,812.35 11,740.30	20,043.89 17,184.62		09JUL02 -8,231.54 L -8,181.33 L	12JUL02	1 006137 2,737.01	-8,231.54 L -5,444.32 L
** JF1V **	388 600.000	13,345.38 13,247.30	24,052.66 20,621.55		11JUL02 -10,707.28 L -10,628.59 L	16JUL02	1 007404 3,254.34	-10,707.28 L -7,374.25 L
** JF1V **	412 500.000	11,004.60 10,899.51	20,043.89 17,184.62		12JUL02 -9,039.29 L -8,952.97 L	17JUL02	1 009642 2,667.86	-9,039.29 L -6,285.11 L
** JF1V **	464 300.000	6,112.35 6,165.83	12,026.33 10,310.77		16JUL02 -5,913.98 L -5,965.73 L	19JUL02	0.991326 1,820.79	-5,913.98 L -4,144.94 L
** JF1V **	475 800.000	16,344.56 16,474.49	32,070.22 27,495.39		17JUL02 -15,725.66 L -15,850.67 L	22JUL02	0 992113 4,829.77	-15,725.66 L -11,020.90 L
** JF1V **	482 500.000	10,421.75 10,487.41	20,043.88 17,184.62		18JUL02 -9,622.13 L -9,682.75 L	23JUL02	0 993739 2,985.54	-9,622.13 L -6,697.21 L
** JF1V **	512 700.000	13,143.48 13,276.23	28,061.44 24,058.48		22JUL02 -14,917.96 L -15,068.63 L	25JUL02	0.990001 4,286.38	-14,917.96 L -10,782.25 L
** JF1V **	544	11,915.82	28,661.09		24JUL02 -16,745.27 L	29JUL02	0.995530	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1V **	700.000	11,850.29	24,255.69		-16,653.18 L		4,247.78	-12,405.40 L
** JF1V **	551 1,400.000	24,793.58 24,792.34	58,221.64 48,807.22		25JUL02 -33,428.06 L -33,426.39 L	30JUL02	1.000050 9,411.51	-33,428.06 L -24,014.88 L
** JF1V **	578 1,500.000	26,329.41 26,001.61	62,380.33 52,293.45		26JUL02 -36,050.92 L -35,602.08 L	31JUL02	1 012607 9,310.24	-36,050.92 L -26,291.84 L
** JF1V **	596 2,100.000	39,077.85 38,241.58	88,307.88 75,751.21		29JUL02 -49,230.03 L -48,176.51 L	01AUG02	1 021868 10,666.88	-49,230.03 L -37,509.63 L
** JF1V **	629 500.000	9,711.80 9,594.77	21,168.61 18,408.22		30JUL02 -11,456.81 L -11,318.76 L	02AUG02	1 012197 2,505.31	-11,456.81 L -8,813.45 L
** JF1V **	643 1,100.000	22,148.94 21,694.89	45,716.81 40,422.09		31JUL02 -23,567.87 L -23,084.73 L	05AUG02	1 020929 4,357.53	-23,567.87 L -18,727.20 L
** JF1V **	665 500.000	9,776.85 9,617.00	20,694.10 18,366.00		01AUG02 -10,917.25 L -10,738.75 L	06AUG02	1 016622 1,989.75	-10,917.25 L -8,749.00 L
405671009	TOTAL	409,439.72 403,934.99	794,177.36 680,424.02		-384,737.64 L -379,955.85 L			-384,737.64 L -276,489.03 L
407683002	BANCA INTESA SPA		EURO.52		07NOV02	12NOV02	0.990835	
** JF2J **	655 259,362.000	417,850.70 421,715.72	833,494.18 799,127.83		-415,643.48 L -419,488.10 L		42,075.99	-415,643.48 L -377,412.11 L
** JF2J **	660 245,024.000	375,970.95 379,937.50	667,855.80 658,916.63		12NOV02 -291,884.85 L -294,964.28 L	15NOV02	0.989560 15,985.15	-291,884.85 L -278,979.13 L
407683002	TOTAL	793,821.65 801,653.22	1,501,349.98 1,458,044.46		-707,528.33 L -714,452.38 L		58,061.14	-707,528.33 L -656,391.24 L
423244003	UNICREDITO ITALIAN		EURO.50		02AUG02	07AUG02	1.011941	
** JF2N **	378 35,600.000	129,310.62 127,784.74	184,865.91 164,413.44		-55,555.29 S -54,899.73 S		18,271.03	-55,555.29 S -36,628.70 S
** JF2N **	420 68,600.000	253,435.59 248,062.80	333,920.35 315,096.35		13AUG02 -80,484.76 S -78,778.50 S	19AUG02	0.921659 11,744.95	-80,484.76 S -67,033.55 S

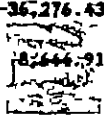
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
42324003	TOTAL		518,786 26				
		382,746 21	479,509 79	-136,040 05 S			-136,040 05 S
		375,847.54		-133,678 23 S		30,015 98	-103,662 25 S
425337003	DANIELI + C	DI RISP ITL2000(NON CV)		07FEB02	12FEB02	1.151742	
** JF2M **	710	3,244.24	8,422.09	-5,177.85 L			-5,177 85 L
	2,000.000	2,816.81	9,106.99	-4,495 67 L		-1,794 51	-6,290 18 L
** JF2M **	717	1,635 96	4,211 05	-2,575 09 L	12FEB02	1.140446	-2,575 09 L
	1,000 000	1,434.49	4,553 50	-2,257 97 L	18FEB02		-3,119 01 L
** JF2M **	774	10,170.92	23,298.00	-13,127.08 L	08MAR02	1.149425	-13,127.08 L
	5,600.000	8,848 70	25,019.92	-11,420 56 L		-4,750 66	-16,171 22 L
** JF2M **	059	11,593 71	24,932 33	-13,338.62 L	05APR02	1.138369	-13,338 62 L
	6,000.000	10,184.49	26,756.67	-11,717 31 L		-4,854 87	-16,572 18 L
** JF2M **	184	11,237.76	25,303.70	-14,065.94 L	23MAY02	1.085423	-14,065 94 L
	6,100 000	10,353.35	27,215 10	-12,958 95 L		-3,902 80	-16,861 75 L
** JF2M **	205	6,818 68	16,541.23	-9,722 55 L	18JUN02	1.059378	-9,722 55 L
	4,000 000	6,436 49	17,860 48	-9,177.60 L		-2,246.39	-11,423.99 L
** JF2M **	312	8,485.94	22,330.67	-13,844 73 L	24JUL02	0.984543	-13,844 73 L
	5,400.000	8,619 17	24,111.64	-14,062.09 L		-1,430.38	-15,492 47 L
** JF2M **	464	5,911.41	16,541.24	-10,629.83 L	16SEP02	1.027961	-10,629.83 L
	4,000 000	5,750 62	17,860 47	-10,340 69 L		-1,769 16	-12,109 85 L
** JF2M **	546	6,245 03	19,006.29	-12,761.26 L	31OCT02	1.015692	-12,761 26 L
	4,600.000	6,148.55	20,690.81	-12,564.10 L		-1,978 16	-14,542.26 L
** JF2M **	548	6,755 35	19,831 06	-13,075.71 L	01NOV02	1.015228	-13,075 71 L
	4,800.000	6,654.02	21,605.45	-12,879.58 L		-2,071 85	-14,951.43 L



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
425337003	TOTAL		180,417.66				
		72,099 00	194,781.03	-108,318 66 L			-108,318 66 L
		67,246.69		-101,874 52 L		-25,659.82	-127,534.34 L
487674905	TIM SPA	EURO 06		06FEB02	11FEB02	1.150616	
** JF1N **	746	275,594 25	398,917 88	-123,323 63 L			-123,323 63 L
	51,377.000	239,518 88	407,740.16	-107,180 53 L		-61,040 75	-168,221 28 L
** JF1N **	793	140,106 80	257,257 20	-117,150.40 L	19FEB02	1.147710	-117,150 40 L
	26,494 000	122,075.09	261,510.58	-102,073 17 L		-37,362 32	-139,435 49 L
** JF2M **	205	87,581.03	117,922.50	-30,341 47 S	25FEB02	1.148633	-30,341 47 S
	17,900 000	76,248 05	104,367 28	-26,415.29 S		-1,703.94	-28,119 23 S
** JF1N **	107	392,566.50	473,979.38	-5,083.40 L	15MAR02	1.141552	-5,083 40 L
	73,740.000	343,888 41	432,027.98	-4,453 06 L		-1,266 60	-5,719.66 L
** JF1N **				-76,329.48 S			-76,329 48 S
				-46,864.65 S		-15,555.26	-82,419.91 S
487674905	TOTAL		1,130,154 46				
		808,267.55	1,101,278 72	-245,557.43 L			-245,557 43 L
		705,482 38		-213,706.76 L		-99,669.67	-313,376 43 L
		480,147 53	591,901.88	-106,670 95 S			-106,670 95 S
		420,136 46	536,395.26	-93,279 94 S		-17,259.20	-110,539 14 S
529731903	TELECOM ITALIA SPA	DI RISP EURO 55		24MAY02	29MAY02	1.084422	
** JF1N **	403	77,120 33	85,156 30	-8,035 97 L			-8,035 97 L
	13,519 000	71,116 53	76,027 52	-7,410 37 L		2,499.38	-4,910 99 L
** JF1N **	715	281,511.61	340,286.50	-58,774.89 L	12AUG02	1.026641	-58,774 89 L
	52,623.000	274,206 48	306,350.92	-57,249 70 L		25,105.26	-32,144 44 L
529731903	TOTAL		425,442.80				
		358,631.94	382,378 44	-66,810 86 L			-66,810 86 L
		345,323 01		-64,660 07 L		27,604.64	-37,055 43 L
529750903	TELECOM ITALIA SPA	EURO 55		23JAN02	28JAN02	1.131734	
** JF1N **	677	625,915 30	655,031.11	2,697 70 L			2,697 70 L
	67,310.000	553,058 67	606,416 91	2,383 69 L		-36,276 43	-33,892 74 L
** JF1N **				-31,813 51 S			-31,813 51 S
				-28,110 41 S		-72,465 50 S	-72,465 50 S



STATE STREET



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	DT	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE	GN/LS			
** JF2J **	024 114,969 01	116,650 22	20FEB02	27FEB02	1.148633		-1,681 21 L
	3,342.000 100,092 03	104,469 19	-1,681.21 L		-2,913 50		-4,377 16 L
** JF2J **	023 286,411 45	303,200.85	21FEB02	26FEB02	1.147513		-16,789 40 L
	8,360 000 249,593.21	267,308 14	-16,789.40 L		-3,083.81		-17,714 93 L
** JF2J **	036 303,814.58	339,933.53	22FEB02	27FEB02	1.141944		-36,118 95 L
	9,134 000 266,050.33	300,144.30	-36,118 95 L		-2,464 62		-34,093 97 L
** JF2J **	052 128,990 32	146,662 47	25FEB02	28FEB02	1.147513		-17,672 15 L
	3,871.000 112,408.59	129,342 37	-17,672 15 L		-1,533 39		-16,933 78 L
** JFIN **	165 196,709 55	234,165 72	18OCT02	23OCT02	1.029707		-37,456 17 L
	7,405 000 191,034.49	252,372 13	-37,456 17 L		-24,962 09		-61,337 64 L
497095901	TOTAL	1,030,894 91	1,140,612.79	18OCT02	23OCT02	1.029707	-109,717 88 L
	919,178 65	1,053,636.13	-109,717 88 L		-34,957.41		-134,457 48 L
520907908	HAGEMEYER		EUR1.2	04NOV02	07NOV02	1.004621	
** JF1V **	271 6,665 84	23,642.96	05NOV02	08NOV02	1.000500		-16,977.12 L
	800.000 6,635.18	20,549 29	-16,977.12 L		2,984.92		-13,914.11 L
** JF1V **	277 5,641.19	20,687.59	07NOV02	12NOV02	0.990835		-15,046.40 L
	700 000 5,638 37	17,980.62	-15,046 40 L		2,696 63		-12,342 25 L
** JF1V **	297 5,545.28	20,687.59	07NOV02	12NOV02	0.990835		-15,142 31 L
	700.000 5,596.57	17,980 62	-15,142 31 L		2,898 32		-12,384 05 L
** JF1V **	658 5,756 60	20,687.59	29NOV02	04DEC02	1.006695		-14,930.99 L
	700 000 5,718.32	17,980 63	-14,930.99 L		2,569 38		-12,262 31 L
** JF1V **	673 12,360.89	41,375 18	02DEC02	05DEC02	1.007252		-29,014.29 L
	1,400.000 12,271.89	35,961.25	-29,014.29 L		5,116.03		-23,689 36 L
** JF1V **	680 13,689.05	47,285 92	03DEC02	06DEC02	1.003160		-33,596.87 L
	1,600 000 13,645 93	41,098 57	-33,596 87 L		-6,038 40		-27,452.64 L

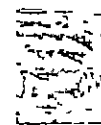
STATE STREET.

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	DT	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE	GN/LS			
520907908	TOTAL	49,658.85	174,366.83				-124,707 98 L
	49,506.26	151,550 98	-124,348 40 L		22,303.68		-102,044.72 L
522780907	HOLLANDSCHE BETON		EUR1	06FEB02	11FEB02	1.150616	
** JF2M **	706 112,422 62	107,166 85	07FEB02	12FEB02	1.151742		5,255.77 L
	5,486 000 97,706 46	114,963.93	4,567 79 L		-21,825.26		-17,257.47 L
** JF2M **	709 114,313 43	102,901.83	07FEB02	12FEB02	1.151742		11,411 60 L
	5,486 000 99,252 64	110,199.87	11,411 60 L		-20,855 35		-10,947.23 L
522780907	TOTAL	226,736 05	210,068.68				16,667.37 L
	196,959.10	225,163 80	14,475.91 L		-42,680 61		-28,204 70 L
525076907	ABN AMRO HLDGS NV		EURO 56	21JUN02	26JUN02	1.030344	
** JF2N **	151 142,607.81	176,091 58	02JUL02	05JUL02	1.016725		-33,483 77 S
	8,000 000 138,407 96	154,927 11	-33,483 77 S		15,978 51		-16,519.15 S
** JF2N **	235 120,806.67	154,838 16	02JUL02	05JUL02	1.016725		-34,031.49 S
	6,900 000 118,819.42	136,291 89	-34,031 49 S		15,999.21		-17,472.47 S
** JF2N **	352 72,221.77	110,383.85	30JUL02	02AUG02	1.012197		-38,162 08 S
	5,000 000 71,351 50	99,610 42	-38,162 08 S		9,443.30		-28,258.92 S
** JF2N **	376 75,166.57	122,530 65	02AUG02	07AUG02	1.011941		-47,364.08 S
	5,600 000 74,279.60	111,943.99	-47,364 08 S		9,140.79		-37,664 39 S
** JF2N **	518 125,414.59	203,334 25	18SEP02	23SEP02	1.021398		-77,919 66 S
	9,600 000 122,787.19	184,733 33	-77,919 66 S		14,341 13		-61,946.14 S
525076907	TOTAL	536,217 41	767,178 49				-230,961.08 S
	525,645.67	687,506 74	-226,764 01 S		64,902 94		-161,861.07 S
525260907	AHOLD (KON ) NV		EURO.25	10JAN02	15JAN02	1.120134	
** JF2N **	680 282,970.45	345,481.54	18JAN02	23JAN02	1.131478		-62,511 09 S
	9,800.000 252,621 96	303,169.18	-62,511 09 S		5,259 58		-50,547.22 S
** JFIN **	663 330,380.10	402,082.88	18JAN02	23JAN02	1.131478		-71,702.78 S
	11,449.000 291,989.86	358,243.61	-71,702 78 S		-2,882.85		-66,253 75 S
** JF2N **			01FEB02	06FEB02	1.160901		

STATE STREET

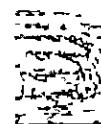


ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
	023 209,917.53 7,100.000 180,822.94	222,872.72 200,562.82	-12,955.19 S -11,159.59 S		-8,580.29	-12,955.19 S -19,739.88 S
** JF1N **	054 124,774.50 4,676.000 108,042.22	162,353.92 146,289.05	-37,579.42 S -32,540.01 S	28FEB02 07MAR02	1 154868	-37,579.42 S -38,246.83 S
** JF1N **	056 163,224.29 6,052.000 141,229.86	214,013.72 189,389.59	-50,789.43 S -43,945.56 S	01MAR02 07MAR02	1 1.155735	-50,789.43 S -48,159.73 S
** JF1N **	062 177,078.49 6,469.000 154,191.13	233,515.97 198,760.51	-56,437.48 S -49,142.94 S	04MAR02 08MAR02	1 148435	-56,437.48 S -44,569.38 S
** JF1N **	110 531,149.60 18,600.000 465,287.26	599,118.39 541,332.96	-67,968.79 S -59,540.69 S	12MAR02 19MAR02	1 141552	-67,968.79 S -76,045.70 S
** JF1N **	108 237,497.92 20,500.000 233,151.74	487,851.74 462,166.38	-250,353.82 S -245,772.38 S	07OCT02 10OCT02	1 018641	-250,353.82 S -229,014.64 S
** JF1N **	CXL 108 -237,497.92 -20,500.000 -233,151.74	-487,851.74 -462,166.38	250,353.82 S 245,772.38 S	07OCT02 10OCT02	1 018641	250,353.82 S 229,014.64 S
** JF1N **	125 237,497.92 20,500.000 233,151.74	487,851.74 462,166.38	-250,353.82 S -245,772.38 S	07OCT02 11OCT02	1 018641	-250,353.82 S -229,014.64 S
** JF1N **	113 468,381.63 43,483.000 458,943.91	905,667.42 876,686.58	-437,285.79 S -428,474.64 S	08OCT02 11OCT02	1.020564	-437,285.79 S -417,742.67 S
525260907	TOTAL 2,525,374.51 2,286,280.88	3,572,958.30 3,276,600.68	-1,047,583.79 S -989,753.51 S		-566.29	-1,047,583.79 S -990,319.80 S
540260908	NUMICO (KON) NV	CVA (PART EXCH) EURO 25	13NOV02	18NOV02	0.993937	
** JF1V **	391 8,556.94 700.000 8,609.14	20,403.16 18,431.19	-11,846.22 S -11,918.48 S		2,096.43	-11,846.22 S -9,822.05 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
545831901	AKZO NOBEL NV	EUR2	31JAN02	05FEB02	1 163738	
** JF1N **	717 155,104.19 3,137.000 133,281.02	144,716.85 131,366.71	10,387.34 S 8,925.84 S		-7,011.53	10,387.34 S 1,914.31 S
** JF1N **	725 152,117.36 3,069.000 131,033.88	141,566.45 128,549.96	10,550.91 S 9,088.56 S	01FEB02 06FEB02	1.160901	10,550.91 S 2,483.92 S
** JF1N **	260 149,806.32 3,078.000 133,567.34	141,926.54 129,053.81	7,879.78 S 7,025.61 S	24APR02 29APR02	1.121579	7,879.78 S 4,513.53 S
** JF1N **	278 397,330.20 8,435.000 356,742.85	393,767.30 356,739.50	3,562.90 S 3,198.95 S	25APR02 30APR02	1.113772	3,562.90 S 3 35 S
** JF1N **	292 46,948.39 1,021.000 42,164.34	48,032.25 43,416.35	-1,083.86 S -973.41 S	26APR02 03MAY02	1.113462	-1,083.86 S -1,252.01 S
545831901	TOTAL 901,306.46 796,789.43	870,009.39 789,126.33	31,297.07 S 27,265.55 S		-19,602.45	31,297.07 S 7,663.10 S
548155902	TPG NV	EURO.48	09MAY02	23MAY02	1 100352	
** JF1N **	357 404,170.07 17,682.000 367,309.80	408,209.99 361,856.52	-231.51 L -210.40 L		4,574.82	-231.51 L 4,364.42 L
** JF1N **			-3,808.41 S -3,461.09 S		4,549.95	-3,808.41 S 1,088.86 S
** JF1N **	393 94,053.38 4,159.000 86,731.35	99,795.83 84,835.97	-5,742.45 S -5,295.40 S	24MAY02 29MAY02	1 084422	-5,742.45 S 1,895.38 S
548155902	TOTAL 404,170.07 367,309.80	408,209.99 361,856.52	-231.51 L -210.40 L		4,574.82	-231.51 L 4,364.42 L
	498,223.45 454,041.15	508,005.82 446,692.49	-9,550.86 S -8,756.49 S		11,740.73	-9,550.86 S 2,984.24 S



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
564089902	UNILEVER NV	CVA NLG1.12		28JAN02	31JAN02	1 162520	
** JF2J **	642	958,990.96	916,544.10	42,446.86 L			42,446.86 L
	15,046.000	824,924.27	828,555.64	36,512.80 L		-40,144.17	-3,631.37 L
** JF2J **	659	339,956.84	336,586.07	3,370.77 L	29JAN02	1 156939	3,370.77 L
	5,367.000	293,841.63	303,639.38	2,913.52 L	01FEB02		-9,797.75 L
** JF2J **	403	173,077.60	164,726.90	8,350.70 L	23APR02	1.123469	8,350.70 L
	2,626.000	154,056.41	148,600.08	7,432.96 L		-1,976.63	5,456.33 L
** JF2J **	411	1,604,448.06	1,532,475.24	71,972.82 L	24APR02	1.124417	71,972.82 L
	24,247.000	1,426,915.51	1,378,887.71	64,009.01 L		-15,981.21	48,027.80 L
** JF2N **	611	156,087.20	161,538.40	-5,451.20 L	02MAY02	1.113462	-5,451.20 L
	2,300.000	140,181.88	140,473.79	-4,895.72 L		4,603.81	-291.91 L
564089902	TOTAL	3,232,560.66	3,111,870.71	120,689.95 L			120,689.95 L
		2,839,919.70	2,800,156.60	105,972.57 L		-66,209.47	39,763.10 L
577398902	DSM NV	EUR3		11DEC02	16DEC02	0 991719	
** JF2N **	628	97,411.34	71,955.81	25,455.53 L			25,455.53 L
	2,210.000	98,224.74	77,191.06	25,668.09 L		-4,634.41	21,033.68 L
580942902	VOPAK (KON)	EUR1		25APR02	30APR02	1.113772	
** JF1L **	704	546,805.61	658,977.06	-112,171.45 L			-112,171.45 L
	25,500.000	490,949.32	592,175.99	-100,713.12 L		-513.55	-101,226.67 L
** JF1L **	721	421,857.71	563,997.17	-142,139.46 L	02MAY02	1.106991	-142,139.46 L
	20,500.000	381,085.04	505,834.02	-128,401.64 L	07MAY02		-124,748.98 L
580942902	TOTAL	968,663.32	1,222,974.23	-254,310.91 L			-254,310.91 L
		872,034.36	1,098,010.01	-229,114.76 L		3,139.11	-225,975.65 L
594936908	ASML HOLDING NV	EURO.02		25APR02	30APR02	1.113772	
** JF2N **	608	119,712.48	140,933.30	-21,220.82 L			-21,220.82 L
	4,800.000	107,483.83	133,710.53	-19,053.11 L		-173.59	-26,226.70 L
** JF2N **	053	275,259.98	439,419.69	-164,159.71 L	10JUN02	1.058649	-164,159.71 L
	15,200.000	260,010.62	410,843.60	-155,065.29 L	13JUN02	4.23231	-155,065.29 L

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF2N **	137	147,046.32	286,346.54	-49,137.79 L	25JUN02	1.036645	-49,137.79 L
	10,000.000	141,848.29	251,311.31	-47,400.79 L		8,516.26	-38,884.53 L
** JF2N **				-90,162.43 S			-90,162.43 S
				-86,975.22 S		16,396.73	-70,578.49 S
** JF1V **	760	15,834.46	52,501.09	-36,666.63 L	09AUG02	1.029389	-36,666.63 L
	1,400.000	15,382.39	45,631.33	-35,619.80 L	14AUG02		-30,248.94 L
** JF1V **	775	8,781.60	30,000.62	-21,219.02 L	12AUG02	1.022861	-21,219.02 L
	800.000	8,585.33	26,075.05	-20,744.77 L	16AUG02		-17,489.72 L
** JF1V **	782	12,117.52	41,250.85	-29,133.33 L	13AUG02	1.021659	-29,133.33 L
	1,100.000	11,860.63	35,853.19	-28,515.71 L	16AUG02		-23,992.56 L
** JF1N **	100	130,260.09	448,840.81	-318,580.72 S	04OCT02	1.017864	-318,580.72 S
	20,607.000	127,973.96	392,129.52	-312,989.48 S	09OCT02		-264,155.56 S
** JF1N **	107	316,330.72	867,620.97	-551,290.25 S	07OCT02	1.018641	-551,290.25 S
	57,502.000	310,541.91	839,542.99	-541,201.71 S	10OCT02		-529,001.08 S
** JF1V **	774	11,164.78	48,751.01	-37,586.23 L	13DEC02	0.977804	-37,586.23 L
	1,300.000	11,418.22	42,371.95	-38,439.43 L	18DEC02		-30,953.73 L
** JF1V **	786	13,572.32	60,001.24	-46,428.92 L	16DEC02	0.979192	-46,428.92 L
	1,600.000	13,860.73	52,150.10	-47,415.54 L	19DEC02		-38,289.37 L
** JF1V **	791	12,052.11	52,501.09	-40,448.98 L	17DEC02	0.973757	-40,448.98 L
	1,400.000	12,376.92	45,631.34	-41,539.09 L	20DEC02		-33,254.42 L
594936908	TOTAL	615,541.57	1,151,705.43	-446,001.43 L			-446,001.43 L
		582,826.96	1,043,578.40	-433,793.53 L		43,620.58	-390,172.95 L
		593,637.13	1,602,808.32	-960,033.40 S			-960,033.40 S
		580,364.16	1,482,983.82	-941,166.41 S		77,431.28	-863,735.13 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
598662906	PHILIPS ELEC(KON)	EURO.20		22FEB02	27FEB02	1.141944	
** JF2J **	037 1,036,924.16	1,235,558.25		-198,634.09 L			-198,634.09 L
	36,888 000 908,034.16	1,105,454.05		-173,943.81 L		-23,476.08	-197,419.89 L
** JF2J **	051 436,160.69	520,242.10		-84,081.41 L	25FEB02	1.147513	-84,081.41 L
	15,532 000 380,092.16	465,460.64		-73,272.73 L	28FEB02		-85,368.48 L
** JF1N **	069 407,502.25	595,983.95		-188,481.70 L	05MAR02	1.149425	-188,481.70 L
	12,651.000 354,527.05	493,057.67		-163,979.12 L	08MAR02		-138,530.62 L
** JF1N **	288 332,530.63	416,152.19		-83,621.56 L	25APR02	1.113772	-83,621.56 L
	9,880 000 298,562.57	371,823.80		-75,079.61 L	03MAY02		-75,079.61 L
** JF1N **	339 123,826.66	139,757.53		-15,930.87 L	03MAY02	1.094571	-15,930.87 L
	3,900.000 113,128.03	127,116.44		-14,554.44 L	08MAY02		-13,988.41 L
** JF1N **	340 313,359.70	341,259.16		-15,948.53 L	03MAY02	1.094571	-15,948.53 L
	9,708 000 286,285.40	299,747.38		-14,570.58 L	08MAY02		-13,919.79 L
** JF1N **				-11,950.93 S			-11,950.93 S
				-10,918.37 S		11,376.18	457.81 S
** JF1N **	343 693,522.65	719,601.97		-26,079.32 S	07MAY02	1.093075	-26,079.32 S
	22,283.000 634,469.41	623,912.99		-23,858.68 S	15MAY02		10,556.42 S
** JF2N **	049 101,939.01	117,580.24		-15,641.23 S	10JUN02	1.058649	-15,641.23 S
	3,500.000 96,291.60	105,199.04		-14,774.71 S	13JUN02		-8,907.44 S
** JF2N **	149 288,541.11	350,291.28		-61,750.17 S	21JUN02	1.030344	-61,750.17 S
	10,700.000 280,043.47	311,462.57		-59,931.61 S	26JUN02		-31,419.10 S
** JF1V **	562 24,815.47	54,939.89		-30,124.42 L	25JUL02	1.000050	-30,124.42 L
	1,200 000 24,814.23	46,653.23		-30,122.92 L	30JUL02		-21,839.00 L
** JF1V **	571 36,461.89	77,064.16		-40,602.27 L	26JUL02	1.012607	-40,602.27 L
	1,800.000 36,007.94	65,320.86		-40,096.77 L	31JUL02		-29,312.92 L
** JF2N **					02AUG02	1.011941	

STATE STREET

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
	379 273,499.85	465,908.14		-192,408.29 S			-192,408.29 S
	13,700 000 270,272.53	409,638.61		-190,137.85 S		50,771.77	-139,366.08 S
** JF1V **	179 23,218.90	41,102.50		-17,883.60 L	21AUG02	1.021242	-17,883.60 L
	1,000 000 22,735.94	34,507.61		-17,511.62 L	26AUG02		-11,771.67 L
** JF1V **	213 16,492.56	28,771.75		-12,279.19 L	22AUG02	1.031140	-12,279.19 L
	700 000 15,994.49	24,155.33		-11,908.36 L	27AUG02		-8,160.84 L
** JF2N **	487 69,117.09	139,930.92		-70,813.83 S	05SEP02	1.008573	-70,813.83 S
	4,000.000 68,529.59	125,215.60		-70,211.90 S	10SEP02		-56,686.01 S
** JF2N **	489 41,484.08	80,604.31		-39,120.23 S	06SEP02	1.015796	-39,120.23 S
	2,300 000 40,838.99	73,132.30		-38,511.90 S	11SEP02		-32,293.31 S
** JF1N **	166 132,792.98	165,185.69		-32,392.71 S	18OCT02	1.029707	-32,392.71 S
	7,842.000 128,961.91	160,899.17		-31,458.18 S	23OCT02		-31,937.26 S
** JF1V **	193 21,937.89	53,433.25		-31,495.36 L	23OCT02	1.023280	-31,495.36 L
	1,300 000 21,438.79	44,859.90		-30,778.83 L	28OCT02		-23,421.11 L
** JF1V **	204 33,893.80	82,205.00		-48,311.20 L	24OCT02	1.026220	-48,311.20 L
	2,000.000 33,027.81	69,015.22		-47,076.85 L	29OCT02		-35,987.41 L
** JF1V **	214 5,038.71	12,330.75		-7,292.04 L	25OCT02	1.023699	-7,292.04 L
	300.000 4,922.06	10,352.28		-7,123.23 L	30OCT02		-5,430.22 L
** JF1N **	316 228,727.12	240,532.43		-11,805.31 S	04DEC02	0.999950	-11,805.31 S
	11,419.000 228,738.56	234,290.70		-11,805.90 S	09DEC02		-5,552.14 S
598662906	TOTAL	2,812,163.31	3,598,800.48	-774,686.24 L			-774,686.24 L
		2,499,570.63	3,157,524.41	-700,018.67 L		41,607.28	-658,411.59 L
		2,142,983.59	2,620,894.14	-461,962.02 S			-461,962.02 S
		2,034,431.46	2,343,498.36	-451,609.10 S		156,461.99	-295,147.11 S

STATE STREET

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
715418901	ING GROEP NV	CVA EURO 24		10JUL02	15JUL02	1.011378	
** JF1N **	584	482,205.62	501,537.94	-19,332.32 L			-19,332.32 L
	19,090.000	476,780.81	535,284.46	-19,114.83 L		-39,388.82	-58,503.65 L
726611908	FORTIS	UNIT(FORTIS SA/NV NPV/0.42)		25NOV02	28NOV02	1.006289	
** JF2J **	692	379,517.34	.00	379,517.34 L		.00	379,517.34 L
	21,165.000	377,145.47	.00	377,145.47 L			377,145.47 L
NETHERLANDS TOTAL		10,299,523.04	11,592,102.89	-1,186,658.08 L			-1,186,658.08 L
		9,279,456.48	10,503,952.37	-1,082,838.82 L		-72,625.25	-1,155,464.07 L
		7,417,739.97	10,195,527.59	-2,712,469.79 S			-2,712,469.79 S
		6,899,607.93	9,268,157.35	-2,624,694.78 S		304,585.26	-2,320,109.52 S
** PORTUGAL **							
581718905	PORTUGAL TCOM SGPS	EUR1(REGD)		02APRO2	05APRO2	1.138369	
** JF2N **	422	36,602.07	40,332.64	-3,730.57 S			-3,730.57 S
	4,400.000	32,153.08	36,305.42	-3,277.12 S		-875.22	-4,152.34 S
** JF2N **	433	86,591.73	100,090.60	-13,498.87 S	03APRO2	08APRO2	1.135783
	10,500.000	76,239.68	89,344.21	-11,885.08 S		-1,219.45	-13,498.87 S
							-13,104.53 S
** JF2N **	458	56,181.14	66,296.23	-10,115.09 S	04APRO2	09APRO2	1.139277
	6,900.000	49,312.98	59,079.86	-8,878.52 S		-888.36	-10,115.09 S
							-9,766.88 S
** JF1V **	786	7,898.18	12,578.71	-4,680.53 L	13AUG02	19AUG02	1.021659
	1,300.000	7,730.74	10,784.35	-4,581.30 L		1,527.69	-4,680.53 L
							-3,053.61 L
** JF1V **	823	3,592.80	5,805.56	-2,212.76 L	14AUG02	20AUG02	1.013531
	600.000	3,544.83	4,977.39	-2,183.22 L		750.66	-2,212.76 L
							-1,432.56 L
** JF1V **	832	8,358.33	13,546.30	-5,187.97 L	14AUG02	20AUG02	1.013531
	1,400.000	8,246.74	11,613.92	-5,118.71 L		1,751.53	-5,187.97 L
							-3,367.18 L
** JF1V **	024	5,404.20	8,708.34	-3,304.14 L	16AUG02	21AUG02	1.016829
	900.000	5,314.76	7,466.09	-3,249.45 L		1,098.12	-3,304.14 L
							-2,151.33 L
** JF1V **	084	41,375.05	66,763.91	-25,388.86 L	19AUG02	22AUG02	1.022966

STATE STREET

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SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
	6,900.000	40,446.16	57,240.03	-24,818.87 L		8,025.00	-16,793.87 L
** JF1V **	126	16,206.67	26,125.01	-9,918.34 L	20AUG02	23AUG02	1.022443
	2,700.000	15,850.93	22,398.27	-9,700.63 L		3,153.29	-9,918.34 L
							-6,547.34 L
** JF1V **	163	52,791.01	85,148.18	-32,357.17 L	20AUG02	23AUG02	1.022443
	8,800.000	51,632.23	73,001.78	-31,646.92 L		10,277.37	-32,357.17 L
							-21,369.55 L
** JF1V **	171	3,393.38	967.59	2,425.79 L	21AUG02	26AUG02	1.021242
	554.000	3,322.80	829.57	2,375.34 L		117.89	2,425.79 L
							2,493.23 L
581718905	TOTAL	139,019.62	219,643.60	-80,623.98 L			-80,623.98 L
		136,089.19	188,311.40	-78,923.76 L		26,701.55	-52,222.21 L
		179,374.94	206,719.47	-27,344.53 S			-27,344.53 S
		157,705.74	184,729.49	-24,040.72 S		-2,983.03	-27,023.75 S
PORTUGAL TOTAL		139,019.62	219,643.60	-80,623.98 L			-80,623.98 L
		136,089.19	188,311.40	-78,923.76 L		26,701.55	-52,222.21 L
		179,374.94	206,719.47	-27,344.53 S			-27,344.53 S
		157,705.74	184,729.49	-24,040.72 S		-2,983.03	-27,023.75 S
** UNITED STATES **							
99MYB900	THIRD CINVEN FUND US NO 1 LP	ALTERNATIVE INVESTMENT		01AUG02	01AUG02	1.016260	
** JF1Q **	077	145,770.08	145,770.08	.00 S			.00 S
	145,770.080	143,437.76	130,260.14	.00 S		13,177.62	13,177.62 S
UNITED STATES TOTAL		145,770.08	145,770.08	.00 S			.00 S
		143,437.76	130,260.14	.00 S		13,177.62	13,177.62 S
EUR TOTAL		66,715,911.44	80,991,463.72	-13,377,550.19 L			-13,377,550.19 L
		61,947,750.05	74,362,939.47	-12,946,845.03 L		1,172,104.93	-11,774,740.10 L
		36,627,171.43	46,155,004.84	-7,748,569.13 S			-7,748,569.13 S
		34,272,078.00	41,806,996.63	-7,495,172.73 S		1,406,594.33	-5,888,578.40 S

STATE STREET

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS			
** POUND STERLING **							
000445007	ABBEY NATIONAL	ORD GBPO 10		07MAR02	12MAR02	0.701607	
** JF2J **	145	240,022.73	263,792.90	-23,770.17 L			-23,770.17 L
	24,290 000	342,104.24	376,485.03	-33,879.61 L		-501.18	-34,380.79 L
** JF2J **	160	711,177.70	801,166.03	-89,988.33 L	08MAR02	0.702790	-89,988.33 L
	74,005 000	1,011,934.86	1,134,474.64	-128,044.41 L	12MAR02	5,504.63	-122,539.78 L
** JF1N **	799	27,332.86	29,350.15	-2,017.29 S	22AUG02	0.658241	-2,017.29 S
	3,498 000	41,524.09	45,441.33	-3,064.67 S	28AUG02	-852.57	-3,917.24 S
** JF1N **	811	125,326.41	138,460.87	-13,134.46 S	23AUG02	0.657117	-13,134.46 S
	16,502.000	190,721.61	214,371.88	-19,988.01 S	29AUG02	-3,662.26	-23,650.27 S
000445007	TOTAL	951,200.43	1,064,958.93	-113,758.50 L		5,003.45	-113,758.50 L
		1,354,039.10	1,510,959.67	-161,924.02 L			-156,920.57 L
		152,659.27	167,811.02	-15,151.75 S			-15,151.75 S
		232,245.70	259,813.21	-23,052.68 S		-4,514.83	-27,567.51 S
004447900	EMI GROUP	ORD GBPO.14		14MAY02	17MAY02	0.690989	
** JF2J **	590	43,668.00	48,001.12	-4,333.12 L			-4,333.12 L
	14,952 000	63,196.38	67,731.99	-6,270.90 L		1,735.29	-4,535.61 L
** JF2J **	605	55,467.53	63,875.25	-8,407.72 L	15MAY02	0.686766	-8,407.72 L
	19,438 000	80,766.27	90,546.38	-12,242.48 L	20MAY02	2,462.37	-9,780.11 L
** JF2J **	607	117,074.42	139,235.42	-22,161.00 L	15MAY02	0.686766	-22,161.00 L
	42,271 000	170,472.07	197,463.71	-32,268.63 L	20MAY02	5,276.99	-26,991.64 L
** JF2J **	619	190,329.85	224,144.33	-33,814.48 L	16MAY02	0.686625	-33,814.48 L
	67,597.000	277,196.21	317,371.49	-49,247.38 L	21MAY02	9,072.10	-40,175.28 L
** JF2J **	625	161,843.03	185,994.29	-24,151.26 L	17MAY02	0.684838	-24,151.26 L
	56,070.000	236,323.09	263,378.04	-35,265.65 L	22MAY02	8,210.70	-27,054.95 L
** JF2J **	639	156,527.21	185,630.76	-29,103.55 L	20MAY02	0.685495	-29,103.55 L
	53,187 000	228,341.87	266,858.06	-42,456.25 L	23MAY02	3,940.06	-38,518.19 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS			
004447900	TOTAL	724,910.04	846,881.17	-121,971.13 L			-121,971.13 L
		1,056,295.89	1,203,349.67	-177,751.29 L		30,697.51	-147,053.78 L
004724902	DIXONS GROUP	ORD GBPO.025		10JUN02	13JUN02	0.684463	
** JF2N **	058	26,500.49	31,563.30	-5,062.81 S			-5,062.81 S
	12,300.000	38,717.20	45,288.59	-7,396.76 S		825.37	-6,571.39 S
** JF2N **	066	62,009.29	74,063.43	-12,054.14 S	11JUN02	0.680805	-12,054.14 S
	28,800.000	91,082.31	106,214.61	-17,705.72 S	14JUN02	2,573.42	-15,132.30 S
004724902	TOTAL	88,509.78	105,626.73	-17,116.95 S		3,398.79	-17,116.95 S
		129,799.51	151,503.20	-25,102.48 S			-21,703.69 S
005463906	SEVERN TRENT	ORD 65 5/19 GBP		20MAR02	25MAR02	0.701213	
** JF2N **	357	41,162.27	44,254.56	-3,092.29 S			-3,092.29 S
	5,700.000	58,701.52	62,133.37	-4,409.92 S		978.07	-3,431.85 S
** JF2N **	368	66,288.54	71,428.41	-5,139.87 S	21MAR02	0.700207	-5,139.87 S
	9,200 000	94,649.92	100,285.45	-7,340.50 S	26MAR02	1,724.97	-5,615.53 S
** JF2N **	372	79,289.18	86,245.29	-6,956.11 S	22MAR02	0.700943	-6,956.11 S
	11,100 000	113,117.87	122,254.60	-9,923.93 S	27MAR02	787.20	-9,136.73 S
005463906	TOTAL	186,739.99	201,928.26	-15,188.27 S		3,490.24	-15,188.27 S
		266,489.31	284,673.42	-21,674.35 S			-18,184.11 S
005958905	ARM HLDGS	ORD GBPO.0005		01FEB02	06FEB02	0.706165	
** JF2N **	024	41,703.50	48,139.54	-6,436.04 S			-6,436.04 S
	13,000.000	59,056.31	70,379.96	-9,114.07 S		-2,209.58	-11,323.65 S
** JF2N **	313	125,482.18	172,789.08	-47,306.90 S	14MAR02	0.704225	-47,306.90 S
	43,400.000	178,184.78	249,330.65	-67,175.83 S	19MAR02	-3,970.04	-71,145.87 S
** JF2N **	435	42,096.85	68,608.93	-26,512.08 S	03APR02	0.696403	-26,512.08 S
	15,900 000	60,448.98	97,262.27	-38,070.02 S	08APR02	1,256.73	-36,813.29 S
** JF2N **	456	31,423.23	50,085.24	-18,662.01 S	04APR02	0.696937	-18,662.01 S
	12,000 000	45,087.62	71,416.59	-26,777.18 S	09APR02	448.21	-26,328.97 S
** JF2J **					02OCT02	0.698651	

STATE STREET

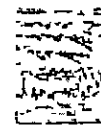
ASSET ID	SECURITY SH SELL/BTC	LOT LOCAL PRINCIPAL NET	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE COST	MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS
	276,394	505 000	124,389 15 194,768.58	363,049 30 566,623.91		-238,660.15 L -373,694.16 L		1,838.83	-238,660.15 L -371,855.33 L
005958905	TOTAL		124,389 15 194,768.58	363,049 30 566,623.91		-238,660.15 L -373,694.16 L		1,838.83	-238,660.15 L -371,855.33 L
			240,705 76 342,777 69	339,622.79 488,389 47		-98,917.03 S -141,137.10 S		-4,474.68	-98,917.03 S -145,611.78 S
007820004	BARCLAYS			ORD GBP1		01FEB02	06FEB02	0 706165	
** JF2N **	026	6,400.000	142,387 70 201,635 17	141,456 67 211,648.51		931 03 L 1,318 44 L		-11,331 78	931 03 L -10,013 34 L
** JF2N **	074	5,800.000	123,597 92 174,730 29	129,826 95 194,565 21		06FEB02 -6,229 03 L -8,805 98 L	11FEB02	0.707364	-6,229 03 L -19,834 92 L
** JF2N **	088	5,700.000	120,845.99 170,235 83	116,400 74 171,648 44		07FEB02 -473.16 L -666.54 L	12FEB02	0 709874	-473.16 L -1,471.92 L
** JF2N **						4,918 41 S 6,928 57 S		-6,869 26	4,918 41 S 59 31 S
007820004	TOTAL		386,831 61 546,601.29	387,684.36 577,862 16		-5,771 16 L -8,154 08 L		-23,166 10	-5,771.16 L -31,320.18 L
			120,845 99 170,235 83	116,400 74 171,648 44		4,918.41 S 6,928 57 S		-6,869 26	4,918 41 S 59 31 S
010812006	BOC GROUP			ORD GBPO.25		11NOV02	14NOV02	0 629663	
** JF1V **	331	400 000	3,283 75 5,215 09	4,400 45 6,233 46		-1,116.70 S -1,773 49 S		755 12	-1,116.70 S -1,018 37 S
** JF1V **	364	1,000 000	8,422.55 13,377 96	10,483.92 15,204 89		12NOV02 -2,061 37 S -3,274.18 S	15NOV02	0 629584	-2,061.37 S -1,826 93 S
** JF1V **	400	700.000	5,976 44 9,476.85	7,309.04 10,635 39		13NOV02 -1,332.60 S -2,113.10 S	18NOV02	0 630636	-1,332.60 S -1,158.54 S
** JF1V **	441	900.000	7,605 72 12,007 52	9,474 48 13,787 60		14NOV02 -1,868.76 S -2,950 30 S	19NOV02	0.633413	-1,868 76 S -1,780.08 S
** JF1V **	483		5,143 87	6,339.22		15NOV02 -1,195 35 S	20NOV02	0.633152	-1,195 35 S

STATE STREET

ASSET ID	SECURITY SH SELL/BTC	LOT LOCAL PRINCIPAL NET	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE COST	MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS
	600 000		8,124 23	9,140 67		-1,887.93 S		871.49	-1,016.44 S
** JF1V **	600	400 000	3,522 47 5,558.10	4,207.89 6,090.69		22NOV02 -685 42 S -1,081.52 S	27NOV02	0.633754	-685 42 S -532.59 S
** JF2N **	242	14,600 000	129,016 17 200,645 98	150,292 41 216,094 61		29NOV02 -21,276 24 L -33,088.82 L	04DEC02	0 643004	-21,276.24 L -15,448 63 L
010812006	TOTAL		129,016 17 200,645 98	150,292 41 216,094.61		-21,276.24 L -33,088.82 L		17,640 19	-21,276.24 L -15,448 63 L
			33,954.80 53,759 75	42,215 00 61,092 70		-8,260 20 S -13,080 52 S		5,747.57	-8,260 20 S -7,332.95 S
014119903	BRITISH SKY BROADCAST			ORD GBPO 50		29JAN02	01FEB02	0 707489	
** JF2N **	790	8,900 000	60,955.95 86,158 16	77,882.60 111,163 46		-16,926 65 S -23,924 96 S		-1,080.34	-16,926 65 S -25,005.30 S
** JF2N **	025	26,500 000	173,253 78 245,344 61	229,981 06 325,634.36		01FEB02 -56,727.28 S -80,331 49 S	06FEB02	0 706165	-56,727.28 S -80,289 75 S
** JF2N **	072	15,000.000	98,857 24 139,754 41	139,238.20 197,238.01		06FEB02 -40,380 96 S -57,086.54 S	11FEB02	0 707364	-40,380.96 S -57,483 60 S
** JF2N **	212	9,900.000	66,464.53 94,791 70	91,923 81 130,987 45		21FEB02 -25,459.28 S -36,310.02 S	26FEB02	0 701164	-25,459.28 S -36,195.75 S
** JF2N **	226	7,800 000	49,958 19 71,465 22	72,427.17 103,273 97		22FEB02 -22,468 98 S -32,141 89 S	27FEB02	0.699056	-22,468 98 S -31,808.75 S
014119903	TOTAL		449,489.69 637,514 10	611,452.84 868,297.25		-161,963.15 S -229,794 90 S		-988.25	-161,963 15 S -230,783 15 S
017347006	CAPITA GROUP			ORD GBPO.02		21MAR02	26MAR02	0.700207	
** JF2N **	366	11,100 000	46,559.88 66,494.45	53,205 79 75,483.88		-6,645 91 S -9,491 35 S		501 92	-6,645 91 S -8,989 43 S
** JF2N **	375	8,700 000	36,363 07 51,877 36	41,253 93 58,398.46		22MAR02 -4,890 86 S -6,977 55 S	27MAR02	0.700943	-4,890 86 S -6,521.10 S
** JF2N **						25MAR02	28MAR02	0.701287	

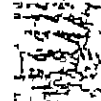
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	381 5,600.000	23,591.65 33,640.51	28,057.00 39,734.56	-4,465.35 S -6,367.37 S		273.32	-4,465.35 S -6,094.05 S
** JF2N **	386 6,200.000	25,272.56 36,077.84	31.180 42 44,168.65	26MAR02 -5,907.86 S -8,433.76 S	28MAR02	0 700501 342.95	-5,907.86 S -8,090.81 S
017347006	TOTAL	131,787.16 188,090.16	153,697.14 217,785.55	-21,909.98 S -31,270.03 S		1,574.64	-21,909.98 S -29,695.39 S
021623004	AVIVA PLC		ORD GBPO 25	18OCT02	23OCT02	0 646684	
** JF1N **	170 23,000.000	108,933.64 168,449.57	168,175.43 239,448.12	-59,241.79 S -91,608.56 S		20,610.01	-59,241.79 S -70,998.55 S
023691900	REUTERS GROUP		ORD GBPO 25	16JAN02	21JAN02	0 695652	
** JF1V **	160 3,200.000	21,012.66 30,205.71	41,548.66 60,274.68	-20,536.00 L -29,520.51 L		-548.46	-20,536.00 L -30,068.97 L
** JF1V **	162 200.000	1,291.50 1,856.53	2,596.79 3,767.17	16JAN02 -1,305.29 L -1,876.35 L	21JAN02	0 695652 -34.29	-1,305.29 L -1,910.64 L
** JF1V **	389 7,800.000	46,729.55 66,250.82	101,274.86 146,919.53	08FEB02 -54,545.31 L -77,331.61 L	13FEB02	0 705343 -3,337.10	-54,545.31 L -80,668.71 L
** JF1V **	430 3,900.000	20,988.97 30,023.66	50,637.43 73,459.76	13FEB02 -29,648.46 L -42,410.62 L	18FEB02	0 699081 -1,025.48	-29,648.46 L -43,436.10 L
** JF1V **	447 700.000	3,747.27 5,353.72	9,088.77 13,185.09	14FEB02 -5,341.50 L -7,631.40 L	19FEB02	0 699937 -199.97	-5,341.50 L -7,831.37 L
** JF1V **	470 700.000	3,730.65 5,342.29	9,088.77 13,185.09	15FEB02 -5,358.12 L -7,672.83 L	20FEB02	0.698324 -169.97	-5,358.12 L -7,842.80 L
023691900	TOTAL	97,500.60 139,032.73	214,235.28 310,791.32	-116,734.68 L -166,443.32 L		-5,315.27	-116,734.68 L -171,758.59 L



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
025776907	ARLA FOODS UK PLC		ORD 02	03JAN02	08JAN02	0 694324	
** JF2M **	660 18,400.000	2,479.04 3,570.44	20,850.63 33,655.02	-18,371.59 L -26,459.68 L		-3,624.90	-18,371.59 L -30,084.58 L
** JF2M **	663 9,476.000	1,276.71 1,845.10	9,811.57 15,816.93	04JAN02 -8,534.86 L -12,334.58 L	09JAN02	0 691946 -1,637.25	-8,534.86 L -13,971.83 L
** JF2M **	664 35,500.000	4,787.71 6,919.20	27,530.97 44,188.09	04JAN02 -22,743.26 L -32,868.55 L	09JAN02	0 691946 -4,400.34	-22,743.26 L -37,268.89 L
025776907	TOTAL	8,543.46 12,334.74	58,193.17 93,660.04	-49,649.71 L -71,662.81 L		-9,662.49	-49,649.71 L -81,325.30 L
026349902	BAE SYSTEMS		ORD GBPO 025	13SEP02	18SEP02	0 641560	
** JF1N **	037 67,000.000	157,762.64 245,904.73	249,181.28 357,820.80	-91,418.64 S -142,494.29 S		30,578.22	-91,418.64 S -111,916.07 S
** JF1N **	044 21,000.000	45,844.62 70,334.76	79,953.57 115,005.21	17SEP02 -34,108.95 S -52,329.91 S	20SEP02	0 651806 7,659.46	-34,108.95 S -44,670.45 S
** JF1N **	118 112,000.000	215,867.07 336,655.28	417,348.93 601,430.29	09OCT02 -201,481.86 S -314,220.84 S	14OCT02	0 641211 49,445.83	-201,481.86 S -264,775.01 S
026349902	TOTAL	419,474.33 652,894.77	746,483.78 1,074,256.30	-327,009.45 S -509,045.04 S		87,683.51	-327,009.45 S -421,361.53 S
027475904	AMERSHAM PLC		ORD GBPO 05	24MAY02	29MAY02	0 685942	
** JF2N **	850 19,700.000	124,183.48 181,040.79	125,276.79 180,880.82	-1,093.31 S -1,593.88 S		1,753.85	-1,093.31 S 159.97 S
** JF2J **	585 52,513.000	269,083.97 414,618.32	368,010.51 521,034.77	21OCT02 -98,926.54 L -152,431.06 L	24OCT02	0 648992 46,014.61	-98,926.54 L -106,416.45 L
** JF2J **	590 45,698.000	234,208.45 362,063.05	329,274.29 467,337.51	22OCT02 -95,065.84 L -146,962.37 L	25OCT02	0 646872 41,687.91	-95,065.84 L -105,274.46 L



STATE STREET

ASSET ID	SECURITY SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS
027475904	TOTAL		503,292.42 776,681.37	697,284.80 988,372.28		-193,992.38 L -299,393.43 L		87,702.52	-193,992.38 L -211,690.91 L
			124,183.48 181,040.79	125,276.79 180,880.82		-1,093.31 S -1,593.88 S		1,753.85	-1,093.31 S 159.97 S
038470001	GUS PLC			ORD GBPO 25		02APRO2	05APRO2	0.696452	
** JF1N **	165	17,000.000	115,593.45 165,974.75	93,742.98 135,275.74		21,850.47 S 31,373.98 S		-674.97	21,850.47 S 30,699.01 S
** JF1N **	CXL 165	-17,000.000	-115,593.45 -165,974.75	-93,742.98 -135,275.74		-21,850.47 S -31,373.98 S	05APRO2	0.696452	-21,850.47 S -30,699.01 S
** JF1N **	177	17,000.000	115,593.45 165,974.75	93,742.98 135,275.74		21,850.47 S 31,373.98 S	08APRO2	0.696452	21,850.47 S 30,699.01 S
** JF1N **	217	28,000.000	140,160.52 219,091.87	154,618.41 222,574.67		-14,457.89 S -22,599.85 S	04NOV02	0.639734	-14,457.89 S -3,482.80 S
038470001	TOTAL		255,753.97 385,066.62	248,361.39 357,850.41		7,392.58 S 8,774.13 S		18,442.08	7,392.58 S 27,216.21 S
040898900	HANSON			ORD GBP2		04JAN02	09JAN02	0.691946	
** JF2J **	461	33,601.000	161,230.51 233,010.25	169,076.26 250,101.52		-7,845.75 L -11,338.68 L		-5,752.59	-7,845.75 L -17,091.27 L
** JF2J **	469	11,760.000	55,995.54 80,563.56	60,060.52 88,928.62		-4,064.98 L -5,848.49 L	10JAN02	0.695048	-4,064.98 L -8,365.06 L
** JF2J **	485	16,491.000	78,700.25 113,525.09	84,222.63 124,704.25		-5,522.38 L -7,966.03 L	11JAN02	0.693241	-5,522.38 L -11,179.16 L
** JF2J **	497	16,801.000	80,058.89 115,072.61	84,543.45 124,186.66		-4,484.56 L -6,445.88 L	14JAN02	0.695725	-4,484.56 L -9,114.05 L
** JF2J **	525	16,801.000	77,795.84 112,407.28	83,746.22 122,349.05		-5,950.38 L -8,597.71 L	16JAN02	0.692089	-5,950.38 L -9,941.77 L
** JF2J **	581		38,457.66	41,870.61		-3,412.95 L	24JAN02	0.696258	

STATE STREET

ASSET ID	SECURITY SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS
			8,400.000		61,170.89	-4,901.85 L		-1,034.26	-5,936.11 L
** JF2J **	588	53,762.000	248,302.87 354,961.28	259,183.49 376,276.95		-10,880.62 L -15,554.39 L	25JAN02	0.699521	-10,880.62 L -21,315.67 L
** JF2J **	599	16,033.000	74,631.87 106,514.55	71,652.36 104,776.90		2,979.51 L 4,252.35 L	28JAN02	0.700673	2,979.51 L 1,737.65 L
040898900	TOTAL		815,173.43 1,171,289.40	854,355.54 1,252,494.84		-39,182.11 L -56,400.68 L		-24,804.76	-39,182.11 L -81,205.44 L
041610007	HAYS			ORD GBPO.01		14JAN02	17JAN02	0.690465	
** JF1V **	102	2,000.000	4,126.60 5,976.55	3,824.75 5,418.52		301.85 S 437.17 S		120.86	301.85 S 558.03 S
** JF1V **	134	2,500.000	5,065.14 7,318.88	4,780.94 6,773.15		284.20 S 410.66 S	18JAN02	0.692065	284.20 S 545.73 S
** JF1V **	141	3,500.000	7,055.20 10,141.85	6,693.31 9,482.41		361.89 S 520.22 S	21JAN02	0.695652	361.89 S 659.44 S
** JF1V **	170	1,900.000	3,856.91 5,536.40	3,633.51 5,147.59		223.40 S 320.68 S	22JAN02	0.696646	223.40 S 388.81 S
** JF1V **	206	3,700.000	7,389.27 10,619.12	7,075.79 10,024.26		313.48 S 450.50 S	23JAN02	0.695846	313.48 S 594.86 S
** JF1V **	217	3,300.000	6,536.39 9,344.09	6,310.84 8,940.56		225.55 S 322.43 S	25JAN02	0.699521	225.55 S 403.53 S
** JF1V **	232	2,500.000	4,857.45 6,932.55	4,780.93 6,773.15		76.52 S 109.21 S	28JAN02	0.700673	76.52 S 159.40 S
** JF1V **	646	5,700.000	11,726.41 16,689.62	10,940.22 15,494.72		786.19 S 1,118.95 S	07MAR02	0.702617	786.19 S 1,194.90 S
** JF1V **	328	4,900.000	9,323.43 13,463.03	9,565.08 13,529.80		-241.65 S -348.94 S	22APRO2	0.692521	-241.65 S -66.77 S

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1V **	348 1,900 000	3,581.44 5,185.74	3,685.66 5,216.75		18APR02 -104.22 S -150.91 S	23APR02	0.690632 119.90	-104.22 S -31.01 S
** JF1V **	371 2,000 000	3,767.74 5,453.81	3,861.83 5,468.74		19APR02 -94.09 S -136.20 S	24APR02	0.690846 121.27	-94.09 S -14.93 S
** JF1V **	801 2,500 000	4,153.76 6,074.87	4,827.29 6,835.92		31MAY02 -673.53 S -985.04 S	07JUN02	0.683761 223.99	-673.53 S -761.05 S
** JF1V **	063 2,500.000	4,035.69 5,896.14	4,827.28 6,835.92		10JUN02 -791.59 S -1,156.51 S	13JUN02	0.684463 216.73	-791.59 S -939.78 S
041610007	TOTAL	75,475.43 108,632.65	74,807.43 105,941.49		668.00 S 912.22 S		1,778.94	668.00 S 2,691.16 S
042469908	COLT TELECOM GROUP			ORD GBPO 025		24JAN02	0.702642	
** JF2J **	618 33,034.000	29,952.93 42,629.01	49,750.12 72,486.56		-19,797.19 L -28,175.35 L		-1,682.20	-19,797.19 L -29,857.55 L
** JF2J **	628 98,919 000	83,717.72 118,025.32	171,132.65 243,773.17		25JAN02 -87,414.93 L -123,237.65 L	30JAN02	0.709320 -2,510.20	-87,414.93 L -125,747.85 L
** JF2J **	706 180,732 000	130,472.99 184,240.95	293,804.06 415,446.31		31JAN02 -163,331.07 L -230,639.84 L	05FEB02	0.708165 -565.52	-163,331.07 L -231,205.36 L
042469908	TOTAL	244,143.64 344,895.28	514,686.83 731,706.04		-270,543.19 L -382,052.84 L		-4,757.92	-270,543.19 L -386,810.76 L
049015902	ANGLO AMERICAN PLC			USDD 50		09JAN02	0.695725	
** JF2N **	661 6,000 000	71,678.12 103,026.51	70,025.67 102,612.09		1,652.45 S 2,375.15 S		-1,960.73	1,652.45 S 414.42 S
** JF1N **	399 15,000 000	186,347.14 271,666.03	166,901.55 238,805.62		24MAY02 19,445.59 L 28,348.74 L	29MAY02	0.685942 4,511.67	19,445.59 L 32,860.41 L
** JF1N **	565 8,000 000	89,847.75 136,622.52	87,774.79 124,593.41		05JUL02 2,072.96 L 3,152.15 L	10JUL02	-0.657635 8,876.96	2,072.96 L 12,029.11 L
** JF1N **	673	102,956.60	136,485.27		26JUL02 -33,528.67 L	31JUL02	0.699652	33,528.67 L

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	11,988 000	160,957.21	194,204.55		-52,417.05 L		19,169.71	-33,247.34 L
** JF1N **	679 42,228 000	351,092.66 546,949.98	456,790.30 659,691.63		29JUL02 -6,931.17 L -10,797.73 L	01AUG02	0.641910 3,426.29	-6,931.17 L -7,371.44 L
** JF1N **					-98,766.47 S -153,863.43 S		48,493.22	-98,766.47 S -105,370.21 S
** JF2N **	348 10,700 000	91,447.21 143,805.27	123,555.44 181,295.66		30JUL02 -32,108.23 L -50,491.79 L	02AUG02	0.635910 13,001.40	-32,108.23 L -37,490.39 L
** JF2N **	358 8,100 000	67,983.05 106,233.64	93,242.88 136,871.29		31JUL02 -25,259.83 L -39,472.25 L	05AUG02	0.639939 8,834.60	-25,259.83 L -30,637.65 L
049015902	TOTAL	889,674.41 1,366,234.65	1,064,750.23 1,535,462.16		-76,309.35 L -121,677.93 L		57,820.63	-76,309.35 L -63,857.30 L
		422,770.78 649,976.49	526,815.97 762,303.72		-97,114.02 S -151,488.28 S		46,532.49	-97,114.02 S -104,955.79 S
052270006	LOGICA CMG PLC			ORD GBPO 10		22APR02	0.690107	
** JF2J **	427 47,110 000	176,372.99 255,573.40	218,894.93 312,185.76		-42,521.94 L -61,616.45 L		5,004.09	-42,521.94 L -56,612.36 L
** JF2J **	441 59,215.000	208,401.04 301,952.16	273,969.11 390,093.87		23APR02 -65,568.07 L -95,001.54 L	26APR02	0.690179 6,859.83	-65,568.07 L -88,141.71 L
** JF2J **	442 11,922 000	41,544.37 60,193.62	55,140.17 78,519.62		23APR02 -13,595.80 L -19,698.95 L	26APR02	0.690179 1,372.95	-13,595.80 L -18,326.00 L
052270006	TOTAL	426,318.40 617,719.18	548,004.21 780,799.25		-121,685.81 L -176,316.94 L		13,236.87	-121,685.81 L -163,080.07 L
053315909	COMPASS GROUP			ORD GBPO 10		17JAN02	0.696646	
** JF2J **	568 30,865 000	159,659.12 229,182.57	161,028.69 231,059.97		-1,369.57 L -1,965.95 L		88.55	-1,369.57 L -1,877.40 L
** JF2J **	589 60,640 000	302,496.70 432,434.05	316,293.58 453,786.02		22JAN02 -13,796.88 L -19,723.32 L	25JAN02	0.699521 -1,628.65	-13,796.88 L -21,351.97 L
** JF2J **	789	182,082.68	192,589.63		12FEB02 -10,506.95 L	15FEB02	0.698105	10,506.95 L

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37,161.000		260,824.20	275,287.71		-15,050 67 L		587.16		-14,463 51 L
** JF2J **	797	332,315 45	345,865.46		13FEB02	18FEB02	0 699081		-13,550 01 L
67,253.000		475,360.44	495,951.37		-19,382 60 L		-1,208 33		-20,590 93 L
** JF1V **	399	6,615.06	13,309.24		13NOV02	18NOV02	0.630636		-6,694 18 L
2,500 000		10,489 51	19,451.44		-4,694 18 L -10,614 97 L		1,653.04		-8,961 93 L
** JF1V **	429	11,152.52	22,359 52		14NOV02	19NOV02	0.633413		-11,207 00 L
4,200 000		17,607 03	32,678.41		-11,207 00 L -17,693 04 L		2,621.66		-15,071 38 L
** JF1V **	460	15,681 82	29,812 69		15NOV02	20NOV02	0 633152		-14,130.87 L
5,600 000		24,767.86	43,571.22		-14,130.87 L -22,318.29 L		3,514.93		-18,803 36 L
** JF1V **	551	6,550 10	12,776 87		20NOV02	25NOV02	0 635082		-6,226.77 L
2,400.000		10,313 79	18,673 38		-6,226.77 L -9,804 67 L		1,445 08		-8,359 59 L
** JF1V **	573	3,307.95	6,388 43		21NOV02	26NOV02	0 634337		-3,080 48 L
1,200.000		5,214 81	9,336.69		-3,080.48 L -4,856 22 L		734.34		-4,121 88 L
** JF1V **	593	4,883 59	9,032.24		22NOV02	27NOV02	0.633754		-4,148 65 L
1,700 000		7,705 81	13,199 15		-4,148.65 L -6,546 15 L		1,052 81		-5,493 34 L
** JF2J **	797	150,101 88	177,747.25		18DEC02	23DEC02	0 624922		-27,645 37 L
46,526 000		240,192 98	271,313 51		-27,645 37 L -44,238.11 L		13,117 58		-31,120.53 L
053315909	TOTAL	1,174,846.87	1,287,203.60		-112,356 73 L		21,978 17		-150,215.82 L
		1,714,093 05	1,864,308.87		-172,193.99 L				
054052907	HSBC HLDGS				ORD USD0 50	09JAN02	14JAN02	0.695725	
** JF2H **	656	112,325.46	138,092.99		-25,767.53 L				-25,767 53 L
14,000 000		161,450.95	200,856.10		-37,036.95 L		-2,368.20		-39,405.15 L
** JF1N **	670	348,559.73	345,680.68		21JAN02	24JAN02	0 696258		2,879.05 L
45,000.000		500,618.64	561,061.30		2,879.05 L 4,135 04 L		-6,577.70		-60,442 66 L
** JF1N **	409	656,658 65	637,115.00		24MAY02	29MAY02	0.685942		19,543.65 L
78,096.000		957,309.29	955,424 01		19,543 65 L 28,491 69 L		-26,606.41		-1,885 28 L

STATE STREET

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** JF1N **	414	478,828 57	471,847 40		27MAY02	30MAY02	0 685942		-6,415.81 L
56,904 000		698,059.85	679,551.63		-6,415.81 L -9,353.28 L		-114.19		-9,467.47 L
** JF1N **					13,396 98 S 19,530 78 S		8,444 91		13,396 98 S 27,975.69 S
054052907	TOTAL	1,596,372.41	1,592,736.07		-9,760 64 L		-93,666.50		-9,760.64 L
		2,317,438.73	2,396,893.04		-13,763 50 L				-107,430 00 L
		478,828 57	471,847.40		13,396.98 S		8,444.91		13,396 98 S
		698,059.85	679,551.63		19,530.78 S				27,975 69 S
056039902	LEGAL + GENERAL GP				ORD GBPO 025	18APRO2	23APRO2	0 690632	
** JF2M **	562	122,632.72	120,541.34		2,091 38 S				2,091 38 S
74,900.000		177,565 94	176,949.78		3,028.21 S		-2,412 05		616.16 S
** JF2M **	787	71,994.55	80,413.14		15MAY02	20MAY02	0 686766		-8,418.59 S
47,000.000		104,831 27	114,847 47		-8,418 59 S -12,258.31 S		2,242 11		-10,016.20 S
** JF2M **	796	37,908.08	42,657 91		16MAY02	21MAY02	0 686625		-4,749 83 S
24,900.000		55,209.29	60,881.34		-4,749 83 S -6,917 65 S		1,245 60		-5,672 05 S
056039902	TOTAL	232,535.35	243,612.39		-11,077 04 S		1,075.66		-11,077.04 S
		337,606 50	352,678.59		-16,147 75 S				-15,072.09 S
056540008	MARKS + SPENCER				ORD GBPO.25	02JAN02	07JAN02	0 691946	
** JF2J **	462	247,842.97	180,315 76		67,527.21 L				67,527.21 L
68,899 000		358,182.53	255,561 50		97,590 29 L		5,030.74		102,621 03 L
** JF2J **	450	266,923.32	190,818.20		03JAN02	08JAN02	0 694324		76,105 12 L
72,912.000		384,436.26	270,446.60		76,105.12 L 109,610.38 L		4,379 28		113,989 66 L
** JF2J **	496	176,410.69	128,844 09		09JAN02	14JAN02	0 695725		47,566.60 L
49,304 000		253,563.82	181,935 77		47,566.60 L 68,369.83 L		3,258.22		71,628.05 L
** JF2J **	508	314,037 17	229,525 59		10JAN02	15JAN02	0 692737		84,511.58 L
88,385.000		453,328 13	326,671 54		84,511 58 L 121,996.63 L		4,659.96		126,656 59 L
** JF2J **	161	421,025 58	301,415 70		08MAR02	13MAR02	0 702790		119,609.88 L
115,923 000		599,077.36	434,374 24		119,609 88 L 170,192 92 L		-5,489.80		164,703.12 L

STATE STREET

ROBERT HOOD JOHNSON FOUNDATION  
— COMPOSITE —  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE GAIN/LOSS GAIN/LOSS	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2J **	170 68,365.000	243,886.13 346,891.36	185,641.49 268,957.53		11MAR02 58,244.64 L 82,844.24 L	14MAR02	0 703062 -4,910.41	58,244.64 L 77,933.83 L
** JF2J **	180 71,572.000	256,068.28 362,310.87	193,304.87 281,094.26		12MAR02 62,763.41 L 88,803.91 L	15MAR02	0 706764 -7,587.30	62,763.41 L 81,216.61 L
056540008	TOTAL	1,926,194.14 2,757,790.33	1,409,865.70 2,019,041.44		516,328.44 L 739,408.20 L		-659.31	516,328.44 L 738,748.89 L
057343907	CENTRICA							
** JF1N **	300 18,674.000	39,951.33 58,296.98	42,640.26 61,856.11		29APR02 -2,688.93 S -3,923.69 S	02MAY02	0 685307 364.56	-2,688.93 S -3,559.13 S
** JF1N **	309 66,626.000	140,901.32 205,236.95	152,965.72 221,096.04		30APR02 -12,064.40 S -17,573.01 S	03MAY02	0 686530 1,713.92	-12,064.40 S -15,859.09 S
** JF1N **	313 74,700.000	156,560.40 228,922.61	169,351.95 241,732.11		01MAY02 -12,791.55 S -18,703.81 S	07MAY02	0 683901 5,894.31	-12,791.55 S -12,809.50 S
057343907	TOTAL	337,413.05 492,456.54	364,957.93 524,684.26		-27,544.88 S -40,200.51 S		7,972.79	-27,544.88 S -32,227.72 S
057487902	UNILEVER							
** JF1V **	416 3,500.000	21,061.51 33,397.25	15,632.33 22,677.84		13NOV02 5,429.18 L 8,609.05 L	18NOV02	0 630636 2,110.36	5,429.18 L 10,719.41 L
** JF1V **	452 6,300.000	37,992.03 59,979.87	28,138.20 40,820.11		14NOV02 9,853.83 L 15,556.72 L	19NOV02	0.633413 3,603.04	9,853.83 L 19,159.76 L
** JF1V **	470 4,400.000	26,835.64 42,384.20	19,652.08 28,509.29		15NOV02 7,183.56 L 11,345.71 L	20NOV02	0 633152 2,529.20	7,183.56 L 13,874.91 L
** JF1V **	511 1,800.000	10,917.60 17,245.43	8,039.49 11,662.89		18NOV02 2,878.11 L 4,546.26 L	21NOV02	0.633072 1,036.28	2,878.11 L 5,582.54 L
** JF1V **	540 2,300.000	13,761.99 21,859.56	10,272.68 14,902.58		19NOV02 3,489.31 L 5,542.42 L	22NOV02	-0.629564 1,414.56	3,489.31 L 6,956.98 L
** JF1V **	563	10,744.16	8,039.49		20NOV02 2,704.67 L	25NOV02	0.635082	

STATE STREET

ROBERT HOOD JOHNSON FOUNDATION  
— COMPOSITE —  
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JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE GAIN/LOSS GAIN/LOSS	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1V **	1,800.000	16,917.75	11,662.89		4,258.77 L		996.09	5,254.86 L
** JF1V **	587 700.000	4,194.82 6,612.92	3,126.47 4,535.57		21NOV02 1,068.35 L 1,684.20 L	26NOV02	0 634337 393.15	1,068.35 L 2,077.35 L
057487902	TOTAL	125,507.75 198,396.98	92,900.74 134,771.17		32,607.01 L 51,543.13 L		12,082.68	32,607.01 L 63,625.81 L
071887004	RIO TINTO							
** JF2M **	673 15,400.000	190,044.64 278,329.71	214,485.58 303,186.87		02MAY02 -24,440.94 S -35,794.95 S	08MAY02	0 682804 10,937.79	-24,440.94 S -24,857.16 S
071921001	VODAFONE GROUP							
** JF2J **	504 332,671.000	548,913.97 788,981.24	573,815.99 835,146.63		09JAN02 -24,902.02 L -35,792.91 L	14JAN02	0 695725 -10,372.48	-24,902.02 L -46,165.39 L
** JF2J **	506 78,533.000	130,906.09 188,969.39	135,559.59 197,781.44		10JAN02 -4,653.50 L -6,717.56 L	15JAN02	0 692737 -2,094.49	-4,653.50 L -8,812.05 L
** JF2N **	063 48,400.000	68,624.91 97,014.99	76,174.86 110,609.63		06FEB02 -7,549.95 S -10,673.36 S	11FEB02	0 707364 -2,921.28	-7,549.95 S -13,594.64 S
** JF2N **	110 50,700.000	72,290.75 102,909.52	85,916.73 122,797.34		11FEB02 -13,625.98 S -19,397.27 S	14FEB02	0 702469 -490.55	-13,625.98 S -19,887.82 S
** JF2N **	144 52,600.000	70,015.88 100,031.69	86,780.84 126,786.42		14FEB02 -16,764.96 S -23,952.10 S	19FEB02	0 699937 -2,802.63	-16,764.96 S -26,754.73 S
** JF2N **	170 33,300.000	44,136.12 63,202.93	57,202.52 83,458.48		15FEB02 -13,066.40 S -18,711.09 S	20FEB02	0 698324 -1,544.46	-13,066.40 S -20,255.55 S
** JF2N **	184 76,200.000	98,089.68 140,366.34	131,258.60 191,473.70		19FEB02 -33,168.92 S -47,464.73 S	22FEB02	0 698812 -3,642.63	-33,168.92 S -51,107.36 S
** JF2N **	344 112,400.000	153,688.33 218,491.02	204,485.73 295,452.72		19MAR02 -50,797.40 S -72,216.12 S	22MAR02	0 703408 4,745.58	-50,797.40 S -76,961.70 S
** JF2N **	373 86,900.000	116,184.56 165,754.65	164,141.12 232,754.44		22MAR02 -47,956.56 S -68,417.21 S	27MAR02	0 700943 11,417.42	-47,956.56 S -66,300.19 S

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Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECY GN/LS. Includes entries for JF2N, JF1N, JF1M, JF2J, JF1M, and a TOTAL row for 071921001.

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECY GN/LS. Includes entries for JF2J, JF2J, JF2J, JF2J, JF2J, JF2N, JF2N, JF2N, JF2N, and a TOTAL row for 073083909.

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
075478008	TOTAL						
	288,980.26	357,487.75	517,463.73	-68,507.49 L			-68,507.49 L
	448,044.16			-106,214.31 L		36,794.74	-69,419.57 L
	70,820.81	66,791.94	98,491.40	4,028.87 S			4,028.87 S
	108,858.63			6,192.77 S		4,174.46	10,367.23 S
079805909	BP PLC	ORD USDO.25		24MAY02	29MAY02	0.685942	
** JF1N **	412	167,848.09	280,367.11	51,060.69 L			51,060.69 L
37,000 000	319,135.99			74,438.79 L		-35,669.91	38,768.88 L
** JF1N **	538	195,838.26	320,280.07	9,325.79 L	03JUL02	0.655888	9,325.79 L
38,000 000	312,803.48			14,218.57 L		-21,695.16	-7,476.59 L
** JF1N **	657	150,977.97	222,828.71	-11,636.38 L	29JUL02	0.635082	-11,636.38 L
26,000 000	168,794.49			-18,322.64 L		-1,247.63	-19,570.27 L
** JF1N **				-32,143.25 S			-32,143.25 S
				-50,612.76 S		16,148.81	-34,463.95 S
** JF1N **	686	161,832.99	229,012.10	-15,659.87 S	06AUG02	0.642013	-15,659.87 S
30,000 000	227,679.38			-24,391.83 S		23,059.11	-1,332.72 S
** JF1N **	047	553,119.22	782,613.99	-110,433.57 S	23SEP02	0.644060	-110,433.57 S
100,000 000	687,336.04			-171,464.73 S		76,186.78	-95,277.95 S
** JF1N **	089	864,322.01	1,250,854.24	-230,170.66 S	07DCT02	0.638651	-230,170.66 S
148,000.000	992,954.45			-360,401.32 S		102,501.53	-257,899.79 S
** JF2N **	759	157,472.45	224,351.70	-44,956.28 L	25OCT02	0.646872	-44,956.28 L
26,200 000	173,938.85			-69,497.96 L		19,085.11	-50,412.85 L
** JF2N **	011	167,768.10	243,323.80	-1,976.49 L	01NOV02	0.641499	-1,976.49 L
27,700.000	170,069.07			-3,081.05 L		594.53	-2,486.52 L
** JF2N **				-56,692.47 S			-56,692.47 S
				-88,374.99 S		17,606.78	-70,768.21 S

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
079805909	TOTAL						
	752,886.48	839,904.87	1,291,151.39	1,817.33 L			1,817.33 L
	1,144,741.88			-2,244.29 L		-38,933.06	-41,177.35 L
	1,439,307.60	1,898,020.29	2,728,632.84	-445,099.82 S			-445,099.82 S
	2,246,833.43			-695,245.63 S		235,503.01	-459,742.62 S
079980900	SHIRE PHARMA GROUP	ORD GBPO.05		12NOV02	15NOV02	0.629584	
** JF1V **	357	31,224.95	44,924.88	-17,742.43 L			-17,742.43 L
2,700 000	21,414.97			-28,181.20 L		4,671.29	-23,509.91 L
** JF1V **	397	23,129.59	33,277.68	-13,125.42 L	18NOV02	0.630636	-13,125.42 L
2,000.000	15,863.62			-20,812.99 L		3,398.93	-17,414.06 L
** JF1V **	434	13,877.75	19,966.61	-7,913.59 L	19NOV02	0.633413	-7,913.59 L
1,200 000	9,415.91			-12,493.57 L		1,942.87	-10,550.70 L
** JF1V **	465	23,129.59	33,277.69	-13,296.76 L	20NOV02	0.633152	-13,296.76 L
2,000.000	15,529.97			-21,000.90 L		3,253.18	-17,747.72 L
** JF1V **	512	15,034.23	21,630.49	-8,579.55 L	21NOV02	0.633072	-8,579.55 L
1,300.000	10,195.81			-13,552.25 L		2,117.57	-11,434.68 L
** JF1V **	524	17,347.19	24,958.27	-10,095.23 L	22NOV02	0.629564	-10,095.23 L
1,500.000	11,519.02			-16,035.27 L		2,596.02	-13,439.25 L
** JF1V **	547	17,690.18	25,637.31	-9,489.12 L	25NOV02	0.635082	-9,489.12 L
1,700.000	12,913.39			-14,941.57 L		2,217.65	-12,723.92 L
** JF1V **	576	15,901.42	23,299.08	-7,712.44 L	26NOV02	0.634337	-7,712.44 L
1,600.000	12,909.51			-12,158.26 L		1,768.69	-10,389.57 L
079980900	TOTAL						
	69,380.36	157,334.90	226,972.01	-87,954.54 L			-87,954.54 L
	109,762.20			-139,176.01 L		21,966.20	-117,209.81 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
080341001	SHELL TRNSPT+TRDG	ORD GBPO.25(REGD)	08JAN02	11JAN02	0.693241
** JF1V **	040 37,758.23	48,191.61	-10,433.38 L		-10,433.38 L
	8,000 000 54,466.24	69,716 41	-15,050.15 L	-200 02	-15,250.17 L
** JF1V **	052 44,409 83	57,829 94	-13,420 11 L	0 695725	-13,420 11 L
	9,600 000 63,832 45	83,659 70	-19,289.39 L	-537 86	-19,827 25 L
** JF1V **	071 31,047.81	40,113 92	-9,066.11 L	0.692737	-9,066 11 L
	6,700 000 44,819 04	58,112.76	-13,087.38 L	-206.34	-13,293.72 L
** JF1V **	095 30,810 98	40,023 35	-9,212 37 L	0 692089	-9,212.37 L
	6,700 000 44,518.81	58,011 83	-13,310 96 L	-182 06	-13,493 02 L
** JF1V **	107 59,110.35	76,407.21	-17,296.86 L	0 690465	-17,296 86 L
	13,000 000 85,609.48	110,088 78	-25,051 03 L	571 73	-24,479 30 L
** JF1V **	142 13,115 02	16,535.47	-3,420 45 L	0 695652	-3,420 45 L
	2,900.000 18,852.85	23,551 48	-4,916.90 L	218.27	-4,698 63 L
** JF1V **	198 15,783 79	19,956.60	-4,172.81 L	0 695846	-4,172 81 L
	3,500 000 22,682.88	28,424 20	-5,996.74 L	255 42	-5,741.32 L
** JF1V **	216 24,526.96	29,785 79	-811 90 L	0 699521	-811 90 L
	5,400 000 35,062 51	42,978 35	-1,160 65 L	20 95	-1,139.70 L
** JF1V **	238 10,905.77	11,875 01	-4,446 93 S	-419.03	-4,446 93 S
	2,400 000 15,564.71	17,376 69	-6,357.11 S		-6,776.14 S
** JF1V **	248 21,131 06	22,265 63	-969 24 S	0 700673	-969 24 S
	4,500 000 30,073 72	32,581.30	-1,383 30 S	-428 68	-1,811.98 S
** JF1V **	248 21,131 06	22,265 63	-1,134 57 S	0 702642	-1,134 57 S
	4,500 000 30,073 72	32,581.30	-1,614.72 S	-892.86	-2,507.58 S
** JF1N **	713 146,572.22	103,550.03	43,022.19 L	04FEB02	43,022.19 L
	31,000 000 207,553.52	175,478.78	60,921.55 L	05FEB02	32,074 74 L
** JF1N **				31JAN02	

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	715 167,116.47	125,745.32	41,371 15 L		41,371.15 L
	35,000 000 235,985 22	207,972 04	58,420 22 L	-30,407 04	28,013.18 L
** JF1N **	721 67,346.12	78,332.27	-10,986.15 L	0 708165	-10,986.15 L
	14,000 000 95,099 48	116,845 43	-15,513 54 L	-6,232 41	-21,745 95 L
** JF1N **	727 122,380 25	143,667.35	-21,287.10 L	0.706165	-21,287.10 L
	25,000 000 173,302 63	212,893.50	-30,144 65 L	-9,446.22	-39,590.87 L
** JF1N **	737 170,657.62	201,134.28	-30,476.66 L	0 704523	-30,476 66 L
	35,000 000 242,231 44	298,050 90	-43,258 57 L	-12,560 89	-55,819 46 L
** JF1N **	094 674,909 63	747,801 47	-7,432 90 L	0.702790	-7,432 90 L
	132,000.000 960,329 02	1,085,788 31	-10,576.27 L	-7,222 65	-17,798 92 L
** JF1N **			-65,458 94 S		-65,458 94 S
			-93,141.53 S	-14,518.84	-107,660.37 S
080341001	TOTAL	1,605,545.28	-53,623 46 L		-53,623 46 L
		2,284,345.57	-78,014.46 L	-94,775 93	-172,790.39 L
	731,473 42	811,727 90	-72,009 68 S		-72,009 68 S
	1,041,029 96	1,178,724 65	-102,496 66 S	-16,259 41	-118,756.07 S
082756909	GRANADA PLC	ORD GBPO 10	22JAN02	25JAN02	0 699521
** JF2J **	590 178,167.42	221,383 28	-43,215 86 L		-43,215 86 L
	138,440 000 254,699.17	318,061 15	-61,779.22 L	-1,582 76	-63,361.98 L
** JF2J **	600 86,393.65	119,787 41	-33,393 76 L	0 700673	-33,393 76 L
	68,086 000 123,300 95	170,906 47	-47,659.55 L	54.03	-47,605.52 L
** JF2J **	604 26,015 58	37,776 04	-11,760.46 L	0 702642	-11,760 46 L
	21,342.000 37,025.37	53,874.26	-16,737 49 L	-111 40	-16,848.89 L
** JF1V **	344 4,494.22	10,062.38	-5,568 16 L	0 707364	-5,568 16 L
	4,100 000 6,353 48	14,597 50	-7,871 70 L	-372 32	-8,244.02 L
** JF1V **	363 9,323 43	20,615.60	-11,292.17 L	0.709874	-11,292 17 L
	8,400 000 13,133 92	29,907.07	-15,907.29 L	0.665786	-16,773.15 L
** JF1V **				0.709343	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL MAT COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	385 10,200.000	11,768.17 16,684.32	25,033.23 36,315.72		-13,265.06 L -18,806.54 L		-13,265.06 L -19,631.40 L
** JF1V **	404 4,800.000	5,695.76 8,108.20	11,780.34 17,089.75		11FEB02 -6,084.58 L -8,661.71 L	14FEB02 0.702469	-6,084.58 L -8,981.55 L
** JF1V **	417 3,000.000	3,515.21 5,035.36	7,362.71 10,681.10		12FEB02 -3,847.50 L -5,511.35 L	15FEB02 0.698105	-3,847.50 L -5,645.74 L
** JF1V **	445 3,300.000	3,704.95 5,293.26	8,098.99 11,749.20		14FEB02 -4,394.04 L -6,277.76 L	19FEB02 0.699937	-4,394.04 L -6,455.94 L
** JF2J **	806 154,647.000	174,195.34 248,872.88	241,925.30 343,191.84		14FEB02 -67,729.96 L -96,765.79 L	19FEB02 0.699937 2,446.83	-67,729.96 L -94,318.96 L
** JF1V **	471 3,300.000	3,696.71 5,293.69	8,027.53 11,643.95		15FEB02 -4,330.82 L -6,201.74 L	20FEB02 0.698324	-4,330.82 L -6,350.26 L
** JF2J **	812 77,811.000	87,087.27 124,708.97	114,939.52 161,917.49		15FEB02 -27,852.25 L -39,884.43 L	20FEB02 0.698324 2,675.91	-27,852.25 L -37,208.52 L
** JF2J **	008 61,117.000	63,551.52 90,675.32	95,861.34 136,681.70		20FEB02 -32,309.82 L -46,099.66 L	25FEB02 0.700869 93.28	-32,309.82 L -46,006.38 L
** JF2J **	021 80,106.000	83,544.96 119,151.81	123,291.71 176,243.26		21FEB02 -39,746.75 L -56,686.81 L	26FEB02 0.701164 -404.64	-39,746.75 L -57,091.45 L
** JF2J **	034 97,787.000	99,475.71 142,300.06	143,430.66 208,349.16		22FEB02 -43,954.95 L -62,877.59 L	27FEB02 0.699056 -3,171.51	-43,954.95 L -66,049.10 L
** JF2J **	045 68,344.000	73,461.71 104,800.53	98,032.86 142,277.36		25FEB02 -24,571.15 L -35,053.22 L	28FEB02 0.700967 -2,423.61	-24,571.15 L -37,476.83 L
** JF1V **	529 10,100.000	10,946.85 15,616.78	20,989.43 30,364.37		25FEB02 -10,042.58 L -14,326.75 L	28FEB02 0.700967 420.84	-10,042.58 L -14,747.59 L
** JF2J **	058 1,008.000	1,142.36 1,624.89	1,434.49 2,075.41		26FEB02 -292.13 L -415.53 L	01MAR02 0.703037 34.99	-292.13 L -450.32 L

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL MAT COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1V **	548 13,700.000	15,572.44 22,150.24	28,470.82 41,187.32		26FEB02 -12,898.38 L -18,346.66 L	01MAR02 0.703037 -690.42	-12,898.38 L -19,037.08 L
** JF1V **	565 12,800.000	15,024.86 21,288.73	26,600.47 38,481.58		27FEB02 -11,575.61 L -16,401.48 L	04MAR02 0.705766 -791.37	-11,575.61 L -17,192.85 L
** JF1V **	589 3,700.000	4,277.80 6,046.45	7,689.20 11,123.58		28FEB02 -3,411.40 L -4,821.84 L	05MAR02 0.707489 -255.29	-3,411.40 L -5,077.13 L
** JF1V **	599 3,400.000	3,982.22 5,648.58	7,065.75 10,221.68		01MAR02 -3,083.53 L -4,373.83 L	06MAR02 0.704995 -199.27	-3,083.53 L -4,573.10 L
** JF1V **	713 5,600.000	7,342.33 10,465.02	11,401.76 16,594.33		07MAR02 -4,059.43 L -5,785.90 L	12MAR02 0.701607 -343.41	-4,059.43 L -6,129.31 L
** JF1V **	734 5,600.000	7,320.52 10,416.37	11,243.65 16,432.58		08MAR02 -3,923.13 L -5,582.22 L	13MAR02 0.702790 -433.99	-3,923.13 L -6,016.21 L
** JF1V **	749 4,700.000	6,338.30 9,015.28	9,436.63 13,791.63		11MAR02 -3,098.33 L -4,406.91 L	14MAR02 0.703062 -369.44	-3,098.33 L -4,776.35 L
** JF1V **	768 2,700.000	3,560.82 5,038.20	5,421.05 7,922.85		12MAR02 -1,860.23 L -2,632.04 L	15MAR02 0.706764 -252.61	-1,860.23 L -2,884.65 L
** JF1V **	772 1,147.000	1,493.21 2,114.23	2,302.94 3,365.74		13MAR02 -809.73 L -1,146.50 L	18MAR02 0.706265 -105.01	-809.73 L -1,251.51 L
082756909	TOTAL	991,093.32 1,414,862.06	1,419,465.09 2,035,048.05		-428,371.77 L -611,021.51 L	-9,164.48	-428,371.77 L -620,185.99 L
087061008	LLOYDS TSB GROUP		ORD GBPO 25		18APR02	23APR02 0.690632	
** JF2M **	564 25,100.000	190,420.23 275,718.81	186,475.58 266,402.61		3,944.65 S 5,711.65 S	3,604.55	3,944.65 S 9,316.20 S
** JF1V **	355 1,200.000	9,166.83 13,268.99	7,723.95 11,173.86		19APR02 1,442.88 L 2,088.57 L	24APR02 0.690846 -4.56	1,442.88 L 2,095.13 L
** JF1V **	419	59,443.79	49,562.02		24APR02 9,881.77 L	29APR02 0.690632	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	7,700.000	86,071.58	71,698.91		14,308.30 L		64 37	14,372 67 L
** JF1V **	577 700 000	5,521.84 8,026 55	4,505 64 6,518.08		08MAY02 1,016.20 L 1,477.15 L	13MAY02	0.687947 31.32	1,016 20 L 1,508 47 L
** JF1V **	608 500.000	3,944.07 5,754.40	3,218 31 4,655.77		13MAY02 725 76 L 1,058.88 L	16MAY02	0.685401 39.75	725 76 L 1,098 63 L
** JF1V **	622 500.000	3,890.61 5,665.12	3,218 31 4,655 77		15MAY02 672 30 L 978.94 L	20MAY02	0.686766 30 41	672 30 L 1,009 35 L
** JF1V **	633 2,300 000	17,775 67 25,888 47	14,804.24 21,416.56		16MAY02 2,971.43 L 4,327 59 L	21MAY02	0.686625 144 32	2,971 43 L 4,471.91 L
** JF1V **	655 2,100 000	16,164 25 23,603 03	13,516.91 19,554.25		17MAY02 2,647 34 L 3,865.64 L	22MAY02	0.684838 183 14	2,647.34 L 4,048.78 L
** JF1V **	666 500.000	3,836.29 5,596.38	3,218 31 4,655 77		20MAY02 617 98 L 901 51 L	23MAY02	0.685495 39 10	617 98 L 940 61 L
** JF1V **	706 1,400 000	10,492 06 15,310.01	9,011 28 13,036 17		22MAY02 1,480 78 L 2,160 75 L	27MAY02	0.685307 113 09	1,480 78 L 2,273 84 L
** JF1V **	718 1,100 000	8,250 48 12,001.55	7,080.29 10,242.70		23MAY02 1,170.19 L 1,702 22 L	28MAY02	0.687451 56.63	1,170.19 L 1,758 85 L
** JF1V **	733 1,000.000	7,535 98 10,986 32	6,436 62 9,311.55		24MAY02 1,099.36 L 1,602 70 L	29MAY02	0.685942 72.07	1,099.36 L 1,674.77 L
** JF1V **	738 500 000	3,781 92 5,513.47	3,218 31 4,655.77		27MAY02 563 61 L 821.66 L	30MAY02	0.685942 36 04	563.61 L 857 70 L
** JF2N **	122 18,500 000	118,117.11 175,752.25	120,765.52 176,314.69		19JUN02 -2,648.41 S -3,940.70 S	24JUN02	0.672066 -3,378.26	-2,648 41 S -562.44 S
** JF2N **	132 8,600 000	55,282.72 82,857 79	54,958 03 81,041 12		20JUN02 324 69 S 486.65 S	25JUN02	0.667200 11,330.02	324 69 S 914.67 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2N **	221 10,300 000	66,962.70 102,094.72	69,899 30 103,231 72		28JUN02 -2,936.60 S -4,477.29 S	03JUL02	0.655888 3,340.29	-2,936.60 S -1,137.00 S
** JF1V **	298 5,000.000	30,720 85 46,892.32	32,362.80 46,848 79		03JUL02 -1,641.95 L -2,506 27 L	08JUL02	0.655136 2,549 80	-1,641 95 L 43 53 L
** JF1V **	311 3,700.000	22,538 47 34,402 73	24,206 55 35,086 18		04JUL02 -1,668 08 L -2,546 16 L	09JUL02	0.655136 1,862 71	-1,668 08 L -883 45 L
** JF1V **	339 3,000 000	18,786 48 28,566 73	19,626 93 28,448.25		05JUL02 -840.45 L -1,277 99 L	10JUL02	0.657635 1,396 47	-840 45 L 118 48 L
** JF1V **	346 2,300.000	14,371.27 22,061 35	15,047 32 21,810.33		08JUL02 -676.05 L -1,037 80 L	11JUL02	0.651423 1,288 82	-676.05 L 251.02 L
** JF2N **	421 14,000.000	79,114.23 121,143.71	101,837 06 147,767 05		13AUG02 -22,722.83 S -34,794.34 S	16AUG02	0.653061 8,171 00	-22,722.83 S -26,623.34 S
** JF1V **	815 5,700 000	31,111.88 48,044.49	37,291 18 54,051 68		14AUG02 -6,179.30 L -9,542 38 L	19AUG02	0.647564 3,535.19	-6,179.30 L -6,007.19 L
** JF1V **	859 4,700.000	26,352 26 40,477.05	31,491 23 45,445 30		15AUG02 -5,138 97 L -7,893 46 L	20AUG02	0.651042 2,925.21	-5,138.97 L -4,968.25 L
** JF1V **	895 1,100 000	6,313.76 9,704.88	7,938.91 11,307.39		16AUG02 -1,625.15 L -2,498 02 L	21AUG02	0.650576 895 51	-1,625.15 L -1,602 51 L
** JF2N **	517 24,100 000	121,712 54 188,977 02	187,201 67 271,863 23		18SEP02 -65,489 13 S -101,681 73 S	23SEP02	0.644060 18,795 52	-65,489.13 S -82,886.21 S
** JF1V **	306 4,500.000	25,209.73 40,122.57	32,477 34 46,257.49		08NOV02 -7,267.61 L -11,566.77 L	13NOV02	0.628318 5,431 85	-7,267.61 L -6,134.92 L
** JF1V **	338 2,500 000	13,549.74 21,519 03	18,042 96 25,698.61		11NOV02 -4,493 22 L -7,135 91 L	14NOV02	0.629663 2,956.33	-4,493.22 L -4,179.58 L
** JF1V **	367	19,370.95	24,852 76		12NOV02 -5,481.81 L	15NOV02	0.629584	-5,481.81 L

STATE STREET



ROBERT HOOD JOHNSON FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2002 TO DECEMBER 31, 2002

Table with columns: ASSET ID, SECURITY DESCRIPTION, LOCAL PRINCIPAL NET, MAT DATE, MAT RATE, LOCAL COST, TRD DT, LOCAL SECY GN/LS, STL DT, SELL RATE, NET SECY GN/LS. Rows include assets like 087061008 and 088869904 with various transaction details.

STATE STREET

ROBERT HOOD JOHNSON FOUNDATION  
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SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2002 TO DECEMBER 31, 2002

Table with columns: ASSET ID, SECURITY DESCRIPTION, LOCAL PRINCIPAL NET, MAT DATE, MAT RATE, LOCAL COST, TRD DT, LOCAL SECY GN/LS, STL DT, SELL RATE, NET SECY GN/LS. Rows include assets like 088869904, 092232909, and 092528900 with various transaction details.

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
** JF2N **	674	55,540.56	62,110.78	10JAN02	15JAN02	0.692737	-6,570.22 S
	3,200.000	80,175.54	91,445.76				-11,270.22 S
** JF2N **	301	39,398.00	44,642.12	11MAR02	14MAR02	0.703062	-5,244.12 L
	2,300.000	56,037.73	65,726.64				-9,688.91 L
** JF2N **	312	94,241.05	109,670.57	14MAR02	19MAR02	0.704225	-11,375.74 L
	5,600.000	133,822.36	158,829.51				-20,358.49 L
** JF2N **							-4,053.78 S
						1,107.71	-4,648.66 S
** JF2N **	415	122,826.21	148,479.03	02APR02	05APR02	0.696452	-25,652.82 S
	7,470.000	176,359.91	204,618.89			8,574.60	-28,258.98 S
** JF1N **	413	235,383.94	309,342.20	24MAY02	29MAY02	0.685942	-73,958.26 L
	16,000.000	343,154.29	499,849.20				-156,694.91 L
** JF1N **	448	172,992.62	238,203.04	30MAY02	06JUN02	0.682105	-65,210.42 L
	12,000.000	253,615.82	376,330.68				-122,714.86 L
** JF1N **	464	624,791.41	883,287.31	31MAY02	06JUN02	0.683761	-258,495.90 L
	45,000.000	913,757.01	1,342,212.47				-428,455.46 L
** JF1N **	496	749,340.43	1,089,542.79	12JUN02	17JUN02	0.679810	-264,060.76 L
	56,796.000	1,102,279.21	1,562,671.43			30,713.16	-357,720.02 L
** JF1N **							-76,141.60 S
						9,332.04	-102,672.20 S
** JF2N **	234	66,934.58	74,006.49	27NOV02	02DEC02	0.647668	-7,071.91 S
	5,400.000	103,347.05	115,061.63				-11,714.58 S
092528900	TOTAL	1,916,147.45	2,674,688.03				-678,345.20 L
		2,802,666.42	4,005,619.93			-102,115.13	-1,095,632.65 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
		1,216,912.22	1,629,150.42				-136,801.70 S
		1,780,576.97	2,344,438.58			14,180.50	-185,783.10 S
097404008	MPP GROUP		ORD GBPO.10	24MAY02	29MAY02	0.685942	
** JF1N **	410	88,313.98	90,409.22				-2,095.24 S
	12,000.000	128,748.47	129,099.78			2,703.23	-351.31 S
** JF2N **	105	149,101.61	201,246.99	14JUN02	19JUN02	0.678748	-52,145.38 S
	25,400.000	219,671.53	287,761.40			8,735.96	-68,089.87 S
** JF2N **	166	77,213.69	111,766.91	24JUN02	27JUN02	0.664121	-34,553.22 S
	13,800.000	116,264.49	160,296.73			7,996.26	-44,032.24 S
** JF1N **	546	104,018.54	150,338.94	02JUL02	05JUL02	0.653723	-46,320.40 S
	20,000.000	159,117.15	214,015.15			15,958.31	-54,898.00 S
097404008	TOTAL	418,647.82	553,762.06			35,393.76	-135,114.24 S
		623,801.64	791,173.06				-167,371.42 S
097640007	MOLSELEY		ORD GBPO.25	21FEB02	26FEB02	0.701164	
** JF2M **	741	85,149.98	56,571.95				28,578.03 L
	15,400.000	121,440.89	93,677.53			-12,994.62	27,763.36 L
** JF2M **	746	42,532.72	28,285.98	22FEB02	27FEB02	0.699056	14,246.74 L
	7,700.000	60,843.08	46,838.76			-6,375.65	14,004.32 L
** JF2M **	026	68,103.14	36,881.97	19MAR02	22MAR02	0.703408	31,221.17 L
	10,040.000	96,818.83	61,072.88			-8,639.63	35,745.95 L
** JF2M **	066	73,705.13	38,608.52	03APR02	08APR02	0.696403	35,096.61 L
	10,510.000	105,836.89	63,931.87			-8,491.96	41,905.02 L
** JF2M **	276	33,588.50	19,836.92	08JUL02	11JUL02	0.651423	11,751.58 L
	5,400.000	51,561.73	32,847.96			-2,396.29	18,713.77 L
** JF2M **	278	12,703.06	7,714.36	09JUL02	12JUL02	0.646580	4,988.70 L
	2,100.000	19,646.54	12,774.21			-843.19	6,872.33 L
** JF1N **				11JUL02	16JUL02	0.643190	

STATE STREET



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT BASE CURR	SELL RATE GN/LS GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF1V **	612 2,400.000	7,119.23 10,098.27	7,248.79 10,486.47	01MAR02 -129.56 L -183.77 L	06MAR02	0.704995		-129.56 L -388.20 L	
** JF1V **	638 3,400.000	10,403.77 14,807.17	10,269.13 14,855.84	04MAR02 134.64 L 191.63 L	07MAR02	0.702617		134.64 L -48.67 L	
** JF1V **	666 2,800.000	8,634.83 12,277.87	8,456.93 12,234.22	05MAR02 177.90 L 252.96 L	08MAR02	0.703284		177.90 L 43.65 L	
** JF1V **	686 1,800.000	5,472.60 7,791.89	5,436.60 7,864.85	06MAR02 36.00 L 51.26 L	11MAR02	0.702346		36.00 L -72.96 L	
** JF1V **	708 15,300.000	47,117.23 67,156.16	46,211.06 66,851.26	07MAR02 906.17 L 1,291.56 L	12MAR02	0.701607		906.17 L 304.90 L	
** JF1V **	718 4,200.000	13,071.10 18,598.87	12,816.76 18,553.58	08MAR02 254.34 L 361.90 L	13MAR02	0.702790		254.34 L 45.29 L	
** JF1V **	742 1,200.000	3,736.83 5,315.08	3,737.00 5,416.59	11MAR02 -17 L -24 L	14MAR02	0.703062		-17 L -101.51 L	
** JF1V **	770 1,900.000	5,770.95 8,165.31	5,916.91 8,576.27	12MAR02 -145.96 L -206.52 L	15MAR02	0.706764		-145.96 L -410.96 L	
** JF1V **	784 2,300.000	6,887.82 9,752.46	7,162.58 10,381.80	13MAR02 -274.76 L -389.03 L	18MAR02	0.706265		-274.76 L -629.34 L	
** JF1V **	797 1,200.000	3,655.11 5,190.26	3,737.00 5,416.59	14MAR02 -81.89 L -116.28 L	19MAR02	0.704225		-81.89 L -226.33 L	
** JF1V **	818 1,000.000	3,081.48 4,387.87	3,114.17 4,513.83	15MAR02 -32.69 L -46.55 L	20MAR02	0.702272		-32.69 L -125.96 L	
** JF2N **	112 11,300.000	23,073.97 36,428.00	37,138.64 54,211.33	14NOV02 -14,064.67 S -22,204.58 S	19NOV02	0.633413		-14,064.67 S -17,783.33 S	
** JF2N **	135	23,298.56	37,985.63	18NOV02 -14,687.07 S	21NOV02	0.633072		-14,687.07 S	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT BASE CURR	SELL RATE GN/LS GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	11,600.000	36,802.39	55,485.64	-23,199.68 S			4,516.43	-18,683.25 S	
306465907	TOTAL	148,482.53 211,051.58	148,840.74 215,398.98	-358.21 L -496.64 L			-3,850.76	-358.21 L -4,347.40 L	
		46,372.53 73,230.39	75,124.27 109,696.97	-28,751.74 S -45,404.26 S			8,937.68	-28,751.74 S -36,466.58 S	
307385906	KINGFISHER ** JF2J **	291 117,489.000	88,747.64 137,403.43	276,920.41 428,741.71	05AUG02 -188,172.77 L -291,338.27 L	05AUG02	0.645891	-188,172.77 L -291,338.28 L	
	CXL ** JF2J **	291 -117,489.000	-88,747.64 -137,403.43	-276,920.41 -428,741.71	05AUG02 188,172.77 L 291,338.27 L	05AUG02	0.645891	188,172.77 L 291,338.28 L	
307385906	TOTAL	.00 .00	.00 .00	.00 .00	00 L 00 L		.00	.00 L .00 L	
312748908	MARKS + SPENCER GP ** JF2N **	398 43,700.000	132,512.12 211,966.49	102,052.95 149,455.62	19DEC02 30,459.17 L 48,722.51 L	24DEC02	0.625156	30,459.17 L 62,510.87 L	
	** JF2N **	402 16,900.000	52,427.85 83,989.38	40,565.64 59,203.48	20DEC02 11,862.21 L 19,003.25 L	27DEC02	0.624220	11,862.21 L 24,785.90 L	
312748908	TOTAL	184,939.97 295,955.87	142,618.59 208,659.10	42,321.38 L 67,725.76 L			19,571.01	42,321.38 L 87,296.77 L	
312749906	MARKS + SPENCER ** JF2H **	048 129,100.000	90,370.00 128,668.78	72,769.90 117,427.12	28MAR02 17,600.10 L 25,059.02 L	28MAR02	0.702346	17,600.10 L 11,241.66 L	
	** JF1V **	133 69,400.000	48,580.00 69,168.19	37,412.65 53,976.51	28MAR02 11,167.35 S 15,900.08 S	28MAR02	0.702346	11,167.35 S 15,191.68 S	
	** JF2N **	405 105,300.000	73,710.00 104,948.27	48,857.67 70,849.72	28MAR02 18,757.77 L 26,707.31 L	28MAR02	0.702346	18,757.77 L 25,391.73 L	
** JF2N **				6,094.56 S 8,677.43 S			29.39	6,094.56 S 8,706.82 S	

STATE STREET

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
312749906	TOTAL	164,080.00 233,617.05	121,627.57 188,276.84	36,357 87 L 51,766 33 L		-15,132 94	36,357.87 L 36,633 39 L
		122,290.00 174,116.46	86,270.32 124,826 23	17,261 91 S 24,577.51 S		-679 01	17,261 91 S 23,898 50 S
313486904	BARCLAYS	400	172,692.28	22,246 60 L	29MAY02	0 685942	22,246 60 L
** JF1N **	28,000 000	251,759 30	222,291 03	32,432 19 L		-2,963 92	29,468 27 L
320898901	NEXT GROUP	390	76,555 98	-30,464 50 L	23DEC02	0 624922	-30,464 50 L
** JF2N **	10,500 000	122,504 86	154,697.69	-48,749 29 L		16,556 46	-32,192 83 L
		54,244 00	74,669.82	-20,425 82 L	24DEC02	0 625156	-20,425 82 L
** JF2N **	7,500.000	86,768 74	108,134.77	-32,673 16 L		11,307 13	-21,366.03 L
		61,911.93	77,724 06	-2,660 49 L	27DEC02	0.624220	-2,660 49 L
** JF2N **	8,500 000	99,182.87	119,811 72	-4,262 10 L		1,531.90	-2,730 20 L
				-13,151 64 S			-13,151 64 S
				-21,068.92 S		3,170 27	-17,898 65 S
320898901	TOTAL	192,711.91 308,456 47	259,414.36 382,644.18	-53,550.81 L -85,684 55 L		29,395 49	-53,550 81 L -56,289 06 L
		61,911 93	77,724 06	-13,151 64 S		3,170.27	-13,151 64 S
		99,182 87	119,811 72	-21,068 92 S			-17,898 65 S
99HQHF907	CANDOVER PARTNERS LTD	708	498,986.00	201,886.00 L	09APR02	0 702513	201,886 00 L
** JF1Q **	297,100 000	710,286 57	486,668 33	287,376.63 L		-63,758 39	223,618 24 L
				07MAY02	07MAY02	0 683760	
** JF1Q **	233,944.000	233,944.00	233,944.00	.00 L		-39,977 24	.00 L
		342,143 10	382,120 34	.00 L			-39,977.24 L
				07MAY02	07MAY02	0 683760	
** JF1Q **	1,768,562.000	1,768,562.00	1,768,562 00	.00 L		-229,728.31	.00 L
		2,586,521 93	2,816,250 24	.00 L			-229,728 31 L
				07MAY02	07MAY02	0 683760	
** JF1Q **	1,768,562.000	-1,768,562 00	-1,768,562.00	.00 L		229,728.31	-229,728 31 L
		-2,586,521 93	-2,816,250 24	.00 L			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1Q **	757	1,768,562 00	952,235 00	816,327 00 L	07MAY02	0 683760	816,327 00 L
	952,235.000	2,586,521.93	1,530,037 43	1,193,878 24 L		-137,393.74	1,056,484.50 L
** JF1Q **	061	2,189,566.00	1,884,690.00	304,876 00 L	15JUL02	0 636132	304,876 00 L
	1,884,690.000	3,441,997 75	3,028,911 07	479,265 08 L		-66,178.40	413,086 68 L
99HQHF907	TOTAL	4,691,058 00	3,367,969 00	1,323,089.00 L		-307,307.77	1,323,089 00 L
	7,080,949.35	4,547,737.17	4,547,737.17	1,960,519 95 L			1,653,212 18 L
99JEZK901	SECOND CINVEN FUND US NO 3	046	2,984,467 04	1,507,219 08 L	02JUL02	0.654878	1,507,219.08 L
** JF1Q **	1,477,247.960	4,557,281 18	2,418,993.53	2,301,523.54 L		-163,235.89	2,138,287.65 L
		783,569.62	778,867 21	4,702 41 L	23DEC02	0 630119	4,702 41 L
** JF1Q **	778,867.210	1,243,524.98	1,251,804 56	7,462 72 L		-15,742 30	-8,279 58 L
99JEZK901	TOTAL	3,768,036 66	2,256,115 17	1,511,921 49 L		-178,978 19	1,511,921 49 L
	5,800,806.16	3,670,798 09	3,670,798 09	2,308,986 26 L			2,130,008.07 L
GBP TOTAL		30,322,393 51	30,577,365 44	123,292 25 L		-515,147 35	123,292 25 L
		44,939,468 61	45,747,093 50	182,475 53 L			-332,671 82 L
		11,010,839 04	13,594,438 41	-2,270,131 17 S			-2,270,131.17 S
		16,369,973.32	19,588,475 87	-3,433,284 19 S		638,473 68	-2,794,810.51 S
** HONG KONG DOLLAR **							
601369903	CHINA STHM AIRLINE	669	680,474 87	1,176,180.21	09OCT02	7.799600	1,176,180.21
** JF2N **	416,000 000	87,244 84	150,793 30	-495,705.34 S		6 76	-495,705 34 S
				-63,555 22 S			-63,548 46 S
** JF2N **	272,000 000	420,073.41	755,894.76	-335,821 35 S	15OCT02	7 799700	-335,821 35 S
		53,857 64	96,910 20	-43,055 68 S		3.12	-43,052 56 S
601369903	TOTAL	1,100,548 28	1,932,074 97	-831,526 69 S		9 88	-831,526 69 S
		141,102 48	247,703 50	-106,610 90 S			-106,601 02 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
607355906	CHINA MOBILE (HK)	HKDO.10	27MAY02	29MAY02	7.799750
** JF2J **	672 497,070.37	443,831.63	53,238.74 L		53,238.74 L
	19,500 000 63,729.01	56,906.96	6,825.70 L	-3.65	6,822.05 L
** JF2J **	673 5,442,942.72	4,839,091.68	27MAY02 603,851.04 L	29MAY02 7.799750	603,851.04 L
	213,500 000 697,835.54	620,456.03	77,419.29 L	-39.78	77,379.51 L
** JF2J **	677 2,553,741.87	2,279,116.79	28MAY02 274,625.08 L	30MAY02 7.799850	274,625.08 L
	100,000 000 327,409.10	292,220.74	35,209.02 L	-20.66	35,188.36 L
** JF2J **	692 369,724.78	358,312.86	29MAY02 11,411.92 L	31MAY02 7.799750	11,411.92 L
	14,500 000 47,402.13	45,960.78	1,463.11 L	-1.76	1,461.35 L
** JF2J **	698 1,759,639.01	1,757,499.95	30MAY02 2,139.06 L	03JUN02 7.799750	2,139.06 L
	70,500 000 225,601.98	225,337.69	274.25 L	-9.96	264.29 L
** JF2J **	435 3,939,537.96	5,041,634.89	17SEP02 -1,102,096.93 L	19SEP02 7.799450	-1,102,096.93 L
	201,000 000 505,104.59	646,410.94	-141,304.44 L	-1.91	-141,306.35 L
** JF2J **	446 2,265,865.96	3,048,458.62	18SEP02 -782,592.66 L	20SEP02 7.799750	-782,592.66 L
	121,000 000 290,504.95	390,855.59	-100,335.61 L	-15.03	-100,350.64 L
607355906	TOTAL	16,828,522.67	17,767,946.42		-939,423.75 L
		2,157,587.30	2,278,128.73		-120,541.43 L
					-92.75
608071908	BEIJING DATANG POM	H CNY1	10JAN02	14JAN02	7.798350
** JF2N **	676 1,671,324.58	2,014,749.91	-343,425.33 S		-343,425.33 S
	664,000 000 214,317.72	258,306.24	-44,038.20 S	49.68	-43,988.52 S
** JF2N **	278 1,030,352.67	1,406,732.14	04DEC02 -376,379.47 S	06DEC02 7.798550	-376,379.47 S
	392,000.000 132,121.06	180,353.33	-48,262.75 S	30.48	-48,232.27 S
608071908	TOTAL	2,701,677.25	3,421,482.05		-719,804.80 S
		346,438.78	438,659.57		-92,220.79 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
615816907	HSBC HLDGS	USDO.50(HONG KONG REG)	10JAN02	14JAN02	7.798350
** JF2N **	001 3,357,333.63	3,498,254.15	-140,920.52 S		-140,920.52 S
	37,600.000 430,518.46	448,541.45	-18,070.56 S	47.57	-18,022.99 S
** JF2N **	679 3,352,279.04	3,498,254.15	10JAN02 -145,975.11 S	14JAN02 7.798350	-145,975.11 S
	37,600.000 429,870.30	448,541.45	-18,718.72 S	47.57	-18,671.15 S
** JF2N **	CXL 679 -3,352,279.04	-3,498,254.15	10JAN02 145,975.11 S	14JAN02 7.798350	145,975.11 S
	-37,600 000 -429,870.30	-448,541.45	18,718.72 S	-47.57	18,671.15 S
** JF2N **	707 1,127,041.78	1,244,548.01	17JAN02 -117,506.23 S	21JAN02 7.798700	-117,506.23 S
	13,000 000 144,516.62	159,567.14	-15,067.42 S	16.90	-15,050.52 S
** JF2N **	745 1,163,618.57	1,286,061.99	23JAN02 -122,443.42 S	25JAN02 7.799450	-122,443.42 S
	13,400.000 149,192.39	164,889.25	-15,698.98 S	2.12	-15,696.86 S
615816907	TOTAL	5,647,993.98	6,028,864.15		-380,870.17 S
		724,227.47	772,997.84		-48,770.37 S
					66.59
617137906	CHINA EAST AIRLINE	H CNY1	11SEP02	13SEP02	7.799950
** JF2N **	497 582,921.20	711,505.34	-128,584.14 S		-128,584.14 S
	568,000 000 74,733.97	91,219.22	-16,485.25 S	.00	-16,485.25 S
** JF2N **	034 621,399.62	791,674.96	01NOV02 -170,275.34 S	05NOV02 7.772199	-170,275.34 S
	632,000.000 79,951.57	101,497.44	-21,908.26 S	362.39	-21,545.87 S
617137906	TOTAL	1,204,320.82	1,503,180.30		-298,859.48 S
		154,685.54	192,716.66		-38,031.12 S
					362.39
617975008	CATHAY PACIFIC AIR	HKDO.20	13AUG02	15AUG02	7.799950
** JFIN **	749 587,901.50	487,550.91	100,350.59 S		100,350.59 S
	49,000 000 75,372.47	62,508.41	12,865.54 S	-1.48	12,864.06 S
** JFIN **	031 357,910.47	328,350.62	12SEP02 29,559.85 S	16SEP02 7.799950	29,559.85 S
	33,000 000 45,886.25	42,097.51	3,789.75 S	-1.01	3,788.74 S
** JFIN **	033 306,243.23	288,550.54	13SEP02 17,692.69 S	17SEP02 7.799950	17,692.69 S
	29,000 000 39,262.20	36,994.78	2,268.31 S	-1.01	2,267.42 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	DT GN/LS	DT GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		
** JF1M **	036 36,000 000	364,062.29 46,677.94	376,361 13 48,257 00	16SEP02 -12,298.84 S -1,576 89 S	18SEP02	7.799450 -2.17	-12,298 84 S -1,579 06 S
** JF1M **	041 122,000 000	1,287,484.53 165,073 76	1,310,231 66 168,005.35	17SEP02 -22,747.13 S -2,916 50 S	19SEP02	7.799450 -15.09	-22,747 13 S -2,931 59 S
617975008	TOTAL	2,903,602.02 372,272.62	2,791,044.86 357,863 05	112,557 16 S 14,430.21 S		-20 64	112,557 16 S 14,409 57 S
619027006	CHEUNG KONG(HLDGS)		HKDD 50	06FEB02	08FEB02	7 799550	
** JF1M **	741 9,500.000	686,363 55 88,000.40	764,758 16 98,048.88	-78,394.61 S -10,051 17 S		2 69	-78,394.61 S -10,048 48 S
** JF1V **	540 4,000 000	269,324.70 34,531.69	381,906 39 48,987 16	26FEB02 -112,581.69 L -14,434 75 L	28FEB02	7 799350 -20 72	-112,581 69 L -14,455 47 L
** JF1V **	556 3,000 000	202,315 16 25,941.33	286,429 79 36,740.37	27FEB02 -84,114.63 L -10,785.38 L	01MAR02	7 798950 -13.66	-84,114.63 L -10,799 04 L
** JF1V **	578 3,000 000	195,145.11 25,021 01	286,429 79 36,740 37	28FEB02 -91,284.68 L -11,704.29 L	04MAR02	7.799250 -15 07	-91,284.68 L -11,719 36 L
** JF1V **	594 3,000 000	195,125.98 25,017.27	286,429 80 36,740.38	01MAR02 -91,303 82 L -11,706 14 L	05MAR02	7 799650 -16 97	-91,303 82 L -11,723 11 L
** JF1M **	055 35,900.000	2,378,206 86 304,923.73	2,906,846 76 372,690.10	04MAR02 -528,639.90 S -67,780 00 S	06MAR02	7.799350 13 63	-528,639.90 S -67,766 37 S
** JF1V **	615 4,000 000	265,076.14 33,986.95	381,906 39 48,987.17	04MAR02 -116,830.25 L -14,979.49 L	06MAR02	7 799350 -20.73	-116,830 25 L -15,000 22 L
** JF1V **	644 4,000 000	273,764.97 35,100 10	381,906.40 48,987.17	05MAR02 -108,141.43 L -13,865 09 L	07MAR02	7 799550 -21.98	-108,141 43 L -13,887 07 L
** JF1V **	667 1,000 000	69,088.69 8,858.15	95,476 60 12,246.79	06MAR02 -26,387 91 L -3,383 30 L	08MAR02	7.799450 -3.34	-26,387 91 L -3,388 64 L
** JF1V **	766 165,468 00	286,429 79	286,429 79	13AUG02 -120,961.79 L	15AUG02	7.799950 -120,961.79 L	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	DT GN/LS	DT GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		
	3,000.000	21,213 98	36,740.37	-15,508.02 L		-18.37	-15,526.39 L
** JF1V **	797 3,000 000	163,959 26 21,020 55	260,422 61 33,396 93	14AUG02 -96,463.35 L -12,367.18 L	16AUG02	7.799950 -9 20	-96,463.35 L -12,376.38 L
** JF1V **	837 3,000 000	168,721.34 21,631.08	260,422 61 33,396 94	15AUG02 -91,701.27 L -11,756.65 L	19AUG02	7.799950 -9.21	-91,701.27 L -11,765.86 L
** JF1V **	890 3,000.000	169,349.09 21,711 56	259,421.43 33,269 53	16AUG02 -90,072 34 L -11,547 81 L	20AUG02	7 799950 -10.16	-90,072 34 L -11,557.97 L
** JF1V **	039 3,000 000	168,278 91 21,574 36	257,419.07 33,014 72	19AUG02 -89,140 16 L -11,428 30 L	21AUG02	7.799950 -12 06	-89,140 16 L -11,440.36 L
** JF1V **	092 4,000.000	227,340 40 29,146.39	347,105.88 44,516 93	20AUG02 -119,765 48 L -15,354 65 L	22AUG02	7.799950 -15.89	-119,765.48 L -15,370 54 L
** JF1V **	170 3,000 000	173,998 97 22,307 70	269,060 46 34,506.65	21AUG02 -95,061 49 L -12,187.45 L	23AUG02	7 799950 -11 50	-95,061 49 L -12,198.95 L
** JF1V **	191 3,000 000	173,688 38 22,267.88	268,576 18 34,441.17	22AUG02 -94,887.80 L -12,165.18 L	26AUG02	7 799950 -8.11	-94,887 80 L -12,173.29 L
** JF1V **	212 3,000.000	175,917 92 22,553 72	268,334.03 34,408 42	23AUG02 -92,416.11 L -11,848.30 L	27AUG02	7 799950 -6 40	-92,416.11 L -11,854 70 L
** JF1V **	567 3,000 000	166,572.89 21,355.64	267,996 83 34,364 66	12SEP02 -101,423 94 L -13,003.15 L	16SEP02	7.799950 -5.87	-101,423 94 L -13,009 02 L
** JF1V **	588 3,000 000	163,315 76 20,938.05	267,322.40 34,277 16	13SEP02 -104,006.64 L -13,334.27 L	17SEP02	7.799950 -4.84	-104,006.64 L -13,339.11 L
** JF1V **	610 1,000 000	52,540 44 6,736 43	88,426 17 11,338 00	16SEP02 -35,885 73 L -4,601 06 L	18SEP02	7.799450 -51	-35,885 73 L -4,601 57 L
** JF1V **	715 3,000 000	165,088.70 21,169.29	265,278.51 34,013.99	06DEC02 -100,189.81 L -12,847.32 L	10DEC02	7.798500 -2.62	-100,189 81 L -12,844 70 L

STATE STREET





ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	LOCAL BASE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR			BASE COST	BASE	DT	DT	CURR GN/L	NET BAS SECTY GN/L
626376909	TOTAL	2,678,273.92 343,413.26	2,828,101.06 362,584.70				-149,827.14 S -19,206.72 S		35.28	-149,827.14 S -19,171.44 S
626735906	HONG KONG EXCHANGE		HKD1				28FEB02	04MAR02	7.799250	
** JF2J **	082 28,000.000	303,846.88 38,958.47	296,480.58 38,011.55				7,366.30 L 944.49 L		2.43	7,366.30 L 946.92 L
** JF2J **	102 58,000.000	635,534.41 81,482.43	613,809.58 78,694.24				01MAR02 21,724.83 L 2,785.36 L	05MAR02	7.799650 2.83	21,724.83 L 2,788.19 L
** JF2J **	114 34,000.000	379,096.29 48,606.14	359,745.98 46,121.28				04MAR02 19,350.31 L 2,481.02 L	06MAR02	7.799350 3.84	19,350.31 L 2,484.86 L
** JF1N **	063 46,000.000	512,146.90 65,663.65	535,901.00 68,707.33				05MAR02 -23,754.10 S -3,045.57 S	07MAR02	7.799550 1.89	-23,754.10 S -3,043.68 S
** JF2J **	127 72,000.000	801,536.70 102,767.04	759,644.80 97,391.53				05MAR02 41,891.90 L 5,371.07 L	07MAR02	7.799550 4.44	41,891.90 L 5,375.51 L
** JF1N **	068 38,000.000	422,828.16 54,212.56	442,700.83 56,758.23				06MAR02 -19,872.67 S -2,547.96 S	08MAR02	7.799450 2.29	-19,872.67 S -2,545.67 S
** JF2J **	131 34,000.000	377,619.25 48,416.14	357,063.50 45,778.00				06MAR02 20,555.75 L 2,635.53 L	08MAR02	7.799450 2.61	20,555.75 L 2,638.14 L
** JF1N **	081 116,000.000	1,341,745.66 172,031.91	1,366,529.28 175,205.10				07MAR02 -24,783.62 S -3,177.63 S	11MAR02	7.799400 4.44	-24,783.62 S -3,173.19 S
** JF2J **	152 6,000.000	71,316.10 9,143.32	62,909.51 8,065.32				08MAR02 8,406.59 L 1,077.80 L	12MAR02	7.799800 .20	8,406.59 L 1,078.00 L
** JF2J **	235 48,000.000	583,747.96 74,844.76	514,617.00 65,976.53				21MAR02 69,130.96 L 8,863.57 L	25MAR02	7.799450 4.66	69,130.96 L 8,868.23 L
** JF2J **	247 28,000.000	338,589.05 43,411.08	301,256.21 38,622.70				22MAR02 37,332.84 L 4,786.51 L	26MAR02	7.799600 1.87 7.799550	37,332.84 L 4,788.38 L
** JF2J **							25MAR02	27MAR02		

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	LOCAL BASE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR			BASE COST	BASE	DT	DT	CURR GN/L	NET BAS SECTY GN/L
	258 6,000.000	72,278.60 9,267.02	64,350.51 8,250.17				7,928.09 L 1,016.48 L		37	7,928.09 L 1,016.85 L
** JF2J **	270 54,000.000	630,196.21 80,802.16	600,365.48 76,973.76				26MAR02 29,830.73 L 3,824.82 L	28MAR02	7.799250 3.58	29,830.73 L 3,828.40 L
** JF2J **	285 62,000.000	735,252.72 94,268.00	783,107.83 100,413.27				27MAR02 -47,855.11 L -6,135.59 L	01APR02	7.799600 -9.68	-47,855.11 L -6,145.27 L
** JF2J **	CXL 285 -62,000.000	-735,252.72 -94,268.00	-783,107.83 -100,413.27				27MAR02 47,855.11 L 6,135.59 L	01APR02	7.799600 9.68	47,855.11 L 6,145.27 L
** JF2J **	291 62,000.000	735,252.72 94,268.00	783,107.83 100,413.27				27MAR02 -47,855.11 L -6,135.59 L	02APR02	7.799600 -9.68	-47,855.11 L -6,145.27 L
** JF2J **	305 40,000.000	481,450.82 61,726.44	510,955.78 65,516.31				28MAR02 -29,504.96 L -3,782.81 L	03APR02	7.799750 -7.06	-29,504.96 L -3,789.87 L
** JF2J **	329 20,000.000	241,287.37 30,936.66	254,722.77 32,662.83				02APR02 -13,435.40 L -1,722.62 L	04APR02	7.799400 -3.55	-13,435.40 L -1,726.17 L
** JF2J **	674 14,000.000	199,196.29 25,538.80	178,305.94 22,863.99				27MAY02 20,890.35 L 2,678.34 L	29MAY02	7.799750 -3.53	20,890.35 L 2,674.81 L
** JF2J **	676 10,000.000	140,317.20 17,989.73	125,778.08 16,128.72				28MAY02 14,539.12 L 1,864.03 L	30MAY02	7.799850 -3.02	14,539.12 L 1,861.01 L
** JF2J **	693 26,000.000	360,617.62 46,234.51	325,993.84 41,802.93				29MAY02 34,623.78 L 4,439.09 L	31MAY02	7.799750 -7.51	34,623.78 L 4,431.58 L
** JF2J **	696 30,000.000	408,854.57 52,418.93	376,146.74 48,234.14				30MAY02 32,707.83 L 4,193.45 L	03JUN02	7.799750 -8.66	32,707.83 L 4,184.79 L
** JF2J **	719 30,000.000	415,071.98 53,215.38	376,146.74 48,234.14				31MAY02 38,925.24 L 4,990.51 L	04JUN02	7.799850 -9.27	38,925.24 L 4,981.24 L
** JF2J **	731 14,000.000	193,959.72 24,867.43	175,535.15 22,509.27				03JUN02 18,424.57 L 2,362.20 L	05JUN02	7.799750 -9.04	18,424.57 L 2,358.16 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF2J **	742 16,000.000	223,525.50 28,657.85	200,611.59 25,724.88	04JUN02 22,913.91 L 2,937.76 L	06JUN02	7.799800 -4.79	22,913.91 L 2,932.97 L
** JF2J **	751 14,000.000	194,191.28 24,897.44	175,535.15 22,509.27	05JUN02 18,656.13 L 2,391.92 L	07JUN02	7.799650 -3.75	18,656.13 L 2,388.17 L
** JF2J **	787 18,000.000	246,939.43 31,659.92	225,688.04 28,940.49	07JUN02 21,251.39 L 2,724.62 L	11JUN02	7.799750 -5.19	21,251.39 L 2,719.43 L
** JF2J **	803 8,000.000	109,759.62 14,072.20	100,305.80 12,862.44	10JUN02 9,453.82 L 1,212.07 L	12JUN02	7.799750 -2.31	9,453.82 L 1,209.76 L
** JF2J **	815 10,000.000	136,673.44 17,522.69	125,382.25 16,078.05	11JUN02 11,291.19 L 1,447.63 L	13JUN02	7.799800 -2.99	11,291.19 L 1,444.64 L
** JF2J **	827 14,000.000	188,216.78 24,131.90	175,535.15 22,509.27	12JUN02 12,681.63 L 1,625.95 L	14JUN02	7.799500 -3.32	12,681.63 L 1,622.63 L
** JF2J **	104 24,000.000	302,606.19 38,796.41	300,917.39 38,587.31	26JUN02 1,688.80 L 216.52 L	28JUN02	7.799850 -7.42	1,688.80 L 209.10 L
** JF2J **	109 18,000.000	228,507.79 29,296.06	225,688.04 28,940.49	27JUN02 2,819.75 L 361.51 L	02JUL02	7.799950 -5.94	2,819.75 L 355.57 L
** JF2J **	122 12,000.000	153,403.86 19,667.79	150,458.70 19,293.66	28JUN02 2,945.16 L 377.60 L	03JUL02	7.799750 -3.47	2,945.16 L 374.13 L
** JF2J **	131 10,000.000	125,983.29 16,152.33	125,382.25 16,078.05	02JUL02 601.04 L 77.06 L	04JUL02	7.799700 -2.78	601.04 L 74.28 L
** JF2J **	132 24,000.000	309,737.07 39,710.14	300,917.39 38,587.31	03JUL02 8,819.68 L 1,130.74 L	05JUL02	7.799950 -7.91	8,819.68 L 1,122.83 L
** JF2J **	138 22,000.000	291,431.18 37,363.21	272,914.38 34,994.00	04JUL02 18,516.80 L 2,373.97 L	08JUL02	7.799950 -4.76	18,516.80 L 2,369.21 L
** JF2J **	139	185,771.46	172,120.83	05JUL02 13,650.63 L	09JUL02	7.799950	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
626735906	TOTAL	14,000.000	23,817.01	22,068.61	1,750.09 L	-1.69	1,748.40 L
628625907	LI + FUNG			HKDO.025	10JAN02	7.798350	
** JF1V **	059 122,000.000	1,267,294.43 162,508.02	1,721,485.08 220,759.40	-454,190.65 L -58,241.89 L	14JAN02	-9.49	-454,190.65 L -58,251.38 L
** JF1L **	779 654,000.000	7,089,760.43 908,972.78	1,892,491.59 244,459.13	07JUN02 5,197,268.84 L 666,337.88 L	11JUN02	7.799750 -1,824.23	5,197,268.84 L 664,513.65 L
** JF1L **	787 276,000.000	2,891,743.50 370,741.10	798,729.44 103,178.35	18JUN02 2,093,014.06 L 268,338.58 L	20JUN02	7.799900 -775.83	2,093,014.06 L 267,562.75 L
** JF1L **	794 378,000.000	3,980,920.49 510,374.42	1,104,387.89 142,636.27	20JUN02 2,876,532.60 L 368,786.23 L	24JUN02	7.800000 -1,048.08	2,876,532.60 L 367,738.15 L
** JF2H **	182 36,000.000	348,800.35 44,718.85	471,088.19 60,401.97	26JUN02 -122,287.84 S -15,678.23 S	28JUN02	7.799850 -4.89	-122,287.84 S -15,683.12 S
628625907	TOTAL	15,229,718.85 1,952,596.32	5,517,094.00 711,033.15	9,712,624.85 L 1,245,220.80 L		-3,657.63	9,712,624.85 L 1,241,563.17 L
629005901	MTR CORP			HKD1	02JAN02	7.798400	
** JF2J **	440 9,500.000	95,349.93 12,226.86	133,611.76 17,130.59	-38,261.83 L -4,906.37 L	04JAN02	2.64	-38,261.83 L -4,903.73 L
** JF2J **	444 12,000.000	120,641.69 15,470.55	168,772.75 21,638.64	03JAN02 -48,131.06 L -6,172.11 L	07JAN02	7.798150 4.02	-48,131.06 L -6,168.09 L
** JF2J **	456 31,000.000	309,850.76 39,732.86	435,996.26 55,899.82	04JAN02 -126,145.50 L -16,175.92 L	08JAN02	7.798350 8.96	-126,145.50 L -16,166.96 L
** JF2J **	465	181,688.90	253,159.12	07JAN02 -71,470.22 L	09JAN02	7.798750	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT SELL RATE	NET SECY GN/LS
SH SELL/BTC	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS
	18,000.000	23,297.18	32,457.96	-9,164.32 L	3.54	-9,160.78 L
** JF2J **	481	239,043.02	330,513.29	08JAN02 -91,470.27 L	10JAN02 7.798950	-91,470.27 L
	23,500.000	30,650.67	42,375.68	-11,728.54 L	3.53	-11,725.01 L
** JF2J **	491	127,748.37	175,804.94	09JAN02 -48,056.57 L	11JAN02 7.798550	-48,056.57 L
	12,500.000	16,381.04	22,540.25	-6,162.24 L	3.03	-6,159.21 L
629005901	TOTAL	1,074,322.67	1,497,858.12	-423,535.45 L		-423,535.45 L
		137,759.16	192,042.94	-54,309.50 L	25.72	-54,283.78 L
640837001	HANG SENG BANK				07JAN02	09JAN02 7.798750
** JF1N **	579	2,670,896.42	2,616,304.86	07JAN02 54,591.56 S		54,591.56 S
	30,600.000	342,477.50	335,433.83	7,000.04 S	43.63	7,043.67 S
** JF1N **	579	-2,670,896.42	-2,616,304.86	07JAN02 -54,591.56 S	09JAN02 7.798750	-54,591.56 S
	-30,600.000	-342,477.50	-335,433.83	-7,000.04 S	-43.63	-7,043.67 S
** JF1N **	603	2,670,896.42	2,616,304.86	07JAN02 54,591.56 S	09JAN02 7.798750	54,591.56 S
	30,600.000	342,477.50	335,433.83	7,000.04 S	43.63	7,043.67 S
** JF2N **	384	775,571.51	749,732.57	26MAR02 25,838.94 L	28MAR02 7.799250	25,838.94 L
	9,000.000	99,441.81	96,148.13	3,313.01 L	-19.33	3,293.68 L
** JF2N **	410	1,179,663.49	1,177,335.36	02APR02 15,883.27 L	04APR02 7.799400	15,883.27 L
	14,000.000	151,250.54	150,978.54	2,036.47 L	-26.86	2,009.61 L
** JF2N **	410	-1,179,663.49	-1,177,335.36	02APR02 -13,555.14 S		-13,555.14 S
	-14,000.000	-151,250.54	-150,978.54	-1,737.97 S	.36	-1,737.61 S
** JF2N **	410	1,179,663.49	1,177,335.36	02APR02 -15,883.27 L	04APR02 7.799400	-15,883.27 L
	-14,000.000	-151,250.54	-150,978.54	-2,036.47 L	26.86	-2,009.61 L
** JF2N **	419	1,180,854.57	1,177,335.36	02APR02 13,555.14 S		13,555.14 S
	14,000.000	151,403.26	150,978.54	1,737.97 S	-.36	1,737.61 S
** JF2N **	419	-1,180,854.57	-1,177,335.36	02APR02 -16,648.96 L	04APR02 7.799400	-16,648.96 L
	-14,000.000	-151,403.26	-150,978.54	-2,134.65 L	26.86	-2,107.79 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT SELL RATE	NET SECY GN/LS
SH SELL/BTC	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS
** JF2N **	426	505,309.93	521,836.23	03APR02 -16,526.30 S	08APR02 7.799500	-16,526.30 S
	6,000.000	64,787.48	66,906.80	-2,118.89 S	-4.3	-2,119.32 S
** JF1N **	088	427,207.93	456,360.12	02OCT02 -29,152.19 S	04OCT02 7.799600	-29,152.19 S
	5,200.000	54,773.06	58,512.58	-3,737.65 S	-1.87	-3,739.52 S
** JF1N **	246	2,072,219.06	2,123,829.78	14NOV02 -51,610.72 S	18NOV02 7.799550	-51,610.72 S
	24,200.000	265,684.44	272,308.56	-6,617.14 S	-6.98	-6,624.12 S
** JF1N **	252	1,345,193.35	1,387,597.07	15NOV02 -42,403.72 S	19NOV02 7.799450	-42,403.72 S
	15,800.000	172,472.85	177,909.42	-5,436.76 S	.19	-5,436.57 S
** JF1N **	332	438,678.05	456,876.03	11DEC02 -18,197.98 S	13DEC02 7.799000	-18,197.98 S
	5,200.000	56,247.99	58,577.55	-2,333.38 S	3.82	-2,329.56 S
640837001	TOTAL	1,956,426.08	1,927,067.93	42,487.90 L		42,487.90 L
		250,845.07	247,126.67	5,447.66 L	-46.19	5,401.47 L
		8,640,359.31	8,740,139.45	-116,429.10 S		-116,429.10 S
		1,107,846.58	1,120,627.28	-14,927.21 S	38.72	-14,888.49 S
642053003	HENDERSON LAND DEV				29JAN02	31JAN02 7.799350
** JF1N **	695	2,327,547.67	2,651,714.37	-324,166.70 S		-324,166.70 S
	70,000.000	298,428.42	340,014.19	-41,563.30 S	-22.47	-41,585.77 S
** JF1N **	706	323,990.06	385,866.36	30JAN02 -61,876.30 S	01FEB02 7.799350	-61,876.30 S
	10,000.000	41,540.65	49,476.71	-7,933.52 S	-2.54	-7,936.06 S
** JF2N **	670	482,876.19	865,851.59	09OCT02 -382,975.40 S	11OCT02 7.799600	-382,975.40 S
	23,000.000	61,910.38	111,018.66	-49,101.93 S	-6.35	-49,108.28 S
642053003	TOTAL	3,134,413.92	3,903,432.32	-769,018.40 S		-769,018.40 S
		401,879.45	500,509.56	-98,598.75 S	-31.36	-98,630.11 S
643557002	WHARF(HLDGS)				30JAN02	01FEB02 7.799350
** JF1N **	709	339,902.21	371,000.69	-31,098.48 S		-31,098.48 S
	20,000.000	43,580.84	47,565.63	-3,987.32 S		-3,984.79 S
** JF1N **	729	2,135,855.73	2,411,013.66	04FEB02 -275,157.93 S	06FEB02 7.799550	-275,157.93 S
	128,000.000	273,843.46	309,135.91	-35,278.69 S	36.76	-35,172.45 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS		
643557002	TOTAL	2,475,757.94 317,424 30	2,782,014 35 356,701 54	-306,256 41 S -39,266.01 S	-11 23 -39,277.24 S		
644806002	HUTCHISON WHAMPOA		HKDO.25	22FEB02	26FEB02	7 799250	
** JF2N **	220 20,300 000	1,354,210 76 173,633 46	1,544,601.58 198,037 27	-190,390.82 S -24,411 43 S	-190,390 82 S -24,403 81 S		
** JF2N **	233 13,700 000	893,469.29 114,558 36	1,045,272.54 134,029.09	25FEB02 -151,803 25 S -19,463.82 S	27FEB02	7 799250	-151,803 25 S -19,470 73 S
** JF1L **	011 103,676 000	6,321,958 33 810,512 67	4,587,949 52 592,759.07	08JUL02 1,734,008.81 L 222,310 25 L	10JUL02	7 799950	1,734,008 81 L 217,753.60 L
** JF1L **	018 100,524 000	6,084,005 33 780,025 68	4,535,283.61 586,540.41	09JUL02 1,548,721 72 L 198,560 43 L	11JUL02	7 799750	1,548,721 72 L 193,485 27 L
** JF1V **	515 4,000 000	206,104.65 26,423.84	422,222 17 54,158.47	10SEP02 -216,117.52 L -27,707.55 L	12SEP02	7 799950	-216,117 52 L -27,734.63 L
** JF1V **	566 7,000.000	364,555 60 46,738 20	738,888.80 94,777 33	12SEP02 -374,333 20 L -47,991 74 L	16SEP02	7 799950	-374,333 20 L -48,039 13 L
** JF1V **	587 5,000.000	256,824.18 32,926 39	527,777 71 67,698 09	13SEP02 -270,953 53 L -34,737 85 L	17SEP02	7 799950	-270,953 53 L -34,771.70 L
** JF1V **	611 4,000.000	197,102.11 25,271 28	422,222 17 54,158.47	16SEP02 -225,120 06 L -28,863 58 L	18SEP02	7 799450	-225,120 06 L -28,887 19 L
** JF1V **	644 1,000 000	49,583.12 6,357.26	105,555 54 13,539.62	17SEP02 -55,972 42 L -7,176 46 L	19SEP02	7 799450	-55,972 42 L -7,182.36 L
** JF1N **	082 35,000.000	1,567,955 53 201,030 25	2,581,254 80 330,940 10	02OCT02 -1,013,299 27 S -129,916 83 S	04OCT02	7 799600	-1,013,299 27 S -129,909.85 S
** JF1V **	714 9,000 000	458,940 51 58,849 84	949,999.88 121,856 57	06DEC02 -491,059 37 L -62,968 44 L	10DEC02	7 798500 38.29	-491,059 37 L -63,006 73 L
** JF1V **				09DEC02	11DEC02	7 798650	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS		
	728 2,000 000	101,617 99 13,030.20	211,111 09 27,079.24	-109,493 10 L -14,040.01 L	-9 03 -109,493 10 L -14,040.01 L		
644806002	TOTAL	14,040,691.82 1,800,135.36	12,501,010 49 1,612,567.27	1,539,681.33 L 197,385.05 L	-9,816 96 1,539,681.33 L 187,568 09 L		
		3,815,635.58 489,222 07	5,171,128 92 663,006 46	-1,355,493 34 S -173,792 08 S	7.69 -1,355,493 34 S -173,784.39 S		
645514902	CHINA EVERBRIGHT		HKD1	15MAY02	17MAY02	7 798950	
** JF2J **	602 38,000.000	186,574.75 23,923 06	197,476 28 25,319.58	-10,901.53 L -1,397.82 L	1.30 -10,901.53 L -1,396.52 L		
** JF2J **	616 40,000 000	196,777 08 25,231 87	207,869 78 26,652.20	16MAY02 -11,092 70 L -1,422.37 L	21MAY02	7 798750	-11,092 70 L -1,420.33 L
** JF2J **	622 70,000.000	346,354.64 44,410.99	366,852 01 47,036.23	17MAY02 -20,497 37 L -2,628 25 L	22MAY02	7 798850	-20,497 37 L -2,625.24 L
** JF2J **	643 82,000 000	402,347 21 51,587.27	423,545 58 55,587.40	21MAY02 -31,198.37 L -4,000 12 L	23MAY02	7 799350	-31,198.37 L -4,000 13 L
** JF2J **	649 84,000.000	414,629 59 53,160 71	441,194 76 56,566 78	22MAY02 -26,565 17 L -3,405 99 L	24MAY02	7 799550	-26,565 17 L -3,406.07 L
** JF2J **	659 20,000 000	97,477.85 12,497.40	103,067 76 13,214.24	23MAY02 -5,589 91 L -716.67 L	27MAY02	7 799850	-5,589 91 L -716.84 L
** JF2J **	663 48,000.000	238,002.50 30,514 12	245,118 33 31,427.13	24MAY02 -7,115 83 L -912.32 L	28MAY02	7 799750	-7,115 83 L -913.01 L
645514902	TOTAL	1,882,163.62 241,325 42	1,995,124 50 255,803 56	-112,960.88 L -14,483 54 L	5 40 -112,960.88 L -14,478 14 L		
677103905	SHANGRI LA ASIA LTD		HKD1	15OCT02	17OCT02	7 799700	
** JF1V **	106 68,000.000	293,035 35 37,570 08	514,834 27 66,023.02	-221,798.92 L -28,436 85 L	-16.09 -221,798 92 L -28,452.94 L		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
685699902	SMARTONE TELECOM	HKDO.10	31MAY02	04JUN02	7 799850	
** JF1M **	453 201,029.19	209,000.39	-7,971 20 S			-7,971 20 S
	22,000.000 25,773.47	26,795.73	-1,021 97 S		- 29	-1,022 26 S
** JF1M **	470 224,578.46	237,500.45	-12,921 99 S	04JUN02	06JUN02 7 799800	-12,921 99 S
	25,000.000 28,792.85	30,449.69	-1,656 71 S		- 13	-1,656.84 S
** JF1M **	471 976,823.87	1,030,751.93	-53,928.06 S	05JUN02	07JUN02 7 799650	-53,928.06 S
	108,500.000 125,239.45	132,151.68	-6,914.16 S		1 93	-6,912.23 S
685699902	TOTAL	1,402,431.52	1,477,252.77	-74,821 25 S	1.51	-74,821 25 S
	179,805.77	189,397.10	-9,592.84 S			-9,591 33 S
685992000	SUM HUNG KAI PROPS	HKDO 50	02JUL02	04JUL02	7 799700	
** JF2M **	229 527,204.49	608,033.57	-80,829.08 S		-4 84	-80,829 08 S
	9,000.000 67,592.92	77,960.86	-10,363 10 S			-10,367 94 S
** JF2M **	533 749,098.13	1,148,576.45	-399,478.32 S	20SEP02	24SEP02 7.799850	-399,478 32 S
	17,000.000 96,040.07	147,265.66	-51,216 15 S		-9 44	-51,225 59 S
** JF2M **	547 43,511.09	67,563.32	-24,052.23 S	23SEP02	25SEP02 7 799850	-24,052 23 S
	1,000.000 5,578.45	8,662.69	-3,083 68 S		- 56	-3,084.24 S
685992000	TOTAL	1,319,813.71	1,824,173.34	-504,359.63 S	-14.84	-504,359 63 S
	169,211.44	233,889.21	-64,662.93 S			-64,677 77 S
686774001	SNIRE PACIFIC	A HKDO.60	02JUL02	04JUL02	7.799700	
** JF2M **	228 477,360.67	523,203.46	-45,842.79 S		-3.88	-45,842 79 S
	12,500.000 61,202.44	67,083.82	-5,877 50 S			-5,881 38 S
** JF2M **	231 321,355.45	435,847.75	-114,492.30 S	27NOV02	29NOV02 7 798750	-114,492 30 S
	10,000.000 41,206.02	55,883.47	-14,680.85 S		3 40	-14,677 45 S
** JF2M **	249 351,920.42	546,962.98	-195,042.56 S	02DEC02	04DEC02 7.798450	-195,042.56 S
	11,000.000 45,126.97	70,131.55	-25,010 43 S		5.85	-25,004.58 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
686774001	TOTAL	1,150,636.54	1,506,014.19	-355,377.65 S	5 37	-355,377.65 S
	147,535.43	193,098.84	-45,568 78 S			-45,563 41 S
688167006	TELEVISION BROADCT	HKDO.05	07JAN02	09JAN02	7 798750	
** JF1M **	580 356,149.60	316,000.58	40,149.02 S		5 26	40,149.02 S
	10,000.000 45,667.52	40,514.12	5,148 14 S			5,153 40 S
** JF1M **	580 -356,149.60	-316,000.58	-40,149 02 S	07JAN02	09JAN02 7 798750	-40,149 02 S
	-10,000.000 -45,667.52	-40,514.12	-5,148 14 S		-5 26	-5,153 40 S
** JF1M **	604 356,149.60	316,000.58	40,149.02 S	07JAN02	09JAN02 7 798750	40,149.02 S
	10,000.000 45,667.52	40,514.12	5,148 14 S		5 26	5,153 40 S
** JF1M **	614 980,581.86	884,801.63	95,780.23 S	08JAN02	10JAN02 7 798950	95,780.23 S
	28,000.000 125,732.55	113,439.53	12,281 17 S		11 85	12,293 02 S
688167006	TOTAL	1,336,731.46	1,200,802.21	135,929 25 S	17 11	135,929.25 S
	171,400.07	153,953.65	17,429 31 S			17,446.42 S
HKD TOTAL	72,473,544.39	64,720,320.71	7,766,353 43 L			7,766,353.43 L
	9,291,841.34	8,311,800.81	995,656 77 L		-13,933.17	981,723 60 L
	45,202,287.73	51,597,529.16	-6,411,890 39 S			-6,411,890.39 S
	5,796,016.36	6,615,520.57	-822,178 68 S		566 68	-821,612 00 S
404238909	RICHTER GEDEON VEG	HUF1000	02AUG02	09AUG02	247.550000	
** JF2M **	375 29,720,691.00	41,955,081.29	-12,234,390 29 L		8,663 17	-12,234,390 29 L
	2,300.000 120,059.35	160,818.07	-49,421 89 L			-40,758 72 L
** JF2M **	415 22,061,856.00	28,459,456.41	-6,397,600 41 L	09AUG02	16AUG02 251 645000	-6,397,600 41 L
	1,800.000 87,670.55	100,075.45	-25,423 12 L		13,018 22	-12,404.90 L
** JF2M **	418 39,072,375.00	51,924,165.59	-12,851,790.59 L	12AUG02	21AUG02 250 320000	-12,851,790 59 L
	3,200.000 156,089.71	187,144.15	-51,341 44 L		20,287.00	-31,054.44 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
404238909	TOTAL	90,854,922.00	122,338,703.29	-31,483,781.29 L			-31,483,781.29 L
		363,819.61	448,037.67	-126,186.45 L		41,968.39	-84,218.06 L
HUF TOTAL		90,854,922.00	122,338,703.29	-31,483,781.29 L		41,968.39	-31,483,781.29 L
		363,819.61	448,037.67	-126,186.45 L			-84,218.06 L
** JAPANESE YEN **							
542176904	SANMA INTERNL FINA	UTS RP1000	PREF SH REG S	16MAY02	21MAY02	128 210000	
** JF1V **	635	1,305,000.00	3,446,400.00	-2,141,400.00 L			-2,141,400.00 L
	3,000,000	10,178.61	31,535.89	-16,702.29 L		-4,654.99	-21,357.28 L
** JF1V **	564	1,987,200.00	6,892,800.00	-4,905,600.00 L	17SEP02	120.560000	-4,905,600.00 L
	6,000,000	16,483.08	63,071.78	-40,690.11 L		-5,898.59	-46,588.70 L
** JF1V **	677	2,137,800.00	6,753,900.00	-4,616,100.00 L	24SEP02	121 485000	-4,616,100.00 L
	6,000,000	17,597.23	62,231.95	-37,997.29 L		-6,637.43	-44,634.72 L
** JF1V **	755	2,193,600.00	6,615,000.00	-4,421,400.00 L	30SEP02	122 695000	-4,421,400.00 L
	6,000,000	17,878.48	61,392.11	-36,035.70 L		-7,477.93	-43,513.63 L
** JF1V **	762	2,316,000.00	6,615,000.00	-4,299,000.00 L	01OCT02	122 585000	-4,299,000.00 L
	6,000,000	18,893.01	61,392.11	-35,069.54 L		-7,429.56	-42,499.10 L
** JF1V **	788	1,241,700.00	3,307,500.00	-2,065,800.00 L	02OCT02	122 875000	-2,065,800.00 L
	3,000,000	10,105.39	30,696.06	-16,812.21 L		-3,778.46	-20,590.67 L
** JF1V **	803	1,263,900.00	3,307,500.00	-2,043,600.00 L	03OCT02	121 735000	-2,043,600.00 L
	3,000,000	10,382.39	30,696.06	-16,787.28 L		-3,526.39	-20,313.67 L
** JF1V **	549	1,395,600.00	13,421,400.00	-12,025,800.00 L	22NOV02	121 640000	-12,025,800.00 L
	12,000,000	11,473.20	123,890.37	-98,863.86 L		-13,553.31	-112,417.17 L
542176904	TOTAL	13,840,800.00	50,359,500.00	-36,518,700.00 L			-36,518,700.00 L
		112,991.39	464,906.33	-298,958.28 L		-52,956.66	-351,914.94 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
601941909	AIFUL CORP	JPY50		10JAN02	16JAN02	132 595001	
** JF1V **	063	24,095,034.00	29,173,183.00	-5,078,149.00 L			-5,078,149.00 L
	3,100,000	181,719.02	268,230.81	-38,298.20 L		-48,213.59	-86,511.79 L
** JF1V **	229	2,819,103.00	3,136,301.00	-317,198.00 L	12APRO2	131 000000	-317,198.00 L
	350,000	21,519.87	29,107.21	-2,421.36 L		-5,165.98	-7,587.34 L
601941909	TOTAL	26,914,137.00	32,309,484.00	-5,395,347.00 L			-5,395,347.00 L
		203,238.89	297,338.02	-40,719.56 L		-53,379.57	-94,099.13 L
603658907	FUJI TELEVISION NETWORK INC	JPY5000		10SEP02	13SEP02	119 760000	
** JF1V **	516	3,327,563.00	3,635,082.00	-307,519.00 S			-307,519.00 S
	6,000	27,785.26	30,203.00	-2,567.79 S		150.05	-2,417.74 S
** JF1V **	569	2,815,511.00	3,029,235.00	-213,724.00 S	18SEP02	120 625000	-213,724.00 S
	5,000	23,341.02	25,169.17	-1,771.81 S		-56.34	-1,828.15 S
** JF1V **	629	2,847,708.00	3,029,235.00	-181,527.00 S	20SEP02	122 640000	-181,527.00 S
	5,000	23,220.06	25,169.17	-1,480.16 S		-468.95	-1,949.11 S
** JF1V **	683	2,796,080.00	3,029,235.00	-233,155.00 S	25SEP02	121 420000	-233,155.00 S
	5,000	23,028.17	25,169.16	-1,920.24 S		-220.75	-2,140.99 S
** JF1V **	771	4,893,750.00	5,452,623.00	-558,873.00 S	02OCT02	122 875000	-558,873.00 S
	9,000	39,827.06	45,304.50	-4,548.31 S		-929.13	-5,477.44 S
603658907	TOTAL	16,680,612.00	18,175,410.00	-1,494,798.00 S			-1,494,798.00 S
		137,201.57	151,015.00	-12,288.31 S		-1,525.12	-13,813.43 S
604978908	ACOM CO	JPY50		18OCT02	23OCT02	125 515000	
** JF1V **	143	429,943.00	1,020,826.00	-590,883.00 L			-590,883.00 L
	100,000	3,425.43	8,543.19	-4,707.67 L		-410.09	-5,117.76 L
** JF1V **	630	2,594,210.00	6,099,608.00	-3,505,398.00 L	02DEC02	122.170000	-3,505,398.00 L
	600,000	21,234.43	50,144.16	-28,692.79 L		-216.94	-28,909.73 L
** JF1V **	645	3,090,766.00	6,708,407.00	-3,617,641.00 L	03DEC02	122.170000	-3,617,641.00 L
	700,000	25,298.89	53,811.03	-29,611.54 L		-1,099.40	-28,512.14 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
604978908	TOTAL	6,114,919.00 49,958.75	13,828,841.00 112,498.38	-7,713,922.00 L -63,012.00 L	472.37	-7,713,922.00 L -62,539.63 L
605460005	ASAHI KASEI CORP		JPY50	14FEB02	19FEB02 132.255005	
** JF1N **	784 5,000 000	1,925,586.00 14,559.65	3,300,927.00 27,365.21	-1,375,341.00 L -10,399.16 L	-2,406.40	-1,375,341.00 L -12,805.56 L
** JF1N **	051 25,000.000	10,013,995.00 74,734.10	16,645,194.00 138,130.98	28FEB02 -6,631,199.00 L -49,488.41 L	05MAR02 133.994995 -13,908.47	-6,631,199.00 L -63,396.88 L
** JF1N **	073 24,000.000	10,088,781.00 77,090.10	16,307,276.00 137,897.56	06MAR02 -6,218,495.00 L -47,516.58 L	11MAR02 130.869995 -13,290.88	-6,218,495.00 L -60,807.46 L
** JF1N **	075 57,000 000	23,355,495.00 183,771.31	39,493,775.00 364,060.81	07MAR02 -16,138,280.00 L -126,983.09 L	12MAR02 127.089996 -53,306.41	-16,138,280.00 L -180,289.50 L
605460005	TOTAL	45,383,857.00 350,155.16	75,747,172.00 667,454.56	-30,363,315.00 L -234,387.24 L	-82,912.16	-30,363,315.00 L -317,299.40 L
605520006	ASAHI GLASS CO		JPY50	07AUG02	12AUG02 120.365000	
** JF2N **	403 12,000 000	8,258,953.00 68,615.90	10,654,558.00 81,211.62	-2,395,605.00 S -19,902.84 S	7,307.12	-2,395,605.00 S -12,595.72 S
612927905	NTT DOCOMO		NPV	28JAN02	31JAN02 133.404999	
** JF1V **	268 2 000	2,926,417.00 21,936.34	6,568,894.00 60,107.92	-3,642,477.00 L -27,303.90 L	-10,867.68	-3,642,477.00 L -38,171.58 L
** JF1V **	293 2 000	2,820,612.00 21,037.57	6,568,894.00 60,107.92	31JAN02 -3,748,282.00 L -27,956.61 L	05FEB02 134.074997 -11,113.74	-3,748,282.00 L -39,070.35 L
** JF1N **	730 13 000	18,221,173.00 137,326.55	.00 00	04FEB02 18,221,173.00 L 137,326.55 L	07FEB02 132.684998 00	18,221,173.00 L 137,326.55 L
** JF1N **	747 15,000	20,802,045.00 155,709.76	.00 00	07FEB02 20,802,045.00 L 155,709.76 L	13FEB02 133.595001 00	20,802,045.00 L 155,709.76 L
** JF1N **	771 10,000	14,067,570.00 105,922.52	15,951,823.00 145,596.77	12FEB02 -1,884,253.00 L -14,187.59 L	15FEB02 132.809998 -25,486.66	-1,884,253.00 L -14,187.59 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1V **	803 9 000	2,449,530.00 21,024.20	5,912,004.00 54,097.12	14AUG02 -3,462,474.00 L -29,718.26 L	19AUG02 116.510000 -3,354.66	-3,462,474.00 L -33,072.92 L
** JF1V **	838 14 000	3,797,091.00 32,381.81	9,196,451.00 84,151.08	15AUG02 -5,399,360.00 L -46,046.05 L	20AUG02 117.260000 -5,723.22	-5,399,360.00 L -51,769.27 L
** JF1V **	093 11 000	2,809,084.00 23,643.50	7,225,783.00 66,118.71	20AUG02 -4,416,699.00 L -37,174.47 L	23AUG02 118.810000 -5,300.74	-4,416,699.00 L -42,475.21 L
** JF1V **	176 14,000	3,591,934.00 30,305.29	9,196,451.00 84,151.08	21AUG02 -5,604,517.00 L -47,285.53 L	26AUG02 118.525000 -6,560.26	-5,604,517.00 L -53,845.79 L
** JF1V **	210 23 000	5,929,003.00 49,499.11	15,108,455.00 138,248.20	22AUG02 -9,179,452.00 L -76,635.93 L	27AUG02 119.780000 -12,113.16	-9,179,452.00 L -88,749.09 L
** JF1V **	215 13 000	3,452,281.00 28,877.30	8,224,856.00 75,990.26	23AUG02 -4,772,575.00 L -39,921.16 L	28AUG02 119.550000 -7,191.80	-4,772,575.00 L -47,112.96 L
** JF1V **	254 15 000	3,997,030.00 33,433.96	9,328,832.00 86,578.48	26AUG02 -5,331,802.00 L -44,598.93 L	29AUG02 119.550000 -8,545.59	-5,331,802.00 L -53,144.52 L
** JF1V **	262 16 000	4,190,323.00 35,413.67	9,950,754.00 92,350.38	27AUG02 -5,760,431.00 L -48,683.13 L	30AUG02 118.325000 -8,253.58	-5,760,431.00 L -56,936.71 L
** JF1V **	504 11,000	2,588,577.00 21,777.45	6,841,143.00 63,490.89	09SEP02 -4,252,566.00 L -35,776.44 L	12SEP02 118.865000 -5,937.00	-4,252,566.00 L -41,713.44 L
** JF1V **	519 21 000	4,943,141.00 41,275.39	13,060,364.00 121,209.88	10SEP02 -8,117,223.00 L -67,779.08 L	13SEP02 119.760000 -12,155.41	-8,117,223.00 L -79,934.49 L
** JF1V **	539 22 000	5,174,137.00 42,917.53	13,682,286.00 126,981.77	11SEP02 -8,508,149.00 L -70,571.91 L	17SEP02 120.560000 -13,492.33	-8,508,149.00 L -84,064.24 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
612927905	TOTAL	101,759,948.00 802,481.95	136,816,990.00 1,259,180.46	-35,057,042.00 L -320,602.68 L			-136,095.83	-35,057,042.00 L -456,698.51 L
613210004	BRIDGESTONE CORP		JPY50		08APR02	11APR02	131 269989	
** JF1N **	184 4,000 000	7,291,455.00 55,545.48	13,258,125.00 111,314.60	-5,966,670.00 L -45,453.42 L			-10,315.70	-5,966,670.00 L -55,769.12 L
** JF1N **	379 2,000 000	3,603,152.00 29,022.57	6,629,063.00 55,657.30	-3,025,911.00 L -24,373.02 L	22MAY02	27MAY02	124 150000	-3,025,911.00 L -26,634.73 L
** JF2J **	046 13,000.000	21,490,475.00 173,289.32	19,656,961.00 161,519.82	1,833,514.00 L 14,784.61 L	19JUN02	24JUN02	124 015000	1,833,514.00 L 11,769.50 L
** JF2J **	058 30,000 000	47,988,702.00 389,123.88	47,327,763.00 388,121.87	660,939.00 L 5,359.32 L	20JUN02	25JUN02	123 325000	660,939.00 L 1,002.01 L
** JF2J **	068 12,000.000	19,330,370.00 159,438.88	18,939,970.00 154,391.44	390,400.00 L 3,220.06 L	24JUN02	27JUN02	121 240000	390,400.00 L 5,047.44 L
** JF2J **	076 17,000.000	27,603,420.00 226,461.73	20,465,976.00 169,238.50	7,137,444.00 L 58,556.43 L	25JUN02	28JUN02	121.890000	7,137,444.00 L 57,223.23 L
** JF2J **	CXL 076 -17,000.000	-27,603,420.00 -226,461.73	-20,465,976.00 -169,238.50	-7,137,444.00 L -58,556.43 L	25JUN02	28JUN02	121.890000	-7,137,444.00 L -57,223.23 L
** JF2J **	086 17,000.000	27,603,420.00 226,461.73	20,465,976.00 169,238.50	7,137,444.00 L 58,556.43 L	25JUN02	01JUL02	121 890000	7,137,444.00 L 57,223.23 L
** JF1N **	680 7,000.000	11,943,507.00 99,612.24	23,701,416.00 198,193.85	-11,757,909.00 L -98,064.30 L	30JUL02	02AUG02	119 900000	-11,757,909.00 L -98,581.61 L
** JF1N **	805 14,000.000	22,388,394.00 187,272.22	54,882,513.00 451,132.73	-32,494,119.00 L -271,803.59 L	23AUG02	28AUG02	119.550000 7,943.08	-32,494,119.00 L -263,860.51 L
** JF1N **	819 15,000 000	23,959,454.00 200,413.67	27,988,128.00 237,495.53	-1,529,800.00 L -12,796.32 L	26AUG02	29AUG02	119.550000 -9,212.61	-1,529,800.00 L -22,008.93 L
** JF1N **				-2,498,874.00 S				

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
613210004	TOTAL	185,598,929.00 1,520,179.99	232,849,915.00 1,927,065.64	-44,752,112.00 L -370,570.23 L			5,829.40	-15,072.93 S -391,812.72 L
617232004	CANON INC		JPY50		23JAN02	28JAN02	134 229996	
** JF2J **	595 20,000 000	83,597,699.00 622,794.47	74,184,266.00 609,817.22	9,413,433.00 L 70,129.13 L			-57,151.88	9,413,433.00 L 12,977.25 L
** JF1N **	675 2,000.000	8,350,064.00 62,207.14	4,137,687.00 38,019.72	4,212,377.00 L 31,381.79 L	23JAN02	28JAN02	134 229996	4,212,377.00 L 24,187.42 L
** JF2J **	606 15,000.000	63,734,342.00 473,351.01	57,904,290.00 473,170.67	5,830,052.00 L 43,299.44 L	24JAN02	29JAN02	134 644989	5,830,052.00 L 180.34 L
** JF1N **	092 4,000.000	19,227,550.00 149,992.59	8,275,373.00 76,039.45	10,952,177.00 L 85,437.06 L	08MAR02	13MAR02	128 190002	10,952,177.00 L 73,953.14 L
** JF2N **	844 2,000 000	9,640,146.00 77,306.70	8,158,858.00 66,532.31	1,481,288.00 S 11,878.81 S	24MAY02	29MAY02	124 700000	1,481,288.00 S 10,774.39 S
** JF1N **	807 4,000 000	17,610,150.00 147,303.64	10,614,550.00 86,706.67	6,995,600.00 L 58,516.10 L	23AUG02	28AUG02	119 550000	6,995,600.00 L 60,596.97 L
** JF2J **	774 12,000 000	56,081,854.00 464,522.94	46,957,889.00 383,309.00	9,123,965.00 L 75,573.30 L	13DEC02	18DEC02	120 730000	9,123,965.00 L 81,213.94 L
617232004	TOTAL	248,601,659.00 1,920,171.79	202,074,055.00 1,667,062.73	46,527,604.00 L 364,336.82 L			-111,227.76	46,527,604.00 L 253,109.06 L
		9,640,146.00 77,306.70	8,158,858.00 66,532.31	1,481,288.00 S 11,878.81 S			-1,104.42	1,481,288.00 S 10,774.39 S

STATE STREET



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
619560006	CHUBU ELEC POWER		JPY500	25SEP02	01OCT02	122 695000	
** JF1V **	738 1,200.000	2,526,929.00 20,595.21	3,146,530.00 26,149.43	-619,601.00 S -5,049.93 S		-504.29	-619,601.00 S -5,554.22 S
** JF1V **	772 1,200.000	2,490,474.00 20,268.35	3,171,177.00 26,365.85	-680,703.00 S -5,539.80 S	27SEP02 02OCT02	122 875000	-680,703.00 S -6,097.50 S
** JF1V **	643 1,200.000	2,480,981.00 20,307.61	3,145,179.00 25,996.44	-664,198.00 L -5,436.67 L	28NOV02 03DEC02	122.170000	-664,198.00 L -5,688.83 L
** JF1V **	030 1,200.000	2,507,644.00 20,883.98	3,130,375.00 25,844.82	-622,731.00 L -5,186.18 L	26DEC02 06JAN03	120.075000	-622,731.00 L -4,960.84 L
** JF1V **	033 1,200.000	2,521,644.00 21,028.60	3,105,952.00 25,685.48	-584,308.00 L -4,872.68 L	27DEC02 07JAN03	119 915000	-584,308.00 L -4,656.88 L
** JF1V **	040 1,200.000	2,525,715.00 21,336.56	3,111,526.00 25,669.30	-585,811.00 L -4,948.77 L	30DEC02 08JAN03	118.375000	-585,811.00 L -4,332.74 L
619560006	TOTAL	10,035,984.00 83,556.75	12,493,032.00 103,196.04	-2,457,048.00 L -19,639.29 L		805 01	-2,457,048.00 L -19,639.29 L
		5,017,403.00 40,863.56	6,317,707.00 52,515.28	-1,300,304.00 S -10,589.73 S		-1,061.99	-1,300,304.00 S -11,651.72 S
619640006	CHUGAI PHARM CO		JPY50	26JAN01	16SEP02	117 144637	
** JF1V **	LLAC- 550 000	376,046.00 3,210.10	376,046.00 3,210.09	00 S 00 S		.01	.00 S 01 S
** JF1V **	LLAC- 549 .000	1,465,530.00 12,560.79	1,465,530.00 12,560.79	.00 00	29JAN01 16SEP02	116 674986	.00 00
** JF1V **	LLAC- 551 000	1,283,216.00 11,025.62	1,283,216.00 11,025.61	.00 S 00 S	31JAN01 16SEP02	116 384928	.00 S .01 S
** JF1V **	LLAC- 548 000	376,046.00 3,210.10	376,046.00 3,210.09	00 L 00 L	26JUL02 16SEP02	117.144637	00 L 01 L
** JF1V **					26JUL02 16SEP02	117.144637	

STATE STREET.

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	LLXC- 548 000	-376,046.00 -3,210.10	-376,046.00 -3,210.09	.00 L .00 L		- 01	.00 L -.01 L
** JF1V **	ADJC- 691 .000	2,788,463.00 23,912.33	2,788,463.00 23,912.65	00 L 00 L	26JUL02 16SEP02	116 611932	.00 L - 32 L
** JF1V **	ADXC- 691 .000	-2,788,463.00 -23,912.33	-2,788,463.00 -23,912.65	00 L 00 L	26JUL02 16SEP02	116 611932	.00 L .32 L
** JF1V **	787 1,900.000	5,320,000.00 43,296.03	2,961,852.00 25,283.64	2,358,148.00 L 19,191.44 L	27SEP02 27SEP02	122.875000	2,358,148.00 L 18,012.39 L
619640006	TOTAL	6,785,530.00 55,856.82	4,427,382.00 37,844.43	2,358,148.00 L 19,191.44 L		-1,179.05	2,358,148.00 L 18,012.39 L
		1,659,262.00 14,235.72	1,659,262.00 14,235.70	00 S 00 S		02	.00 S .02 S
624899902	KDDI CORP		JPY5000	30JAN02	04FEB02	132 864990	
** JF1V **	285 22 000	5,221,029.00 39,295.75	12,765,179.00 118,817.70	-7,544,150.00 L -56,780.57 L		-22,741.38	-7,544,150.00 L -79,521.95 L
** JF1V **	292 14 000	3,330,042.00 24,837.16	8,123,296.00 75,611.27	-4,793,254.00 L -35,750.54 L	31JAN02 05FEB02	134 074997	-4,793,254.00 L -50,774.11 L
624899902	TOTAL	8,551,071.00 64,132.91	20,888,475.00 194,428.97	-12,337,404.00 L -92,531.11 L		-37,764.95	-12,337,404.00 L -130,296.06 L
625090006	DAI NIPPON PRINTNG		JPY50	19SEP02	25SEP02	121 420000	
** JF2N **	520 3,000.000	4,063,379.00 33,465.48	4,664,906.00 35,754.63	-601,527.00 S -4,954.10 S		2,664.95	-601,527.00 S -2,289.15 S
** JF2N **	556 7,000.000	8,949,504.00 72,536.10	11,104,637.00 89,630.38	-2,155,133.00 S -17,467.44 S	24SEP02 27SEP02	123 380000	-2,155,133.00 S -17,094.28 S
625090006	TOTAL	13,012,883.00 106,001.58	15,769,543.00 125,385.01	-2,756,660.00 S -22,421.54 S		3,038.11	-2,756,660.00 S -19,383.43 S

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL SHARES/PAR	PRINCIPAL NET	LOCAL COST BASE	LOCAL COST BASE	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
630720001	EISAI CO		JPY50		20MAY02	23MAY02	125.640000	
** JF2J **	637	16,776,508.00	16,255,548.00		520,960.00 L			520,960.00 L
	5,000.000	133,528.40	123,180.50		4,146.45 L		6,201.45	10,347.90 L
** JF2J **	642	26,160,914.00	26,425,965.00		-265,051.00 L			-265,051.00 L
	8,000.000	211,333.02	201,524.93		-2,141.13 L		11,949.22	9,808.09 L
** JF2J **	653	16,451,391.00	16,516,228.00		-64,837.00 L			-64,837.00 L
	5,000.000	132,512.21	125,953.08		-522.25 L		7,081.38	6,559.13 L
** JF2J **	657	6,561,568.00	6,606,491.00		-44,923.00 L			-44,923.00 L
	2,000.000	52,555.61	50,381.23		-359.82 L		2,534.20	2,174.38 L
** JF2J **	181	36,022,790.00	41,654,303.00		-5,631,513.00 L			-5,631,513.00 L
	12,600.000	309,980.12	317,207.97		-48,459.79 L		41,231.94	-7,227.85 L
** JF2J **	189	25,198,280.00	29,481,479.00		-4,283,199.00 L			-4,283,199.00 L
	8,900.000	215,066.62	223,717.41		-36,556.98 L		27,906.19	-8,650.79 L
** JF2J **	690	22,897,316.00	28,498,752.00		-5,601,436.00 L			-5,601,436.00 L
	9,000.000	187,253.16	213,968.07		-45,808.28 L		19,093.37	-26,714.91 L
** JF2J **	CXL 690	-22,897,316.00	-28,498,752.00		5,601,436.00 L			5,601,436.00 L
	-9,000.000	-187,253.16	-213,968.07		45,808.28 L		-19,093.37	26,714.91 L
** JF2J **	698	22,897,316.00	28,498,752.00		-5,601,436.00 L			-5,601,436.00 L
	9,000.000	187,253.16	213,968.07		-45,808.28 L		19,093.37	-26,714.91 L
** JF2J **	699	27,059,621.00	33,157,535.00		-6,097,914.00 L			-6,097,914.00 L
	10,900.000	221,982.12	247,880.42		-50,023.90 L		24,125.60	-25,898.30 L
** JF2J **	CXL 699	-27,059,621.00	-33,157,535.00		6,097,914.00 L			6,097,914.00 L
	-10,900.000	-221,982.12	-247,880.42		50,023.90 L		-24,125.60	25,898.30 L
** JF2J **	704	27,059,621.00	33,157,535.00		-6,097,914.00 L			-6,097,914.00 L
	10,900.000	221,982.12	247,880.42		-50,023.90 L		24,125.60	-25,898.30 L

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL SHARES/PAR	PRINCIPAL NET	LOCAL COST BASE	LOCAL COST BASE	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
** JF2J **	712	21,979,488.00	28,188,400.00		-6,208,912.00 L			-6,208,912.00 L
	8,800.000	179,909.04	215,374.57		-50,821.91 L		15,356.38	-35,465.53 L
** JF2J **	748	26,988,608.00	28,822,993.00		-1,834,385.00 L			-1,834,385.00 L
	10,600.000	218,266.14	233,934.21		-14,835.30 L		-832.77	-15,668.07 L
** JF2J **	756	18,555,476.00	19,163,959.00		-608,483.00 L			-608,483.00 L
	7,200.000	150,277.19	155,010.59		-4,927.99 L		194.59	-4,733.40 L
** JF2J **	764	4,826,920.00	5,057,156.00		-230,236.00 L			-230,236.00 L
	1,900.000	39,305.57	40,905.57		-1,874.81 L		274.81	-1,600.00 L
630720001	TOTAL	249,478,880.00	279,828,809.00		-30,349,929.00 L			-30,349,929.00 L
		2,051,969.20	2,149,038.55		-252,185.71 L		155,116.36	-97,069.35 L
633127006	FAMILYMART CO		JPY50		22JAN02	25JAN02	133.919998	
** JF2J **	582	2,095,462.00	2,799,980.00		-704,518.00 L			-704,518.00 L
	1,000.000	15,647.12	23,264.34		-5,260.74 L		-2,356.48	-7,617.22 L
** JF2J **	594	6,022,702.00	8,399,939.00		-2,377,237.00 L			-2,377,237.00 L
	3,000.000	44,868.53	69,793.02		-17,710.18 L		-7,214.31	-24,924.49 L
** JF2J **	605	6,027,149.00	8,399,939.00		-2,372,790.00 L			-2,372,790.00 L
	3,000.000	44,763.26	69,793.02		-17,622.56 L		-7,407.20	-25,029.76 L
** JF2J **	619	8,271,330.00	11,199,918.00		-2,928,588.00 L			-2,928,588.00 L
	4,000.000	61,519.75	93,057.36		-21,781.99 L		-9,755.62	-31,537.61 L
** JF2J **	634	2,027,106.00	2,799,979.00		-772,873.00 L			-772,873.00 L
	1,000.000	15,195.13	23,264.34		-5,793.43 L		-2,275.78	-8,069.21 L
** JF2J **	653	3,041,948.00	4,199,969.00		-1,158,021.00 L			-1,158,021.00 L
	1,500.000	22,791.25	34,896.51		-8,676.26 L		-3,429.00	-12,105.26 L
** JF2J **	675	3,725,099.00	5,039,963.00		-1,314,864.00 L			-1,314,864.00 L
	1,800.000	28,036.72	41,875.81		-9,896.24 L		132,864.990	-13,839.09 L
** JF2J **	700	3,263,246.00	4,448,432.00		-1,185,186.00 L			-1,185,186.00 L

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	
	1,600.000	24,338.96	36,898 41	-8,839.73 L	-3,719.72	-12,559 45 L
** JF2J **	717	3,398,387 00	4,700,398.00	01FEB02	06FEB02	133 760010
	1,700 000	25,406 60	38,936 37	-1,302,011.00 L	-3,795 84	-1,302,011 00 L
** JF2J **	728	2,552,266.00	3,594,422.00	04FEB02	07FEB02	132.684998
	1,300 000	19,235.53	29,774.87	-1,042,156.00 L	-2,684 98	-1,042,156.00 L
** JF2J **	774	3,283,639 00	4,596,179 00	08FEB02	14FEB02	134 790009
	1,700 000	24,361 15	38,316 27	-1,312,540 00 L	-4,217 45	-1,312,540 00 L
** JF2J **	785	3,287,858 00	4,589,665 00	12FEB02	15FEB02	132 809998
	1,700.000	24,756.10	38,277.51	-1,301,807.00 L	-3,719 38	-1,301,807.00 L
** JF2J **	794	5,827,095.00	8,038,606.00	13FEB02	18FEB02	133 209991
	3,000 000	43,743.68	67,041.45	-2,211,511.00 L	-6,696 08	-2,211,511 00 L
** JF2J **	801	6,094,287 00	7,943,146.00	14FEB02	19FEB02	132.255005
	3,000.000	46,079.82	66,249 08	-1,848,859.00 L	-6,189 76	-1,848,859.00 L
** JF2J **	811	6,060,779.00	7,856,821.00	15FEB02	20FEB02	132.820007
	3,000 000	45,631.52	65,079 23	-1,796,042 00 L	-5,925.33	-1,796,042.00 L
** JF2J **	824	2,062,238.00	2,459,884 00	18FEB02	21FEB02	132.820007
	1,000.000	15,526.56	20,344.75	-397,646 00 L	-1,824 32	-397,646.00 L
** JF2J **	827	2,991,190 00	3,689,827.00	19FEB02	22FEB02	133 419998
	1,500 000	22,419 35	30,517.13	-698,637.00 L	-2,861 41	-698,637.00 L
** JF2J **	015	3,078,259.00	3,762,897 00	21FEB02	26FEB02	134 274994
	1,500 000	22,925.04	31,117.87	-684,638 00 L	-3,094 05	-684,638 00 L
** JF2J **	026	3,129,068.00	3,768,116 00	22FEB02	27FEB02	133.850006
	1,500 000	23,377 42	31,160 77	-639,048.00 L	-3,008.99	-639,048.00 L
** JF2J **	041	607,885 00	753,623.00	25FEB02	28FEB02	133.880005
	300.000	4,540 52	6,232 15	-145,738 00 L	-603.06	-145,738 00 L

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	SELL RATE	NET SECY GN/LS	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	
** JF2J **	CXL 041	-607,885.00	-753,623.00	25FEB02	28FEB02	133 880005
	-300 000	-4,540.52	-6,232 15	145,738 00 L	603 06	145,738.00 L
** JF2J **	065	607,885 00	753,623.00	25FEB02	01MAR02	133 880005
	300.000	4,540.52	6,232 15	-145,738 00 L	-603.06	-145,738 00 L
** JF2J **	057	3,934,157.00	4,763,944.00	26FEB02	01MAR02	134 364990
	1,900 000	29,279.63	39,333.87	-829,787 00 L	-3,878.63	-829,787.00 L
** JF2J **	072	3,142,942.00	3,755,840.00	27FEB02	04MAR02	134 619995
	1,500.000	23,346.77	30,974 72	-612,898 00 L	-3,075 15	-612,898 00 L
** JF2J **	083	7,951,682.00	9,264,404 00	28FEB02	05MAR02	133 994995
	3,700.000	59,343.13	76,404 30	-1,312,722 00 L	-7,264.37	-1,312,722.00 L
** JF2J **	093	3,702,450.00	4,256,618.00	01MAR02	06MAR02	133.360001
	1,700.000	27,762 82	35,104 68	-554,168.00 L	-3,186 43	-554,168 00 L
633127006	TOTAL	95,578,224.00	125,082,509 00	-29,504,285.00 L	-102,126 19	-29,504,285 00 L
		714,896.36	1,037,707.83	-220,685 28 L		-322,811.47 L
633522909	UFJ HLDGS		JPY50000	04FEB02	07FEB02	132.684998
** JF1M **	739	2,374,526.00	7,738,632.00	-5,364,106 00 S	-4,051.49	-5,364,106.00 S
	10.000	17,895.96	62,374 82	-40,427.37 S		-44,478.86 S
** JF1M **	740	3,335,903.00	10,834,085.00	05FEB02	08FEB02	133 889999
	14 000	24,915 25	87,324 75	-7,498,182.00 S	-6,406 95	-7,498,182 00 S
** JF1M **	750	13,204,548.00	42,562,475.00	06FEB02	12FEB02	133 735001
	55 000	98,736 67	343,061.50	-29,357,927.00 S	-24,801.69	-29,357,927 00 S
** JF1V **	752	3,519,719.00	8,266,987.00	11MAR02	14MAR02	128.059998
	9 000	27,484.92	76,123 11	-4,747,268 00 L	-11,567.54	-4,747,268.00 L
** JF1V **	750	2,631,039.00	6,570,143 00	12MAR02	15MAR02	128.660004
	7 000	20,449.55	60,519.22	-3,939,104.00 L	-9,453.29	-3,939,104 00 L
** JF1V **	841	2,684,706 00	7,690,407.00	19MAR02	25MAR02	132.350006
				-5,005,701.00 L		-40,069.67 L

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL PRINCIPAL NET	NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	GN/L GN/L	STL DT BASE CURR	SELL RATE GN/L	NET SECTY NET BAS SECTY	GN/L GN/L
	8 000		20,284.90			70,635.54		-37,821.69 L		-12,528.95		-50,350.64 L
** JF1V **	230 9 000		2,725,740.00 20,807.18			8,497,232.00 78,686.51	09APR02 12APR02	09APR02 12APR02		131.000000 -13,822.14		-5,771,492.00 L -57,879.33 L
** JF1V **	248 7 000		2,176,801.00 16,646.66			6,381,168.00 57,874.75	10APR02 15APR02	10APR02 15APR02		130.764999 -9,076.01		-4,204,367.00 L -41,228.09 L
** JF1V **	680 6.000		2,134,154.00 17,190.12			5,008,054.00 42,737.65	22MAY02 27MAY02	22MAY02 27MAY02		124.150000 -2,398.92		-2,873,900.00 L -25,547.53 L
** JF1V **	593 10 000		2,499,375.00 20,573.53			8,521,283.00 72,135.05	13SEP02 19SEP02	13SEP02 19SEP02		121.485000 -1,992.36		-6,021,908.00 L -51,561.52 L
** JF1V **	667 7 000		1,789,112.00 14,727.02			6,147,935.00 50,535.82	18SEP02 24SEP02	18SEP02 24SEP02		121.485000 70.72		-4,358,823.00 L -35,808.80 L
633522909	TOTAL		20,160,644.00 158,163.88			57,083,209.00 509,247.65		-36,922,563.00 L -290,315.28 L		-60,768.49		-36,922,563.00 L -351,083.77 L
			18,914,977.00 141,547.88			61,135,192.00 492,761.07		-42,220,215.00 S -315,953.06 S		-35,260.13		-42,220,215.00 S -351,213.19 S
635652001	FUJI PHOTO FILM CO					JPY50	12FEB02	15FEB02		132.809998		
** JF2N **	117 3,000 000		11,984,528.00 90,238.15			15,300,310.00 121,729.45		-3,315,782.00 S -24,966.36 S		-6,524.94		-3,315,782.00 S -31,491.30 S
** JF2N **	325 6,000 000		26,066,180.00 196,948.84			30,895,333.00 248,166.13	19MAR02 25MAR02	19MAR02 25MAR02		132.350006 -14,729.55		-4,829,153.00 S -51,217.29 S
** JF1N **	377 3,000.000		11,993,590.00 96,886.58			15,021,577.00 115,417.42	21MAY02 24MAY02	21MAY02 24MAY02		123.790000 5,929.84		-3,027,987.00 L -18,530.84 L
635652001	TOTAL		11,993,590.00 96,886.58			15,021,577.00 115,417.42		-3,027,987.00 L -24,460.68 L		5,929.84		-3,027,987.00 L -18,530.84 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL PRINCIPAL NET	NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	GN/L GN/L	STL DT BASE CURR	SELL RATE GN/L	NET SECTY NET BAS SECTY	GN/L GN/L
			38,050,708.00 287,186.99			46,195,643.00 369,895.58		-8,144,935.00 S -61,454.10 S		-21,254.49		-8,144,935.00 S -82,708.59 S
635693005	FANUC					JPY50	26JUN02	01JUL02		119.840000		
** JF2N **	186 1,400 000		7,850,540.00 65,508.51			9,873,958.00 77,149.43		-2,023,418.00 S -16,884.33 S		5,243.41		-2,023,418.00 S -11,640.92 S
635694003	FUJITSU					JPY50	26JUN02	01JUL02		119.840000		
** JF2J **	088 37,000.000		30,108,316.00 251,237.62			33,744,693.00 262,891.04		-3,636,377.00 L -30,343.60 L		18,690.18		-3,636,377.00 L -11,653.42 L
** JF2J **	219 35,000 000		28,011,276.00 238,698.56			31,920,656.00 248,680.71	23JUL02 26JUL02	23JUL02 26JUL02		117.350000 23,331.70		-3,909,380.00 L -9,982.15 L
** JF2J **	227 25,000.000		19,626,749.00 168,716.14			22,800,469.00 177,629.08	24JUL02 29JUL02	24JUL02 29JUL02		116.330000 18,369.10		-3,173,720.00 L -8,912.94 L
** JF2J **	233 43,000 000		33,305,655.00 284,992.56			39,216,805.00 305,522.01	25JUL02 30JUL02	25JUL02 30JUL02		116.865000 30,051.56		-5,911,150.00 L -20,529.45 L
** JF2J **	243 39,000.000		28,720,137.00 241,782.52			36,974,242.00 292,902.80	26JUL02 31JUL02	26JUL02 31JUL02		118.785000 18,367.49		-8,254,105.00 L -51,120.28 L
635694003	TOTAL		139,772,133.00 1,185,427.40			164,656,865.00 1,287,625.64		-24,884,732.00 L -211,008.27 L		108,810.03		-24,884,732.00 L -102,198.24 L
635700008	FUJI SOFT ABC INC					JPY50	22NOV02	27NOV02		122.850000		
** JF1V **	586 1,100.000		2,502,096.00 20,367.08			5,938,439.00 48,632.52		-3,436,343.00 L -27,971.86 L		-293.58		-3,436,343.00 L -28,265.44 L
** JF1V **	632 1,100 000		2,626,394.00 21,497.86			5,620,926.00 45,964.30	27NOV02 02DEC02	27NOV02 02DEC02		122.170000 44.75		-2,994,532.00 L -24,466.44 L
** JF1V **	688 1,100.000		2,544,563.00 20,385.04			5,479,032.00 45,019.41	04DEC02 09DEC02	04DEC02 09DEC02		124.825000 -1,125.71		-2,934,469.00 L -24,634.37 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
635700008	TOTAL	7,673,053.00 62,249.98	17,038,397.00 139,616.23	-9,365,344.00 L -75,991.71 L		-1,374.54	-9,365,344.00 L -77,366.25 L
635756000	FURUKAMA ELECTRIC		JPY50	14MAR02	19MAR02	128 919998	
** JF1V **	787	3,283,308.00 25,467.79	12,374,613.00 108,979.06	-9,091,305.00 L -70,518.97 L		-12,992.30	-9,091,305.00 L -83,511.27 L
** JF1V **	803	1,329,813.00 10,301.44	4,636,357.00 40,098.22	-3,306,544.00 L -25,614.25 L	15MAR02	20MAR02 129 089996	-3,306,544.00 L -29,796.78 L
635756000	TOTAL	4,613,121.00 35,769.23	17,010,970.00 149,077.28	-12,397,849.00 L -96,133.22 L		-17,174.83	-12,397,849.00 L -113,308.05 L
639092907	NOMURA RESEARCH INC		NPV	28JAN02	31JAN02	133.404999	
** JF2J **	635	18,230,463.00 136,655.02	13,200,000.00 105,773.47	5,030,463.00 L 37,708.20 L		-6,826.65	5,030,463.00 L 30,881.55 L
642872006	HIROSE ELECTRIC		JPY50	03AUG02	09AUG02	119.065000	
** JF1L **	087	30,595,346.00 256,963.39	24,778,398.00 204,484.41	5,816,948.00 L 48,855.23 L		3,623.75	5,816,948.00 L 52,478.98 L
** JF1L **	087	-30,595,346.00 -256,963.39	-24,778,398.00 -204,484.41	-5,816,948.00 L -48,855.23 L	03AUG02	09AUG02 119 065000	-5,816,948.00 L -52,478.98 L
** JF1L **	080	21,480,094.00 180,119.02	16,825,091.00 138,682.34	4,655,003.00 L 39,034.03 L	05AUG02	08AUG02 119.255000	4,655,003.00 L 41,436.68 L
** JF1L **	088	30,595,346.00 256,963.39	24,778,398.00 204,484.41	5,816,948.00 L 48,855.23 L	06AUG02	09AUG02 119.065000	5,816,948.00 L 52,478.98 L
** JF1L **	092	59,791,002.00 496,747.41	45,836,661.00 378,268.29	13,954,341.00 L 115,933.54 L	07AUG02	12AUG02 120.365000	13,954,341.00 L 118,479.12 L
** JF1L **	102	85,950,624.00 722,972.00	84,468,290.00 682,621.51	4,904,597.00 L 41,254.92 L	12AUG02	15AUG02 118.885135	4,904,597.00 L 50,587.28 L
** JF1L **				-3,422,263.00 S -28,786.30 S		-9,332.36 18,549.51	-3,422,263.00 S -10,236.79 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
642872006	TOTAL	197,817,066.00 1,656,801.82	171,908,440.00 1,404,056.55	29,330,889.00 L 245,077.72 L		17,904.34	29,330,889.00 L 262,982.06 L
		85,950,624.00 722,972.00	84,468,290.00 682,621.51	-3,422,263.00 S -28,786.30 S		18,549.51	-3,422,263.00 S -10,236.79 S
642910004	HITACHI		JPY50	06FEB02	12FEB02	133 735001	
** JF1N **	744	19,922,328.00 148,968.69	23,479,069.00 191,294.85	-3,556,741.00 L -26,595.44 L		-15,730.72	-3,556,741.00 L -42,326.16 L
** JF1N **	749	6,871,352.00 51,434.20	10,879,566.00 90,333.73	-4,008,214.00 L -30,002.72 L	07FEB02	14FEB02 133 595001	-4,008,214.00 L -38,899.53 L
** JF1N **	758	21,983,121.00 163,091.62	34,661,127.00 318,618.81	-12,678,006.00 L -94,057.47 L	08FEB02	14FEB02 134 790009	-12,678,006.00 L -155,527.19 L
** JF1V **	344	2,618,704.00 21,900.10	4,596,433.00 34,369.71	-1,977,729.00 S -16,539.65 S	12NOV02	15NOV02 119 575000	-1,977,729.00 S -12,469.61 S
** JF1V **	421	2,873,877.00 23,864.46	5,325,708.00 39,812.67	-2,451,831.00 S -20,359.81 S	14NOV02	19NOV02 120 425000	-2,451,831.00 S -15,948.21 S
642910004	TOTAL	48,776,801.00 363,494.51	69,019,762.00 600,247.39	-20,242,961.00 L -150,655.63 L		-86,097.25	-20,242,961.00 L -236,752.88 L
		5,492,581.00 45,764.56	9,922,141.00 74,182.38	-4,429,560.00 S -36,899.46 S		8,481.64	-4,429,560.00 S -28,417.82 S
643514003	HONDA MOTOR CO		JPY50	23JAN02	28JAN02	134.229996	
** JF1N **	674	10,461,907.00 77,940.16	9,371,237.00 72,003.36	1,090,670.00 L 8,125.38 L		-2,188.58	1,090,670.00 L 5,936.80 L
** JF2N **	834	10,881,707.00 87,158.25	8,922,700.00 75,053.20	1,959,007.00 L 15,690.89 L	23MAY02	28MAY02 124.850000	1,959,007.00 L 12,105.05 L
** JF2N **	834	-10,881,707.00 -87,158.25	-8,922,700.00 -75,053.20	-1,959,007.00 L -15,690.89 L	23MAY02	28MAY02 124 850000	-1,959,007.00 L -12,105.05 L
** JF2N **	860	10,887,159.00 87,201.91	8,975,189.00 74,889.97	1,911,970.00 L 15,314.14 L	23MAY02	29MAY02 124.850000	1,911,970.00 L 12,105.05 L

STATE STREET

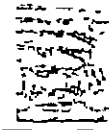
ROBERT HOOD JOHNSON FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2002 TO DECEMBER 31, 2002

Table with columns: ASSET ID, SECURITY SH SELL/BTC, LOT SHARES/PAR, DESCRIPTION LOCAL PRINCIPAL NET, MAT DATE, MAT RATE LOCAL COST, TRD DT LOCAL SECY GN/LS, STL DT BASE CURR GN/LS, SELL RATE, NET SECY GN/LS. Includes entries for ITOCHU CORP and ITO YOKADO CO.

ROBERT HOOD JOHNSON FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2002 TO DECEMBER 31, 2002

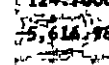
Table with columns: ASSET ID, SECURITY SH SELL/BTC, LOT SHARES/PAR, DESCRIPTION LOCAL PRINCIPAL NET, MAT DATE, MAT RATE LOCAL COST, TRD DT LOCAL SECY GN/LS, STL DT BASE CURR GN/LS, SELL RATE, NET SECY GN/LS. Includes entries for JAPAN AIR LINES CO.

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
647187004	TOTAL	14,679,804.00 124,555 78	23,387,169 00 213,272 01	-8,707,365.00 L -73,887 07 L	-14,829.16	-8,707,365 00 L -88,716 23 L
648004000	AEON CO LTD		JPY50	31MAY02	05JUN02	124 125000
** JF1V **	768	3,695,503 00 29,772 43	2,068,091 00 19,193 42	1,627,412.00 L 13,111.07 L	-2,532.06	1,627,412 00 L 10,579 01 L
** JF1V **	005	3,694,820 00 29,812 56	2,068,092.00 19,193 42	1,626,728 00 L 13,125.65 L	04JUN02 07JUN02	123.935000 123.935000
** JF1V **	132	1,403,021 00 11,312.86	1,359,109 00 10,904.71	43,912 00 L 354 07 L	170CT02	124 020000 54 08
** JF1V **	144	1,423,441 00 11,419.04	1,359,109.00 10,904.71	64,332.00 L 516.08 L	180CT02	124.655000 -1 75
648004000	TOTAL	10,216,785 00 82,316 89	6,854,401 00 60,196.26	3,362,384 00 L 27,106.87 L	-4,986 24	3,362,384 00 L 22,120 63 L
648380004	KAO CORP		JPY50	21JAN02	24JAN02	132 559998
** JF2M **	716	15,206,873 00 114,716.91	17,381,848 00 148,103 95	-2,174,975.00 S -16,407 48 S	-16,979.56	-2,174,975 00 S -33,387 04 S
** JF2M **	722	4,961,007.00 37,044.56	5,689,945 00 48,318.15	-728,938 00 S -5,443.09 S	22JAN02 25JAN02	133 919998 133 919998
** JF1M **	818	10,976,398.00 91,814.29	6,824,419 00 53,399.21	4,151,979 00 L 34,730.06 L	26AUG02 29AUG02	119 550000 119 550000
** JF1M **	093	18,675,639.00 151,766.60	12,211,289 00 94,547 86	6,464,350 00 L 52,532.20 L	03OCT02 08OCT02	123.055000 123.055000
** JF1M **	227	19,014,954 00 158,848 45	16,706,905 00 137,148 34	2,308,049 00 L 19,281.14 L	08NOV02 13NOV02	119.705000 119.705000



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
648380004	TOTAL	48,666,991.00 402,429 34	35,742,613 00 285,095 41	12,924,378.00 L 106,543 40 L	10,790 53	12,924,378 00 L 117,333 93 L
		20,167,880.00 151,761.47	23,071,793 00 196,422 10	-2,903,913 00 S -21,850 57 S	-22,810.06	-2,903,913 00 S -44,660.63 S
649099009	KEYENCE CORP		JPY50	11NOV02	14NOV02	119 520000
** JF1V **	315	4,003,049.00 33,492 71	7,448,413 00 68,155.86	-3,445,364 00 L -28,826.67 L	-5,836 48	-3,445,364 00 L -34,663.15 L
** JF1V **	341	3,834,648.00 32,068 98	7,448,413 00 68,155 86	-3,613,765.00 L -30,221.74 L	12NOV02 15NOV02	119.575000 119.575000
** JF1V **	417	3,796,216.00 31,523 49	7,448,413 00 68,155.85	-3,652,197 00 L -30,327.56 L	14NOV02 19NOV02	120 425000 120 425000
** JF2M **	176	10,247,745.00 83,392 97	12,159,202 00 97,301.79	-1,911,457.00 S -15,554.84 S	21NOV02 26NOV02	122.885000 122.885000
649099009	TOTAL	11,633,913.00 97,085.18	22,345,239 00 204,467 57	-10,711,326.00 L -89,375 97 L	-18,006 42	-10,711,326 00 L -107,382.39 L
		10,247,745.00 83,392 97	12,159,202 00 97,301.79	-1,911,457.00 S -15,554 84 S	1,646 02	-1,911,457 00 S -13,908 82 S
649618006	MITSUBISHI SECURITIES		JPY50	17MAY02	22MAY02	126.010000
** JF1V **	651	3,531,299.00 28,023 96	6,163,232 00 56,395 95	-2,631,933 00 L -20,886 70 L	-7,485 29	-2,631,933 00 L -28,371.99 L
** JF1V **	665	4,435,882 00 35,306 29	7,395,878 00 67,675 15	-2,959,996 00 L -23,559.34 L	20MAY02 23MAY02	125.640000 125.640000
** JF1V **	707	3,826,787.00 30,823.90	5,804,762.00 53,551 13	-1,977,975.00 L -15,932.14 L	22MAY02 27MAY02	124.150000 124.150000
** JF1V **	717	3,277,636 00 26,252 59	4,452,625 00 41,323.67	-1,174,989.00 L -9,411.21 L	23MAY02 28MAY02	124.850000 124.850000
** JF1V **	739	3,263,564 00 26,171 32	4,452,625.00 41,323 67	-1,189,061.00 L -9,535.37 L	24MAY02 29MAY02	124.700000 124.700000



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1V **	772 3,293,082.00 4,000 000 26,530.37	4,452,625.00 41,323.66	31MAY02 -1,159,543.00 L -9,341.74 L	05JUN02 124 125000 -5,451.55	-1,159,543.00 L -14,793.29 L
649618006	TOTAL 21,628,250.00 173,108.43	32,721,747.00 301,593.23	-11,093,497.00 L -88,666.50 L	-39,818.30	-11,093,497.00 L -128,484.80 L
651312902	MILLEA HOLDINGS INC	NPV	03OCT02	08OCT02 123 055000	
** JF1N **	092 2,883,846.00 3,000 23,435.42	3,247,452.00 26,042.12	-363,606.00 S -2,954.83 S	348.13	-363,606.00 S -2,606.70 S
656952009	MARUI CO	JPY50	11OCT02	17OCT02 124 020000	
** JF1N **	130 4,821,175.00 4,000 000 38,874.17	7,521,582.00 62,810.71	-2,700,407.00 L -21,773.96 L	-2,162.58	-2,700,407.00 L -23,916.54 L
657266003	MATSUSHITA COMM	JPY50	26APR02	02MAY02 128 160004	
** JF1V **	437 2,911,411.00 600 000 22,717.00	4,867,649.00 40,667.11	-1,956,238.00 L -15,264.03 L	-2,686.08	-1,956,238.00 L -17,950.11 L
** JF1V **	644 2,931,495.00 600 000 23,263.99	4,832,033.00 40,269.50	-1,900,538.00 L -15,082.43 L	17MAY02 22MAY02 126.010000 -1,923.08	-1,900,538.00 L -17,005.51 L
** JF1V **	724 2,950,211.00 600.000 23,658.47	4,540,505.00 37,727.19	-1,590,294.00 L -12,752.96 L	24MAY02 29MAY02 124 700000 -1,315.76	-1,590,294.00 L -14,068.72 L
** JF1V **	750 2,503,973.00 500.000 20,141.35	3,729,346.00 30,766.34	-1,225,373.00 L -9,856.60 L	29MAY02 03JUN02 124 320000 -768.39	-1,225,373.00 L -10,624.99 L
** JF1V **	769 2,984,107.00 600 000 24,041.14	4,568,737.00 36,986.64	-1,584,630.00 L -12,766.40 L	31MAY02 05JUN02 124.125000 -179.10	-1,584,630.00 L -12,945.50 L
** JF1V **	218 2,664,700.00 600 000 22,321.16	4,520,791.00 36,292.73	-1,856,091.00 L -15,547.75 L	27JUN02 02JUL02 119.380000 1,576.18	-1,856,091.00 L -13,971.57 L
657266003	TOTAL 16,945,897.00 136,143.11	27,059,061.00 222,709.51	-10,113,164.00 L -81,270.17 L	-5,296.23	-10,113,164.00 L -86,566.40 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
657270005	MATSUSHITA ELC IND	JPY50	22APR02	25APR02 129 959991	
** JF2J **	416 20,082,547.00 12,000.000 154,528.69	20,440,626.00 153,147.72	-358,079.00 L -2,755.30 L	4,136.27	-358,079.00 L 1,380.97 L
** JF2J **	713 102,076,293.00 87,000 000 835,526.67	145,392,655.00 1,090,979.40	-43,316,362.00 L -354,558.10 L	27NOV02 02DEC02 122 170000 99,105.37	-43,316,362.00 L -255,452.73 L
** JF2J **	715 42,851,944.00 36,000 000 350,756.68	46,058,727.00 372,552.99	-3,206,783.00 L -26,248.53 L	28NOV02 03DEC02 122.170000 4,452.22	-3,206,783.00 L -21,796.31 L
657270005	TOTAL 165,010,784.00 1,340,812.04	211,892,008.00 1,616,680.11	-46,881,224.00 L -383,561.93 L	107,693.86	-46,881,224.00 L -275,868.07 L
659672000	MITSUBISHI ESTATE	JPY50	27FEB02	04MAR02 134 619995	
** JF2J **	071 29,260,911.00 31,600 000 217,359.32	28,114,977.00 208,583.54	1,145,934.00 L 8,512.36 L	263.42	1,145,934.00 L 8,775.78 L
** JF2J **	084 17,292,280.00 18,300 000 129,051.69	16,281,774.00 120,793.63	1,010,506.00 L 7,541.37 L	28FEB02 05MAR02 133 994995 716.69	1,010,506.00 L 8,258.06 L
** JF2J **	092 16,364,982.00 17,100 000 122,712.82	15,198,328.00 113,396.20	1,166,654.00 L 8,748.15 L	01MAR02 06MAR02 133.360001 568.47	1,166,654.00 L 9,316.62 L
** JF2J **	110 10,704,499.00 10,700.000 80,962.82	9,830,440.00 73,919.32	874,059.00 L 6,610.89 L	04MAR02 07MAR02 132 214996 432.61	874,059.00 L 7,043.50 L
** JF1V **	825 2,847,232.00 3,000 000 21,689.89	3,345,343.00 27,058.22	-498,111.00 S -3,794.55 S	18MAR02 22MAR02 131 270004 -1,573.78	-498,111.00 S -5,368.33 S
** JF2J **	328 13,832,477.00 15,000 000 103,703.38	14,158,608.00 106,599.97	-326,131.00 L -2,445.03 L	02APR02 05APR02 133.385010 -451.56	-326,131.00 L -2,896.59 L
** JF2J **	337 14,089,098.00 15,000.000 106,220.58	13,800,288.00 103,486.05	288,810.00 L 2,177.40 L	03APR02 08APR02 132.639999 557.13	288,810.00 L 2,734.53 L
** JF2J **	352 23,059,123.00 24,000.000 174,267.85	21,994,282.00 164,796.36	1,064,841.00 L 8,047.47 L	04APR02 09APR02 132.320007 1,424.02	1,064,841.00 L 8,471.49 L

STATE STREET



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2J **	359 15,821,755.00 16,400.000 120,089.22	14,944,657 00 111,719 05		05APR02 877,098 00 L 6,657.29 L	10APR02 131.750000 1,712 88	877,098.00 L 8,370 17 L
** JF1V **	844 2,801,821.00 3,000 000 23,894.09	3,311,703 00 26,669 64		15AUG02 -509,882 00 L -4,348 30 L	20AUG02 117.260000 1,572 75	-509,882.00 L -2,775 55 L
** JF1V **	889 2,761,612.00 3,000.000 23,499.08	3,755,452 00 30,799 55		16AUG02 -993,840 00 L -8,456 77 L	21AUG02 117 520000 1,156 30	-993,840 00 L -7,300 47 L
** JF1V **	186 2,689,322 00 3,000 000 22,452 18	3,995,181 00 33,279.30		22AUG02 -1,305,859.00 L -10,902.15 L	27AUG02 119 780000 75 03	-1,305,859 00 L -10,827 12 L
** JF1V **	264 2,644,662.00 3,000.000 22,350.83	4,056,242 00 33,772.47		27AUG02 -1,411,580 00 L -11,929 69 L	30AUG02 118 325000 508 05	-1,411,580 00 L -11,421 64 L
** JF1V **	387 2,653,052 00 3,000 000 22,060.05	4,083,459 00 33,951.84		13NOV02 -1,430,407.00 L -11,893.79 L	18NOV02 120 265000 2 00	-1,430,407 00 L -11,891 79 L
** JF1V **	424 2,620,990 00 3,000 000 21,764.50	4,097,068.00 34,041 52		14NOV02 -1,476,078 00 L -12,257.24 L	19NOV02 120 425000 -19 78	-1,476,078 00 L -12,277 02 L
** JF1V **	455 855,082 00 1,000.000 7,105.26	1,334,222 00 11,052.21		15NOV02 -479,140 00 L -3,981 39 L	20NOV02 120 345000 34.44	-479,140 00 L -3,946 95 L
659672000 TOTAL	157,451,666.00 1,197,493.67	158,956,681 00 1,206,860 65		-1,505,015 00 L -17,919 43 L	8,552 45	-1,505,015 00 L -9,366 98 L
659704001 MITSUBISHI ELEC CP				3,345,343.00 27,058 22		-498,111 00 S -5,368 33 S
** JF2N **	397 12,318,371.00 30,000 000 101,682.87	17,293,022 00 139,090 18		06AUG02 -4,974,651 00 S -41,063.61 S	09AUG02 121.145000 3,656 30	-4,974,651 00 S -37,407.31 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
659706006 MITSUBISHI HMY IND				28JAN02	31JAN02	133 404999
** JF1M **	681 9,529,029 00 27,000.000 71,429 32	11,947,393 00 109,990 70		-2,418,364 00 L -18,127 98 L	-20,433 40	-2,418,364 00 L -38,561 38 L
** JF1M **	779 7,977,323.00 23,000 000 59,885 32	10,191,180.00 93,984 23		13FEB02 -2,213,857 00 L -16,619.30 L	18FEB02 133 209991 -17,479 61	-2,213,857 00 L -34,098 91 L
** JF1M **	789 6,673,135.00 19,000.000 50,456 58	8,158,352.00 75,487 88		14FEB02 -1,485,217.00 L -11,229.95 L	19FEB02 132 255005 -13,801.35	-1,485,217 00 L -25,031 30 L
** JF1M **	043 23,521,906 00 65,000.000 174,728 17	31,175,697 00 281,819.85		27FEB02 -7,653,791 00 L -56,854 78 L	04MAR02 134 619995 -50,236 90	-7,653,791 00 L -107,091 68 L
** JF1M **	050 10,057,801 00 27,000.000 75,061.02	13,615,062 00 120,947 51		28FEB02 -3,557,261 00 L -26,547.72 L	05MAR02 133 994995 -19,338.77	-3,557,261 00 L -45,886 49 L
659706006 TOTAL	57,759,194 00 431,560.41	75,087,684.00 682,230.17		-17,328,490 00 L -129,379 73 L	-121,290 03	-17,328,490.00 L -250,669.76 L
659736003 MITSUI CHEMICALS I				23OCT02	28OCT02	124 180000
** JF2N **	760 2,934,165 00 7,000 000 23,628.32	4,331,642 00 36,161 81		-1,397,477.00 S -11,253 64 S	-1,279.85	-1,397,477.00 S -12,533 49 S
** JF2N **	774 6,232,548.00 15,000 000 49,956.30	9,282,090 00 77,489.58		24OCT02 -3,049,542.00 S -24,443 27 S	29OCT02 124 760000 -3,090 01	-3,049,542.00 S -27,533 28 S
659736003 TOTAL	9,166,713.00 73,584.62	13,613,732 00 113,651.39		-4,447,019 00 S -35,696 91 S	-4,369 86	-4,447,019 00 S -40,066.77 S
659760003 MITSUI FUDOSAN CO				22MAY02	27MAY02	124 150000
** JF1V **	705 9,270,805 00 8,000.000 74,674 22	10,822,783 00 99,032 65		-1,551,978 00 L -12,500 83 L	-11,857 60	-1,551,978 00 L -24,358 43 L
** JF1V **	715 12,018,787.00 10,000 000 96,265.81	13,268,383 00 121,905 98		23MAY02 -1,249,596 00 L -10,008 78 L	28MAY02 124 850000 -15,631.39	-1,249,596 00 L -25,640 17 L
** JF1V **	725 1,188,498.00 1,000 000 9,530 86	1,266,149 00 11,750 81		24MAY02 -77,651.00 L -622.70 L	29MAY02 124 700000 -124 700000	-77,651 00 L -2,219 95 L

STATE STREET

ROBERT HOOD JOHNSON FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2002 TO DECEMBER 31, 2002

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECY GN/LN. Includes entries for MURATA MFG CO and various JF2N, JF1V, JF1Y assets.

STATE STREET

ROBERT HOOD JOHNSON FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2002 TO DECEMBER 31, 2002

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECY GN/LN. Includes entries for PANAHOME CORP and various JF1V, JF1Y assets.

STATE STREET

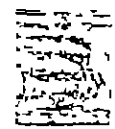
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	566 1,437,919.00 3,600 000 11,859 13	4,105,579.00 29,285 82	-2,667,660.00 L -22,001.32 L		-2,667,660.00 L -17,426.69 L
** JF2M **	583 1,001,091.00 2,500 000 8,312 98	2,851,097.00 20,337.37	14NOV02 -1,850,006.00 L -15,362 31 L	19NOV02 120.425000 3.337 92	-1,850,006.00 L -12,024.39 L
** JF2M **	598 1,419,655.00 3,500 000 11,646 06	3,991,535.00 28,472.32	26NOV02 -2,571,880.00 L -21,098 28 L	29NOV02 121.900000 4.272 02	-2,571,880.00 L -16,826 26 L
** JF2M **	613 967,536.00 2,400.000 7,744 32	2,737,053.00 19,523 88	05DEC02 -1,769,517.00 L -14,163 50 L	10DEC02 124.935000 2,383 94	-1,769,517.00 L -11,779 56 L
** JF2M **	638 768,500.00 2,000.000 6,365 44	2,280,877.00 16,269.90	13DEC02 -1,512,377.00 L -12,526.94 L	18DEC02 120.730000 2.622 48	-1,512,377.00 L -9,904 46 L
** JF2M **	654 736,542.00 2,000.000 6,081.60	2,280,877.00 16,269.90	18DEC02 -1,544,335.00 L -12,751.51 L	24DEC02 121.110000 2,563 21	-1,544,335.00 L -10,188 30 L
** JF2M **	657 1,085,325.00 3,000.000 8,980 76	3,421,316.00 24,404 85	19DEC02 -2,335,991.00 L -19,329 67 L	26DEC02 120.850000 3,905 58	-2,335,991.00 L -15,424.09 L
662572007	TOTAL 13,057,082.00 106,675.26	36,836,168.00 262,758.87	-23,779,086.00 L -194,430 70 L	38,347 09	-23,779,086.00 L -156,083 61 L
663955003	NINTENDO CO	JPY50	01FEB02	06FEB02 133.760010	
** JF2M **	014 9,388,208.00 500 000 70,186 96	10,138,046.00 85,844.20	-749,838.00 S -5,605.84 S		-749,838.00 S -15,657 24 S
** JF2M **	041 18,165,613.00 1,000.000 136,907.81	21,468,612.00 176,406.02	04FEB02 -3,302,999.00 S -24,893.54 S	07FEB02 132.684998 -14,604 67	-3,302,999.00 S -39,498.21 S
** JF2M **	519 42,441,626.00 2,400.000 321,308 41	56,449,599.00 453,651.58	12APR02 -14,007,973.00 S -106,048.71 S	17APR02 132.089996 -26,294 46	-14,007,973.00 S -132,343 17 S
** JF1V **	841 2,838,673.00 200.000 24,208 37	3,957,967.00 36,216 93	15AUG02 -1,119,294.00 L -9,545 40 L	20AUG02 117.260000 -2,463.16	-1,119,294.00 L -12,008 56 L
** JF1V **	894 2,881,358.00 200 000 24,518.02	3,957,967.00 36,216 93	16AUG02 -1,076,609.00 L -9,161.07 L	21AUG02 117.520000 -2,537.84	-1,076,609.00 L -11,688.91 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1V **	234 3,010,051.00 200.000 25,178 18	3,957,967.00 36,216 93	23AUG02 -947,916.00 L -7,929 03 L	28AUG02 119.550000 -3,109 72	-947,916.00 L -11,038 75 L
** JF1V **	252 3,070,461.00 200 000 25,683.49	3,957,967.00 36,216 93	26AUG02 -887,506.00 L -7,423 72 L	29AUG02 119.550000 -3,109 72	-887,506.00 L -10,533 44 L
** JF1V **	265 3,013,880.00 200 000 25,471.20	3,957,967.00 36,216 93	27AUG02 -944,087.00 L -7,978.76 L	30AUG02 118.325000 -2,766.97	-944,087.00 L -10,745 73 L
** JF1V **	348 2,867,186.00 200.000 24,147 77	3,957,967.00 36,216 93	30AUG02 -1,090,781.00 L -9,186 68 L	04SEP02 118.735000 -2,882 48	-1,090,781.00 L -12,069.16 L
** JF1V **	459 2,817,006.00 200.000 23,805.35	3,957,968.00 36,216.92	05SEP02 -1,140,962.00 L -9,641.80 L	10SEP02 118.335000 -2,769 77	-1,140,962.00 L -12,411 57 L
** JF1V **	503 1,420,644.00 100 000 11,951 74	1,978,984.00 18,108 46	09SEP02 -558,340.00 L -4,697 26 L	12SEP02 118.865000 -1,459 46	-558,340.00 L -6,156.72 L
** JF1V **	705 2,913,978.00 200 000 23,658 18	3,957,967.00 36,216 93	20SEP02 -1,043,989.00 L -8,476 00 L	26SEP02 123.170000 -4,082 75	-1,043,989.00 L -12,558 75 L
** JF1V **	726 2,837,552.00 200.000 22,998.48	3,527,732.00 32,739 97	24SEP02 -690,180.00 L -5,593 94 L	27SEP02 123.380000 -4,147.55	-690,180.00 L -9,741.49 L
** JF1V **	030 7,084,100.00 600.000 57,561.55	10,583,196.00 98,219 91	04OCT02 -3,499,096.00 L -28,431.75 L	09OCT02 123.070000 -12,226.61	-3,499,096.00 L -40,658.36 L
** JF1V **	046 4,752,448.00 400.000 38,190 68	7,055,464.00 65,479.94	07OCT02 -2,303,016.00 L -18,507.04 L	10OCT02 124.440000 -8,782.22	-2,303,016.00 L -27,289.26 L
** JF1V **	057 3,598,013.00 300.000 28,959.02	5,291,598.00 49,109.96	08OCT02 -1,693,585.00 L -13,631.01 L	11OCT02 124.245000 -6,519 93	-1,693,585.00 L -20,150 94 L
** JF1V **	105 3,443,531.00 300 000 27,624 49	5,291,597.00 49,109.96	15OCT02 -1,848,066.00 L -14,825 45 L	18OCT02 124.655000 -6,660.02	-1,848,066.00 L -21,485 47 L
** JF1V **	117 4,824,500.00	6,733,949.00	16OCT02 -1,909,449.00 L	21OCT02 124.275000	-1,909,449.00 L

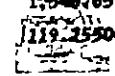
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	400.000	38,821.16	61,626.11	-15,364.71 L	-7,440.24	-22,804.95 L
** JF1V **	130 300.000	3,633,567.00 29,084.82	4,764,865.00 42,812.93	17OCT02 -1,131,298.00 L -9,055.46 L	22OCT02 124.930000 -4,672.65	-1,131,298.00 L -13,728.11 L
** JF1V **	144 300.000	3,684,541.00 29,355.38	5,021,989.00 44,721.03	18OCT02 -1,337,448.00 L -10,655.68 L	23OCT02 125.515000 -4,709.97	-1,337,448.00 L -15,365.65 L
** JF1V **	189 200.000	2,103,625.00 16,940.13	3,588,943.00 30,628.91	23OCT02 -1,485,318.00 L -11,961.01 L	28OCT02 124.180000 -1,727.77	-1,485,318.00 L -13,688.78 L
** JF1V **	200 300.000	3,314,327.00 26,565.62	5,622,451.00 48,584.66	24OCT02 -2,308,124.00 L -18,500.51 L	29OCT02 124.760000 -3,518.53	-2,308,124.00 L -22,019.04 L
** JF1V **	245 300.000	3,451,559.00 28,087.72	5,664,755.00 49,177.56	30OCT02 -2,213,196.00 L -18,010.30 L	05NOV02 122.885000 -3,079.54	-2,213,196.00 L -21,089.84 L
** JF1V **	254 300.000	3,567,555.00 29,060.03	5,678,133.00 49,385.81	31OCT02 -2,110,578.00 L -17,192.02 L	06NOV02 122.765000 -3,133.76	-2,110,578.00 L -20,325.78 L
** JF1V **	262 300.000	3,611,198.00 29,562.42	5,678,133.00 49,385.80	01NOV02 -2,066,935.00 L -16,920.59 L	07NOV02 122.155000 -2,902.79	-2,066,935.00 L -19,823.38 L
** JF1V **	631 200.000	2,551,854.00 20,887.73	3,785,422.00 32,923.87	27NOV02 -1,233,568.00 L -10,097.14 L	02DEC02 122.170000 -1,939.00	-1,233,568.00 L -12,036.14 L
** JF1V **	642 100.000	1,303,692.00 10,671.13	1,959,023.00 16,966.38	28NOV02 -655,331.00 L -5,364.09 L	03DEC02 122.170000 -931.16	-655,331.00 L -6,295.25 L
663955003	<b>TOTAL</b>	78,595,299.00 642,992.66	113,889,971.00 1,028,716.69	-35,294,672.00 L -288,150.42 L	-97,573.61	-35,294,672.00 L -385,724.03 L
		69,995,447.00 528,403.18	88,056,257.00 715,901.80	-18,060,810.00 S -136,548.09 S	-50,950.53	-18,060,810.00 S -187,498.62 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
664028008	MIKKO CORDIAL CORP	JPY50	15MAY02	20MAY02	127.925000	
** JF2J **	601 43,000.000	24,658,953.00 192,761.02	26,493,055.00 206,670.22	-1,834,102.00 L -14,337.32 L	428.12	-1,834,102.00 L -13,909.20 L
** JF2J **	785 66,000.000	47,551,114.00 381,967.34	43,438,166.00 339,152.88	07JUN02 4,112,948.00 L 33,038.38 L	12JUN02 124.490000 9,776.08	4,112,948.00 L 42,814.46 L
** JF2J **	804 1,000.000	717,090.00 5,755.14	665,661.00 5,198.04	10JUN02 51,429.00 L 412.75 L	13JUN02 124.600000 144.35	51,429.00 L 557.10 L
** JF2J **	817 41,000.000	29,653,140.00 236,195.31	26,100,193.00 203,384.52	11JUN02 3,552,947.00 L 28,300.19 L	14JUN02 125.545000 4,510.60	3,552,947.00 L 32,810.79 L
** JF2J **	826 1,000.000	721,753.00 5,745.07	571,446.00 4,432.56	12JUN02 150,307.00 L 1,196.43 L	17JUN02 125.630000 116.08	150,307.00 L 1,312.51 L
** JF2J **	515 55,000.000	28,891,599.00 234,757.45	33,283,773.00 253,720.86	04OCT02 -4,392,174.00 L -35,688.43 L	09OCT02 123.070000 16,725.02	-4,392,174.00 L -18,963.41 L
** JF2J **	531 41,000.000	20,491,614.00 164,670.64	25,056,493.00 189,651.16	07OCT02 -4,564,879.00 L -36,683.38 L	10OCT02 124.440000 11,702.86	-4,564,879.00 L -24,980.52 L
** JF2M **	141 25,000.000	9,290,207.00 76,374.61	13,789,870.00 112,209.24	19NOV02 -4,499,663.00 S -36,991.64 S	22NOV02 121.640000 1,157.01	-4,499,663.00 S -35,834.63 S
664028008	<b>TOTAL</b>	152,685,263.00 1,221,851.97	155,608,787.00 1,202,210.24	-2,923,524.00 L -23,761.38 L	43,403.11	-2,923,524.00 L 19,641.73 L
		9,290,207.00 76,374.61	13,789,870.00 112,209.24	-4,499,663.00 S -36,991.64 S	1,157.01	-4,499,663.00 S -35,834.63 S
664038007	DENSO CORP	JPY50	20JUN02	25JUN02	123.325000	
** JF2M **	131 2,600.000	4,773,266.00 38,704.77	5,333,820.00 41,779.81	-560,554.00 S -4,545.34 S	1,470.30	-560,554.00 S -3,075.04 S
** JF2M **	146 1,800.000	3,229,575.00 26,649.96	3,692,645.00 28,924.49	21JUN02 -463,070.00 S -3,821.18 S	26JUN02 121.185000 1,544.765	-463,070.00 S -2,274.53 S
** JF1N **				05AUG02	08AUG02 119.250000	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS	NET SECTY GN/LS
SH	SHARES/PAR	BASE	BASE	BASE	BASE	CURR	GN/LS	NET BAS SECTY GN/LS
664038007	TOTAL	39,277,514.00 322,559.74	39,209,612.00 321,074.86	67,902.00 583.08	00 S 00 S		901.80	67,902.00 1,484.88
664040003	NEC CORP		JPY50		24JUN02	27JUN02	121.240000	
** JF1V **	154	9,091,730.00 74,989.52	27,370,571.00 250,451.30	-18,278,841.00 -150,765.76	00 L 00 L		-24,696.02	-18,278,841.00 -175,461.78
** JF1V **	186	4,990,665.00 40,944.01	14,929,403.00 136,609.80	-9,938,738.00 -81,538.58	00 L 00 L	28JUN02	121.890000	-9,938,738.00 -95,665.79
** JF1V **	200	4,803,846.00 40,085.50	14,929,403.00 136,609.80	-10,125,557.00 -84,492.30	00 L 00 L	01JUL02	119.840000	-10,125,557.00 -96,524.30
** JF1V **	265	8,242,306.00 68,763.24	24,882,337.00 227,683.00	-16,640,031.00 -138,823.10	00 L 00 L	03JUL02	119.865000	-16,640,031.00 -158,919.76
** JF1V **	031	2,602,265.00 21,144.59	12,441,169.00 113,841.50	-9,838,904.00 -79,945.59	00 L 00 L	09OCT02	123.070000	-9,838,904.00 -92,696.91
** JF1V **	056	3,342,755.00 26,904.54	16,104,002.00 148,484.02	-12,761,247.00 -102,710.35	00 L 00 L	11OCT02	124.245000	-12,761,247.00 -121,579.48
** JF1V **	081	4,563,086.00 36,910.71	21,598,251.00 200,447.81	-17,035,165.00 -137,797.09	00 L 00 L	16OCT02	123.625000	-17,035,165.00 -168,937.10

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS	NET SECTY GN/LS
SH	SHARES/PAR	BASE	BASE	BASE	BASE	CURR	GN/LS	NET BAS SECTY GN/LS
664040003	TOTAL	37,636,653.00 309,742.11	132,255,136.00 1,214,127.23	-94,618,483.00 -776,072.77	00 L 00 L		-128,312.35	-94,618,483.00 -904,385.12
664212008	NIPPON EXPRESS CO		JPY50		24OCT02	29OCT02	124.760000	
** JF2N **	773	15,147,763.00 121,415.22	19,515,971.00 161,334.71	-4,368,208.00 -35,012.89	00 S 00 S		-4,906.60	-4,368,208.00 -39,919.49
664232006	NIKON CORP		JPY50		21FEB02	26FEB02	134.274994	
** JF1V **	503	3,345,551.00 24,915.67	3,930,366.00 33,699.44	-584,815.00 -4,355.35	00 L 00 L		-4,428.42	-584,815.00 -8,783.77
** JF1V **	539	1,142,200.00 8,500.73	1,310,122.00 11,233.15	-167,922.00 -1,249.75	00 L 00 L	01MAR02	134.364990	-167,922.00 -2,732.42
** JF1V **	611	2,705,036.00 20,459.37	2,620,244.00 22,466.29	84,792.00 641.32	00 L 00 L	07MAR02	132.214996	84,792.00 -2,006.92
** JF1V **	642	1,437,322.00 10,864.11	1,310,122.00 11,233.15	127,200.00 961.45	00 L 00 L	08MAR02	132.300003	127,200.00 -369.04
** JF1V **	188	3,186,070.00 25,656.87	5,240,487.00 44,932.58	-2,054,417.00 -16,543.86	00 L 00 L	28OCT02	124.180000	-2,054,417.00 -19,275.71
** JF1V **	199	3,233,233.00 25,915.62	5,240,487.00 44,932.58	-2,007,254.00 -16,088.92	00 L 00 L	29OCT02	124.760000	-2,007,254.00 -19,016.96
** JF1V **	233	2,496,279.00 20,370.30	3,930,366.00 33,699.44	-1,434,087.00 -11,702.53	00 L 00 L	01NOV02	122.545000	-1,434,087.00 -13,329.14
** JF1V **	253	2,528,853.00 20,599.14	3,930,366.00 33,699.44	-1,401,513.00 -11,416.23	00 L 00 L	06NOV02	122.765000	-1,401,513.00 -13,100.30
** JF1V **	275	2,712,993.00 22,269.59	3,930,365.00 33,699.44	-1,217,372.00 -9,992.79	00 L 00 L	08NOV02	121.825000	-1,217,372.00 -11,429.85
** JF1V **	283	3,557,474.00 29,104.75	5,240,487.00 44,932.58	-1,683,013.00 -13,769.23	00 L 00 L	11NOV02	122.230000	-1,683,013.00 -15,827.83

STATE STREET

ROBERT HOOD JOHNSON FOUNDATION  
 --- COMPOSITE ---  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1V **	619 3,000.000	2,722,069 00 22,330.34	3,930,366 00 33,699 44		26NOV02 -1,208,297.00 L -9,912.20 L	29MOV02 121 900000 -1,456 90	-1,208,297 00 L -11,369.10 L
** JF1V **	641 1,000.000	946,043 00 7,743.66	1,473,405 00 11,052.89		28NOV02 -527,362.00 S -4,316 62 S	03DEC02 122.170000 1,007.39	-527,362 00 S -3,309.23 S
** JF1V **	653 3,000 000	2,985,977 00 24,333.61	4,540,486 00 34,047 08		29NOV02 -1,554,509 00 S -12,668 15 S	04DEC02 122 710000 2,954 68	-1,554,509 00 S -9,713 47 S
** JF1V **	667 3,000 000	2,974,460 00 23,873 03	4,601,892 00 34,735 21		02DEC02 -1,627,432 00 S -13,061 78 S	05DEC02 124 595000 2,199 60	-1,627,432 00 S -10,862 18 S
664232006	TOTAL	29,067,080.00 230,986 49	40,613,778 00 348,227 53		-11,546,698 00 L -93,428.09 L		-11,546,698.00 L -117,241 04 L
664286002	MISSAN MOTOR CO	6,906,480.00 55,950.30	10,615,783 00 79,835 18		-3,709,303 00 S -30,046.55 S		-3,709,303 00 S -23,884.88 S
** JF1V **	174 14,000.000	11,464,220 00 94,053.82	9,543,347 00 87,569 71	JPY50	25JUN02 1,920,873 00 L 15,759 07 L	28JUN02 121 890000 -9,274 96	1,920,873 00 L 6,484 11 L
** JF1V **	241 14,000 000	11,571,648 00 96,539 01	9,543,346 00 87,569 71		28JUN02 2,028,302 00 L 16,921.55 L	03JUL02 119 865000 -7,952.25	2,028,302 00 L 8,969 30 L
** JF1V **	264 7,000.000	5,837,669.00 48,641.16	4,771,673 00 43,784.85		01JUL02 1,065,996 00 L 8,882 19 L	04JUL02 120.015000 -4,025 88	1,065,996 00 L 4,856.31 L
** JF1V **	277 12,000 000	9,935,500 00 82,716.56	8,180,012 00 75,059 75		02JUL02 1,755,488 00 L 14,615 06 L	05JUL02 120.115000 -6,958 25	1,755,488 00 L 7,656.81 L
** JF1V **	290 11,000 000	9,232,670.00 77,077.01	7,925,009.00 73,585.72		03JUL02 1,307,661 00 L 10,916.73 L	08JUL02 119 785000 -7,425.44	1,307,661 00 L 3,491.29 L
** JF1V **	306 10,000.000	8,380,163 00 69,960.04	7,119,903 00 65,828 67		04JUL02 980,474 00 L 8,185 28 L	09JUL02 119 785000 -6,296.99	980,474 00 L 1,888.29 L
** JF1V **					279,786.00 S 2,335 73 S		279,786 00 S -2,343.08 S

STATE STREET

ROBERT HOOD JOHNSON FOUNDATION  
 --- COMPOSITE ---  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1V **	316 4,000.000	3,325,804 00 27,673.52	2,232,920 00 19,011.66		05JUL02 1,092,884.00 S 9,093.73 S	10JUL02 120 180000 -431 87	1,092,884.00 S 8,661.86 S
** JF1V **	492 3,000.000	2,426,846 00 20,969 90	1,631,978 00 13,758 26		19JUL02 794,868.00 S 6,868.29 S	24JUL02 115 730000 343 35	794,868 00 S 7,211.64 S
** JF1V **	519 2,000.000	1,623,701.00 13,836.40	1,046,465.00 8,673.92		23JUL02 577,236.00 S 4,918 93 S	26JUL02 117 350000 243 55	577,236 00 S 5,162.48 S
** JF1V **	668 3,000 000	2,912,468 00 23,375 48	1,598,512.00 13,260 74		02DEC02 1,313,956 00 L 10,545 82 L	05DEC02 124.595000 -431 08	1,313,956 00 L 10,114 74 L
** JF1V **	679 4,000.000	3,897,381 00 31,326.91	2,208,191 00 18,347 32		03DEC02 1,689,190 00 L 13,577.61 L	06DEC02 124.410000 -598 02	1,689,190 00 L 12,979.59 L
** JF1V **	687 3,000.000	2,861,845 00 22,926 86	1,599,528 00 13,307.22		04DEC02 1,262,317.00 L 10,112.69 L	09DEC02 124.825000 -493.05	1,262,317 00 L 9,619.64 L
** JF1V **	697 2,000.000	1,893,000.00 15,151.88	1,066,352.00 8,871 48		05DEC02 826,648.00 L 6,616.62 L	10DEC02 124 935000 -336 22	826,648 00 L 6,280 40 L
664286002	TOTAL	67,986,564.00 561,768.73	53,555,873 00 487,185.17		14,150,905.00 L 116,132.62 L		14,150,905 00 L 72,340 48 L
664310000	NOMURA HOLDINGS	15,756,514.00 132,439 86	12,031,266 00 107,272 51		2,744,774.00 S 23,216.68 S		2,744,774.00 S 23,279.06 S
** JF2J **	676 51,000.000	73,977,056 00 556,783.66	133,837,893 00 1,174,700.32	JPY50	30JAN02 -59,860,837.00 L -450,538 83 L	04FEB02 132.864990 -167,377.83	-59,860,837 00 L -617,916.66 L
** JF2J **	701 32,000 000	46,440,620.00 346,377.93	87,846,550 00 719,334.58		31JAN02 -41,405,930 00 L -308,826 64 L	05FEB02 134 074997 -64,130 01	-41,405,930 00 L -372,956 65 L
** JF2J **	724 34,000.000	45,344,764 00 341,747.48	60,445,921 00 468,134.97		04FEB02 -15,101,157.00 L -113,812.09 L	07FEB02 132.684998 -12,575.40	-15,101,157 00 L -126,387.49 L
** JF2J **	738 14,000.000	17,160,234.00 128,166.66	22,388,662.00 168,884.62		05FEB02 -5,228,428.00 L -39,050.18 L	08FEB02 133.889999 -31,667.78	-5,228,428 00 L -31,667.78

STATE STREET

Table with 11 columns: ASSET ID, SECURITY, DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, LOCAL SECTY GN/LS, STL DT, SELL RATE, NET SECTY GN/LS. Includes entries for JF2J, JF2N, JF1N, JF2N, and a TOTAL row for 664310000.

Table with 11 columns: ASSET ID, SECURITY, DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, LOCAL SECTY GN/LS, STL DT, SELL RATE, NET SECTY GN/LS. Includes entries for 664889904 (ORIENTAL LAND CO LTD), 665770004 (OJI PAPER CO), and 665880001 (OLYMPUS CORP).

STATE STREET

Table with 11 columns: ASSET ID, SECURITY, DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, LOCAL SECTY GN/LS, STL DT, SELL RATE, NET SECTY GN/LS. Includes entries for 665880001 TOTAL and 666114004 (ORIX CORP).

Table with 11 columns: ASSET ID, SECURITY, DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, LOCAL SECTY GN/LS, STL DT, SELL RATE, NET SECTY GN/LS. Includes entries for 666114004 (ORIX CORP), 670329903 (PROMISE CO), and 666114004 TOTAL.

STATE STREET

ASSET ID	SECURITY SH SELL/BTC	LOT LOCAL PRINCIPAL NET	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT LOCAL SECY GN/LS	SELL RATE	NET SECY GN/LS
** JF1V **	514 1,600 000	8,071,920 00 67,400 80	14,654,837 00 119,205 55	10SEP02	-5,993,791 00 L	13SEP02	119 760000	2,966 85	-5,993,791.00 L -47,081.50 L
** JF1V **					-589,126 00 S -4,919 22 S		195.97		-589,126 00 S -4,723.25 S
** JF1V **	769 600 000	2,760,749 00 22,467 95	4,359,576 00 34,268.50	27SEP02	-1,598,827 00 S -13,011 81 S	02OCT02	122 875000	1,211 26	-1,598,827 00 S -11,800 55 S
** JF1V **	261 700 000	2,736,023 00 22,397.96	4,795,428 00 37,631 86	01NOV02	-2,059,405 00 S -16,858 95 S	07NOV02	122 155000	1,625 05	-2,059,405 00 S -15,233 90 S
** JF1V **	584 600 000	2,441,339 00 19,866.86	4,110,367 00 32,255.88	21NOV02	-1,669,028 00 S -13,582 03 S	26NOV02	122 885000	1,193.01	-1,669,028 00 S -12,389 02 S
** JF1V **	585 600.000	2,553,341 00 20,784 22	4,110,367 00 32,255.88	22NOV02	-1,557,026 00 S -12,674 20 S	27NOV02	122.850000	1,202 54	-1,557,026 00 S -11,471.66 S
** JF1V **	654 700 000	3,140,699 00 25,594 48	4,795,428 00 37,631.86	29NOV02	-1,654,729 00 S -13,484.87 S	04DEC02	122 710000	1,447 49	-1,654,729 00 S -12,037.38 S
670329903	<b>TOTAL</b>	<b>25,646,010.00 214,418.05</b>	<b>45,257,078 00 369,493 72</b>		<b>-19,021,942.00 L -159,054 87 L</b>		<b>8,702 45</b>		<b>-19,021,942 00 L -150,352 42 L</b>
674720008	<b>ROHM CO</b>		<b>JPY50</b>	<b>21FEB02</b>		<b>26FEB02</b>	<b>134.274994</b>		
** JF1N **	009 500.000	9,776,183.00 72,807 18	6,483,750 00 51,147.79	3,292,433 00 L 24,520.08 L				-2,860 69	3,292,433 00 L 21,659.39 L
** JF1N **	011 600 000	11,731,156.00 87,644.05	7,860,608 00 59,932 33	3,870,548 00 L 28,917 05 L	22FEB02	27FEB02	133 850006	-1,205.33	3,870,548 00 L 27,711 72 L
** JF1V **	042 200.000	4,074,952 00 30,669 87	5,799,602.00 53,068 60	-1,724,650 00 L -12,980.47 L	22MAR02	27MAR02	132.864990	-9,418.26	-1,724,650.00 L -22,398 73 L
** JF1V **	084 200.000	3,964,024 00 29,854.07	5,799,603.00 53,068.60	-1,835,579 00 L -13,824 21 L	26MAR02	01APR02	132 779999	-9,990.32	-1,835,579 00 L -23,214 53 L

STATE STREET

ASSET ID	SECURITY SH SELL/BTC	LOT LOCAL PRINCIPAL NET	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT LOCAL SECY GN/LS	SELL RATE	NET SECY GN/LS
** JF1V **	130 200 000	3,964,648 00 29,891 41	5,799,602 00 53,068 60	28MAR02	-1,834,954.00 L -13,834 61 L	02APR02	132 635010	-9,342 58	-1,834,954.00 L -23,177.19 L
** JF1V **	188 300 000	6,046,220 00 45,693 92	8,699,404.00 79,602 91	04APR02	-2,653,184 00 L -20,051 27 L	09APR02	132 320007	-13,857 72	-2,653,184.00 L -33,908.99 L
** JF1V **	201 100 000	1,946,671 00 14,775 49	2,899,801.00 26,534 30	05APR02	-953,130.00 L -7,234 38 L	10APR02	131.750000	-4,524 43	-953,130 00 L -11,758 81 L
** JF2N **	005 1,000.000	18,605,908 00 149,896 54	18,283,122 00 144,819.05	31MAY02	322,786.00 S 2,600.49 S	05JUN02	124 125000	2,477 00	322,786 00 S 5,077 49 S
** JF2N **	534 1,900 000	27,461,496 00 222,956 04	36,937,416.00 280,634 80	20SEP02	-9,475,920 00 S -76,933.67 S	26SEP02	123.170000	19,254 91	-9,475,920.00 S -57,678 76 S
** JF1N **	225 300 000	4,808,546 00 40,169 97	3,950,331 00 29,604 91	08NOV02	858,215 00 L 7,169 42 L	13NOV02	119 705000	3,395 64	858,215 00 L 10,565.06 L
** JF1N **	273 700 000	11,282,116.00 91,810 36	8,513,375 00 68,319.07	21NOV02	2,768,741 00 L 22,531 15 L	26NOV02	122 885000	960 14	2,768,741.00 L 23,491 29 L
674720008	<b>TOTAL</b>	<b>57,594,516 00 443,316 32</b>	<b>55,806,076.00 474,347.11</b>		<b>1,788,440 00 L 15,212 76 L</b>		<b>-46,243 55</b>		<b>1,788,440 00 L -31,030 79 L</b>
679159004	<b>SECOM CO</b>		<b>JPY50</b>	<b>15FEB02</b>		<b>20FEB02</b>	<b>132 820007</b>		
** JF2N **	157 2,000.000	11,048,739 00 83,185.80	12,365,297 00 105,004 22	-1,316,558 00 S -9,912 35 S				-11,906.07	-1,316,558 00 S -21,818 42 S
679195008	<b>SEGA</b>		<b>JPY50</b>	<b>15FEB02</b>		<b>20FEB02</b>	<b>132 820007</b>		
** JF2N **	158 8,800.000	18,714,731 00 140,902 95	21,353,803 00 172,855 64	-2,639,072.00 S -19,869.54 S				-12,083 15	-2,639,072 00 S -31,952.69 S

STATE STREET



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
680060001	SHARP CORP	JPY50	17JAN02	22JAN02	132 050003	
** JF2J **	565 72,168,291 00	65,812,637 00	6,355,654 00 L			6,355,654 00 L
	51,000.000	544,522 45	48,130 66 L		-45,919 14	2,211 52 L
** JF2J **	571 13,013,158.00	11,613,995.00	1,399,163.00 L	18JAN02	23JAN02 132 639999	1,399,163 00 L
	9,000 000	98,108.85	96,054.87			2,053 98 L
** JF2J **	583 56,332,584 00	55,388,139 00	944,445.00 L	22JAN02	25JAN02 133.919998	944,445.00 L
	41,000 000	420,643.55	457,813 36			-37,169.81 L
** JF2N **	750 15,998,120 00	18,498,316.00	-2,500,196.00 S	23JAN02	28JAN02 134 229996	-2,500,196.00 S
	12,000 000	119,184.39	150,803.54			-31,619 15 S
** JF2N **	013 34,425,574.00	40,714,275 00	-6,288,701.00 S	01FEB02	06FEB02 133 760010	-6,288,701.00 S
	26,000 000	257,368 21	331,162.00			-73,793.79 S
** JF2N **	054 12,312,188.00	13,992,206.00	-1,680,018 00 S	05FEB02	08FEB02 133 889999	-1,680,018 00 S
	9,000.000	91,957.49	113,469.87			-21,512.38 S
** JF2J **	187 31,410,222.00	24,876,106 00	6,534,116 00 L	14MAR02	19MAR02 128.919998	6,534,116.00 L
	18,000 000	243,641.19	205,528 24			38,112.95 L
** JF2J **	199 23,326,771.00	17,947,381 00	5,379,390.00 L	15MAR02	20MAR02 129.089996	5,379,390 00 L
	13,000 000	180,701.62	148,190.74			32,510 88 L
** JF2J **	650 17,404,171 00	14,821,229.00	2,582,942 00 L	22MAY02	27MAY02 124.150000	2,582,942 00 L
	10,000 000	140,186.64	122,358 04			17,828 60 L
** JF2J **	658 27,051,147.00	23,713,967 00	3,337,180.00 L	23MAY02	28MAY02 124.850000	3,337,180.00 L
	16,000 000	216,669.18	195,772.85			20,896 33 L
** JF2J **	662 18,847,476 00	16,453,577 00	2,393,899 00 L	24MAY02	29MAY02 124.700000	2,393,899.00 L
	11,000 000	151,142.55	131,626.14			19,516 41 L
** JF2J **	671 8,547,599.00	7,288,711 00	1,258,888 00 L	27MAY02	30MAY02 124.700000	1,258,888 00 L
	5,000 000	68,545.30	56,287.83			12,251.17 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
** JF2J **	675 10,112,836.00	8,740,196 00	1,372,640 00 L	28MAY02	31MAY02 124 365000	1,372,640 00 L
	6,000 000	81,315.77	67,389.05			13,926 72 L
** JF2J **	694 13,365,822 00	11,756,820.00	1,609,002.00 L	29MAY02	03JUN02 124 320000	1,609,002.00 L
	8,000.000	107,511.44	89,556 54			17,954.90 L
** JF2J **	697 16,463,350.00	14,618,043.00	1,845,307.00 L	30MAY02	04JUN02 123 040000	1,845,307.00 L
	10,000 000	133,804.86	111,477 48			22,327.38 L
** JF2J **	712 17,881,908.00	18,581,972.00	-700,064.00 L	31MAY02	05JUN02 124 125000	-700,064.00 L
	11,000 000	144,063 71	140,635.08			3,428.63 L
** JF2J **	729 3,237,190.00	3,424,033 00	-186,843.00 L	03JUN02	06JUN02 123.695000	-186,843.00 L
	2,000 000	26,170.74	25,897.47			273.27 L
** JF2J **	743 3,170,643 00	3,424,034.00	-253,391.00 L	04JUN02	07JUN02 123.935000	-253,391 00 L
	2,000 000	25,583 11	25,897.47			-314.36 L
** JF2J **	752 3,133,005 00	3,424,033.00	-291,028 00 L	05JUN02	10JUN02 124 415000	-291,028.00 L
	2,000.000	25,181.89	25,897 47			-715 58 L
** JF2J **	769 1,597,188.00	1,712,017.00	-114,829.00 L	06JUN02	11JUN02 124.330000	-114,829 00 L
	1,000.000	12,846.36	12,948 73			-102.37 L
** JF2J **	770 1,597,573.00	1,712,017.00	-114,444.00 L	06JUN02	11JUN02 124 330000	-114,444.00 L
	1,000 000	12,849 46	12,948 73			-99.27 L
** JF2J **	786 3,113,149 00	3,424,033.00	-310,884.00 L	07JUN02	12JUN02 124 490000	-310,884.00 L
	2,000.000	25,007 22	25,897.47			-890.25 L
** JF2J **	799 1,574,737.00	1,712,017.00	-137,280.00 L	10JUN02	13JUN02 124.600000	-137,280 00 L
	1,000 000	12,638.34	12,948.73			-310.39 L
** JF2J **	816 1,563,266.00	1,712,017.00	-148,751 00 L	11JUN02	14JUN02 125.545000	-148,751 00 L
	1,000 000	12,451.84	12,948.73			-496.89 L
** JF2J **	825 1,522,759 00	1,712,017.00	-189,258 00 L	12JUN02	17JUN02 125.630000	-189,258 00 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	1,000.000	12,120.98	12,948.73		-1,506.47 L		678.72	-827.75 L
** JF2J **	008 1,000 000	1,518,588.00 12,142.39	1,712,017.00 12,948.73		13JUN02 -193,429.00 L -1,546.63 L	18JUN02	125.065000 740.29	-193,429.00 L -806.34 L
** JF2J **	015 2,000 000	3,015,326.00 24,252.60	3,424,033.00 25,897.47		14JUN02 -408,707.00 L -3,287.28 L	19JUN02	124.330000 1,642.41	-408,707.00 L -1,644.87 L
** JF2J **	023 3,000.000	4,450,942.00 35,790.78	5,136,050.00 38,846.21		17JUN02 -685,108.00 L -5,509.07 L	20JUN02	124.360000 2,453.64	-685,108.00 L -3,055.43 L
** JF2J **	059 489 000	721,242.00 5,848.30	837,176.00 6,331.93		20JUN02 -115,934.00 L -940.07 L	25JUN02	123.325000 456.44	-115,934.00 L -483.63 L
** JF2N **	373 8,000.000	10,692,650.00 89,805.15	13,737,348.00 110,120.81		02AUG02 -3,044,698.00 S -25,571.73 S	07AUG02	119.065000 5,256.07	-3,044,698.00 S -20,315.66 S
** JF2N **	007 15,000 000	15,871,333.00 129,514.33	25,121,073.00 194,647.56		29OCT02 -9,249,740.00 S -75,480.36 S	01NOV02	122.545000 10,347.13	-9,249,740.00 S -65,133.23 S
680060001	TOTAL	356,140,943.00 2,775,741.12	324,978,267.00 2,619,359.02		31,162,676.00 L 242,939.36 L		-86,557.26	31,162,676.00 L 156,382.10 L
		89,299,865.00 687,829.57	112,063,218.00 900,203.78		-22,763,353.00 S -179,240.85 S		-33,133.36	-22,763,353.00 S -212,374.21 S
680403003	SHIMAMURA CO		JPY50		06NOV02	11NOV02	122.230000	
** JF2N **	062 2,200.000	16,834,406.00 137,727.28	19,928,493.00 166,395.80		-3,094,087.00 S -25,313.65 S		-3,354.87	-3,094,087.00 S -28,668.52 S
680458007	SHIN ETSU CHEM CO		JPY50		11MAR02	14MAR02	128.059998	
** JF2J **	164 13,300 000	73,489,976.00 573,871.44	67,741,935.00 557,020.69		5,748,041.00 L 44,885.53 L		-28,034.78	5,748,041.00 L 16,850.75 L
** JF1V **	043 1,000.000	5,605,468.00 42,189.20	4,674,869.00 42,776.86		22MAR02 930,599.00 L 7,004.09 L	27MAR02	132.864990 -7,591.75	930,599.00 L -587.66 L
** JF1V **	185 500.000	2,797,180.00 21,139.51	2,337,435.00 21,388.43		04APR02 459,745.00 L 3,474.49 L	09APR02	132.320007 -3,723.41	459,745.00 L -3,723.41

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1V **	244 1,000 000	5,246,733.00 40,051.40	4,674,869.00 42,776.86		09APR02 571,864.00 L 4,365.37 L	12APR02	131.000000 -7,090.83	571,864.00 L -2,725.46 L
** JF1V **	263 600 000	3,142,100.00 24,028.60	2,804,921.00 25,666.11		10APR02 337,179.00 L 2,578.51 L	15APR02	130.764999 -4,216.02	337,179.00 L -1,637.51 L
** JF1V **	264 600 000	3,125,695.00 23,758.70	2,804,921.00 25,666.11		11APR02 320,774.00 L 2,438.23 L	16APR02	131.559998 -4,345.64	320,774.00 L -1,907.41 L
** JF2J **	499 5,300 000	27,938,141.00 218,266.73	25,880,862.00 207,233.25		02MAY02 2,057,279.00 L 16,072.50 L	09MAY02	128.000000 -5,039.02	2,057,279.00 L 11,033.48 L
** JF2J **	535 10,100 000	51,360,504.00 401,913.33	47,422,891.00 356,403.87		07MAY02 3,937,613.00 L 30,813.16 L	10MAY02	127.790000 14,696.30	3,937,613.00 L 45,509.46 L
** JF2J **	545 7,130.000	36,576,366.00 284,287.00	33,152,600.00 248,365.84		08MAY02 3,423,766.00 L 26,610.96 L	13MAY02	128.660000 9,310.20	3,423,766.00 L 35,921.16 L
** JF2N **	342 4,700 000	19,241,827.00 160,562.64	22,651,084.00 170,674.32		29JUL02 -3,409,257.00 S -28,448.40 S	01AUG02	119.840000 18,336.72	-3,409,257.00 S -10,111.68 S
** JF1V **	587 600 000	2,449,077.00 20,436.22	2,723,708.00 25,095.21		29JUL02 -274,631.00 L -2,291.64 L	01AUG02	119.840000 -2,367.35	-274,631.00 L -4,658.99 L
** JF1V **	CXL 587 -600 000	-2,449,077.00 -20,436.22	-2,723,708.00 -25,095.21		29JUL02 274,631.00 L 2,291.64 L	01AUG02	119.840000 2,367.35	274,631.00 L 4,658.99 L
** JF1V **	624 600 000	2,448,562.00 20,431.93	2,642,494.00 24,524.31		29JUL02 -193,932.00 L -1,618.26 L	01AUG02	119.840000 -2,474.12	-193,932.00 L -4,092.38 L
** JF1V **	608 600.000	2,501,250.00 20,861.13	2,642,494.00 24,524.31		30JUL02 -141,244.00 L -1,178.02 L	02AUG02	119.900000 -2,485.16	-141,244.00 L -3,663.18 L
** JF1V **	632 600 000	2,476,960.00 20,682.70	2,723,708.00 25,095.21		31JUL02 -246,748.00 L -2,060.36 L	05AUG02	119.760000 -2,362.15	-246,748.00 L -4,412.51 L
** JF1V **	701	2,742,687.00	3,082,910.00		05AUG02 -340,223.00 L	08AUG02	119.255000	

STATE STREET

ASSET ID SM SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	700.000	22,998 51	28,611.69		-2,852.90 L		-2,760 28	-5,613 18 L
** JF1V **	733 600.000	2,481,637 00 20,502 62	2,642,495 00 24,524.31		08AUG02 -160,858 00 L -1,328 97 L	13AUG02	121 040000 -2,692 72	-160,858.00 L -4,021 69 L
** JF1V **	800 200.000	807,522.00 6,930 92	880,831 00 8,174 77		14AUG02 -73,309 00 L -629 21 L	19AUG02	116 510000 -614 64	-73,309 00 L -1,243 85 L
** JF1V **	374 700 000	2,929,907 00 24,676.02	3,082,910 00 28,611 70		02SEP02 -153,003 00 L -1,288 61 L	05SEP02	118 735000 -2,647 07	-153,003 00 L -3,935.68 L
** JF1V **	389 600.000	2,457,857 00 20,984 91	2,642,495.00 24,524.31		03SEP02 -184,638 00 L -1,576 42 L	06SEP02	117 125000 -1,962 98	-184,638 00 L -3,539 40 L
** JF1V **	483 400.000	1,562,471.00 13,185 41	1,761,663 00 16,349 54		06SEP02 -199,192 00 L -1,680.95 L	11SEP02	118 500000 -1,483.18	-199,192 00 L -3,164.13 L
** JF2N **	770 3,600 000	12,875,396.00 103,201.31	20,156,119.00 152,381.46		24OCT02 -7,280,723.00 S -58,357 84 S	29OCT02	124 760000 9,177 69	-7,280,723 00 S -49,180 15 S
680458007	TOTAL	229,691,016.00 1,800,760 06	213,597,303 00 1,732,238 17		16,093,713.00 L 124,029.14 L		-55,507 25	16,093,713 00 L 68,521.89 L
		32,117,223.00 263,763.95	42,807,203 00 323,055.78		-10,689,980.00 S -86,806 24 S		27,514 41	-10,689,980.00 S -59,291.83 S
680526001	SHISEIDO CO		JPY50		07NOV02	12NOV02	121 250000	
** JF2N **	075 28,000 000	37,581,901 00 309,953.82	45,530,807.00 368,044.82		-7,948,906 00 S -65,557 98 S		7,466.98	-7,948,906 00 S -58,091 00 S
** JF2N **	140 4,000 000	5,636,688.00 46,339 10	5,750,841 00 47,532.26		19NOV02 -114,153 00 S -938.45 S	22NOV02	121.640000 -254 71	-114,153 00 S -1,193.16 S
** JF2N **	156 4,000 000	5,598,503 00 45,696 47	5,574,902.00 45,366 82		20NOV02 23,601 00 S 192.64 S	25NOV02	122 515000 137.01	23,601.00 S 329.65 S

STATE STREET

ASSET ID SM SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
680526001	TOTAL	48,817,092.00 401,989 39	56,856,550.00 460,943 90		-8,039,458.00 S -66,303 79 S		7,349 28	-8,039,458 00 S -58,954.51 S
682150008	SONY CORP		JPY50		09JAN02	15JAN02	132.550003	
** JF1N **	625 2,000 000	12,754,019 00 96,220 44	7,164,454.00 64,990 09		5,589,565 00 L 42,169.48 L		-10,939.13	5,589,565 00 L 31,230 35 L
** JF1V **	123 1,300.000	7,879,807 00 60,091 56	13,862,073.00 126,843.32		15JAN02 -5,982,266 00 L -45,620.88 L	18JAN02	131.130005 -21,130 88	-5,982,266 00 L -66,751.76 L
** JF1V **	137 800 000	4,772,526 00 36,215.86	8,530,507.00 78,057 43		16JAN02 -3,757,981.00 L -28,517 08 L	21JAN02	131 779999 -13,324.49	-3,757,981.00 L -41,841.57 L
** JF1V **	163 700 000	4,128,645 00 31,265 77	7,464,193.00 68,300 25		17JAN02 -3,335,548 00 L -25,259 73 L	22JAN02	132.050003 -11,774 75	-3,335,548.00 L -37,034 48 L
** JF1V **	187 800 000	4,763,569 00 35,913.52	8,530,507 00 78,057.43		18JAN02 -3,766,938 00 L -28,399 71 L	23JAN02	132 639999 -13,744.20	-3,766,938.00 L -42,143.91 L
** JF1V **	207 800 000	4,709,348.00 35,526.16	8,530,506.00 78,057 43		21JAN02 -3,821,158 00 L -28,825.88 L	24JAN02	132 559998 -13,705 39	-3,821,158 00 L -42,531.27 L
** JF1V **	230 600.000	3,547,583.00 26,490.32	6,192,791 00 56,917.70		22JAN02 -2,645,208.00 L -19,752.15 L	25JAN02	133 919998 -10,675 23	-2,645,208.00 L -30,427 38 L
** JF1V **	227 200 000	1,182,479 00 8,809 35	2,132,627 00 19,514 36		23JAN02 -950,148 00 L -7,078.51 L	28JAN02	134.229996 -3,626 50	-950,148.00 L -10,705.01 L
** JF1V **	802 1,200 000	6,036,697.00 51,812.69	11,565,227 00 107,333 90		14AUG02 -5,528,530 00 L -47,451.12 L	19AUG02	116 510000 -8,070.09	-5,528,530 00 L -55,521.21 L
** JF1V **	845 800 000	4,099,504 00 34,960 81	7,710,152.00 71,555 93		15AUG02 -3,610,648 00 L -30,791.81 L	20AUG02	117.260000 -5,803 31	-3,610,648.00 L -36,595.12 L
** JF1V **	887 700 000	3,587,638 00 30,527 89	6,746,383.00 62,611 44		16AUG02 -3,158,745 00 L -26,878 36 L	21AUG02	117.520000 -5,205.19	-3,158,745.00 L -32,083.55 L
** JF2N **					29AUG02	03SEP02	118.330000	

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL	PRINCIPAL NET	LOCAL	LOCAL	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
682150008	TOTAL	57,461,815.00 447,834.37	88,429,420.00 812,239.28	-30,967,605.00 -246,405.75	00 L 00 L	117,999.16		-30,967,605.00 -364,404.91
685852006	SUMITOMO MITSUI							
** JF1V **	338	2,909,439.00 21,755.25	9,777,780.00 89,470.46	-6,868,341.00 -51,357.84	00 L 00 L	-16,357.37		-6,868,341.00 -67,715.21
** JF1V **	356	3,130,953.00 23,436.15	9,546,262.00 87,711.97	-6,415,309.00 -48,020.57	00 L 00 L	-16,255.25		-6,415,309.00 -64,275.82
** JF1V **	378	455,759.00 3,381.25	1,307,781.00 12,105.16	-852,022.00 -6,321.11	00 L 00 L	-2,402.80		-852,022.00 -8,723.91
685852006	TOTAL	6,496,151.00 48,572.65	20,631,823.00 189,287.59	-14,135,672.00 -105,699.52	00 L 00 L	-35,015.42		-14,135,672.00 -140,714.94
685856007	SUMITOMO CHEMICAL							
** JF2N **	023	8,716,723.00 70,933.99	13,203,866.00 106,042.37	-4,487,143.00 -36,514.98	00 S 00 S	1,406.60		-4,487,143.00 -35,108.38
685870008	SUMITOMO ELEC INDS							
** JF1N **	079	14,527,520.00 114,308.92	27,009,635.00 250,203.06	-12,482,115.00 -98,214.78	00 L 00 L	-37,679.36		-12,482,115.00 -135,894.14
** JF1N **	347	15,989,052.00 124,273.68	29,501,285.00 266,653.10	-13,512,233.00 -105,022.80	00 L 00 L	-37,356.62		-13,512,233.00 -142,379.42
** JF1N **	350	18,176,792.00 141,607.92	20,116,581.00 154,956.08	-1,828,506.00 -14,245.14	00 L 00 L	-1,797.41		-1,828,506.00 -16,042.55
** JF1N **				-111,283.00 -866.96	00 S 00 S			-111,283.00 -2,494.39

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL	PRINCIPAL NET	LOCAL	LOCAL	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
685870008	TOTAL	48,693,364.00 380,190.52	76,627,501.00 671,812.24	-27,822,854.00 -217,482.72	00 L 00 L	-76,833.39		-27,822,854.00 -294,316.11
		18,176,792.00 141,607.92	20,116,581.00 154,956.08	-111,283.00 -866.96	00 S 00 S	3,561.35		-111,283.00 2,694.39
685884009	SUMITOMO METAL MNG							
** JF2N **	714	7,394,738.00 59,321.63	9,027,311.00 67,501.49	-1,632,573.00 -13,096.73	00 S 00 S	4,916.87		-1,632,573.00 -8,179.86
** JF2N **	746	4,867,763.00 38,782.32	5,841,202.00 43,677.43	-973,439.00 -7,755.56	00 S 00 S	2,860.45		-973,439.00 -4,895.11
685884009	TOTAL	12,262,501.00 98,103.95	14,868,513.00 111,178.92	-2,606,012.00 -20,852.29	00 S 00 S	7,777.32		-2,606,012.00 -13,074.97
685894008	SUMITOMO CORP							
** JF1N **	773	7,147,844.00 53,820.07	10,092,849.00 83,858.99	-2,945,005.00 -22,174.57	00 S 00 S	-7,864.35		-2,945,005.00 -30,038.92
** JF1N **	780	18,466,314.00 138,625.59	25,299,241.00 209,738.63	-6,832,927.00 -51,294.40	00 S 00 S	-19,818.64		-6,832,927.00 -71,113.04
** JF1N **	091	6,020,585.00 48,925.97	6,797,336.00 58,491.84	-776,751.00 -6,312.23	00 S 00 S	-3,253.64		-776,751.00 -9,565.87
685894008	TOTAL	31,634,743.00 241,371.63	42,189,426.00 352,089.46	-10,554,683.00 -79,781.20	00 S 00 S	-30,936.63		-10,554,683.00 -110,717.83
685900003	SUMITOMO TRUST+BKG							
** JF2N **	130	5,643,836.00 46,589.37	7,489,462.00 60,951.55	-1,845,626.00 -15,235.48	00 S 00 S	873.30		-1,845,626.00 -14,362.18
** JF2N **	158	7,492,680.00 61,157.25	9,695,373.00 78,765.26	-2,202,693.00 -17,978.96	00 S 00 S	370.95		-2,202,693.00 -17,608.01

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GM/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
685900003	TOTAL	13,136,516.00 107,746 62	17,184,835.00 139,716 81	-4,048,319.00 S -33,214.44 S	1,244 25	-4,048,319 00 S -31,970 19 S
686550005	SUZUKI MOTOR CORP		JPY50	15MAY02	20MAY02	127.925000
** JF2M **	784	12,372,944 00	13,126,105.00	-753,161 00 S		-753,161 00 S
	8,000.000	96,720 30	103,281 97	-5,887 52 S	-674 15	-6,561 67 S
686913005	THK CO		JPY50	28NOV02	03DEC02	122 170000
** JF1V **	644	7,242,889 00	13,560,127.00	-6,317,238.00 L		-6,317,238 00 L
	4,700 000	59,285.33	110,124.07	-51,708 59 L	869 85	-50,838 74 L
** JF1V **	650	3,044,027.00	5,481,754 00	-2,437,727 00 L		-2,437,727.00 L
	1,900.000	24,806.67	44,518 24	-19,865.76 L	154.19	-19,711.57 L
** JF1V **	666	2,590,603 00	4,677,526 00	-2,086,923 00 L		-2,086,923 00 L
	1,600 000	20,792.19	38,050 04	-16,749.65 L	-508 20	-17,257 85 L
** JF1V **	029	2,459,285.00	5,955,979 00	-3,496,694 00 L		-3,496,694.00 L
	1,900.000	20,481 24	48,839 73	-29,120 92 L	762 43	-28,358.49 L
686913005	TOTAL	15,336,804.00 125,365 43	29,675,386 00 241,532 08	-14,338,582 00 L -117,444 92 L	1,278 27	-14,338,582 00 L -116,166 65 L
687012005	MITSUI SUMITOMO INSURANCE CO		JPY50	10JAN02	17JAN02	132.595001
** JF1N **	635	6,475,534.00	6,590,716.00	-115,182 00 L		-115,182 00 L
	11,000 000	48,836.94	55,185.37	-868 67 L	-5,479 76	-6,348 43 L
** JF1N **	640	14,732,877.00	15,273,637.00	-540,760 00 L		-540,760 00 L
	25,000.000	112,353.21	130,409 94	-4,123 85 L	-13,932 88	-18,056 73 L
** JF1N **	646	16,008,966 00	17,758,243 00	-104,113.00 L		-104,113 00 L
	27,000.000	121,482.52	150,256 86	-790.05 L	-8,762.57	-9,552 62 L
** JF1N **	843	2,579,274 00	2,468,337 00	-1,645,164 00 S		-1,645,164 00 S
	4,000 000	21,996 20	22,586.24	-12,484 17 S	-6,737 55	-19,221 72 S
** JF1V **	843	2,579,274 00	2,468,337 00	110,937 00 L		110,937 00 L
	4,000 000	21,996 20	22,586.24	946 08 L	117,520 000	-590 04 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GM/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	891	2,587,993.00	2,468,337.00	119,656 00 L		119,656 00 L
	4,000 000	22,021 72	22,586 24	1,018 18 L	-1,582 70	-564.52 L
** JF1V **	183	2,485,026 00	2,468,337 00	16,689 00 L		16,689 00 L
	4,000.000	20,746 59	22,586 23	139 33 L	-1,978 97	-1,839 64 L
** JF1V **	235	2,434,974 00	2,468,337 00	-33,363 00 L		-33,363 00 L
	4,000 000	20,367 83	22,586 24	-279 07 L	-1,939 34	-2,218 41 L
** JF1V **	460	2,812,092 00	3,085,422 00	-273,330 00 L		-273,330 00 L
	5,000.000	23,763 82	28,232 79	-2,309.80 L	-2,159 17	-4,468 97 L
** JF1V **	594	2,755,497 00	3,085,421 00	-329,924 00 L		-329,924.00 L
	5,000 000	22,681.79	28,232 80	-2,715 76 L	-2,835.25	-5,551 01 L
** JF1V **	685	2,887,737.00	3,032,489 00	-144,752 00 L		-144,752 00 L
	5,000.000	23,783 04	28,051 24	-1,192 16 L	-3,076 04	-4,268 20 L
** JF1V **	770	2,861,938.00	3,016,679 00	-154,741 00 L		-154,741.00 L
	5,000 000	23,291.46	27,997 02	-1,259.34 L	-3,446.22	-4,705.56 L
** JF1V **	801	2,820,401 00	3,016,679 00	-196,278 00 L		-196,278 00 L
	5,000.000	22,987.09	27,997.02	-1,599 72 L	-3,410 21	-5,009.93 L
** JF1V **	510	2,856,685 00	3,620,014 00	-763,329 00 L		-763,329 00 L
	6,000 000	23,484.75	33,596 42	-6,275 31 L	-3,836.36	-10,111.67 L
** JF1V **	611	2,521,402 00	3,016,678 00	-495,276.00 L		-495,276 00 L
	5,000 000	20,619 91	27,997.01	-4,050 34 L	-3,326 76	-7,377 10 L
** JF1V **	651	2,639,964 00	3,016,679 00	-376,715 00 L		-376,715 00 L
	5,000 000	21,513 85	27,997.02	-3,069 96 L	-3,413 21	-6,483.17 L
** JF1V **	678	2,589,257 00	3,016,678 00	-427,421 00 L		-427,421.00 L
	5,000 000	20,812 29	27,997 01	-3,435 58 L	-3,749.14	-7,184 72 L
** JF1V **	729	2,589,399.00	3,011,495 00	-422,096.00 L		-422,096 00 L
	5,000 000	20,993 99	27,940.02	-3,422.22 L	129,340 000 3,523.81	-6,946.03 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1V **	737 5,000 000	2,598,808.00 21,017.45	2,974,189 00 27,529.87	10DEC02 -375,381.00 L -3,035.84 L	13DEC02	123.650000 -3,476.58	-375,381.00 L -6,512.42 L
** JF1V **	772 5,000 000	2,602,916 00 21,559.81	2,974,189 00 27,529.86	13DEC02 -371,273.00 L -3,075.23 L	18DEC02	120.730000 -2,894.82	-371,273 00 L -5,970 05 L
** JF1V **	788 5,000 000	2,569,590 00 21,189.87	2,974,189 00 27,529.87	17DEC02 -404,599.00 L -3,336.49 L	20DEC02	121.265000 -3,003.51	-404,599 00 L -6,340 00 L
** JF1V **	004 2,000.000	1,030,625.00 8,550.78	1,235,262.00 11,461.60	20DEC02 -204,637.00 L -1,697.81 L	26DEC02	120.530000 -1,213.01	-204,637.00 L -2,910.82 L
687012005	TOTAL	83,440,955.00 664,054 91	90,572,007 00 806,286.67	-5,485,888.00 L -44,433.61 L		-78,576.43	-5,485,888.00 L -123,010.04 L
687044008	TAKEDA CHEM INDS		JPY50	15FEB02	20FEB02	132.820007	
** JF2N **	160 2,000 000	10,468,738.00 78,818 98	10,741,688.00 91,216 78	-272,950 00 S -2,055 04 S		-10,342.76	-272,950 00 S -12,397.80 S
687606905	TAKEFUJI CORP		JPY50	04JAN02	09JAN02	131.045013	
** JF1N **	524 1,580 000	15,289,277.00 116,671 95	18,406,834.00 168,912 77	-3,117,557.00 L -23,789 97 L		-28,450.85	-3,117,557.00 L -52,240 82 L
689430007	TOKYO SEIMITSU CO		JPY50	10JAN02	16JAN02	132.595001	
** JF1V **	060 2,200.000	10,735,547.00 80,964 95	22,465,486.00 208,132 91	-11,729,939 00 L -88,464.41 L		-38,703.55	-11,729,939.00 L -127,167 96 L
** JF1V **	324 800 000	3,022,166.00 22,572.01	7,326,391.00 67,994.35	-4,304,225.00 L -32,147 47 L	05FEB02	133.889999 -13,274 87	-4,304,225 00 L -45,422.34 L
** JF1V **	408 700.000	2,813,774 00 21,186.46	6,410,592 00 59,495.05	-3,596,818 00 L -27,082.43 L	12FEB02	132.809998 -11,226 16	-3,596,818.00 L -38,308.59 L
** JF1V **	439 700.000	2,877,247.00 21,755.30	6,410,592 00 59,495 06	-3,533,345 00 L -26,716.15 L	14FEB02	132.255005 -11,073.61	-3,533,345 00 L -37,739 76 L
** JF1V **				15FEB02	20FEB02	132.820007	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	460 800.000	3,354,774.00 25,258 05	7,326,391 00 67,994.35	-3,971,617.00 L -29,902 25 L		-12,834 05	-3,971,617.00 L -42,736.30 L
** JF1V **	480 700 000	2,977,454.00 22,417.21	6,410,592.00 59,495.05	-3,433,138 00 L -25,848.05 L	18FEB02	21FEB02 132.820007 -11,229 79	-3,433,138.00 L -37,077.84 L
** JF1V **	513 700.000	2,943,154.00 21,988 45	6,410,592 00 59,495 06	-3,467,438.00 L -25,905 40 L	22FEB02	27FEB02 133.850006 -11,601 21	-3,467,438 00 L -37,506 61 L
** JF1V **	614 1,100 000	5,067,429 00 38,327 19	9,487,783 00 87,843 80	-4,420,354 00 L -33,433 07 L	04MAR02	07MAR02 132.214996 -16,083.54	-4,420,354.00 L -49,516 61 L
689430007	TOTAL	33,791,545.00 254,469.62	72,248,419.00 669,945 63	-38,456,874 00 L -289,499.23 L		-125,976 78	-38,456,874.00 L -415,476.01 L
689540003	TOKYO ELEC POWER		JPY500	20JUN02	25JUN02	123.325000	
** JF1V **	130 1,100.000	2,644,824.00 21,445 97	3,214,167 00 26,962.23	-569,343 00 S -4,616.61 S		-899.65	-569,343 00 S -5,516.26 S
** JF1V **	193 1,000 000	2,436,494.00 20,331.22	2,939,427.00 24,613 47	-502,933.00 S -4,196.70 S	26JUN02	01JUL02 119.840000 -85 55	-502,933.00 S -4,282.25 S
** JF1V **	423 1,000.000	2,461,892.00 21,216 81	3,007,230 00 24,968.00	-545,338 00 S -4,699 77 S	15JUL02	18JUL02 116.035000 948.58	-545,338 00 S -3,751.19 S
** JF1V **	606 1,000 000	2,425,918.00 20,232.84	2,985,450.00 24,633.43	-559,532.00 S -4,666.65 S	30JUL02	02AUG02 119.900000 266.06	-559,532 00 S -4,400 59 S
** JF1V **	147 1,000 000	2,535,392 00 21,391.20	2,940,150.00 24,228 40	-404,758.00 S -3,414 96 S	21AUG02	26AUG02 118.525000 577.76	-404,758.00 S -2,837.20 S
** JF1V **	346 1,000.000	2,445,008.00 20,592.14	2,909,077.00 23,990.63	-464,069 00 S -3,908.44 S	30AUG02	04SEP02 118.735000 509.95	-464,069 00 S -3,398.49 S
** JF1V **	435 1,000.000	2,397,037 00 20,311.29	2,807,806.00 23,007.35	-410,769.00 S -3,480 65 S	04SEP02	09SEP02 118.015000 784.59	-410,769 00 S -2,696.06 S
** JF1V **	590 1,900 000	4,459,045 00 36,704.49	4,665,046 00 37,107.39	-206,001.00 S -1,695.69 S	13SEP02	19SEP02 121.485000 1,292.79	-206,001.00 S -1,695.69 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE MAT COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
689540003	TOTAL	21,805,610.00 182,225.96	25,468,353.00 209,510.90	-3,662,743.00 S -30,679.47 S			3,394.53	-3,662,743.00 S -27,284.94 S	
689544005	TOKYO GAS CO		JPY50		22JAN02	25JAN02	133 919998		
** JF2N **	731 81,000 000	26,957,088.00 201,292.48	32,682,963.00 274,976.29	-5,725,875.00 S -42,755.94 S			-30,927.87	-5,725,875.00 S -73,683.81 S	
689567006	TOKYO ELECTRON		JPY50		26JUN02	01JUL02	119 840000		
** JF2N **	184 1,000 000	7,213,493.00 60,192.70	6,906,269.00 51,641.45	307,224.00 S 2,563.62 S			5,987.63	307,224.00 S 8,551.25 S	
** JF2N **	233 3,100 000	22,959,181.00 191,143.33	23,550,633.00 177,062.90	-591,452.00 S -4,924.05 S	02JUL02	05JUL02	120 115000	-591,452.00 S 14,080.43 S	
** JF2N **	468 1,300 000	7,212,933.00 60,956.08	10,772,413.00 81,451.84	-3,559,480.00 S -30,080.96 S	29AUG02	03SEP02	118 330000	-3,559,480.00 S -20,495.76 S	
** JF2N **	488 1,600 000	8,221,444.00 69,379.27	15,064,623.00 115,292.38	-6,843,179.00 S -57,748.35 S	06SEP02	11SEP02	118 500000	-6,843,179.00 S -45,913.11 S	
** JF1V **	536 600 000	3,292,238.00 27,307.88	5,968,620.00 54,615.18	-2,676,382.00 L -22,199.59 L	11SEP02	17SEP02	120 560000	-2,676,382.00 L -27,307.30 L	
** JF1V **	568 500 000	2,752,692.00 22,820.24	4,973,850.00 45,512.65	-2,221,158.00 L -18,413.75 L	12SEP02	18SEP02	120 625000	-2,221,158.00 L -22,692.41 L	
** JF1V **	592 1,000 000	5,210,953.00 42,893.80	9,947,700.00 91,025.30	-4,736,747.00 L -38,990.39 L	13SEP02	19SEP02	121 485000	-4,736,747.00 L -48,131.50 L	
** JF1V **	630 500 000	2,625,258.00 21,406.21	4,973,850.00 45,512.65	-2,348,592.00 L -19,150.29 L	17SEP02	20SEP02	122 640000	-2,348,592.00 L -24,106.44 L	
689567006	TOTAL	13,881,141.00 114,428.13	25,864,020.00 236,665.78	-11,982,879.00 L -98,754.02 L			-23,483.63	-11,982,879.00 L -122,237.65 L	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE MAT COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
689702009	TOPPAN PRINTING CO		JPY50		16OCT02	21OCT02	124.275000		
** JF2N **	726 9,000 000	8,602,719.00 69,223.25	12,505,851.00 101,189.62	-3,903,132.00 S -31,407.22 S			-559.15	-3,903,132.00 S -31,966.37 S	
691898001	USHIO INC		JPY50		24JUL02	29JUL02	116.330000		
** JF1V **	534 2,000 000	2,783,296.00 23,925.87	4,089,851.00 37,956.86	-1,306,555.00 L -11,231.45 L			-2,799.54	-1,306,555.00 L -14,030.99 L	
** JF1V **	390 1,000 000	1,184,761.00 10,115.36	2,044,926.00 18,978.43	-860,165.00 L -7,343.99 L	03SEP02	06SEP02	117 125000	-860,165.00 L -8,863.07 L	
** JF1V **	501 1,000 000	1,168,672.00 9,831.93	2,044,926.00 18,978.43	-876,254.00 L -7,371.84 L	09SEP02	12SEP02	118 865000	-876,254.00 L -9,146.50 L	
691898001	TOTAL	5,136,729.00 43,873.16	8,179,703.00 75,913.72	-3,042,974.00 L -25,947.28 L			-6,093.28	-3,042,974.00 L -32,040.56 L	
698538006	YAMANOUCHI PHARM		JPY50		08NOV02	13NOV02	119 705000		
** JF1N **	226 9,000 000	28,953,781.00 241,876.12	27,750,836.00 239,559.98	1,202,945.00 L 10,049.24 L			-7,733.10	1,202,945.00 L 2,316.14 L	
** JF1N **	350 2,800 000	9,233,717.00 75,190.07	8,695,595.00 68,596.18	538,122.00 L 4,381.92 L	12DEC02	17DEC02	122 805000	538,122.00 L 6,593.89 L	
** JF1N **	354 2,200 000	7,333,596.00 60,743.78	6,633,187.00 51,093.15	700,409.00 L 5,801.45 L	13DEC02	18DEC02	120 730000	700,409.00 L 9,650.63 L	
698538006	TOTAL	45,521,094.00 377,809.97	43,079,618.00 359,249.31	2,441,476.00 L 20,232.61 L			-1,671.95	2,441,476.00 L 18,560.66 L	
JPY TOTAL		3,964,383,244.00 31,475,163.14	4,885,044,679.00 40,632,762.70	-912,674,511.00 L -7,296,951.70 L			-1,816,330.64	-912,674,511.00 L -9,113,282.34 L	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		1,267,082,205.00 10,088,014.02	1,624,662,078.00 13,074,600.69	-354,008,734.00 S -2,805,632.79 S		-138,743.85	-354,008,734.00 S -2,944,376.64 S
** SOUTH KOREAN WON **							
614661908 ** JF2N **	HUMAX CO LTD 135 6,000.000	172,890,398.00 142,320.05	193,597,610.00 151,532.26	-20,707,212.00 S -17,045.78 S	20JUN02 24JUN02	1214 800000 7,833.57	-20,707,212.00 S -9,212.21 S
622487908 ** JF2N **	SK TELECOM 683 4,900.000	1,186,748,526.00 927,872.19	1,169,163,020.00 902,668.89	17,585,506.00 S 13,749.42 S	03MAY02 07MAY02	1279.000000 11,453.88	17,585,506.00 S 25,203.30 S
641936901 ** JF2N **	KOOKMIN BANK 220 14,400.000	595,942,272.00 491,498.78	857,234,189.00 649,691.16	-261,291,917.00 S -215,498.49 S	25NOV02 27NOV02	1212 500000 57,306.11	-261,291,917.00 S -158,192.38 S
	** JF2N **	232 10,900.000	434,479,394.00 363,611.51	637,124,378.00 501,561.19	27NOV02 29NOV02	1194 900000 31,641.90	-202,644,984.00 S -137,949.68 S
641936901	TOTAL	1,030,421,666.00 855,110.29	1,494,358,567.00 1,151,252.35	-463,936,901.00 S -385,090.07 S		88,948.01	-463,936,901.00 S -296,142.06 S
645105909 ** JF2J **	HYUNDAI MOTOR CO 507 10,950.000	321,728,974.00 246,101.86	242,377,321.00 187,377.57	79,351,653.00 L 60,698.89 L	10JAN02 14JAN02	1307 300049 -1,974.60	79,351,653.00 L 58,724.29 L
	** JF2J **	CXL 507 -10,950.000	-321,728,974.00 -246,101.86	-242,377,321.00 -187,377.57	10JAN02 14JAN02	1307 300049 1,974.60	-79,351,653.00 L -58,724.29 L
	** JF2J **	550 10,950.000	321,728,976.00 246,101.86	242,377,321.00 187,377.57	10JAN02 14JAN02	1307.300049 -1,974.60	79,351,655.00 L 58,724.29 L
	** JF2J **	515 950.000	26,818,120.00 20,464.04	21,435,723.00 16,591.12	11JAN02 15JAN02	1310.500000 -234.21	5,382,397.00 L 3,872.92 L
	** JF2J **	596 41,820.000	1,195,305,872.00 898,050.99	985,378,201.00 759,166.25	23JAN02 25JAN02	1331.000000 18,837.03	209,927,671.00 L 138,884.74 L
	** JF2J **				23JAN02	1331.000000	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	CXL 596 -41,820.000	-1,195,305,872.00 -898,050.99	-985,378,201.00 -759,166.25	-209,927,671.00 L -157,721.77 L		18,837.03	-209,927,671.00 L -138,884.74 L
** JF2J **	647 41,820.000	1,195,305,876.00 898,051.00	985,378,201.00 759,166.25	209,927,675.00 L 157,721.77 L	23JAN02 25JAN02	1331 000000 -18,837.02	209,927,675.00 L 138,884.75 L
** JF2J **	620 28,590.000	866,542,859.00 655,181.37	644,953,808.00 502,246.36	221,589,051.00 L 167,540.49 L	25JAN02 29JAN02	1322.599976 -14,605.48	221,589,051.00 L 152,935.01 L
** JF2J **	CXL 620 -28,590.000	-866,542,859.00 -655,181.37	-644,953,808.00 -502,246.36	-221,589,051.00 L -167,540.49 L	25JAN02 29JAN02	1322.599976 14,605.48	-221,589,051.00 L -152,935.01 L
** JF2J **	682 28,590.000	866,542,860.00 655,181.37	644,953,808.00 502,246.36	221,589,052.00 L 167,540.49 L	25JAN02 29JAN02	1322 599976 -14,605.48	221,589,052.00 L 152,935.01 L
** JF2J **	636 18,070.000	539,931,854.00 410,189.04	397,141,236.00 310,969.05	142,790,618.00 L 108,478.77 L	28JAN02 30JAN02	1316 300049 -9,258.78	142,790,618.00 L 99,219.99 L
** JF2J **	CXL 636 -18,070.000	-539,931,854.00 -410,189.04	-397,141,236.00 -310,969.05	-142,790,618.00 L -108,478.77 L	28JAN02 30JAN02	1316.300049 9,258.78	-142,790,618.00 L -99,219.99 L
** JF2J **	690 18,070.000	539,931,856.00 410,189.04	397,141,236.00 310,969.05	142,790,620.00 L 108,478.77 L	28JAN02 30JAN02	1316.300049 -9,258.78	142,790,620.00 L 99,219.99 L
645105909	TOTAL	2,950,327,688.00 2,229,987.31	2,291,286,289.00 1,776,350.35	659,041,399.00 L 498,547.05 L		-44,910.09	659,041,399.00 L 453,636.96 L
666593900 ** JF1L **	AMORE PACIFIC CORP 669 700.000	104,016,164.00 78,562.06	70,741,682.00 55,728.44	33,274,482.00 S 25,131.78 S	02APR02 04APR02	1324 000000 -2,298.16	33,274,482.00 S 22,833.62 S
** JF1L **	239 600.000	66,333,600.00 54,775.89	60,635,728.00 47,767.23	5,697,872.00 S 4,705.10 S	18NOV02 20NOV02	1211 000000 2,303.56	5,697,872.00 S 7,008.66 S
** JF2N **	357 730.000	82,000,030.00 67,908.93	74,333,596.00 58,182.21	7,666,434.00 L 6,349.01 L	12DEC02 16DEC02	1207 500000 -3,377.71	7,666,434.00 L 9,726.72 L
** JF2N **	366 640.000	70,529,274.00 58,554.81	65,169,180.00 51,009.07	5,360,094.00 L 4,450.06 L	13DEC02 17DEC02	1204 500000 13,095.68	5,360,094.00 L STATE STREET

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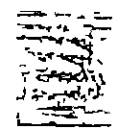
ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
** JF2N **	370 640.000	68,743,452.00 57,131.48	65,169,179 00 51,009 06		16DEC02 3,574,273 00 L 2,970 52 L	18DEC02	1203.250000 3,151.90	3,574,273 00 L 6,122 42 L
** JF2N **	374 300 000	32,417,920 00 26,958.77	30,548,053 00 23,910.50		17DEC02 1,869,867 00 L 1,554 98 L	20DEC02	1202.500000 1,493.29	1,869,867.00 L 3,048.27 L
** JF2N **	401 420.000	43,885,083.00 36,449.40	42,767,274 00 33,474 70		20DEC02 1,117,809 00 L 928 41 L	24DEC02	1204 000000 2,046 29	1,117,809 00 L 2,974 70 L
** JF2N **	409 270 000	27,927,094 00 23,282 28	27,493,248 00 21,519 45		23DEC02 433,846.00 L 361 69 L	26DEC02	1199.500000 1,401 14	433,846 00 L 1,762.83 L
666593900	TOTAL	325,502,853 00 270,285 67	305,480,530.00 239,104 99		20,022,323 00 L 16,614 67 L		14,566 01	20,022,323 00 L 31,180 68 L
		170,349,764.00 133,337 95	131,377,410 00 103,495 67		38,972,354 00 S 29,836 88 S		5 40	38,972,354 00 S 29,842.28 S
677172009	SAMSUNG ELECTRONIC		KRM5000		08MAR02	12MAR02	1309 300049	
** JF2J **	154 2,590 000	895,608,910 00 684,036.41	412,600,583 00 318,119.19		483,008,327 00 L 368,905.76 L		-2,988 54	483,008,327 00 L 365,917 22 L
** JF2J **	CXL 154 -2,590.000	-895,608,910 00 -684,036 41	-412,600,583 00 -318,119 19		-483,008,327 00 L -368,905 76 L		2,988 54	-483,008,327 00 L -365,917.22 L
** JF2J **	193 2,590 000	895,608,914.00 684,036 42	412,600,583 00 318,119 19		483,008,331 00 L 368,905 76 L		-2,988.53	483,008,331.00 L 365,917 23 L
** JF2J **	192 2,130.000	711,733,820 00 538,682 17	371,207,949 00 285,283.43		340,525,871 00 L 257,730 08 L	18MAR02	1321 250000 -4,331 34	340,525,871 00 L 253,398 74 L
** JF2J **	353 1,610 000	625,991,380 00 472,268.11	282,542,014.00 217,089 52		343,449,366 00 L 259,109 29 L	09APR02	1325 500000 -3,930.70	343,449,366 00 L 255,178.59 L
** JF2N **	592 300 000	122,163,017 00 93,877.67	62,792,187.00 47,750 71		59,370,830.00 L 45,624 24 L	25APR02	1301.300049 502.72	59,370,830 00 L 46,126 96 L
** JF2J **	577 1,240.000	422,842,630.00 331,641.28	281,057,826.00 222,795 30		141,784,804.00 L 111,203 76 L	14MAY02	1275.000000 2,357.78	141,784,804.00 L 108,845.98 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
** JF2J **	CXL 577 -1,240.000	-422,842,630.00 -331,641.28	-281,057,826 00 -222,795 30		10MAY02 -141,784,804 00 L -111,203 76 L	14MAY02	1275.000000 2,357 78	-141,784,804.00 L -108,845 98 L
** JF2J **	593 1,240 000	422,842,634.00 331,641.28	281,057,826 00 222,795 30		141,784,808 00 L 111,203 77 L	14MAY02	1275 000000 -2,357 79	141,784,808 00 L 108,845.98 L
** JF2N **	767 1,100 000	363,201,360 00 285,445.90	238,769,993 00 182,199.98		96,700,611 00 L 75,998.59 L	15MAY02	1272 400000 4,263 19	96,700,611 00 L 80,261 78 L
** JF2N **					27,730,756.00 S 21,794.06 S		1,190.08	27,730,756 00 S 22,984 14 S
** JF2J **	651 2,010 000	711,455,838 00 575,053 22	541,412,191.00 420,636.43		170,043,647 00 L 137,442 32 L	24MAY02	1237 200000 16,974 47	170,043,647.00 L 154,416.79 L
** JF2J **	321 1,280 000	402,937,780.00 335,306 47	431,510,755 00 326,806.38		-28,572,975.00 L -23,777 13 L	12AUG02	1201 700000 32,277 22	-28,572,975 00 L 8,500.09 L
** JF2J **	418 1,030.000	341,389,300.00 284,799 62	418,411,634.00 318,498.63		-77,022,334 00 L -64,254 89 L	17SEP02	1198 700000 30,555 88	-77,022,334 00 L -33,699.01 L
** JF2J **	728 1,050 000	386,944,320 00 317,037.54	426,536,132 00 324,683 07		-39,591,812 00 L -32,439 01 L	09DEC02	1220.500000 24,793 48	-39,591,812.00 L -7,645 53 L
677172009	TOTAL	4,984,268,363.00 3,918,148.40	3,466,841,264 00 2,663,862 64		1,489,696,343.00 L 1,135,543 02 L		95,758 60	1,489,696,343 00 L 1,231,301 62 L
		363,201,360 00 285,445.90	238,769,993 00 182,199 98		27,730,756 00 S 21,794.06 S		1,190 08	27,730,756 00 S 22,984 14 S
680504909	SHINSEGAE CO LTD		KRM5000		18MAR02	20MAR02	1320 500000	
** JF1L **	630 645.000	143,329,124.00 108,541 56	33,424,396.00 29,332 51		109,904,728 00 L 83,229 63 L		-4,020.58	109,904,728.00 L 79,209 05 L
** JF1L **	670 600.000	129,172,139 00 97,562.04	31,092,461 00 27,286.06		98,079,678 00 L 74,078 31 L	04APR02	1324 000000 3,802.33	98,079,678 00 L 70,275 98 L
** JF1L **	CXL 670 -600.000	-129,172,139.00 -97,562 04	-31,092,461 00 -27,286.06		-98,079,678 00 L -74,078.31 L	04APR02	1324.000000 3,802.33	-98,079,678 00 L 70,275 98 L

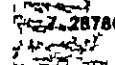
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1L **	672 129,282,404.00 600.000 97,645.32	31,092,461.00 27,286.06	02APR02 98,189,943.00 L 74,161 59 L	04APR02 1324 000000 -3,802 33	98,189,943 00 L 70,359 26 L
** JF1L **	259 145,397,440.00 800.000 121,681.68	33,942,604.00 29,787.28	27NOV02 111,454,836 00 L 93,275 45 L	02DEC02 1194 900000 -1,381 05	111,454,836 00 L 91,894 40 L
680504909	TOTAL 418,008,968.00 327,868.56	98,459,461.00 86,405.85	319,549,507 00 L 250,666 67 L	-9,203.96	319,549,507.00 L 241,462 71 L
KRM TOTAL	8,678,107,872 00 6,746,289 94	6,162,067,544.00 4,765,723 83	2,488,309,572 00 L 1,901,371 41 L	56,210.56	2,488,309,572.00 L 1,957,581.97 L
	2,923,611,714.00 2,344,086 38	3,227,266,600 00 2,491,149 15	-400,355,497 00 S -336,755 49 S	109,430 94	-400,355,497 00 S -227,324 55 S
** MEXICAN PESO **					
213521909	MALMART DE MEXICO	SER V NPV	09APR02	11APR02 9.040000	
** JF2N **	494 772,091 95 26,000 000 85,408 40	524,221.40 54,962.78	247,870 55 L 27,419 30 L	3,026 32	247,870 55 L 30,445 62 L
** JF2N **	407 344,714.35 14,200.000 33,825 37	276,375 78 28,855.27	68,338 57 L 6,705 78 L	24DEC02 10.191000 -1,735.68	68,338 57 L 4,970.10 L
213521909	TOTAL 1,116,806 30 119,233 77	800,597 18 83,818.05	316,209 12 L 34,125.08 L	1,290 64	316,209 12 L 35,415.72 L
240645903	CEMEX SA PTG CERT	MPV (REP2 A + 1B)	01JUL02	03JUL02 9.913000	
** JF2N **	227 1,709,884.83 33,300 000 172,489 14	1,421,399 55 154,668.05	288,485 28 L 29,101.71 L	-11,280 62	288,485.28 L 17,821.09 L
** JF2N **	243 1,951,700.99 38,700 000 195,993.27	1,987,581.80 213,329 16	90,638 49 L 9,102.08 L	04JUL02 9 958000 -4,191 13	90,638.49 L 4,910 95 L
** JF2N **			-126,519.30 S -12,705 30 S	-9,541 54	-126,519.30 S -22,246 84 S



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240645903	TOTAL 3,661,585.82 368,482 41	3,408,981.35 367,997 21	379,123 77 L 38,203.79 L	-15,471 75	379,123 77 L 22,732 04 L
	1,951,700 99 195,993 27	1,987,581.80 213,329.16	-126,519.30 S -12,705.30 S	-9,541.54	-126,519.30 S -22,246.84 S
MXN TOTAL	4,778,392.12 487,716 18	4,209,578 53 451,815 26	695,332.89 L 72,328.87 L	-14,181.11	695,332.89 L 58,147.76 L
	1,951,700 99 195,993 27	1,987,581 80 213,329 16	-126,519 30 S -12,705 30 S	-9,541.54	-126,519.30 S -22,246 84 S
** NORWEGIAN KRONE **					
464580000	NORSK HYDRO AS	NOK20	20SEP02	25SEP02 7 492600	
** JF2N **	535 1,505,159 07 5,300.000 200,886.08	2,297,484 14 263,356.35	-792,325.07 S -109,747 68 S	43,277 41	-792,325.07 S -62,470 27 S
** JF2N **	585 575,786.92 2,000 000 76,793.09	859,937.64 98,769 57	27SEP02 -284,150 72 S -37,897 37 S	02OCT02 7 497900 15,920 89	-284,150.72 S -21,976.48 S
** JF2N **	605 471,590 16 1,700 000 63,572.90	723,945 00 83,327.00	01OCT02 -252,354 84 S -34,018 80 S	04OCT02 7 418100 14,264.70	-252,354 84 S -19,754.10 S
** JF2N **	720 1,276,990 83 4,400 000 171,613 18	1,886,593 50 220,437.59	15OCT02 -609,602.67 S -81,923.73 S	18OCT02 7.441100 33,099.32	-609,602 67 S -48,824.41 S
** JF2N **	729 1,043,889 53 3,700.000 139,835.97	1,435,188 08 185,156.13	16OCT02 -391,298.55 S -52,417.05 S	21OCT02 7.465100 7,096 89	-391,298.55 S -45,320.16 S
** JF1V **	418 114,563.17 400 000 15,720.50	149,288 29 15,589.02	13NOV02 -34,725.12 L -4,765.03 L	18NOV02 7 287500 4,896 51	-34,725.12 L 131 48 L
** JF1V **	477 141,892 20 500.000 19,560.68	186,610.36 19,486.28	15NOV02 -44,718.16 L -6,164 66 L	20NOV02 7.253950 6,239.06	-44,718.16 L 74.40 L
** JF1V **	501 85,368 46 300 000 11,779.35	111,966.22 11,691.77	18NOV02 -26,597 76 L -3,670 02 L	21NOV02 7.247300 3,753.60	-26,597.76 L 87 58 L
** JF1V **	522 56,615 84	74,644.14	19NOV02 -18,028.30 L	22NOV02 7.287800 3,753.60	



STATE STREET

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	200.000	7,768.58	7,794 51	-2,473 76 L	-25.93 L
** JF1V **	579 700.000	197,939 93 27,044.67	261,254 51 27,280.79	21NOV02 -63,314 58 L -8,650 71 L	26NOV02 7.319000 8,414 59
464580000	TOTAL	596,379.60 81,873.78	783,763 52 81,842 37	-187,383 92 L -25,724 18 L	-187,383 92 L 31 41 L
	4,873,416 51 652,701.22	7,203,148.36 851,046.64	-2,329,731 85 S -312,004 63 S	113,659 21	-2,329,731.85 S -198,345 42 S
728344904	TANDBERG ASA				
** JF2N **	ADJC- 280 .000	150,000 00 19,999 47	150,000 00 16,826 54	.00 S .00 S	.00 S 3,172 93 S
** JF2N **	306 11,800.000	509,462 37 70,548 98	869,226.24 97,674.82	06DEC02 -359,763 87 L -49,819 13 L	11DEC02 7 221400 22,693 29
** JF2N **	323 18,200 000	796,088 79 109,785.66	1,409,996.00 157,995 88	09DEC02 -613,907 21 L -84,661.68 L	12DEC02 7.251300 36,451 46
728344904	TOTAL	1,305,551.16 180,334 64	2,279,222.24 255,670 70	-973,671 08 L -134,480.81 L	-973,671.08 L -75,336.06 L
	150,000.00 19,999 47	150,000 00 16,826.54	00 S 00 S	3,172 93	3,172.93 S 00 S
NOK TOTAL	1,901,930 76 262,208 42	3,062,985 76 337,513 07	-1,161,055.00 L -160,204 99 L	84,900.34	-1,161,055.00 L -75,304.65 L
	5,023,416 51 672,700 69	7,353,148 36 867,873.18	-2,329,731.85 S -312,004 63 S	116,832.14	-2,329,731 85 S -195,172.49 S
** NEW ZEALAND DOLLAR **					
688143007	TELECOM CORP OF NZ				
** JF2N **	199 27,500 000	128,268.52 64,557 53	127,768 94 60,096 62	22NOV02 499 58 S 251.44 S	27NOV02 1.986887 4,209.47
** JF2N **	225 37,700 000	177,134.36 87,778 93	192,062 77 91,564.23	26NOV02 -14,928.41 S -7,397 77 S	29NOV02 -2,017960 3,612.47

STATE STREET

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688143007	TOTAL	305,402 88 152,336 46	319,831.71 151,660.85	-14,428.83 S -7,146 33 S	7,821 94
MZD TOTAL	305,402.88 152,336 46	319,831.71 151,660.85	-14,428.83 S -7,146 33 S	7,821 94	-14,428 83 S 675 61 S
** SWEDISH KRONA **					
405097908	ATLAS COPCO AB				
** JF2N **	293 2,100.000	412,762.58 44,304 47	515,430 62 50,134.07	12JUL02 -102,668 04 S -11,020 02 S	17JUL02 9 316500 5,190 42
** JF2N **	308 4,300 000	846,297.99 92,071 98	1,056,347 64 102,566 99	15JUL02 -210,049 65 S -22,852 10 S	18JUL02 9 191700 12,357 09
405097908	TOTAL	1,259,060 57 136,376.45	1,571,778 26 152,701 06	-312,717 69 S -33,872 12 S	17,547 51
					-312,717 69 S -16,324.61 S
546678905	ELECTROLUX AB				
** JF1N **	404 5,000.000	903,878.75 91,264 01	859,643 75 81,102.29	24MAY02 44,235 00 S 4,466 38 S	29MAY02 9.904000 5,695 34
** JF2N **	560 7,400.000	1,009,807.20 108,991.60	1,185,485 64 112,650.20	24SEP02 -175,678 44 S -18,961.52 S	27SEP02 9.265000 15,302.92
** JF2N **	577 9,700 000	1,368,964.62 146,133.56	1,702,225.45 161,472 92	26SEP02 -333,260 83 S -35,574 76 S	01OCT02 9.367900 20,235 40
546678905	TOTAL	3,282,650 57 346,389.17	3,747,354.84 355,225 41	-464,704 27 S -50,069 90 S	41,233.66
					-464,704.27 S -8,836.24 S
555404904	SECURITAS				
** JF2N **	600 2,200.000	413,532 04 40,107.86	416,620.80 42,490 65	24APR02 -3,088 76 L -299 57 L	29APR02 10 310500 -2,083.22
** JF2N **	605 3,600.000	649,622 08 63,161.47	680,542.01 69,407.65	25APR02 -30,919 93 L -3,006 28 L	30APR02 10.285100 -3,239.90
** JF2N **	614 5,100 000	930,708 62 90,597 54	983,710 20 98,134.16	26APR02 -53,001 58 L -5,159.31 L	02MAY02 10 273001 -2,877.31

STATE STREET

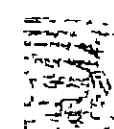
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** JF2N **	242	375,934.97	423,509.52	02JUL02	05JUL02	9.214500	-29,080.16 L
	2,100.000	40,798.20	41,075.09	-29,080.16 L		3,361.79	205.88 L
** JF2N **				-18,494.39 S		1,524.33	-18,494.39 S
				-2,007.10 S			-482.77 S
** JF2N **	246	257,368.14	324,008.17	03JUL02	08JUL02	9.284600	-66,640.03 S
	1,500.000	27,719.90	30,589.90	-66,640.03 S		4,307.48	-2,870.00 S
				-7,177.48 S			
** JF2N **	543	439,990.28	790,559.73	20SEP02	25SEP02	9.189000	-350,569.45 S
	3,700.000	47,882.28	74,598.14	-350,569.45 S		11,435.13	-26,715.86 S
				-38,150.99 S			
** JF2N **	561	535,584.43	988,089.57	24SEP02	27SEP02	9.265000	-452,505.14 S
	4,700.000	57,807.28	93,163.26	-452,505.14 S		13,484.29	-35,355.98 S
				-48,840.27 S			
555404904	TOTAL	2,369,797.71	2,504,382.53	-116,090.43 L			-116,090.43 L
		234,665.07	251,107.55	-11,621.07 L		-4,338.64	-15,959.71 L
		1,608,877.82	2,526,166.99	-888,209.01 S		30,751.23	-888,209.01 S
		174,207.66	239,426.39	-96,175.84 S			-65,424.61 S
570366906	SVENSKA HANDELSBANKEN SERIES A PV SEK4			07MAR02	12MAR02	10.307000	
** JF1V **	694	193,525.76	220,522.93	-26,997.17 L		-610.63	-26,997.17 L
	1,300.000	18,776.15	22,006.08	-2,619.30 L			-3,229.93 L
** JF1V **	719	134,609.91	152,669.72	08MAR02	13MAR02	10.373600	-18,059.81 L
	900.000	12,976.20	15,234.98	-18,059.81 L		-517.84	-2,258.78 L
				-1,740.94 L			
** JF1V **	758	58,756.61	67,853.21	12MAR02	15MAR02	10.386499	-9,096.60 L
	400.000	5,657.02	6,771.10	-9,096.60 L		-238.27	-1,114.08 L
				-875.81 L			
** JF1V **	773	117,795.70	135,706.42	13MAR02	18MAR02	10.406000	-17,910.72 L
	800.000	11,319.98	13,542.20	-17,910.72 L		-501.03	-2,722.22 L
				-1,721.19 L			
** JF1V **	802	117,756.50	135,706.42	14MAR02	19MAR02	10.358500	-17,949.92 L
	800.000	11,368.10	13,542.20	-17,949.92 L		441.23	-2,174.10 L
				-1,732.87 L			
** JF1V **	830	58,762.24	67,853.21	18MAR02	21MAR02	10.284400	-9,090.97 L
	400.000	5,713.73	6,771.10	-9,090.97 L		173.41	-1,051.37 L
				-883.96 L			

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** JF1V **	016	115,390.04	135,706.42	19MAR02	22MAR02	10.269800	-20,316.38 L
	800.000	11,235.86	13,542.20	-20,316.38 L		-328.08	-2,306.34 L
				-1,978.26 L			
** JF1V **	037	220,743.88	254,449.54	21MAR02	26MAR02	10.192500	-33,705.66 L
	1,500.000	21,657.48	25,391.63	-33,705.66 L		-427.24	-3,734.15 L
				-3,306.91 L			
** JF1V **	068	132,544.68	152,669.72	25MAR02	28MAR02	10.273701	-20,125.04 L
	900.000	12,901.36	15,234.98	-20,125.04 L		-374.73	-2,333.62 L
				-1,958.89 L			
** JF1V **	132	103,858.77	118,743.12	27MAR02	03APR02	10.348400	-14,884.35 L
	700.000	10,036.22	11,849.43	-14,884.35 L		-374.89	-1,813.21 L
				-1,438.32 L			
** JF1V **	154	59,374.17	67,853.21	28MAR02	04APR02	10.372000	-8,479.04 L
	400.000	5,724.47	6,771.10	-8,479.04 L		-229.14	-1,046.63 L
				-817.49 L			
570366906	TOTAL	1,313,118.26	1,509,733.92	-196,615.66 L		-4,216.49	-196,615.66 L
		127,366.57	150,657.00	-19,073.94 L			-23,290.43 L
595937905	ERICSSON (LM) TEL			14NOV02	19NOV02	9.050300	
** JF1V **	454	206,814.29	2,494,199.02	-2,287,384.73 L		21,611.56	-2,287,384.73 L
	21,900.000	22,851.65	253,981.41	-252,741.32 L			-231,129.76 L
** JF1V **	474	693,035.79	6,543,789.76	15NOV02	20NOV02	9.008100	-5,850,753.97 L
	72,800.000	76,934.74	653,553.12	-5,850,753.97 L		72,880.85	-576,618.38 L
				-649,499.23 L			
** JF1V **	504	603,888.14	2,743,188.08	18NOV02	21NOV02	8.989300	-306,700.31 L
	63,800.000	67,178.55	274,638.20	-306,700.31 L		7,462.04	-26,656.34 L
				-34,118.38 L			
** JF1V **				-1,832,599.63 S		23,061.24	-1,832,599.63 S
				-203,864.55 S			-180,803.31 S
** JF1V **	566	463,026.52	1,324,524.68	21NOV02	26NOV02	9.011000	-861,498.16 S
	48,544.000	51,384.59	131,795.80	-861,498.16 S		15,193.96	-80,411.21 S
				-95,605.17 S			

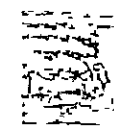
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
595937905	TOTAL	1,503,738 22	11,781,176 86	-8,444,839 01 L			-8,444,839.01 L
		166,964 94	1,182,172.73	-936,358.93 L		101,954.45	-834,404 48 L
		1,066,914 66	4,067,712 76	-2,694,097 79 S			-2,694,097 79 S
		118,563 14	406,434.00	-299,469 72 S		38,255 20	-261,214 52 S
596310904	SANDVIK AB		SEK6	04JAN02	09JAN02	10 309900	
** JF1N **	558	667,527 00	536,122.16	131,404 84 S			131,404.84 S
	2,800 000	64,746.21	50,102 07	12,745.50 S		1,898 64	14,644 14 S
** JF1N **	611	1,856,967 25	1,495,258 26	361,708 99 S	10JAN02	10.327300	361,708 99 S
	7,700.000	179,811 49	139,326 30	35,024 55 S		5,460 64	40,485 19 S
** JF1N **	790	658,585 77	547,403.22	111,182.55 S	19FEB02	10.548100	111,182 55 S
	2,800.000	62,436 44	50,935 44	10,540.53 S		960.47	11,501.00 S
** JF1N **	798	701,749.03	584,597.03	117,152.00 S	20FEB02	10.498700	117,152 00 S
	3,000.000	66,841.52	54,524.10	11,158 71 S		1,158.71	12,317 42 S
** JF1N **	802	283,252.57	233,345 78	49,906.79 S	21FEB02	10 498700	49,906 79 S
	1,200.000	26,979 78	21,796 81	4,753.62 S		429 35	5,182 97 S
** JF1N **	007	345,436 25	282,348 40	63,087.85 S	26FEB02	10.490000	63,087.85 S
	1,452.000	32,930 05	26,374.14	6,014 09 S		541 82	6,555.91 S
** JF1N **	026	1,064,776.83	869,407.50	195,369 33 S	28FEB02	10.432500	195,369.33 S
	4,471 000	102,063 44	81,211 30	18,726 99 S		2,125.15	20,852 14 S
** JF1N **	038	1,112,069 82	890,019 71	222,050.11 S	01MAR02	10 467100	222,050.11 S
	4,577.000	106,244 31	83,136.68	21,214 10 S		1,893 53	23,107.63 S
596310904	TOTAL	6,690,364 52	5,438,502 06	1,251,862 46 S			1,251,862 46 S
		642,053.24	507,406.84	120,178 09 S		14,468.31	134,646 40 S



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
99NKH906	ERICSSON (LM) TEL		RTS EXP 03SEP02 (SER B)	22AUG02	27AUG02	9 494600	
** JF1V **	209	37,786 34	432,646.80	-394,860 46 L			-394,860.46 L
	9,756 000	3,979 77	44,055 93	-41,587 90 L		1,511 74	-40,076 16 L
SEK TOTAL	5,224,440 53	16,227,940 11	-9,152,405 56 L				-9,152,405 56 L
	532,976 35	1,627,993 21	-1,008,641 84 L			94,911 06	-913,730 78 L
	13,907,868 14	17,351,514 91	-3,107,866 30 S				-3,107,866 30 S
	1,417,589 66	1,661,193 70	-359,409 49 S			142,255 91	-217,153.58 S
			** SINGAPORE DOLLAR **				
613396902	SINGAPORE PRESS HD		SGD1 (POST RECONSTRUCTION)	15JAN02	18JAN02	1 825750	
** JF2J **	543	209,744 36	180,050.13	29,694 23 L			29,694.23 L
	9,000 000	114,881 20	103,037 03	16,264.13 L		-4,419.96	11,844.17 L
** JF2M **	ADJC- 704	4,000.00	4,000 00	04FEB02	19FEB02	1 833850	.00 L
	000	2,181.20	2,194 27	.00 L		-13 07	-13 07 L
** JF2J **	ADJC- 737	15,500 00	15,500.00	04FEB02	19FEB02	1.833850	.00 L
	000	8,452 16	8,737 11	.00 L		-284 95	-284 95 L
** JF2J **	426	98,496 93	98,664.75	16SEP02	19SEP02	1.781000	-167 82 L
	5,000.000	55,304 28	56,554.14	-167 82 L		-1,155 64	-1,249.86 L
** JF2J **	434	79,022.18	78,544.72	17SEP02	20SEP02	1.778500	477.46 L
	4,000 000	44,431.93	45,114 72	477.46 L		-951.25	-682 79 L
** JF2J **	447	156,838.35	157,871 18	18SEP02	23SEP02	1 772050	-1,032.83 L
	8,000.000	88,506.73	90,388.57	-1,032 83 L		-1,299 00	-1,881 84 L
** JF2J **	463	79,408.00	79,096 87	19SEP02	24SEP02	1 771050	311.13 L
	4,000.000	44,836 68	45,205 95	311.13 L		-544.94	-369 27 L



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
613396902	TOTAL	643,009.82 358,594.18	613,727.65 351,231.79		29,282.17 L 16,031.20 L		-8,668.81	29,282.17 L 7,362.39 L
619792005	CITY DEVELOPMENTS		SGD 0.50		12APR02	17APR02	1.837350	
** JF2J **	378 14,000.000	87,522.06 47,634.94	100,256.22 54,698.14		-12,734.16 L -6,930.72 L		-132.48	-12,734.16 L -7,063.20 L
** JF2J **	417 8,000.000	47,753.91 26,304.17	57,289.27 31,256.08		22APR02 -9,535.36 L -5,252.34 L	25APR02	1.815450 300.43	-9,535.36 L -4,951.91 L
** JF2J **	CXL 417 -8,000.000	-47,753.91 -26,304.17	-57,289.27 -31,256.08		22APR02 9,535.36 L 5,252.34 L	25APR02	1.815450 -300.43	9,535.36 L 4,951.91 L
** JF2J **	433 8,000.000	47,747.51 26,300.65	57,529.01 31,376.69		22APR02 -9,781.50 L -5,387.92 L	25APR02	1.815450 311.88	-9,781.50 L -5,076.04 L
** JF2J **	434 7,000.000	41,811.87 22,994.40	50,463.75 27,517.93		23APR02 -8,651.88 L -4,758.09 L	26APR02	1.818350 234.56	-8,651.88 L -4,523.53 L
** JF2J **	444 9,000.000	54,280.67 29,904.23	64,498.38 35,187.21		24APR02 -10,217.71 L -5,629.13 L	29APR02	1.815150 346.15	-10,217.71 L -5,282.98 L
** JF2J **	453 8,000.000	48,807.30 26,939.31	57,672.86 31,449.06		25APR02 -8,865.56 L -4,893.37 L	30APR02	1.811750 383.62	-8,865.56 L -4,509.75 L
** JF2J **	467 12,000.000	74,709.18 41,416.51	84,513.55 46,066.63		26APR02 -9,804.37 L -5,435.24 L	02MAY02	1.803850 785.12	-9,804.37 L -4,650.12 L
** JF2J **	479 7,000.000	43,134.93 23,850.56	48,911.51 26,656.95		29APR02 -5,776.58 L -3,194.04 L	03MAY02	1.808550 387.65	-5,776.58 L -2,806.39 L
** JF2J **	487 5,000.000	30,818.50 17,003.78	33,387.93 18,198.90		30APR02 -2,569.43 L -1,417.66 L	06MAY02	1.812450 222.54	-2,569.43 L -1,195.12 L
** JF2J **	501 9,000.000	55,678.64 30,735.36	59,401.27 32,379.20		02MAY02 -3,722.63 L -2,054.94 L	07MAY02	1.7811550 471.10	-3,722.63 L -1,643.84 L
** JF2J **					03MAY02	08MAY02	1.804750	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	511 5,000.000	31,344.61 17,367.84	32,744.03 17,865.99		-1,399.42 L -775.41 L		277.26	-1,399.42 L -498.15 L
** JF2J **	521 5,000.000	31,314.77 17,390.81	32,572.92 17,784.35		06MAY02 -1,258.15 L -698.72 L	09MAY02	1.800650 305.18	-1,258.15 L -393.54 L
** JF2J **	CXL 521 -5,000.000	-31,314.77 -17,390.81	-32,572.92 -17,784.35		06MAY02 1,258.15 L 698.72 L	09MAY02	1.800650 -305.18	1,258.15 L 393.54 L
** JF2J **	528 5,000.000	31,308.71 17,387.45	32,572.92 17,784.34		06MAY02 -1,264.21 L -702.09 L	09MAY02	1.800650 305.20	-1,264.21 L -396.89 L
** JF2J **	534 6,000.000	37,740.42 20,877.01	38,577.60 21,072.73		07MAY02 -837.18 L -463.10 L	10MAY02	1.807750 267.38	-837.18 L -195.72 L
** JF2J **	546 8,000.000	51,000.12 28,202.57	51,734.25 28,253.59		08MAY02 -734.13 L -405.97 L	13MAY02	1.808350 354.95	-734.13 L -51.02 L
** JF2J **	565 9,000.000	56,721.31 31,350.73	57,680.37 31,490.11		09MAY02 -959.06 L -530.09 L	14MAY02	1.809250 390.71	-959.06 L -139.38 L
** JF2J **	575 5,000.000	30,863.46 17,107.87	32,122.01 17,534.52		10MAY02 -1,258.55 L -697.62 L	15MAY02	1.804050 270.97	-1,258.55 L -426.65 L
** JF2J **	582 1,000.000	6,212.21 3,446.54	6,421.42 3,507.92		13MAY02 -209.21 L -116.07 L	16MAY02	1.802450 54.69	-209.21 L -61.38 L
** JF2J **	586 12,000.000	75,343.15 41,682.47	78,504.81 43,135.69		14MAY02 -3,161.66 L -1,749.14 L	17MAY02	1.807550 295.92	-3,161.66 L -1,453.22 L
** JF2J **	600 7,000.000	44,657.87 24,734.35	45,794.47 25,162.49		15MAY02 -1,136.60 L -629.52 L	20MAY02	1.805500 201.38	-1,136.60 L -428.14 L
** JF2M **	775 11,000.000	53,343.58 29,908.65	74,584.18 40,502.96		24OCT02 -21,240.60 S -11,909.17 S	29OCT02	1.783550 1,314.86	-21,240.60 S -10,594.31 S
** JF2M **	796 48,000.000	232,163.78 130,851.79	329,791.40 179,502.66		25OCT02 -97,627.62 S -55,024.72 S	30OCT02	1.774250 1,374.85	-97,627.62 S -81,490.47 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE GN/LS	BASE GN/LS		NET BAS SECY GN/LS
619792005	TOTAL						
	849,702.52	932,786.36		-83,083.84 L			-83,083.84 L
	468,936.57	509,338.09		-45,770.12 L		5,368.60	-40,401.52 L
	285,507.36	404,375.58		-118,868.22 S			-118,868.22 S
	160,760.44	220,005.62		-66,933.89 S		7,688.71	-59,245.18 S
623500907	GREAT EASTERN HLDG	SGD0 50		09APR02	12APR02	1.836550	
** JF1N **	194	514,712.33		87,903.78 S			87,903.78 S
	52,000.000	280,262.41		47,863.54 S		-1.96	47,861.58 S
630386902	SINGAPORE EXCHANGE	SGD0 01		07JAN02	10JAN02	1.845250	
** JF1N **	578	88,144.98		7,974.52 S			7,974.52 S
	76,000.000	47,995.21		4,321.65 S		-226.63	4,095.02 S
** JF1N **	622	89,304.79		8,640.13 S	11JAN02	1.847650	8,640.13 S
	77,000.000	48,626.72		4,676.28 S		-292.46	4,383.82 S
** JF1N **	628	295,749.62		25,230.42 S	14JAN02	1.847050	25,230.42 S
	255,000.000	161,036.56		13,659.85 S		-916.58	12,743.27 S
** JF1N **	454	115,318.51		-8,827.56 S	05JUN02	1.787300	-8,827.56 S
	83,000.000	63,285.74		-4,939.05 S		1,235.33	-3,703.72 S
** JF1N **	479	263,423.86		-30,557.14 S	12JUN02	1.790450	-30,557.14 S
	187,000.000	144,670.15		-17,066.74 S		2,457.03	-14,609.71 S
630386902	TOTAL						
	854,402.13	851,941.76		2,460.37 S			2,460.37 S
	468,523.06	465,614.38		651.99 S		2,256.69	2,908.68 S
641552005	MAH PAR CORP LTD	SGD1		23DEC02	27DEC02	1.740650	
** JF2N **	412	16,904.52		-3,440.67 S			-3,440.67 S
	3,965.000	9,209.59		-1,976.66 S		502.03	-1,474.63 S
** JF2J **	824	2,074.75		-264.91 L	31DEC02	1.738550	-264.91 L
	530.000	1,189.68		-152.37 L		3.70	-148.67 L
** JF2J **	830	4,841.45		-603.99 L	02JAN03	1.735500	-603.99 L
	1,251.000	2,756.61		-348.02 L		33.05	-314.97 L
** JF2J **					02JAN03	1.735150	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE GN/LS	BASE GN/LS		NET BAS SECY GN/LS
840	5,933.69	6,892.00		-958.31 L			-958.31 L
1,791.000	3,419.70	3,905.26		-552.29 L		66.73	-485.56 L
** JF2J **					06JAN03	1.734650	
	2,310.56	2,818.97		-508.41 L			-508.41 L
	716.000	1,332.00		-293.09 L		22.67	-270.42 L
641552005	TOTAL						
	14,291.55	16,627.17		-2,335.62 L			-2,335.62 L
	8,234.35	9,453.97		-1,345.77 L		126.15	-1,219.62 L
	13,463.85	16,904.52		-3,440.67 S			-3,440.67 S
	7,734.96	9,209.59		-1,976.66 S		502.03	-1,474.63 S
666368006	O/SEAS CHINESE BK	SGD1		24APR02	29APR02	1.815150	
** JF1N **	254	153,973.77		30,179.43 S			30,179.43 S
	14,000.000	83,839.18		16,626.41 S		987.84	17,614.25 S
** JF1N **	265	109,981.27		21,556.73 S	30APR02	1.811750	21,556.73 S
	10,000.000	59,885.13		11,898.29 S		819.31	12,717.60 S
** JF1N **	285	523,820.37		34,893.14 S	02MAY02	1.803850	34,893.14 S
	43,000.000	285,490.53		19,343.70 S		4,899.68	24,243.38 S
** JF2N **	451	157,005.21		-17,029.30 S	23AUG02	1.749450	-17,029.30 S
	13,000.000	85,638.43		-9,734.09 S		4,107.04	-5,627.05 S
** JF2N **	457	139,104.79		-20,663.86 S	26AUG02	1.749000	-20,663.86 S
	11,000.000	75,861.14		-11,814.67 S		3,672.76	-8,141.91 S
** JF2N **	618	64,853.92		-16,263.42 S	07OCT02	1.786600	-16,263.42 S
	5,000.000	35,364.90		-9,103.00 S		935.29	-8,167.71 S
** JF2N **	651	104,140.37		-26,699.23 S	09OCT02	1.782300	-26,699.23 S
	8,000.000	56,785.06		-14,980.21 S		1,645.27	-13,334.94 S
** JF2N **	157	280,242.24		-70,894.58 S	25NOV02	1.769500	-70,894.58 S
	21,000.000	152,758.03		-40,064.75 S		5,615.65	-34,449.10 S
** JF2N **	277	80,069.21		-21,881.10 S	10DEC02	1.770650	-21,881.10 S
	6,000.000	43,645.15		-12,357.67 S		1,575.09	-10,782.58 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2N **	291 57,786.43 6,000.000 32,543.82	80,088.17 43,669.37	05DEC02 -22,301.74 S -12,559.77 S	11DEC02 1.775650 1,434.22	-22,301.74 S -11,125.55 S
** JF2N **	321 47,991.36 5,000.000 27,191.34	66,743.29 36,395.18	09DEC02 -18,751.93 S -10,624.62 S	12DEC02 1.764950 1,420.78	-18,751.93 S -9,203.84 S
** JF2N **	334 190,133.34 20,000.000 107,666.32	263,410.45 144,194.12	10DEC02 -73,277.11 S -41,494.45 S	13DEC02 1.765950 4,966.65	-73,277.11 S -36,527.80 S
666368006	TOTAL 1,822,300.09 1,020,740.97	2,023,433.06 1,103,526.22	-201,132.97 S -114,864.83 S	32,079.58	-201,132.97 S -82,785.25 S
681075909	SINGAPORE TELECOMM	SGD0 15	05NOV01	05NOV01	1.391064
** JF1V **	315 646,315.95 127,200.000 464,619.77	210,949.50 119,500.57	435,366.45 S 312,973.65 S	32,145.55	435,366.45 S 345,119.20 S
** JF1V **	CXL 315 -646,315.95 -127,200.000 -464,619.77	-210,949.50 -119,500.57	-435,366.45 S -312,973.65 S	-32,145.55	-435,366.45 S -345,119.20 S
681075909	TOTAL 00 00	00 .00	00 S 00 S	00	.00 S .00 S
691678007	UNITED O/SEAS BANK	SGD1	03APR02	08APR02	1.841850
** JF1N **	169 487,376.37 33,000.000 264,612.41	389,333.68 211,993.36	98,042.69 S 53,230.55 S	-611.50	98,042.69 S 52,619.05 S
** JF1N **	168 250,717.71 17,000.000 136,152.33	222,017.73 120,439.84	28,699.98 S 15,585.53 S	126.96	28,699.98 S 15,712.49 S
** JF1N **	176 545,757.20 37,000.000 297,342.45	538,245.16 293,097.81	7,512.04 S 4,092.75 S	151.89	7,512.04 S 4,244.64 S
** JF1V **	222 50,561.62 4,000.000 28,608.72	50,766.16 28,915.00	-204.54 L -115.74 L	1.767350 -190.54	-204.54 L -306.28 L
** JF1V **	243 63,338.04 5,000.000 35,860.18	64,927.66 37,115.08	-1,589.62 L -900.00 L	1.766250 -354.90	-1,589.62 L -1,254.90 L
** JF1V **	278 94,397.20	94,046.36	02JUL02 350.84 L	05JUL02 1.7771050	

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	7,500.000 53,300.13	54,122.15	198.09 L	-1,020.11	-822.02 L
** JF1V **	489 39,122.40 3,000.000 22,603.65	37,222.73 21,307.01	19JUL02 1,899.67 L 1,097.57 L	24JUL02 1.730800 199.07	1,899.67 L 1,296.64 L
** JF1V **	520 39,763.34 3,000.000 22,812.51	37,293.77 21,237.91	23JUL02 2,469.57 L 1,416.81 L	26JUL02 1.743050 157.79	2,469.57 L 1,574.60 L
** JF1V **	535 52,724.82 4,000.000 30,245.13	49,725.03 28,317.21	24JUL02 2,999.79 L 1,720.80 L	29JUL02 1.743250 207.12	2,999.79 L 1,927.92 L
** JF1V **	261 39,854.83 3,000.000 22,802.20	37,293.77 21,237.91	27AUG02 2,561.06 L 1,465.26 L	30AUG02 1.747850 99.03	2,561.06 L 1,564.29 L
** JF1V **	388 38,552.00 3,000.000 22,084.61	38,365.67 21,997.37	03SEP02 186.33 L 106.74 L	06SEP02 1.745650 -19.50	186.33 L 87.24 L
** JF1V **	458 38,369.64 3,000.000 21,956.25	39,401.42 22,732.69	05SEP02 -1,031.78 L -590.41 L	10SEP02 1.747550 -186.03	-1,031.78 L -776.44 L
** JF1V **	481 39,021.34 3,000.000 22,312.57	38,949.85 22,434.39	06SEP02 71.49 L 40.88 L	11SEP02 1.748850 -162.70	71.49 L -121.82 L
** JF1V **	632 38,639.00 3,000.000 21,725.61	38,055.32 21,892.80	17SEP02 583.68 L 328.19 L	20SEP02 1.778500 -495.38	583.68 L -167.19 L
** JF1V **	742 51,671.01 4,500.000 28,974.13	56,364.37 32,438.05	25SEP02 -4,693.36 L -2,631.77 L	30SEP02 1.783350 -832.15	-4,693.36 L -3,463.92 L
** JF2N **	652 331,211.24 28,000.000 185,833.61	361,418.74 196,417.53	04OCT02 -30,207.50 S -16,948.60 S	09OCT02 1.782300 6,364.68	-30,207.50 S -10,583.92 S
691678007	TOTAL 586,015.24 333,285.69	582,412.11 333,747.57	3,603.13 L 2,136.42 L	-2,598.30	3,603.13 L -461.88 L

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641892906 ** JF1L **	DELTA ELECTRONICS 574 3,921,316.83 100,000.000 89,599.38	THB1 3,921,316.83 89,548.22	19FEB02 .00 S .00 S	19FEB02 43 764999 51.16	00 S 51 16 S
THB TOTAL	8,278,094.69 188,928.79	10,739,750.63 247,312.54	-2,461,655.94 L -56,180.20 L	-2,203.55	-2,461,655.94 L -58,383.75 L
	7,616,207.88 174,852.98	7,842,633.66 179,147.60	-226,425.78 S -5,224.41 S	929.79	-226,425.78 S -4,294.62 S
** NEW TAIWAN DOLLAR **					
600521900 ** JF2N **	ACCTON 861 6,063,757.00 86,000.000 177,510.45	TWD10 6,575,715.00 191,098.95	29MAY02 -511,958.00 S -14,987.06 S	30MAY02 34 160000 1,398.56	-511,958.00 S -13,588.50 S
605104900 ** JF2N **	ASUSTEK COMPUTER 637 4,616,279.00 37,000.000 133,110.70	TWD 10 5,809,905.00 168,843.50	30APR02 -1,193,626.00 S -34,418.28 S	02MAY02 34 680000 -1,314.52	-1,193,626.00 S -35,732.80 S
605607902 ** JF2N **	ADVANCED SEMICONDT 478 1,842,218.00 100,000.000 53,740.32	TWD10 (ASE) 3,345,728.38 97,231.28	03SEP02 -1,503,510.38 S -43,859.70 S	04SEP02 34 280000 368.74	-1,503,510.38 S -43,490.96 S
** JF2N **	481 2,497,793.00 129,000.000 73,056.24	4,315,989.62 125,428.35	04SEP02 -1,818,196.62 S -53,179.19 S	05SEP02 34 190000 807.08	-1,818,196.62 S -52,372.11 S
605607902 TOTAL	4,340,011.00 126,796.56	7,661,718.00 222,659.63	-3,321,707.00 S -97,038.89 S	1,175.82	-3,321,707.00 S -95,863.07 S
TWD TOTAL	15,020,047.00 437,417.71	20,047,338.00 582,602.08	-5,027,291.00 S -146,444.23 S	1,259.86	-5,027,291.00 S -145,184.37 S
** US DOLLAR **					
60070K103 ** JF2H **	ACE LTD 517 696,251.05 19,418.000	COM 420,220.40	17JAN02 276,030.65 S	23JAN02 1 000000 00	276,030.65 S
** JF1Y **	302 38,782.28 900.000	35,230.30	15FEB02 3,551.98 L	21FEB02 1,000,000.00 1,000,000.00	3,551.98 L

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** JF1Y **	307 17,065.76 400.000	15,555.60	15FEB02 1,510.16 L	21FEB02 1.000000 00	1,510.16 L
** JF1Y **	313 8,429.60 200.000	7,777.80	19FEB02 651.80 L	22FEB02 1.000000 00	651.80 L
** JF1Y **	322 12,658.48 300.000	11,666.70	20FEB02 991.78 L	25FEB02 1.000000 00	991.78 L
** JF1Y **	327 4,269.93 100.000	4,025.88	21FEB02 244.05 L	26FEB02 1.000000 00	244.05 L
** JF1Y **	335 8,299.31 200.000	8,042.71	22FEB02 256.60 L	27FEB02 1.000000 00	256.60 L
** JF1Y **	337 4,188.11 100.000	4,016.83	25FEB02 171.28 L	28FEB02 1.000000 00	171.28 L
** JF1Y **	487 90,488.85 2,700.000	112,898.33	19JUN02 -22,409.48 L	24JUN02 1.000000 .00	-22,409.48 L
** JF1Y **	019 10,271.33 400.000	16,669.76	18JUL02 -6,398.43 L	23JUL02 1.000000 00	-6,398.43 L
** JF1Y **	232 28,860.24 900.000	37,039.98	13AUG02 -8,179.74 L	16AUG02 1.000000 00	-8,179.74 L
** JF1Y **	251 29,020.25 900.000	36,019.10	14AUG02 -6,998.85 L	19AUG02 1.000000 00	-6,998.85 L
** JF1Y **	380 30,379.48 900.000	35,278.84	27AUG02 -4,899.36 L	30AUG02 1.000000 00	-4,899.36 L
** JF1Y **	612 51,925.43 1,900.000	71,488.98	08OCT02 -19,563.55 L	11OCT02 1.000000 00	-19,563.55 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
G0070K103	TOTAL		395,710.81	-61,071.76 L		.00	-61,071.76 L
			696,251.05	420,220.40	276,030.65 S	.00	276,030.65 S
G02602103	AMDOCS LTD SHS			03JAN02	08JAN02	1.000000	
** JF20 **	507 10,000.000	356,269.64	610,739.98	-254,470.34 S		.00	-254,470.34 S
** JF20 **	536 10,000.000	361,838.56	610,739.98	-248,901.42 S	23JAN02	1.000000	-248,901.42 S
** JF20 **	540 4,760.000	173,773.56	161,982.86	11,790.70 S	24JAN02	1.000000	11,790.70 S
** JF1L **	605 19,608.000	548,660.85	634,117.71	-85,456.86 S	06MAR02	1.000000	-85,456.86 S
** JF1L **	606 7,891.000	227,440.45	245,875.44	-18,434.99 S	07MAR02	1.000000	-18,434.99 S
** JF1L **	611 16,701.000	482,796.94	558,670.16	-75,873.22 S	08MAR02	1.000000	-75,873.22 S
** JF1L **	682 4,400.000	99,658.50	147,185.72	-47,527.22 S	09APR02	1.000000	-47,527.22 S
G02602103	TOTAL	2,250,438.50	2,969,311.85	-718,873.35 S		.00	-718,873.35 S
G03910109	ANNUITY AND LIFE RE HLDGS LTD ORD			16JAN02	22JAN02	1.000000	
** JF1M **	470 19,400.000	380,804.63	291,000.00	89,804.63 L		.00	89,804.63 L
** JF1M **	726 11,900.000	189,953.27	178,500.00	11,453.27 L	12FEB02	1.000000	11,453.27 L
** JF1M **	741	150,284.80	179,718.75	-29,433.95 L	13FEB02	1.000000	-29,433.95 L

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	9,300.000						
** JF1M **	808 4,000.000	67,182.58	84,768.36	-17,585.78 L	21FEB02	1.000000	-17,585.78 L
** JF1M **	812 4,800.000	79,678.80	91,227.80	-11,549.00 L	21FEB02	1.000000	-11,549.00 L
** JF1M **	211 3,100.000	53,202.94	91,318.10	-38,115.16 S	07MAR02	1.000000	-38,115.16 S
** JF1M **	139 5,700.000	98,521.30	165,649.87	-22,775.51 L	08MAR02	1.000000	-22,775.51 L
** JF1M **	206 8,800.000	157,149.79	268,273.21	-111,123.42 S	14MAR02	1.000000	-111,123.42 S
** JF1M **	219 8,700.000	163,511.43	190,918.02	-27,406.59 S	15MAR02	1.000000	-27,406.59 S
G03910109	TOTAL	966,425.38	990,864.78	19,913.66 L		.00	19,913.66 L
		472,385.46	716,159.20	-220,998.23 S		.00	-220,998.23 S
G1150G111	ACCENTURE LTD BERMUDA SHS A			19MAR02	22MAR02	1.000000	
** JF2M **	349 8,400.000	218,453.84	219,598.92	-1,145.08 S		.00	-1,145.08 S
** JF1Z **	673 100.000	2,321.97	2,488.00	-166.03 S	18APR02	1.000000	-166.03 S
** JF1Z **	689 1,100.000	26,340.57	27,284.00	-943.43 S	19APR02	1.000000	-943.43 S
** JF1Z **	701 500.000	12,179.63	12,265.58	-85.95 S	22APR02	1.000000	-85.95 S

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
** JF1Z **	721 300 000	7,289 78	7,765 62		23APR02 -475.84 S	26APR02	1.000000 00		-475 84 S
** JF1Z **	726 300 000	7,051 59	7,825 56		24APR02 -773 97 S	29APR02	1 000000 00		-773 97 S
G1150G111	TOTAL	273,637 38	277,227.68		-3,590 30 S		00		-3,590 30 S
G4776G101	INGERSOLL RAND COMPANY LIMITED CL A								
** JF1Z **	158 700.000	30,874 78	29,561 00		01FEB02 1,313.78 S	06FEB02	1 000000 00		1,313.78 S
** JF1Z **	168 100 000	4,375 96	4,223.00		04FEB02 152.96 S	07FEB02	1 000000 00		152 96 S
** JF1Z **	184 600 000	25,912 41	25,338 00		04FEB02 574 41 S	07FEB02	1 000000 00		574.41 S
** JF1Z **	192 700.000	30,007 28	29,561.00		05FEB02 446.28 S	08FEB02	1.000000 .00		446.28 S
** JF1Z **	193 100.000	4,248.08	4,223 00		06FEB02 25.08 S	11FEB02	1 000000 00		25 08 S
** JF2H **	568 4,400 000	229,512 43	185,812.00		05MAR02 43,700 43 S	08MAR02	1 000000 .00		43,700.43 S
** JF1Z **	356 700 000	36,672 16	29,561 00		08MAR02 7,111 16 S	13MAR02	1 000000 .00		7,111.16 S
** JF1Z **	386 400 000	21,104.52	16,892 00		14MAR02 4,212.52 S	19MAR02	1 000000 00		4,212 52 S
** JF1Z **	391 400 000	21,111.08	16,892 00		15MAR02 4,219 08 S	20MAR02	1.000000 .00		4,219.08 S
** JF2H **	681	9,886 00	8,446.00		05APR02 1,440.00 S	10APR02	1.000000 .00		1,440.00 S

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
	200 000								
** JF2H **	717 3,500 000	172,385 90	147,805 00		05APR02 24,580 90 S	10APR02	1 000000 .00		24,580 90 S
** JF2H **	721 4,400.000	214,395 42	185,812.00		05APR02 28,583 42 S	10APR02	1 000000 00		28,583.42 S
** JF2H **	006 3,100.000	152,111 48	130,913.00		08APR02 21,198 48 S	11APR02	1 000000 00		21,198.48 S
** JF2H **	010 2,000 000	97,882.05	84,460 00		08APR02 13,422 05 S	11APR02	1.000000 00		13,422.05 S
** JF2H **	845 8,900.000	441,440 00	375,847 00		08APR02 65,593.00 S	11APR02	1 000000 .00		65,593 00 S
** JF1Y **	448 1,000.000	46,481.59	42,710 25		14JUN02 3,771.34 S	19JUN02	1 000000 .00		3,771.34 S
** JF1Y **	452 400 000	18,813.43	17,132 12		17JUN02 1,681 31 S	20JUN02	1.000000 00		1,681 31 S
** JF1Y **	486 100.000	4,812.70	4,283.33		18JUN02 529.37 S	21JUN02	1 000000 00		529.37 S
** JF1Y **	490 100.000	4,775 95	4,283.33		19JUN02 492.62 S	24JUN02	1 000000 .00		492 62 S
** JF1Y **	491 200 000	9,573 61	8,540 04		19JUN02 1,033 57 S	24JUN02	1.000000 00		1,033 57 S
** JF1Y **	503 100 000	4,694.39	4,267.85		20JUN02 426.54 S	25JUN02	1 000000 00		426 54 S
** JF1Y **	574 600 000	27,654 54	25,607 10		21JUN02 2,047 44 S	26JUN02	1.000000 .00		2,047 44 S

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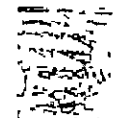
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
** JF1Y **	577 100 000	4,551.74		4,267.85	24 JUN02 283 89 S	27 JUN02	1 000000 .00		283 89 S
** JF1Y **	021 500.000	18,543 49		21,339.25	18 JUL02 -2,795 76 S	23 JUL02	1.000000 00		-2,795 76 S
** JF1Y **	033 500.000	17,905 56		21,339.25	19 JUL02 -3,433 69 S	24 JUL02	1 000000 .00		-3,433.69 S
** JF1Y **	037 400 000	13,777 98		17,096 08	22 JUL02 -3,318 10 S	25 JUL02	1.000000 00		-3,318 10 S
G4776G101	TOTAL	1,663,504.53		1,446,212 45	217,292 08 S		00		217,292 08 S
G4933P101	IPC HOLDINGS LTD BERMUDA		SHS		03 JAN02	08 JAN02	1 000000		
** JF1M **	342 3,200 000	93,558.59		83,200.00	10,358 59 S		.00		10,358.59 S
** JF1M **	381 7,900.000	228,369.77		205,400 00	04 JAN02 22,969 77 S	09 JAN02	1 000000 00		22,969.77 S
** JF1M **	414 3,200.000	88,659 79		83,200 00	09 JAN02 5,459.79 S	14 JAN02	1.000000 00		5,459 79 S
** JF1M **	434 9,400.000	258,838 27		244,400 00	10 JAN02 14,438.27 S	15 JAN02	1 000000 .00		14,438.27 S
G4933P101	TOTAL	669,426 42		616,200 00	53,226 42 S		.00		53,226.42 S
G58564116	MARTIN CURRIE BUSINESS TRUST		GLOBAL EMERGING MKTS FD		16 JUL02	19 JUL02	1 000000		
** JF1M **	632 156,200.000	966,878 00		879,405 73	87,472.27 S		00		87,472.27 S
** JF1M **	652 37,833.000	234,564.60		212,999 73	17 JUL02 21,564.87 S	22 JUL02	1.000000 00		21,564 87 S
** JF1M **	662	107,125 00		96,498 17	18 JUL02 10,626 83 S	23 JUL02	1.000000 00		10,626 83 S

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	17,140 000								
** JF1M **	731 102,000 000	563,040 00		574,259 83	07 AUG02 -11,219 83 S	09 AUG02	1 000000 00		-11,219 83 S
** JF1M **	788 68,000.000	389,640.00		382,839 88	20 AUG02 6,800 12 S	21 AUG02	1.000000 .00		6,800 12 S
** JF1M **	155 90,000 000	439,200 00		506,699.85	15 OCT02 -67,499 85 S	15 OCT02	1 000000 .00		-67,499.85 S
** JF1M **	200 80,000 000	409,600 00		450,399 86	23 OCT02 -40,799 86 S	28 OCT02	1 000000 .00		-40,799.86 S
** JF1M **	231 80,000.000	428,000.00		450,399 86	07 NOV02 -22,399 86 S	13 NOV02	1 000000 .00		-22,399.86 S
G58564116	TOTAL	3,538,047.60		3,553,502 91	-15,455 31 S		.00		-15,455 31 S
G58564124	MARTIN CURRIE BUSINESS TRUST		JAPAN SMALL COS FD		05 FEB02	05 FEB02	1 000000		
** JF1M **	753 19,000 000	130,530.00		170,050 00	-39,520.00 L		00		-39,520.00 L
** JF1M **	761 10,500 000	69,930.00		93,975 00	07 FEB02 -24,045.00 L	07 FEB02	1 000000 00		-24,045 00 L
** JF1M **	774 5,700 000	37,962.00		51,015 00	07 FEB02 -13,053 00 L	07 FEB02	1 000000 00		-13,053 00 L
** JF1M **	CXL 774 -5,700 000	-37,962.00		-51,015 00	07 FEB02 13,053.00 L	07 FEB02	1.000000 .00		13,053 00 L
** JF1M **	781 10,500 000	69,930.00		93,975 00	07 FEB02 -24,045.00 L	07 FEB02	1 000000 00		-24,045 00 L
** JF1M **	CXL 781 -10,500 000	-69,930.00		-93,975.00	07 FEB02 24,045.00 L	07 FEB02	1.000000 00		24,045.00 L

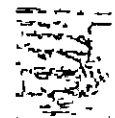
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1N **	001 137,800.00		179,000 00	15FEB02 -41,200 00 L	15FEB02	1 000000 .00	-41,200 00 L
	20,000.000						
** JF1N **	015 76,010.00		98,450.00	19FEB02 -22,440 00 L	19FEB02	1.000000 00	-22,440 00 L
	11,000 000						
** JF1N **	014 75,900.00		98,450 00	20FEB02 -22,550 00 L	20FEB02	1 000000 .00	-22,550 00 L
	11,000.000						
** JF1N **	057 80,712 00		105,609 99	28FEB02 -24,897.99 L	28FEB02	1.000000 00	-24,897 99 L
	11,800.000						
** JF1N **	085 46,066 00		56,107 68	08MAR02 -10,041 68 L	08MAR02	1 000000 00	-10,041.68 L
	6,200.000						
** JF1N **	708 306,000 00		433,643 69	06AUG02 -127,643.69 L	09AUG02	1.000000 00	-127,643 69 L
	40,000 000						
** JF1N **	001 117,900 00		146,033 02	23AUG02 -28,133 02 L	28AUG02	1.000000 .00	-28,133 02 L
	15,000 000						
** JF1N **	CXL 001 -117,900.00		-146,033.02	23AUG02 28,133 02 L	28AUG02	1 000000 00	28,133 02 L
	-15,000.000						
** JF1N **	004 117,900 00		142,231 16	23AUG02 -24,331 16 L	28AUG02	1 000000 00	-24,331.16 L
	15,000.000						
** JF1N **	003 119,100 00		125,400.00	27AUG02 -6,300.00 L	30AUG02	1.000000 00	-6,300.00 L
	15,000 000						
G58564124	TOTAL		1,502,917.52	-342,969 52 L		.00	-342,969 52 L



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
G5876H105	MARVELL TECHNOLOGY GROUP LTD	SHS		30JAN02	04FEB02	1.000000	
** JF2N **	008 159,304 41		127,537 53	31,766 88 S		.00	31,766.88 S
	4,000.000						
G67543101	OPENTY CORP	CL A		05JUN02	10JUN02	1.000000	
** JF2I **	054 41,338.09		55,867.95	-14,529.86 L		00	-14,529.86 L
	10,900.000						
G6797E106	O2MICRO INTERNATIONAL LIMITED	SHS		31JAN02	05FEB02	1 000000	
** JF2I **	653 69,135.46		49,809 90	19,325 56 L		.00	19,325.56 L
	3,000 000						
** JF2I **	116 64,414 05		136,410.82	02JUL02 -71,996 77 L	08JUL02	1 000000 .00	-71,996.77 L
	6,600.000						
** JF2I **	118 82,937 94		181,617 77	03JUL02 -98,679 83 L	09JUL02	1.000000 .00	-98,679 83 L
	8,500 000						
G6797E106	TOTAL		367,838 49	-151,351 04 L		.00	-151,351.04 L
G96655108	HILLIS GROUP HOLDINGS LTD	SHS		29JAN02	01FEB02	1 000000	
** JF1M **	570 417,486.25		228,150 00	189,336.25 S		00	189,336 25 S
	16,900.000						
** JF1M **	615 624,727 17		339,056 00	01FEB02 285,671 17 S	06FEB02	1 000000 00	285,671 17 S
	23,200.000						
** JF1M **	730 557,663.24		334,844.00	12FEB02 222,819.24 S	15FEB02	1 000000 .00	222,819.24 S
	19,900 000						
G96655108	TOTAL		902,050 00	697,826 66 S		00	697,826.66 S



STATE STREET

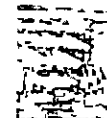
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE			
M22465104	CHECK POINT SOFTWARE			24APR02	29APR02	1.000000	
** JF1Z **	722	1,942.27	7,150.75	-5,208.48 L		.00	-5,208.48 L
	100.000						
** JF1Z **	724	31,077.95	96,055.44	-37,258.45 L	24APR02	1.000000	-37,258.45 L
	1,700.000				29APR02	.00	
** JF1Z **				-27,719.04 S		.00	-27,719.04 S
** JF1Z **	725	38,853.86	91,755.50	-52,901.64 S	24APR02	1.000000	-52,901.64 S
	2,100.000				29APR02	.00	
M22465104	TOTAL	33,020.22	103,206.19	-42,466.93 L		.00	-42,466.93 L
		69,931.81	187,810.94	-80,620.68 S		.00	-80,620.68 S
M8737E108	TARO PHARMA INDS			06DEC01	01APR02	1.000000	
** JF1M **	260	135,508.02	135,508.02	.00		.00	.00
	3,400.000						
** JF1M **	260	-135,508.02	-135,508.02	.00	06DEC01	1.000000	.00
	-3,400.000				01APR02	.00	
** JF1M **	261	6,787.80	6,787.80	.00	14JAN02	1.000000	.00
	200.000				01APR02	.00	
** JF1M **	261	-6,787.80	-6,787.80	.00	14JAN02	1.000000	.00
	-200.000				01APR02	.00	
** JF1M **	095	160,405.64	213,992.66	-53,587.02 S	01MAR02	1.000000	-53,587.02 S
	5,500.000				06MAR02	.00	
** JF1M **	116	151,870.40	219,204.15	-67,333.75 S	05MAR02	1.000000	-67,333.75 S
	5,500.000				08MAR02	.00	
** JF1M **	267	135,508.02	135,508.02	.00	01APR02	1.000000	.00
	3,400.000				01APR02	.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE			
** JF1M **	268	6,787.80	6,787.80	.00	01APR02	1.000000	.00
	200.000					.00	
** JF1M **	322	5,758.02	6,787.80	-1,029.78 S	05APR02	1.000000	-1,029.78 S
	200.000				10APR02	.00	
** JF1M **	770	46,009.28	57,696.30	-11,687.02 S	08APR02	1.000000	-11,687.02 S
	1,700.000				11APR02	.00	
** JF2V **	240	77,400.00	142,295.82	-64,895.82 L	01MAY02	1.000000	-64,895.82 L
	3,600.000				06MAY02	.00	
M8737E108	TOTAL	142,295.82	142,295.82	.00		.00	.00
		77,400.00	142,295.82	-64,895.82 L		.00	-64,895.82 L
		364,043.34	497,680.91	-133,637.57 S		.00	-133,637.57 S
NO7045102	ASM INTERNATIONAL N V			05APR02	10APR02	1.000000	
** JF1M **	337	18,843.85	11,587.31	7,256.54 S		.00	7,256.54 S
	700.000						
** JF1M **	337	-18,843.85	-11,587.31	-7,256.54 S	05APR02	1.000000	-7,256.54 S
	-700.000				10APR02	.00	
** JF1M **	488	332,230.21	203,605.59	128,624.62 S	05APR02	1.000000	128,624.62 S
	12,300.000				10APR02	.00	
** JF1M **	488	-332,230.21	-203,605.59	-128,624.62 S	05APR02	1.000000	-128,624.62 S
	-12,300.000				10APR02	.00	
** JF1M **	542	18,843.85	11,587.31	7,256.54 S	05APR02	1.000000	7,256.54 S
	700.000				10APR02	.00	
** JF1M **	653	332,230.21	219,145.56	113,084.65 S	05APR02	1.000000	113,084.65 S
	12,300.000				10APR02	.00	

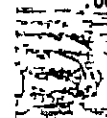
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GM/LS BASE SECY GM/LS	STL DT	SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1H **	824	598,142.93		406,906.07	08APR02 191,236.86 S	21APR02	1.000000 .00	191,236.86 S
	23,200.000							
<b>N07045102</b>	<b>TOTAL</b>	<b>949,216.99</b>		<b>637,638.94</b>	<b>311,578.05 S</b>		<b>.00</b>	<b>311,578.05 S</b>
P74823108	PANAMERICAN BEVERAGES INC	CL A			08AUG02	13AUG02	1.000000	
** JF1L **	096	58,269.61		92,045.16	-33,775.55 L		.00	-33,775.55 L
	5,300.000							
** JF1L **	097	223,183.63		324,657.06	-9,559.12 L	13AUG02	1.000000 .00	-9,559.12 L
	20,300.000							
** JF1L **					-91,914.31 S		.00	-91,914.31 S
** JF1L **	106	212,079.48		287,769.87	-75,690.39 S	15AUG02	1.000000 .00	-75,690.39 S
	19,500.000							
** JF1L **	112	12,462.94		17,593.44	-5,130.50 S	16AUG02	1.000000 .00	-5,130.50 S
	1,200.000							
** JF1L **	116	62,121.82		90,165.05	-28,043.23 S	19AUG02	1.000000 .00	-28,043.23 S
	5,985.000							
** JF1L **	123	348,262.66		555,849.12	-207,586.46 S	22AUG02	1.000000 .00	-207,586.46 S
	35,015.000							
** JF1L **	124	52,714.32		84,135.38	-31,421.06 S	22AUG02	1.000000 .00	-31,421.06 S
	5,300.000							
<b>P74823108</b>	<b>TOTAL</b>	<b>281,453.24</b>		<b>416,702.22</b>	<b>-43,334.67 L</b>		<b>.00</b>	<b>-43,334.67 L</b>
		<b>910,824.85</b>		<b>1,360,169.92</b>	<b>-439,785.95 S</b>		<b>.00</b>	<b>-439,785.95 S</b>



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GM/LS BASE SECY GM/LS	STL DT	SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
P8744Y102	STEINER LEISURE LTD	SHS			21MAR02	26MAR02	1.000000	
** JF1H **	240	598,887.23		503,517.33	95,369.90 S		.00	95,369.90 S
	26,900.000							
V7780T103	ROYAL CARIBBEAN CRUISES LTD	SHS			28OCT02	31OCT02	1.000000	
** JF2V **	684	67,211.39		75,763.86	-8,552.47 L		.00	-8,552.47 L
	3,500.000							
** JF2V **	690	27,590.46		32,470.22	-4,879.76 L	01NOV02	1.000000 .00	-4,879.76 L
	1,500.000							
<b>V7780T103</b>	<b>TOTAL</b>	<b>94,801.85</b>		<b>108,234.08</b>	<b>-13,432.23 L</b>		<b>.00</b>	<b>-13,432.23 L</b>
X60746116	OTP BANK (REG S GDR)	1 GDR (BONY) 1 ORD SH PV HUF			23JAN02	23JAN02	1.000000	
** JF1L **	542	.00		95,130.00	-95,130.00 L		.00	-95,130.00 L
	1,800.000							
** JF1L **	CXL 542	.00		-95,130.00	95,130.00 L	23JAN02	1.000000 .00	95,130.00 L
	-1,800.000							
<b>X60746116</b>	<b>TOTAL</b>	<b>.00</b>		<b>.00</b>	<b>.00 L</b>		<b>.00</b>	<b>.00 L</b>
Y2573F102	FLEXTRONICS INTERNATIONAL LTD	SHS			07JAN02	10JAN02	1.000000	
** JF2I **	615	81,478.77		128,593.72	-47,114.95 L		.00	-47,114.95 L
	3,000.000							
** JF2I **	626	161,577.57		239,718.30	-78,140.73 L	14JAN02	1.000000 .00	-78,140.73 L
	6,000.000							
** JF2N **	012	93,518.31		111,603.96	-18,085.65 S	05FEB02	1.000000 .00	-18,085.65 S
	4,200.000							
** JF2N **	128	143,872.64		229,626.03	-85,753.39 S	15FEB02	1.000000 .00	-85,753.39 S
	7,900.000							



STATE STREET



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	DT GM/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
Y2573F102	TOTAL	243,056.34	368,312.02					00		-125,255.68 L
		237,390.95	341,229.99					00		-103,839.04 S
000400101	ABC BANCORP	COM						1.000000		
** JFIG **	666	52,303.42	28,256.25		24,047.17 L		16APR02	19APR02	00	24,047.17 L
	3,300.000									
** JFIG **	695	6,378.88	3,425.00		2,953.88 L		17APR02	22APR02	00	2,953.88 L
	400.000									
** JFIG **	730	7,998.20	4,281.25		3,716.95 L		18APR02	23APR02	00	3,716.95 L
	500.000									
** JFIG **	778	1,580.08	856.25		723.83 L		23APR02	26APR02	00	723.83 L
	100.000									
** JFIG **	114	1,494.95	856.25		638.70 L		08MAY02	13MAY02	00	638.70 L
	100.000									
** JFIG **	211	161,947.10	95,900.00		66,047.10 L		17MAY02	22MAY02	00	66,047.10 L
	11,200.000									
** JFIG **	223	5,779.82	3,425.00		2,354.82 L		20MAY02	23MAY02	00	2,354.82 L
	400.000									
** JFIG **	234	13,031.42	7,706.25		5,325.17 L		21MAY02	24MAY02	00	5,325.17 L
	900.000									
** JFIG **	248	24,680.19	14,556.25		10,123.94 L		22MAY02	28MAY02	00	10,123.94 L
	1,700.000									
** JFIG **	254	147,415.12	100,243.75		47,171.37 L		23MAY02	29MAY02	00	47,171.37 L
	10,200.000									
** JFIG **	277	11,586.45	9,100.00		2,486.45 L		24MAY02	30MAY02	00	2,486.45 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	DT GM/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	800.000									
** JFIG **	282	11,600.92	9,100.00		2,500.92 L		28MAY02	31MAY02	00	2,500.92 L
	800.000									
** JFIG **	295	31,839.41	24,953.39		6,886.02 L		30MAY02	04JUN02	00	6,886.02 L
	2,200.000									
** JFIG **	305	155,374.28	121,071.51		34,302.77 L		31MAY02	05JUN02	00	34,302.77 L
	10,700.000									
** JFIG **	318	5,939.82	4,475.00		1,464.82 L		04JUN02	07JUN02	00	1,464.82 L
	400.000									
** JFIG **	349	2,941.33	2,237.50		703.83 L		07JUN02	12JUN02	00	703.83 L
	200.000									
** JFIG **	363	2,939.91	2,237.50		702.41 L		10JUN02	13JUN02	00	702.41 L
	200.000									
** JFIG **	382	5,893.42	4,475.00		1,418.42 L		11JUN02	14JUN02	00	1,418.42 L
	400.000									
** JFIG **	410	4,364.11	3,356.25		1,007.86 L		13JUN02	18JUN02	00	1,007.86 L
	300.000									
** JFIG **	430	56,548.29	45,191.25		11,357.04 L		14JUN02	19JUN02	00	11,357.04 L
	3,900.000									
** JFIG **	431	53,646.15	43,317.75		10,328.40 L		14JUN02	19JUN02	00	10,328.40 L
	3,700.000									
** JFIG **	442	56,548.29	44,418.66		12,129.63 L		17JUN02	20JUN02	00	12,129.63 L
	3,900.000									
** JFIG **	456	8,819.73	6,731.28		2,088.45 L		18JUN02	21JUN02	00	2,088.45 L
	600.000									

STATE STREET

ASSET ID SM SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1G **	466 1,500 000	22,049.33	16,831 32	19JUN02 5,218.01 L	24JUN02	1.000000 00	5,218 01 L
** JF1G **	475 300 000	4,411 36	3,375.00	20JUN02 1,036 36 L	25JUN02	1.000000 00	1,036.36 L
** JF1G **	485 1,200.000	17,640.30	13,475.00	21JUN02 4,165 30 L	26JUN02	1.000000 00	4,165.30 L
** JF1G **	500 2,600 000	38,301 00	29,250.00	24JUN02 9,051.00 L	27JUN02	1.000000 .00	9,051.00 L
** JF1G **	510 1,000 000	14,747.55	11,250 00	25JUN02 3,497.55 L	28JUN02	1 000000 00	3,497 55 L
** JF1G **	521 600 000	8,826.39	6,750 00	26JUN02 2,076.39 L	01JUL02	1.000000 00	2,076.39 L
** JF1G **	540 2,700.000	39,801 38	30,375.00	27JUN02 9,426 38 L	02JUL02	1 000000 .00	9,426.38 L
** JF1G **	562 13,900 000	206,102.97	156,805.00	28JUN02 49,297 97 L	03JUL02	1 000000 00	49,297 97 L
** JF1G **	568 200 000	2,989.26	2,230.00	01JUL02 759.26 L	05JUL02	1 000000 00	759 26 L
** JF1G **	590 700.000	10,127.64	7,805.00	02JUL02 2,322 64 L	08JUL02	1 000000 .00	2,322.64 L
** JF1G **	612 200.000	2,889.91	2,230.00	05JUL02 659 91 L	10JUL02	1.000000 00	659.91 L
** JF1G **	615 1,500 000	21,678.69	19,875.00	08JUL02 1,803 69 S	11JUL02	1.000000 00	1,803.69 S
** JF1G **	627	28,917 52	26,500.00	09JUL02 2,417.52 S	12JUL02	1.000000 00	

STATE STREET

ASSET ID SM SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	2,000.000						
** JF1G **	648 500 000	7,232 03	6,625 00	10JUL02 607.03 S	15JUL02	1 000000 00	607.03 S
** JF1G **	659 200.000	2,919.29	2,650.00	11JUL02 269 29 S	16JUL02	1.000000 00	269.29 S
** JF1G **	676 600 000	8,689.65	7,950 00	15JUL02 739.65 S	18JUL02	1.000000 00	739.65 S
** JF1G **	679 600 000	8,735.01	7,950 00	16JUL02 785 01 S	19JUL02	1.000000 .00	785.01 S
** JF1G **	684 100 000	1,454.30	1,325.00	17JUL02 129 30 S	22JUL02	1 000000 00	129 30 S
** JF1G **	691 500 000	7,281.38	6,625.00	18JUL02 656.38 S	23JUL02	1.000000 .00	656.38 S
** JF1G **	695 200.000	2,861.81	2,650 00	19JUL02 211.81 S	24JUL02	1 000000 .00	211 81 S
000400101	TOTAL	1,198,538.38	860,547.66	337,990 72 L		00	337,990 72 L
		89,769 68	82,150.00	7,619.68 S		00	7,619.68 S
000886101	ADC TELECOMMUNICATIONS INC			14NOV02	19NOV02	1 000000	
** JF2V **	744 3,900 000	7,682 76	4,635.16	3,047 60 L		00	3,047.60 L
** JF2V **	755 3,900 000	7,736.58	4,649 77	18NOV02 3,086 81 L	21NOV02	1.000000 00	3,086.81 L
** JF2V **	763 9,700 000	19,981 38	11,428.83	20NOV02 8,552 55 L	25NOV02	1.000000 00	8,552.55 L
** JF2V **				20NOV02	25NOV02	1.000000	

STATE STREET

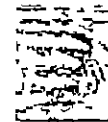
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
	764 71,398.23	46,061.16	25,337.07	L		.00	25,337.07 L
35,100.000							
000886101	TOTAL		66,774.92	40,024.03		.00	40,024.03 L
00104Q107	AFC ENTERPRISES INC	COM		05APR02	10APR02	1.000000	
** JF1H **	293 61,465.00	44,435.98	17,029.02	S		.00	17,029.02 S
1,900.000							
** JF1H **	456 176,187.74	126,500.00	49,687.74	S	10APR02	1.000000	49,687.74 S
5,500.000						.00	
** JF1H **	470 250,152.50	179,400.00	70,752.50	S	10APR02	1.000000	70,752.50 S
7,800.000						.00	
** JF1H **	771 740,273.17	652,966.96	87,306.21	S	11APR02	1.000000	87,306.21 S
22,800.000						.00	
** JF1G **	660 74,747.14	37,400.00	37,347.14	L	18APR02	1.000000	37,347.14 L
2,200.000						.00	
** JF1G **	669 47,536.68	23,800.00	23,736.68	L	19APR02	1.000000	23,736.68 L
1,400.000						.00	
** JF1G **	714 13,589.39	6,800.00	6,789.39	L	23APR02	1.000000	6,789.39 L
400.000						.00	
** JF1G **	121 44,239.48	22,100.00	22,139.48	L	13MAY02	1.000000	22,139.48 L
1,300.000						.00	
00104Q107	TOTAL		90,100.00	90,012.69		.00	90,012.69 L
	1,228,078.41	1,003,302.94	224,775.47	S		.00	224,775.47 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
001055102	AFLAC INC	COM		20MAY02	23MAY02	1.000000	
** JF1Z **	150 17,858.70	19,608.15	-1,749.45	L		.00	-1,749.45 L
600.000							
** JF1Z **	160 2,996.97	3,246.93	-249.96	L	24MAY02	1.000000	-249.96 L
100.000						.00	
** JF1Z **	170 20,879.81	23,495.17	-2,615.36	L	28MAY02	1.000000	-2,615.36 L
700.000						.00	
** JF1Z **	240 11,679.64	14,344.45	-2,664.81	L	09SEP02	1.000000	-2,664.81 L
400.000						.00	
** JF1Z **	241 20,410.26	25,039.00	-4,628.74	L	09SEP02	1.000000	-4,628.74 L
700.000						.00	
** JF1Z **	243 14,532.21	16,452.20	-1,919.99	L	09SEP02	1.000000	-1,919.99 L
500.000						.00	
** JF1Z **	003 21,300.77	21,947.22	-646.45	L	05DEC02	1.000000	-646.45 L
700.000						.00	
** JF1Z **	017 18,047.99	18,294.63	-246.64	L	06DEC02	1.000000	-246.64 L
600.000						.00	
001055102	TOTAL		142,427.75	-14,721.40		.00	-14,721.40 L
	127,706.35						
001084102	AGCO CORP	COM		22FEB02	27FEB02	1.000000	
** JF1H **	021 331,473.44	268,973.94	62,499.50	S		.00	62,499.50 S
25,900.000							
** JF1H **	084 246,435.49	188,112.78	58,322.71	S	06MAR02	1.000000	58,322.71 S
11,200.000						.00	
** JF1H **	105 172,425.40	130,919.76	41,505.64	S	07MAR02	1.000000	41,505.64 S
8,000.000						.00	

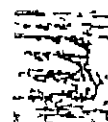
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1M **	111 1,800.000	38,155.64		28,756.62	05MAR02 9,399.02 S	08MAR02	1.000000 .00	9,399.02 S
** JF1M **	305 200.000	4,202.00		3,314.76	05APR02 887.24 S	10APR02	1.000000 00	887.24 S
** JF1M **	416 2,900.000	60,608.17		46,330.11	05APR02 14,278.06 S	10APR02	1.000000 00	14,278.06 S
** JF1M **	487 11,200.000	234,076.30		179,984.48	05APR02 54,091.82 S	10APR02	1.000000 00	54,091.82 S
** JF1M **	691 4,200.000	91,224.00		69,609.96	08APR02 21,614.04 S	11APR02	1.000000 00	21,614.04 S
** JF1M **	743 5,000.000	103,106.89		82,869.00	08APR02 20,237.89 S	11APR02	1.000000 .00	20,237.89 S
** JF1M **	823 16,000.000	347,509.53		265,180.80	08APR02 82,328.73 S	11APR02	1.000000 00	82,328.73 S
001084102	TOTAL	1,629,216.86		1,264,052.21	365,164.65 S		.00	365,164.65 S
00130H105	AES CORP		COM		15FEB02	21FEB02	1.000000	
** JF1Z **	248 8,100.000	53,071.20		208,958.58	-131,604.67 L		.00	-131,604.67 L
** JF1Z **					-24,282.71 S		.00	-24,282.71 S
00130H105	TOTAL	53,071.20		208,958.58	-131,604.67 L		.00	-131,604.67 L
		53,071.20		208,958.58	-24,282.71 S		.00	-24,282.71 S



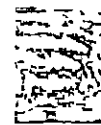
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
001744101	AMN HEALTHCARE SVCS INC		COM		31JAN02	05FEB02	1.000000	
** JF1M **	599 4,000.000	91,779.41		75,290.00	16,489.41 S		.00	16,489.41 S
** JF1M **	639 15,700.000	384,137.11		338,616.91	04FEB02 45,520.20 S	07FEB02	1.000000 .00	45,520.20 S
001744101	TOTAL	475,916.52		413,906.91	62,009.61 S		.00	62,009.61 S
00184A105	TIME WARNER INC		COM		04JAN02	09JAN02	1.000000	
** JF1Y **	734 200.000	6,195.90		7,984.06	-1,788.16 S		.00	-1,788.16 S
** JF1Y **	735 3,200.000	99,326.50		127,744.96	04JAN02 -28,418.46 S	09JAN02	1.000000 00	-28,418.46 S
** JF1Y **	024 1,800.000	51,091.33		71,856.54	22JAN02 -20,765.21 S	25JAN02	1.000000 00	-20,765.21 S
** JF1Y **	CXL 024 -1,800.000	-51,091.33		-71,856.54	22JAN02 20,765.21 S	25JAN02	1.000000 00	20,765.21 S
** JF1Y **	056 1,800.000	51,091.33		104,176.02	22JAN02 -53,084.69 S	25JAN02	1.000000 .00	-53,084.69 S
** JF1Y **	055 3,600.000	100,594.00		152,750.43	23JAN02 -52,156.43 S	28JAN02	1.000000 .00	-52,156.43 S
** JF1Y **	436 14,600.000	234,051.37		684,738.54	13JUN02 -87,710.46 L	18JUN02	1.000000 .00	-87,710.46 L
** JF1Y **					-362,976.71 S		.00	-362,976.71 S



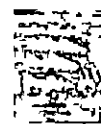
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
00184A105	TOTAL		234,051.37	684,738.54	-87,710.46 L	00	-87,710.46 L
			491,259.10	1,077,394.01	-498,424.45 S	00	-498,424.45 S
001941103	ATI TECHNOLOGIES INC				08FEB02	13FEB02	1.000000
** JF2H **	108 10,200.000		114,747.26	121,444.29	-6,697.03 S	00	-6,697.03 S
001957109	AT + T CORP	COM			05APR02	10APR02	1.000000
** JF2H **	731 5,300.000		79,578.68	158,536.24	-78,957.56 L	.00	-78,957.56 L
** JF2H **	753 40,277.000		606,911.79	1,002,348.71	-395,436.92 L	1.000000 .00	-395,436.92 L
** JF2H **	840 6,100.000		91,683.00	102,610.19	-10,927.19 S	1.000000 .00	-10,927.19 S
** JF2H **	857 3,500.000		52,605.00	59,021.57	-6,416.57 S	1.000000 00	-6,416.57 S
** JF2H **	873 5,497.000		81,938.00	91,588.80	-3,614.52 L	1.000000 00	-3,614.52 L
** JF2H **					-6,036.28 S	.00	-6,036.28 S
** JF1Z **	764 31,288.000		202,026.08	202,026.08	-19,628.67 L	1.000000 .00	-19,628.67 L
** JF1Z **					19,628.67 S	00	19,628.67 S
001957109	TOTAL		970,454.55	1,454,499.83	-497,637.67 L	.00	-497,637.67 L



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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
001957505	AT+T CORP	COM NEH			05DEC02	05DEC02	1.000000
** JF1Z **	034 600		17.00	19.37	-2.37 S	00	-2.37 S
00199H988	AIG GLOBAL EMERGING MKTS FD				08FEB02	08FEB02	1.000000
** JF1Q **	611 127,853.520		131,765.70	127,853.52	3,912.18 L	.00	3,912.18 L
** JF1Q **	788 111,913.570		221,616.56	111,913.57	109,702.99 L	1.000000 00	109,702.99 L
** JF1Q **	143 51,510.070		42,745.61	51,510.07	-8,764.46 L	1.000000 00	-8,764.46 L
** JF1Q **	278 301,815.430		226,271.36	301,815.43	-75,544.07 L	1.000000 00	-75,544.07 L
00199H988	TOTAL		622,399.23	593,092.59	29,306.64 L	00	29,306.64 L
00199H987	AEA/INVESTORS INC	CL B			01MAY02	01MAY02	1.000000
** JF1Q **	728 264,917.470		387,686.96	264,917.47	122,769.49 L	.00	122,769.49 L
00207R101	ATMI INC	COM			01MAR02	06MAR02	1.000000
** JF1G **	313 16,500.000		463,837.72	251,625.00	212,212.72 S	00	212,212.72 S
** JF1G **	680 9,700.000		353,201.28	147,925.00	205,276.28 S	1.000000 .00	205,276.28 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
00207R101	TOTAL		817,039.00	399,550.00	417,489.00 S	.00	417,489.00 S
00209A106	AT + T WIRELESS SVCS INC	COM			05MAR02	08MAR02	1.000000
** JF1Z **	327		54,163.52	128,834.97	-74,671.45 S	.00	-74,671.45 S
	6,399.000						
00246H103	AXT INC	COM			30SEP02	03OCT02	1.000000
** JF1G **	285		3,723.88	34,962.02	-31,238.14 L	.00	-31,238.14 L
	1,900.000						
** JF1G **	286		184,912.87	902,533.53	-269,571.32 L	.00	-269,571.32 L
	98,100.000						
** JF1G **					-448,049.34 S	.00	-448,049.34 S
00246H103	TOTAL		188,636.75	937,495.55	-300,809.46 L	.00	-300,809.46 L
			184,912.87	902,533.53	-448,049.34 S	.00	-448,049.34 S
002824100	ABBOTT LABS	COM NPV			02JAN02	07JAN02	1.000000
** JF1Z **	688		33,153.34	28,405.65	4,747.69 L	.00	4,747.69 L
	600.000						
** JF1Z **	727		44,432.45	39,281.24	5,151.21 L	.00	5,151.21 L
	800.000						
** JF1Z **	011		45,330.51	39,271.71	6,058.80 L	.00	6,058.80 L
	800.000						
** JF1Y **	191		116,007.52	137,256.60	-21,249.08 S	.00	-21,249.08 S
	2,900.000						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
002824100	TOTAL		122,916.30	106,958.60	15,957.70 L	.00	15,957.70 L
			116,007.52	137,256.60	-21,249.08 S	.00	-21,249.08 S
003654100	ABIOMED INC	COM			21FEB02	26FEB02	1.000000
** JF1H **	810		50,812.21	139,725.00	-88,912.79 L	.00	-88,912.79 L
	4,600.000						
** JF1H **	012		40,479.39	121,500.00	-81,020.61 L	.00	-81,020.61 L
	4,000.000						
** JF1H **	110		8,864.86	27,337.50	-18,472.64 L	.00	-18,472.64 L
	900.000						
** JF1H **	119		14,171.98	42,525.00	-28,353.02 L	.00	-28,353.02 L
	1,400.000						
** JF1H **	125		29,489.65	88,087.50	-58,597.85 L	.00	-58,597.85 L
	2,900.000						
** JF1H **	136		23,107.75	70,425.00	-47,317.25 L	.00	-47,317.25 L
	2,300.000						
** JF1H **	244		478,348.85	1,148,025.24	-669,676.39 L	.00	-669,676.39 L
	45,900.000						
** JF1H **	250		211,264.83	402,778.38	-103,001.71 L	.00	-103,001.71 L
	20,000.000						
** JF1H **					-88,511.84 S	.00	-88,511.84 S
003654100	TOTAL		856,539.52	2,040,403.62	-1,095,352.26 L	.00	-1,095,352.26 L

STATE STREET

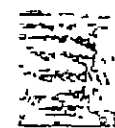
ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECTY GN/LS	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR			BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
		211,264.83		402,778.38	-88,511.84 S		.00	-88,511.84 S
003881109	ACACIA RESH CORP		COM		04FEB02	07FEB02	1.000000	
** JF1M **	633	48,597.82		132,763.64	-84,165.82 L		.00	-84,165.82 L
	4,800 000							
** JF1M **	663	16,559.75		52,389.52	-35,829.77 L	06FEB02	1.000000	-35,829.77 L
	1,800.000					11FEB02	00	
** JF1M **	709	49,884.25		170,049.54	-120,165.29 L	08FEB02	1.000000	-120,165.29 L
	5,500 000					13FEB02	00	
** JF1M **	715	10,966.83		33,750.00	-22,783.17 L	11FEB02	1.000000	-22,783.17 L
	1,100 000					14FEB02	00	
** JF1M **	722	6,733.89		21,477.27	-14,743.38 L	12FEB02	1.000000	-14,743.38 L
	700.000					15FEB02	00	
** JF1M **	739	70,553.44		214,486.03	-143,932.59 L	13FEB02	1.000000	-143,932.59 L
	7,300.000					19FEB02	00	
** JF1M **	753	49,497.81		133,893.35	-84,395.54 L	14FEB02	1.000000	-84,395.54 L
	5,100.000					20FEB02	.00	
** JF1M **	058	34,867.83		86,917.07	-52,049.24 L	27FEB02	1.000000	-52,049.24 L
	3,400.000					04MAR02	00	
** JF1M **	068	20,552.29		53,056.82	-32,504.53 L	28FEB02	1.000000	-32,504.53 L
	2,000 000					05MAR02	.00	
** JF1M **	083	74,042.78		197,374.38	-123,331.60 L	01MAR02	1.000000	-123,331.60 L
	7,300 000					06MAR02	.00	
** JF1M **	099	16,710.94		44,089.99	-27,379.05 L	04MAR02	1.000000	-27,379.05 L
	1,600 000					07MAR02	.00	
** JF1M **						05MAR02	1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECTY GN/LS	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR			BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
		37,472.66		100,575.15	-63,102.49 L		.00	-63,102.49 L
	123							
	3,700.000							
** JF1M **	126	15,033.52		39,958.91	-24,925.39 L	06MAR02	1.000000	-24,925.39 L
	1,500.000					11MAR02	00	
** JF1M **	129	39,819.43		102,415.25	-62,595.82 L	07MAR02	1.000000	-62,595.82 L
	4,030 000					12MAR02	00	
003881109	TOTAL	491,293.24		1,383,196.92	-891,903.68 L		.00	-891,903.68 L
00437V104	ACCREDITO HEALTH INC		COM		05APR02	10APR02	1.000000	
** JF1M **	342	46,220.44		41,163.04	5,057.40 S		.00	5,057.40 S
	800.000							
** JF1M **	419	179,345.71		159,506.78	19,838.93 S	05APR02	1.000000	19,838.93 S
	3,100.000					10APR02	00	
** JF1M **	783	422,685.59		370,594.16	52,091.43 S	08APR02	1.000000	52,091.43 S
	7,200.000					11APR02	00	
** JF2V **	017	10,916.67		9,726.00	1,190.67 L	16DEC02	1.000000	1,190.67 L
	300 000					19DEC02	00	
00437V104	TOTAL	10,916.67		9,726.00	1,190.67 L		.00	1,190.67 L
		648,251.74		571,263.98	76,987.76 S		.00	76,987.76 S
004930202	ACTIVISION INC NEW		COM NEW		05APR02	10APR02	1.000000	
** JF1M **	331	14,360.06		13,255.60	1,104.46 S		.00	1,104.46 S
	500 000							
** JF1M **	469	213,303.75		196,182.88	17,120.87 S	05APR02	1.000000	17,120.87 S
	7,400 000					10APR02	00	
** JF1M **	696	104,544.00		111,927.60	-7,383.60 S	08APR02	1.000000	-7,383.60 S
	3,600.000					11APR02	.00	

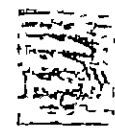
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1H **	788 10,500 000		264,176.36	08APR02 34,193 15 S	11APR02	1 000000 00	34,193 15 S
004930202	TOTAL		585,542 44	45,034 88 S		00	45,034 88 S
004933107	ACTION PERFORMANCE COS INC	COM		03SEP02	06SEP02	1 000000	
** JF2V **	523 200.000		9,095 00	-3,014 19 L		00	-3,014.19 L
** JF2V **	604 3,100 000		124,931.22	26SEP02 -44,207.32 L	01OCT02	1.000000 00	-44,207 32 L
004933107	TOTAL		134,026 22	-47,221 51 L		.00	-47,221 51 L
004934105	ACTEL CORP	COM		25NOV02	29NOV02	1.000000	
** JF1G **	685 6,600 000		135,300 00	3,625 80 L		.00	3,625.80 L
006323901	ATLANTIS JAPAN GROWTH	ORD USD0 01 (GSY REG)		26SEP02	01OCT02	1.000000	
** JF1L **	177 44,500.000		153,464 86	168,492.64 S		.00	168,492 64 S
** JF1L **	202 22,224 000		76,642.77	17OCT02 84,481.23 L	22OCT02	1.000000 .00	84,481 23 L
** JF1L **	231 77,384 000		266,870 23	05NOV02 294,163.77 L	08NOV02	1.000000 00	294,163.77 L
006323901	TOTAL		343,513 00	378,645.00 L		00	378,645.00 L
			321,957.50	153,464 86		.00	168,492 64 S



STATE STREET

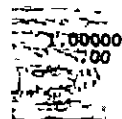
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
007094105	ADMINISTAFF INC	COM		23JAN02	28JAN02	1.000000	
** JF1H **	519 26,600.000		740,401.13	-182,062 23 S		00	-182,062.23 S
00724F101	ADOBE SYS INC	COM		16MAY02	21MAY02	1.000000	
** JF1Z **	114 400 000		26,599.46	-10,003.13 L		.00	-10,003.13 L
** JF1Z **	128 400.000		26,599 46	17MAY02 -10,254.16 L	22MAY02	1.000000 .00	-10,254.16 L
** JF1Z **	138 400 000		18,066 79	20MAY02 -2,387 15 L	23MAY02	1 000000 00	-2,387 15 L
** JF1Z **	156 400.000		16,857.05	21MAY02 -1,773.23 L	24MAY02	1.000000 00	-1,773.23 L
** JF1Z **	181 600.000		19,847.53	22MAY02 2,008 59 L	28MAY02	1.000000 .00	2,008 59 L
** JF1Z **	193 300.000		10,324.83	23MAY02 733 64 L	29MAY02	1 000000 00	733.64 L
** JF1Z **	226 700.000		25,285.71	30MAY02 407.71 L	04JUN02	1.000000 00	407.71 L
00724F101	TOTAL		143,580.83	-21,267 73 L		.00	-21,267.73 L
00760J108	AEHR TEST SYS	COM		25JUL02	30JUL02	1.000000	
** JF1G **	768 20,900 000		140,512 79	-54,720 89 L		00	-54,720 89 L



STATE STREET



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
00763M108	ADVANCED MED OPTICS INC	COM	02JUL02	08JUL02	1.000000	
** JF1Y **	690 2,996.96	3,160.20	-163 24 S		00	-163 24 S
	300.000					
** JF1Y **	697 4,961.84	5,286.15	-324.31 S	03JUL02	1.000000	-324 31 S
	500.000			09JUL02	.00	
** JF1Y **	700 1,992.17	2,068.98	-76 81 S	05JUL02	1.000000	-76 81 S
	200.000			10JUL02	00	
** JF1Y **	702 2,925.78	3,169.76	-243 98 S	08JUL02	1.000000	-243 98 S
	300 000			11JUL02	.00	
** JF1Z **	581 5,513.77	8,247.01	-2,733 24 S	09JUL02	1.000000	-2,733.24 S
	600 000			12JUL02	.00	
** JF1Y **	723 5,519.83	6,713.11	-1,193.28 S	09JUL02	1.000000	-1,193.28 S
	600.000			12JUL02	.00	
** JF1Z **	591 1,792.08	2,791.24	-999 16 S	10JUL02	1.000000	-999 16 S
	200 000			15JUL02	00	
** JF1Z **	605 2,392.42	3,620.94	-1,228 52 S	11JUL02	1.000000	-1,228 52 S
	300 000			16JUL02	00	
** JF1Y **	755 3,271.87	4,828.16	-1,556 29 S	11JUL02	1.000000	-1,556 29 S
	411.000			16JUL02	00	
** JF1Z **	613 1,706.92	1,978.71	-271 79 S	12JUL02	1.000000	-271 79 S
	200 000			17JUL02	.00	
** JF1Z **	676 775.59	967.11	-191 52 S	15JUL02	1.000000	-191 52 S
	90.000			18JUL02	00	
** JF1Y **	001 87	1.31	-44 S	16JUL02	1.000000	-44 S
	111			16JUL02	.00	



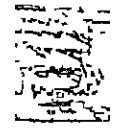
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
00763M108	TOTAL					
	33,850 10	42,832.68	-8,982 58 S		00	-8,982 58 S
007768104	AERDFLEX INC	COM	21FEB02	26FEB02	1.000000	
** JF1M **	818 161,030.16	327,774.87	-166,744 71 S		.00	-166,744.71 S
	16,300.000					
** JF1M **	020 130,381.39	204,805.44	-74,424.05 S	22FEB02	1.000000	-74,424 05 S
	14,400 000			27FEB02	.00	
007768104	TOTAL					
	291,411.55	532,580.31	-241,168.76 S		.00	-241,168.76 S
007973100	ADVANCED ENERGY INDS INC	COM	15APR02	18APR02	1.000000	
** JF1G **	648 797,519.62	380,699.90	416,819.72 S		00	416,819 72 S
	23,100.000					
007974108	ADVENT SOFTWARE INC	COM	04FEB02	07FEB02	1.000000	
** JF1M **	635 332,923.00	309,338.80	23,584 20 L		00	23,584 20 L
	6,400 000					
** JF1M **	664 107,098.39	114,712.50	-7,614.11 L	06FEB02	1.000000	-7,614.11 L
	2,100.000			11FEB02	00	
** JF1M **	707 172,128.71	183,145.86	-11,017 15 L	08FEB02	1.000000	-11,017 15 L
	3,300 000			13FEB02	.00	
** JF1M **	222 193,600.29	180,615.37	12,984 92 L	18MAR02	1.000000	12,984.92 L
	3,200.000			21MAR02	.00	
** JF1M **	233 180,441.59	165,721.80	14,719.79 L	19MAR02	1.000000	14,719.79 L
	3,000.000			22MAR02	.00	
** JF1M **	234 247,770.35	226,486.46	21,283 89 L	19MAR02	1.000000	21,283 89 L
	4,100 000			22MAR02	00	
** JF1M **	385 109,334.90	80,497.18	28,837 72 L	05APR02	1.000000	28,837.72 L
	2,000 000			10APR02	.00	



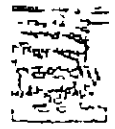
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1M **	411 2,800.000	152,399.41		119,099.46	05APR02 33,299.95 L	10APR02	1.000000 00	33,299.95 L
** JF1M **	715 1,000.000	57,050.00		38,243.42	08APR02 18,806.58 S	11APR02	1.000000 00	18,806.58 S
** JF1M **	791 7,700.000	426,738.85		306,145.73	08APR02 34,787.24 L	11APR02	1.000000 00	34,787.24 L
** JF1M **					85,805.88 S		00	85,805.88 S
007974108	TOTAL	1,922,435.49		1,685,763.16			00	150,866.45 L
		483,788.85		344,389.15			00	104,612.46 S
00817Y108	AETNA INC		COM		23DEC02	27DEC02	1.000000	
** JF2V **	037 18,000.000	735,936.61		717,078.14	18,858.47 L		00	18,858.47 L
00845V100	AGERE SYS INC		CL A		05JUN02	10JUN02	1.000000	
** JF1Z **	341 100.000	298.56		3,639.50	-3,340.94 S		.00	-3,340.94 S
** JF1Z **	362 83.000	246.98		269.07	06JUN02 -22.09 S	11JUN02	1.000000 .00	-22.09 S
** JF1Z **	436 .639	1.46		2.01	18JUN02 -.55 S	18JUN02	1.000000 .00	-.55 S
** JF1Z **	584 001	.00		.00	10JUL02 00	10JUL02	1.000000 00	00
00845V100	TOTAL	00		.00	00		00	00



STATE STREET.

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
		547.00		3,910.58	-3,363.58 S		00	-3,363.58 S
00845V209	AGERE SYS INC		CL B		04JUN02	07JUN02	1.000000	
** JF1Z **	323 4,400.000	13,212.79		92,535.71	-79,322.92 S		00	-79,322.92 S
** JF1Z **	CXL -4,400.000	-13,212.79		-92,535.71	79,322.92 S		00	79,322.92 S
** JF1Z **	325 3,400.000	10,209.88		89,461.37	-79,251.49 S		00	-79,251.49 S
** JF1Z **	342 700.000	2,109.03		2,164.14	05JUN02 -55.11 S	10JUN02	1.000000 .00	-55.11 S
** JF1Z **	CXL -700.000	-2,109.03		-2,164.14	05JUN02 55.11 S	10JUN02	1.000000 .00	55.11 S
** JF1Z **	343 300.000	911.37		910.20	05JUN02 1.17 S	10JUN02	1.000000 00	1.17 S
** JF1Z **	347 700.000	2,123.03		2,164.14	05JUN02 -41.11 S	10JUN02	1.000000 00	-41.11 S
** JF1Z **	406 96.000	253.24		291.27	11JUN02 -38.03 S	14JUN02	1.000000 00	-38.03 S
** JF1Z **	438 .095	.21		29	18JUN02 -.08 S	18JUN02	1.000000 00	-.08 S
** JF1Z **	483 11.000	19.00		33.37	28JUN02 -14.37 S	03JUL02	1.000000 .00	-14.37 S



STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
00845V209	TOTAL	13,516.73		92,860.64	-79,343.91 S		00	-79,343.91 S
011589108	ALAMOSA HOLDINGS INC		COM		29JAN02	05FEB02	1.000000	
** JF1W **	618	163,108.93		213,594.52	-50,485.59 S		00	-50,485.59 S
	23,600.000							
** JF1W **	591	191,568.55		423,624.54	-232,055.99 S	04FEB02	1.000000	-232,055.99 S
	30,100.000						00	
** JF1W **	605	127,281.83		291,721.15	-164,439.32 S	05FEB02	1.000000	-164,439.32 S
	20,400.000						00	
011589108	TOTAL	481,959.31		928,940.21	-446,980.90 S		00	-446,980.90 S
013104104	ALBERTSONS INC		COM		11FEB02	14FEB02	1.000000	
** JF1Z **	209	17,546.85		20,132.04	-2,585.19 S		.00	-2,585.19 S
	600.000							
** JF1Z **	218	5,815.43		6,717.70	-902.27 S	15FEB02	1.000000	-902.27 S
	200.000						.00	
** JF1Z **	322	18,474.02		19,975.68	-1,501.66 S	08MAR02	1.000000	-1,501.66 S
	600.000						.00	
** JF1Z **	375	19,090.33		19,933.11	-842.78 S	18MAR02	1.000000	-842.78 S
	600.000						.00	
** JF1Z **	380	6,314.30		6,630.18	-315.88 S	19MAR02	1.000000	-315.88 S
	200.000						.00	
** JF1Z **	143	25,879.53		26,198.96	-319.43 S	23MAY02	1.000000	-319.43 S
	800.000						.00	
** JF1Z **	520	5,976.91		6,587.88	-610.97 S	08JUL02	1.000000	-610.97 S
	200.000						.00	
** JF1Z **					03JUL02	09JUL02	1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	542	14,595.95		16,661.52	-2,065.57 S		00	-2,065.57 S
	500.000							
** JF1Z **	219	28,513.34		38,073.35	-9,560.01 L	04SEP02	1.000000	-9,560.01 L
	1,100.000						.00	
** JF1Z **	224	23,384.35		31,148.24	-7,763.89 L	05SEP02	1.000000	-7,763.89 L
	900.000						.00	
** JF1Z **	231	14,801.79		20,923.36	-6,121.57 L	06SEP02	1.000000	-6,121.57 L
	600.000						.00	
013104104	TOTAL	66,699.48		90,144.95	-23,445.47 L		00	-23,445.47 L
		113,693.32		122,837.07	-9,143.75 S		.00	-9,143.75 S
013817101	ALCOA INC		COM		05APR02	10APR02	1.000000	
** JF2H **	695	60,302.18		49,571.04	10,731.14 L		00	10,731.14 L
	1,600.000							
** JF2H **	733	211,719.54		173,498.64	38,220.90 L	10APR02	1.000000	38,220.90 L
	5,600.000						.00	
** JF2H **	011	294,164.24		274,812.42	19,351.82 L	11APR02	1.000000	19,351.82 L
	7,800.000						.00	
** JF2H **	888	195,069.00		161,105.88	33,963.12 L	11APR02	1.000000	33,963.12 L
	5,200.000						.00	
013817101	TOTAL	761,254.96		658,987.98	102,266.98 L		00	102,266.98 L
016255101	ALIGN TECHNOLOGY INC		COM		21MAR02	26MAR02	1.000000	
** JF1G **	464	90,015.13		56,200.00	33,815.13 S		.00	33,815.13 S
	21,000.000							
** JF1G **	476	156,616.26		91,988.00	64,628.26 S	27MAR02	1.000000	64,628.26 S
	35,600.000						.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	NET PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY BASE SECY	GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS SECY GN/LS
** JF1G **	480 8,400.000		36,371 45		29,736.00	25MAR02	6,635 45 S	28MAR02	1.000000 00		6,635.45 S
** JF1G **	481 7,000.000		30,169 54		24,780.00	25MAR02	5,389 54 S	28MAR02	1.000000 00		5,389 54 S
** JF1G **	483 800.000		3,439 94		2,832 00	25MAR02	607 94 S	28MAR02	1.000000 .00		607 94 S
016255101	TOTAL		316,612 32		205,536.00		112,076 32 S		00		111,076 32 S
018490102	ALLERGAN INC			COM		25APR02		30APR02	1 000000		
** JF1Y **	729 500 000		33,443 64		23,108.80		10,334 84 L		.00		10,334 84 L
** JF1Y **	788 600 000		39,477.55		27,569.67	30APR02	11,907 88 L	03MAY02	1 000000 00		11,907.88 L
** JF1Y **	501 1,300 000		83,300.19		59,734.29	20JUN02	23,565.90 L	25JUN02	1.000000 .00		23,565 90 L
** JF1Y **	591 1,000.000		64,900 04		51,845.87	25JUN02	13,054.17 L	28JUN02	1.000000 .00		13,054.17 L
** JF1Y **	705 1,900.000		122,396.21		125,089 73	09JUL02	-2,693 52 L	12JUL02	1.000000 .00		-2,693.52 L
** JF1Y **	729 500.000		30,591.27		32,760.87	10JUL02	-2,169 60 L	15JUL02	1.000000 00		-2,169.60 L
** JF1Y **	CXL 729 -500.000		-30,591.27		-32,760.87	10JUL02	2,169.60 L	15JUL02	1 000000 00		2,169 60 L
** JF1Y **	734 600 000		35,011 46		39,122 45	10JUL02	-4,110.99 L	15JUL02	1.000000 .00		-4,110 99 L
** JF1Y **	737		30,591 27		32,760 87	10JUL02	-2,169.60 L	16JUL02	1.000000 00		-2,169.60 L



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	NET PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY BASE SECY	GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS SECY GN/LS
	500.000										
** JF1Y **	CXL 737 -500 000		-30,591 27		-32,760 87	10JUL02	2,169 60 L	16JUL02	1.000000 .00		2,169.60 L
** JF1Y **	743 500 000		30,591 27		32,428.14	10JUL02	-1,836 87 L	15JUL02	1.000000 00		-1,836.87 L
** JF1Y **	744 500.000		28,773 73		32,760 87	11JUL02	-3,987.14 L	16JUL02	1.000000 .00		-3,987.14 L
** JF1Y **	CXL 744 -500.000		-28,773 73		-32,760 87	11JUL02	3,987.14 L	16JUL02	1.000000 .00		3,987 14 L
** JF1Y **	750 800.000		45,564.70		51,966 88	11JUL02	-6,402 18 L	16JUL02	1.000000 00		-6,402.18 L
** JF1Z **	603 500.000		27,620 46		42,333.35	31OCT02	-14,712.89 L	05NOV02	1 000000 .00		-14,712.89 L
** JF1Z **	633 300.000		16,204.16		25,795 52	05NOV02	-9,591.36 L	08NOV02	1.000000 .00		-9,591.36 L
018490102	TOTAL		498,509.68		478,994 70		19,514.98 L		.00		19,514.98 L
01853E204	ALLIANCE ATLANTIS COMM INC			CL B NON VTG SHS		21MAR02		26MAR02	1.000000		
** JF1W **	243 42,500.000		473,867.89		480,250.00		-6,382 11 S		.00		-6,382 11 S
** JF1W **	251 45,500.000		509,592.35		520,449.00	21MAR02	-10,856 65 S	28MAR02	1 000000 .00		-10,856.65 S
01853E204	TOTAL		983,460.24		1,000,699.00		-17,238 76 S		.00		-17,238 76 S



ROBERT HOOD JOHNSON FOUNDATION  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
020002101	ALLSTATE CORP	COM		19MAR02	22MAR02	1.000000	
** JF1Z **	411	18,932.66	18,397.95	534.71 L		00	534.71 L
	500 000						
** JF1Z **	412	7,549.88	7,560.63	-10.75 L	19MAR02	22MAR02	1.000000
	200 000					00	-10.75 L
** JF1Z **	413	11,344.80	11,686.80	-342.00 L	19MAR02	22MAR02	1.000000
	300 000					00	-342.00 L
** JF1Z **	414	22,721.28	23,558.55	-837.27 L	19MAR02	22MAR02	1.000000
	600.000					00	-837.27 L
** JF1Z **	437	26,024.39	27,700.75	-1,676.36 L	20MAR02	25MAR02	1.000000
	700 000					.00	-1,676.36 L
** JF1Z **	454	29,499.79	31,658.00	-2,158.21 L	21MAR02	26MAR02	1.000000
	800 000					00	-2,158.21 L
** JF2H **	677	11,538.00	9,615.36	1,922.64 S	05APR02	10APR02	1.000000
	300.000					00	1,922.64 S
** JF2H **	735	223,003.28	185,896.96	37,106.32 S	05APR02	10APR02	1.000000
	5,800 000					00	37,106.32 S
** JF2H **	742	342,278.35	285,255.68	57,022.67 S	05APR02	10APR02	1.000000
	8,900 000					00	57,022.67 S
** JF2H **	017	156,782.96	134,074.12	22,708.84 S	08APR02	11APR02	1.000000
	4,100 000					00	22,708.84 S
** JF2H **	835	100,568.00	86,796.58	13,771.42 S	08APR02	11APR02	1.000000
	2,600 000					.00	13,771.42 S
** JF2H **	852	112,172.00	96,811.57	15,360.43 S	08APR02	11APR02	1.000000
	2,900 000					.00	15,360.43 S

STATE STREET

ROBERT HOOD JOHNSON FOUNDATION  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF2H **	898	210,823.49	176,281.60	34,541.89 S	08APR02	11APR02	1.000000
	5,500 000					00	34,541.89 S
** JF1Z **	579	11,746.53	11,871.75	-125.22 L	10APR02	15APR02	1.000000
	300 000					.00	-125.22 L
** JF1Z **	628	16,348.54	15,747.30	601.24 L	17APR02	22APR02	1.000000
	400.000					.00	601.24 L
020002101	TOTAL	144,167.87	148,181.73	-4,013.86 L		.00	-4,013.86 L
		1,157,166.08	974,731.87	182,434.21 S		00	182,434.21 S
021441100	ALTERA CORP			19JUN02	24JUN02	1.000000	
** JF1Z **	444	9,747.60	17,631.11	-7,883.51 L		00	-7,883.51 L
	600 000						
** JF1Z **	445	4,878.48	9,221.01	-4,342.53 L	19JUN02	24JUN02	1.000000
	300 000					00	-4,342.53 L
** JF1Z **	457	2,920.69	6,526.68	-3,605.99 L	24JUN02	27JUN02	1.000000
	200 000					00	-3,605.99 L
** JF1Z **	460	9,894.91	23,336.02	-13,441.11 L	25JUN02	28JUN02	1.000000
	700.000					.00	-13,441.11 L
** JF1Z **	461	1,448.99	3,386.50	-1,937.51 L	25JUN02	28JUN02	1.000000
	100 000					00	-1,937.51 L
** JF1Z **	469	2,625.25	6,899.16	-4,273.91 L	26JUN02	01JUL02	1.000000
	200 000					.00	-4,273.91 L
** JF1Z **	493	13,121.40	35,126.60	-22,005.20 L	01JUL02	05JUL02	1.000000
	1,000 000					.00	-22,005.20 L
** JF1Z **	494	6,430.73	12,825.03	-6,394.30 L	01JUL02	05JUL02	1.000000
	500 000					.00	-6,394.30 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1Z **	521 900.000	11,598.39	22,829.02	02JUL02 -11,230.63 L	08JUL02 1.000000 .00	-11,230.63 L
** JF1Z **	522 300.000	3,824.88	8,233.35	02JUL02 -4,408.47 L	08JUL02 1.000000 00	-4,408.47 L
** JF1Z **	536 100.000	1,336.85	2,744.45	03JUL02 -1,407.60 L	09JUL02 1.000000 .00	-1,407.60 L
** JF1Z **	537 300.000	4,023.62	8,544.67	03JUL02 -4,521.05 L	09JUL02 1.000000 .00	-4,521.05 L
** JF1Z **	538 400.000	5,209.16	11,651.64	03JUL02 -6,442.48 L	09JUL02 1.000000 .00	-6,442.48 L
** JF1Z **	539 700.000	9,177.77	20,468.55	03JUL02 -11,290.78 L	09JUL02 1.000000 .00	-11,290.78 L
021441100	TOTAL	86,238.72	189,423.79	-103,185.07 L	00	-103,185.07 L
023551104	AMERADA HESS CORP	COM NPV		22JUL02	25JUL02	1.000000
** JF1Z **	731 600.000	39,808.32	35,551.55	4,256.77 S	00	4,256.77 S
023608102	AMEREN CORP	COM		16SEP02	19SEP02	1.000000
** JF2V **	568 10,000.000	412,524.56	422,178.00	-9,653.44 L	00	-9,653.44 L
02553E106	AMERICAN EAGLE OUTFITTERS INC	COM		09JAN02	14JAN02	1.000000
** JF1M **	415 3,800.000	108,697.36	104,226.58	4,470.78 S	.00	4,470.78 S
** JF1M **	588 13,100.000	337,223.00	354,188.74	-16,965.74 S	04FEB02 1.000000 .00	-16,965.74 S
** JF1M **	728 500.000	12,680.30	14,340.65	-1,660.35 S	14FEB02 1.000000 00	-1,660.35 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1M **	696 17,200.000	428,223.69	491,921.86	-63,698.17 S	12FEB02 1.000000 00	-63,698.17 S
02553E106	TOTAL	886,824.35	964,677.83	-77,853.48 S	.00	-77,853.48 S
026075101	AMERICAN FINL HLDGS INC	COM		11JUL02	16JUL02	1.000000
** JF1G **	650 25,700.000	737,567.75	316,232.00	421,335.75 L	.00	421,335.75 L
026874107	AMERICAN INTL GROUP INC	COM		07MAY02	10MAY02	1.000000
** JF1Y **	067 1,500.000	102,672.54	51,458.09	51,214.45 L	00	51,214.45 L
** JF1Y **	431 200.000	11,957.63	6,861.08	5,096.55 L	09SEP02 1.000000 .00	5,096.55 L
** JF1Y **	445 400.000	23,823.28	13,722.16	10,101.12 L	09SEP02 1.000000 .00	10,101.12 L
** JF1Y **	610 1,000.000	52,348.42	34,305.39	18,043.03 L	11OCT02 1.000000 .00	18,043.03 L
** JF1Y **	771 900.000	57,858.17	30,874.85	26,983.32 L	14NOV02 1.000000 00	26,983.32 L
** JF1Y **	033 300.000	19,274.41	10,291.62	8,982.79 L	02DEC02 1.000000 00	8,982.79 L
** JF1Y **	CXL 033 -300.000	-19,274.41	-10,291.62	-8,982.79 L	02DEC02 1.000000 .00	-8,982.79 L
** JF1Y **	035 300.000	19,274.41	10,291.62	8,982.79 L	02DEC02 1.000000 00	8,982.79 L
** JF1Y **	075 700.000	44,363.64	24,013.77	20,349.87 L	06DEC02 1.000000 00	20,349.87 L
** JF1Y **				17DEC02	20DEC02 1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	130	60,898.16	34,305.39	26,592.77 L		.00	26,592.77 L
1,000.000							
026874107	TOTAL	373,196.25	205,832.35	167,363.90 L		00	167,363.90 L
02744M108	AMERICAN MED SYS HLDGS	COM		06FEB02	11FEB02	1.000000	
** JF2Q **	557	178,805.00	181,187.50	-2,382.50 S		.00	-2,382.50 S
8,125.000							
** JF2Q **	567	224,266.62	235,000.00	-10,733.38 S	25FEB02	1.000000	-10,733.38 S
10,000.000						00	
** JF2Q **	567	-224,266.62	-235,000.00	10,733.38 S	25FEB02	1.000000	10,733.38 S
-10,000.000						00	
** JF2Q **	586	224,266.62	235,000.00	-10,733.38 S	25FEB02	1.000000	-10,733.38 S
10,000.000						00	
** JF2Q **	586	-224,266.62	-235,000.00	10,733.38 S	25FEB02	1.000000	10,733.38 S
-10,000.000						00	
** JF2Q **	588	224,266.62	211,388.00	12,878.62 S	20FEB02	1.000000	12,878.62 S
10,000.000						00	
** JF2V **	659	84,452.46	99,901.00	-15,448.54 L	21OCT02	1.000000	-15,448.54 L
4,300.000						00	
02744M108	TOTAL	84,452.46	99,901.00	-15,448.54 L		00	-15,448.54 L
		403,071.62	392,575.50	10,496.12 S		00	10,496.12 S
02886P109	AMERICAN PHARMACEUTICAL PART	COM		04FEB02	21FEB02	1.000000	
** JF1M **	764	17,939.73	22,500.00	-4,560.27 S		00	-4,560.27 S
1,200.000							
** JF1M **	692	104,989.42	128,050.00	-23,060.58 S	12FEB02	1.000000	-23,060.58 S
7,900.000						00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
02886P109	TOTAL	122,929.15	150,550.00	-27,620.85 S		00	-27,620.85 S
029912201	AMERICAN TOWER CORP	CL A		03JUL02	09JUL02	1.000000	
** JF1Z **	544	3,615.66	10,611.12	-6,995.46 S		.00	-6,995.46 S
1,400.000							
** JF1Z **	556	1,341.75	3,797.50	-2,455.75 S	10JUL02	1.000000	-2,455.75 S
500.000						00	
** JF1Z **	561	1,389.80	3,797.50	-2,407.70 S	11JUL02	1.000000	-2,407.70 S
500.000						00	
** JF1Z **	578	1,585.81	4,669.96	-3,084.15 S	12JUL02	1.000000	-3,084.15 S
600.000						.00	
** JF1Z **	593	525.64	1,558.08	-1,032.44 S	15JUL02	1.000000	-1,032.44 S
200.000						00	
** JF1Z **	607	1,758.98	6,209.56	-4,450.58 S	16JUL02	1.000000	-4,450.58 S
800.000						00	
** JF1Z **	615	677.37	2,562.89	-1,885.52 S	17JUL02	1.000000	-1,885.52 S
300.000						00	
** JF1Z **	686	622.18	2,595.28	-1,973.10 S	18JUL02	1.000000	-1,973.10 S
300.000						00	
029912201	TOTAL	11,517.19	35,801.89	-24,284.70 S		00	-24,284.70 S
03060R101	AMERICREDIT CORP	COM		05FEB02	11FEB02	1.000000	
** JF1M **	652	258,437.59	194,372.56	64,065.03 L		00	64,065.03 L
13,200.000							
** JF1M **	117	182,000.36	107,998.73	74,001.63 L	13MAR02	1.000000	74,001.63 L
8,200.000						00	
** JF1M **				08MAR02	13MAR02	1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	141		219,869.75		108,337.68			.00	111,532.07 L
6,600.000					111,532.07 L				
** JF1H **	212		424,224.18		190,411.68	14MAR02	19MAR02	1.000000	233,812.50 L
11,600.000					233,812.50 L			.00	233,812.50 L
** JF1H **	349		36,991.85		14,773.32	05APR02	10APR02	1.000000	22,218.53 L
900.000					22,218.53 L			.00	22,218.53 L
** JF1H **	496		793,487.14		315,164.16	05APR02	10APR02	1.000000	478,322.98 L
19,200.000					478,322.98 L			.00	478,322.98 L
** JF1H **	735		1,526,039.78		767,021.22	08APR02	11APR02	1.000000	671,988.99 L
35,700.000					671,988.99 L			.00	671,988.99 L
** JF1H **					87,029.57 S			.00	87,029.57 S
** JF1H **	755		8,415.74		6,562.00	08APR02	11APR02	1.000000	1,853.74 S
200.000					1,853.74 S			.00	1,853.74 S
03060R101	TOTAL		3,441,050.65		1,698,079.35			.00	1,655,941.73 L
			1,534,455.52		773,583.22			.00	88,883.31 S
03070Q101	AMERISTAR CASINOS INC	COM				14FEB02	20FEB02	1.000000	
** JF1H **	751		109,588.35		108,800.25			.00	788.10 S
3,900.000					788.10 S				788.10 S
** JF1H **	276		19,950.00		17,892.00	05APR02	10APR02	1.000000	2,058.00 S
700.000					2,058.00 S			.00	2,058.00 S
** JF1H **	405		74,851.19		69,012.00	05APR02	10APR02	1.000000	5,839.19 S
2,700.000					5,839.19 S			.00	5,839.19 S
** JF1H **	761		133,579.05		109,136.00	08APR02	11APR02	1.000000	24,443.05 S
4,600.000					24,443.05 S			.00	24,443.05 S

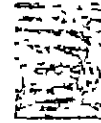
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	BASE CURR	GN/LS	NET BAS SECTY GN/LS
03070Q101	TOTAL		337,968.59		304,840.25			.00	33,128.34 S
03071D109	AMERIPATH INC	COM				05APR02	10APR02	1.000000	
** JF1H **	298		112,728.00		127,319.64			.00	-14,591.64 S
4,200.000					-14,591.64 S				-14,591.64 S
** JF1H **	395		59,370.27		66,691.24	05APR02	10APR02	1.000000	-7,320.97 S
2,200.000					-7,320.97 S			.00	-7,320.97 S
** JF1H **	402		70,173.96		78,816.92	05APR02	10APR02	1.000000	-8,642.96 S
2,600.000					-8,642.96 S			.00	-8,642.96 S
** JF1H **	833		614,343.69		644,689.04	08APR02	11APR02	1.000000	-30,345.35 S
23,000.000					-30,345.35 S			.00	-30,345.35 S
03071D109	TOTAL		856,615.92		917,516.84			.00	-60,900.92 S
03073T102	AMERIGROUP CORP	COM				07JAN02	10JAN02	1.000000	
** JF1G **	800		204,479.63		167,143.62			.00	37,336.01 S
9,000.000					37,336.01 S				37,336.01 S
** JF1G **	804		376,850.34		305,795.03	08JAN02	11JAN02	1.000000	71,055.31 S
16,300.000					71,055.31 S			.00	71,055.31 S
03073T102	TOTAL		581,329.97		472,938.65			.00	108,391.32 S
031162100	ANGEN INC	COM				23JAN02	28JAN02	1.000000	
** JF1Y **	072		52,627.11		55,959.30			.00	-3,332.19 S
900.000					-3,332.19 S				-3,332.19 S
** JF1Y **	142		27,536.59		32,491.50	31JAN02	05FEB02	1.000000	-4,954.91 S
500.000					-4,954.91 S			.00	-4,954.91 S
** JF1Z **	378		90,597.00		114,191.50	07JUN02	12JUN02	1.000000	-23,594.50 L
2,200.000					-23,594.50 L			.00	-23,594.50 L
** JF1Z **						07JUN02	12JUN02	1.000000	

STATE STREET



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	380 200.000	8,248.12	14,296.96		-6,048 84 L		.00	-6,048.84 L
** JF1Z **	402 1,100.000	45,978 61	73,688 08		10JUN02 -27,709 47 L	13JUN02	1 000000 .00	-27,709 47 L
** JF1Z **	408 1,000 000	39,976.39	58,368.56		11JUN02 -18,392 17 L	14JUN02	1 000000 .00	-18,392 17 L
** JF1Z **	495 1,200 000	47,364 42	71,285 70		01JUL02 -23,921.28 L	05JUL02	1 000000 .00	-23,921.28 L
** JF1Z **	523 900.000	33,591.08	55,067.40		02JUL02 -21,476 32 L	08JUL02	1 000000 .00	-21,476 32 L
** JF1Z **	540 800 000	28,635.13	49,181.20		03JUL02 -20,546 07 L	09JUL02	1.000000 .00	-20,546 07 L
** JF1Y **	220 1,200 000	56,619.81	56,463.60		13AUG02 156 21 S	16AUG02	1 000000 .00	156 21 S
** JF1Y **	CXL 220 -1,200.000	-56,619.81	-56,463.60		13AUG02 -156 21 S	16AUG02	1 000000 .00	-156 21 S
** JF1Y **	233 1,200.000	56,877 92	56,463 60		13AUG02 414 32 S	16AUG02	1 000000 .00	414.32 S
** JF1Y **	146 1,900.000	96,369 27	89,400 70		26DEC02 6,968 57 S	31DEC02	1 000000 .00	6,968.57 S
031162100	TOTAL	294,390 75	436,079.40		-141,688 65 L		.00	-141,688.65 L
		233,410 89	234,315.10		-904.21 S		.00	-904.21 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
032654105		ANALOG DEVICES INC	COM		22NOV02	27NOV02	1 000000	
** JF1Y **	027 900.000	27,218.50	26,143.02		1,075 48 S		.00	1,075 48 S
034553107		ANDRX CORP DEL	ANDRX GROUP COM		25APR02	30APR02	1 000000	
** JF1Y **	710 1,000.000	44,929 94	58,438 44		-13,508.50 S		.00	-13,508.50 S
** JF1Y **	642 1,500.000	20,194.03	84,935.10		15OCT02 -64,741 07 S	18OCT02	1 000000 .00	-64,741 07 S
** JF1Y **	646 1,800 000	24,997.46	94,924 74		16OCT02 -69,927 28 S	21OCT02	1 000000 .00	-69,927.28 S
** JF1Y **	649 1,200 000	16,721.73	48,343.40		17OCT02 -31,621 67 S	22OCT02	1.000000 .00	-31,621 67 S
** JF1Y **	653 300.000	4,194.92	11,789 32		21OCT02 -7,594.40 S	24OCT02	1.000000 .00	-7,594 40 S
** JF1Y **	710 1,100 000	15,350.03	43,227.49		30OCT02 -27,877.46 S	04NOV02	1 000000 .00	-27,877.46 S
** JF1Y **	713 200 000	2,605.92	7,859.54		31OCT02 -5,253.62 S	05NOV02	1.000000 .00	-5,253.62 S
034553107	TOTAL	128,994 03	349,518 03		-220,524 00 S		.00	-220,524.00 S
03485P102		ANGLO AMERICAN PLC	ADR		01AUG02	06AUG02	1 000000	
** JF1L **	072 6,000 000	76,017.70	92,160 00		-16,142 30 L		.00	-16,142.30 L



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL	PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE		BASE	BASE	GN/LS			
035710409	ANNALY MTG MGMT INC		COM		12FEB02	15FEB02	1 000000	
** JF1G **	181	80,868.86		44,650 00	36,218 86 L		00	36,218 86 L
	4,700 000							
** JF1G **	182	6,821 89		3,800 00	3,021.89 L		00	3,021 89 L
	400.000							
** JF1G **	188	64,447.03		36,100 00	28,347 03 L		00	28,347.03 L
	3,800 000							
** JF1G **	195	40,747.30		22,800 00	17,947 30 L		00	17,947 30 L
	2,400 000							
** JF1G **	229	8,119.97		4,750.00	3,369 97 L		00	3,369.97 L
	500 000							
** JF1G **	242	47,008 29		27,550 00	19,458.29 L		.00	19,458.29 L
	2,900.000							
** JF1G **	252	8,104 87		4,750 00	3,354 87 L		00	3,354 87 L
	500 000							
** JF1G **	260	24,314 63		14,250 00	10,064.63 L		.00	10,064 63 L
	1,500 000							
** JF1G **	261	183,057.24		107,350.00	75,707 24 L		00	75,707.24 L
	11,300 000							
** JF1G **	269	93,032.86		54,150 00	38,882.86 L		.00	38,882.86 L
	5,700.000							
** JF1G **	276	122,698 15		71,250 00	51,448.15 L	01MAR02	1.000000	51,448.15 L
	7,500 000						00	
** JF1G **	287	3,281 95		1,900 00	1,381 95 L	04MAR02	1.000000	1,381.95 L
	200 000						00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL	PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE		BASE	BASE	GN/LS			
** JF1G **	311	101,442 25		58,900.00	42,542 25 L	06MAR02	1 000000	42,542.25 L
	6,200.000						00	
** JF1G **	323	134,368 09		80,255 30	54,112 79 L	07MAR02	1 000000	54,112.79 L
	8,200 000						00	
** JF1G **	347	152,950.15		93,217.62	59,732.53 L	08MAR02	1 000000	59,732.53 L
	9,300.000						00	
** JF1G **	348	72,862.90		44,102 96	28,759.94 L	08MAR02	1 000000	28,759.94 L
	4,400 000						.00	
035710409	TOTAL	1,144,126 43		669,775.88	474,350 55 L		.00	474,350.55 L
036115103	ANHTAYLOR STORES CORP		COM		05APR02	10APR02	1 000000	
** JF1H **	346	38,650.86		34,969 50	3,681.36 S		00	3,681.36 S
	900.000							
** JF1H **	480	403,264.77		365,237.00	38,027 77 S	10APR02	1 000000	38,027 77 S
	9,400 000						00	
** JF1H **	738	158,652.70		143,763 50	14,889 20 S	11APR02	1.000000	14,889.20 S
	3,700.000						.00	
** JF1H **	836	649,552 44		584,437 48	65,114 96 S	11APR02	1 000000	65,114.96 S
	14,800.000						00	
036115103	TOTAL	1,250,120 77		1,128,407.48	121,713 29 S		.00	121,713.29 S
036620105	ANSYS INC		COM		09JAN02	14JAN02	1.000000	
** JF1G **	811	47,641 78		17,227 04	30,414.74 L		00	30,414.74 L
	1,700.000							
** JF1G **	103	417,039.49		165,977.86	251,061 63 L	07FEB02	1.000000	251,061.63 L
	16,700 000						.00	
** JF1G **	109	71,468.68		32,612 50	38,856.18 L	08FEB02	1.000000	38,856.18 L
							.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
3,200.000							
03662Q105	TOTAL	536,149.95	215,817.40	320,332.55 L		.00	320,332.55 L
036748104	ANTHEM INC	COM		09AUG02	09AUG02	1.000000	
** JF1Z **	035	12.17	13.59	-1.42 S		.00	-1.42 S
	.200						
** JF1Z **	080	31,024.91	33,965.00	-2,940.09 S	18DEC02	23DEC02	1.000000
	500.000					.00	-2,940.09 S
** JF1Z **	109	18,894.72	20,379.00	-1,484.28 S	23DEC02	27DEC02	1.000000
	300.000					.00	-1,484.28 S
036748104	TOTAL	49,931.80	54,357.59	-4,425.79 S		.00	-4,425.79 S
03674E108	ANTEON INTERNATIONAL CORP	COM		12MAR02	15MAR02	1.000000	
** JF1Z **	369	2,083.29	1,800.00	283.29 S		.00	283.29 S
	100.000						
037023108	ANTHRACITE CAP INC	COM		25JUL02	30JUL02	1.000000	
** JF1G **	776	96,333.92	83,678.61	12,655.31 L		.00	12,655.31 L
	9,300.000						
** JF1G **	788	112,561.66	96,275.39	16,286.27 L	26JUL02	31JUL02	1.000000
	10,700.000					.00	16,286.27 L
** JF1G **	589	18,622.41	16,711.54	1,910.87 L	07NOV02	13NOV02	1.000000
	1,800.000					.00	1,910.87 L
** JF1G **	596	28,626.33	26,121.48	2,504.85 L	08NOV02	14NOV02	1.000000
	2,800.000					.00	2,504.85 L
** JF1G **	604	5,074.84	4,669.10	405.74 L	11NOV02	14NOV02	1.000000
	500.000					.00	405.74 L
** JF1G **	612	18,332.44	17,096.74	1,235.70 L	12NOV02	15NOV02	1.000000
	1,800.000					.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF1G **	621	25,386.73	24,225.00	1,161.73 L	13NOV02	18NOV02	1.000000
	2,500.000					.00	1,161.73 L
** JF1G **	624	32,664.61	31,200.00	1,464.61 L	13NOV02	18NOV02	1.000000
	3,200.000					.00	1,464.61 L
** JF1G **	629	18,472.12	17,550.00	922.12 L	14NOV02	19NOV02	1.000000
	1,800.000					.00	922.12 L
** JF1G **	638	30,841.76	29,250.00	1,591.76 L	15NOV02	20NOV02	1.000000
	3,000.000					.00	1,591.76 L
** JF1G **	643	11,289.28	10,725.00	564.28 L	18NOV02	21NOV02	1.000000
	1,100.000					.00	564.28 L
** JF1G **	656	32,647.01	31,200.00	1,447.01 L	19NOV02	22NOV02	1.000000
	3,200.000					.00	1,447.01 L
** JF1G **	662	33,576.48	32,175.00	1,401.48 L	20NOV02	25NOV02	1.000000
	3,300.000					.00	1,401.48 L
** JF1G **	664	21,358.03	20,475.00	883.03 L	20NOV02	25NOV02	1.000000
	2,100.000					.00	883.03 L
** JF1G **	673	31,791.39	30,225.00	1,566.39 L	21NOV02	26NOV02	1.000000
	3,100.000					.00	1,566.39 L
** JF1G **	682	42,989.47	40,950.00	2,039.47 L	22NOV02	27NOV02	1.000000
	4,200.000					.00	2,039.47 L
** JF1G **	687	47,372.58	44,850.00	2,522.58 L	25NOV02	29NOV02	1.000000
	4,600.000					.00	2,522.58 L
** JF1G **	695	42,447.24	39,937.92	2,509.32 L	26NOV02	02DEC02	1.000000
	4,100.000					.00	2,509.32 L
** JF1G **	702	39,769.59	36,934.29	2,835.30 L	27NOV02	03DEC02	1.000000
						.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		3,800 000						
** JF1G **	706	18,949.82		17,487.00	29NOV02 1,462.82 L	04DEC02	1.000000 .00	1,462.82 L
	1,800 000							
** JF1G **	715	39,118.91		36,193.00	02DEC02 2,925.91 L	05DEC02	1.000000 .00	2,925.91 L
	3,700.000							
** JF1G **	727	22,364.53		20,529.00	03DEC02 1,835.53 L	06DEC02	1.000000 00	1,835.53 L
	2,100 000							
** JF1G **	733	54,075.36		47,568.00	04DEC02 6,507.36 L	09DEC02	1.000000 00	6,507.36 L
	5,000 000							
** JF1G **	747	44,920.29		38,295.96	05DEC02 6,624.33 L	10DEC02	1.000000 00	6,624.33 L
	4,100 000							
** JF1G **	751	39,575.04		33,522.30	06DEC02 6,052.74 L	11DEC02	1.000000 00	6,052.74 L
	3,600 000							
** JF1G **	755	7,675.96		6,542.55	09DEC02 1,133.41 L	12DEC02	1.000000 .00	1,133.41 L
	700 000							
** JF1G **	765	3,287.42		2,803.95	10DEC02 483.47 L	13DEC02	1.000000 .00	483.47 L
	300 000							
** JF1G **	771	31,768.82		27,185.10	11DEC02 4,583.72 L	16DEC02	1.000000 00	4,583.72 L
	2,900 000							
** JF1G **	776	59,139.01		51,268.10	12DEC02 7,870.91 L	17DEC02	1.000000 .00	7,870.91 L
	5,400.000							
** JF1G **	784	24,104.89		21,002.61	13DEC02 3,102.28 L	18DEC02	1.000000 00	3,102.28 L
	2,200 000							
** JF1G **	787	14,270.83		12,390.69	16DEC02 1,880.14 L	19DEC02	1.000000 .00	1,880.14 L
	1,300.000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
037023108	TOTAL	1,049,408.77		949,038.33	100,370.44 L		00	100,370.44 L
037347101	ANWORTH MTG ASSET CORP 1		COM		07JUN02	12JUN02	1.000000	
** JF1G **	352	31,867.91		19,920.00	11,947.91 S		00	11,947.91 S
	2,400 000							
** JF1G **	361	191,792.94		121,180.00	10JUN02 70,612.94 S	13JUN02	1.000000 00	70,612.94 S
	14,600 000							
** JF1G **	383	74,493.89		47,310.00	11JUN02 27,183.89 S	14JUN02	1.000000 00	27,183.89 S
	5,700 000							
** JF1G **	397	272,513.13		173,470.00	12JUN02 99,043.13 S	17JUN02	1.000000 00	99,043.13 S
	20,900.000							
** JF1G **	411	230,727.02		145,250.00	13JUN02 85,477.02 S	18JUN02	1.000000 .00	85,477.02 S
	17,500.000							
** JF1G **	424	278,655.46		178,713.49	14JUN02 99,941.97 S	19JUN02	1.000000 00	99,941.97 S
	20,900 000							
037347101	TOTAL	1,080,050.35		685,843.49	394,206.86 S		00	394,206.86 S
037389103	AON CORP		COM		05FEB02	08FEB02	1.000000	
** JF2H **	542	312,820.30		364,041.00	-51,220.70 S		.00	-51,220.70 S
	9,700 000							
037411105	APACHE CORP		COM		05APR02	10APR02	1.000000	
** JF2H **	712	172,728.96		176,132.42	-3,403.46 L		00	-3,403.46 L
	3,100 000							
** JF2H **	738	351,200.56		354,012.65	-4,306.65 L	10APR02	1.000000 .00	-4,306.65 L
	6,300 000							
** JF2H **					1,494.56 S		00	1,494.56 S
** JF2H **	008	564,682.99		413,567.64	08APR02 151,115.35 S	11APR02	1.000000 00	151,115.35 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	CURR GN/LS	
10,000.000							
** JF2H **	830 22,572.00		18,640 51	08APR02 3,931 49 S	11APR02	1 000000 .00	3,931 49 S
400.000							
** JF2H **	849 191,862.00		158,444.33	08APR02 33,417.67 S	11APR02	1 000000 00	33,417.67 S
3,400 000							
** JF2H **	886 181,483.49		144,646 31	08APR02 36,837 18 S	11APR02	1 000000 .00	36,837 18 S
3,200.000							
** JF1Y **	477 285,451 30		225,455 54	18JUN02 59,995 76 S	21JUN02	1 000000 .00	59,995 76 S
5,060.000							
037411105	TOTAL	523,929.52	530,145 07	-7,710.11 L		.00	-7,710.11 L
		1,597,252.34	1,314,766.98	286,792 01 S		00	286,792 01 S
037564101	APEX MTG CAP INC		COM	17MAY02	22MAY02	1 000000	
** JF1G **	209 39,793 17		30,740 00	9,053.17 S		00	9,053 17 S
2,900 000							
** JF1G **	225 53,619 48		41,340.00	20MAY02 12,279 48 S	23MAY02	1 000000 00	12,279.48 S
3,900.000							
** JF1G **	238 24,783.81		19,080.00	21MAY02 5,703.81 S	24MAY02	1 000000 00	5,703 81 S
1,800.000							
** JF1G **	247 12,275 08		9,540 00	22MAY02 2,735 08 S	28MAY02	1.000000 .00	2,735.08 S
900.000							
** JF1G **	464 127,183 90		86,920 00	19JUN02 40,263 90 S	24JUN02	1.000000 .00	40,263.90 S
8,200 000							
** JF1G **	472 102,816.98		69,960.00	20JUN02 32,856 98 S	25JUN02	1.000000 .00	32,856.98 S
6,600 000							
** JF1G **				14OCT02	17OCT02	1.000000 1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	CURR GN/LS	
	406 66,256.31		80,560 00	-14,303 69 S		00	-14,303.69 S
7,600.000							
** JF1G **	414 399,910 06		536,360.00	15OCT02 -136,449 94 S	18OCT02	1 000000 00	-136,449 94 S
50,600.000							
** JF1G **	CXL 414 -399,910.06		-536,360.00	15OCT02 136,449 94 S	18OCT02	1 000000 00	136,449.94 S
-50,600 000							
** JF1G **	422 399,404.06		536,360.00	15OCT02 -136,955.94 S	18OCT02	1 000000 .00	-136,955 94 S
50,600.000							
** JF1G **	424 42,513 16		58,300 00	16OCT02 -15,786 84 S	21OCT02	1.000000 .00	-15,786.84 S
5,500 000							
037564101	TOTAL	868,645 95	932,800 00	-64,154 05 S		00	-64,154 05 S
037995990	APOLLO INVESTMENT FUND IV			12JUN02	12JUN02	1.000000	
** JF1Q **	794 2,056,242.00		1,022,086.00	1,034,156 00 L		.00	1,034,156 00 L
1,022,086 000							
** JF1Q **	056 990,609.00		415,517 00	09JUL02 575,092.00 L	09JUL02	1 000000 .00	575,092.00 L
415,517 000							
037995990	TOTAL	3,046,851.00	1,437,603 00	1,609,248 00 L		00	1,609,248.00 L
038020103	APPLERA CORP APPLIED BIOSYS		COM	18APR02	23APR02	1 000000	
** JF1Y **	561 22,569 31		26,017.96	-3,448 65 S		00	-3,448.65 S
1,000.000							
** JF1Y **	593 28,727 13		32,138 16	19APR02 -3,411 03 S	24APR02	1 000000 00	-3,411.03 S
1,200 000							
** JF1Y **	621 54,604 18		61,598 14	19APR02 -6,993.96 S	24APR02	1.000000 .00	-6,993.96 S
2,300 000							
** JF1Y **	650 19,921 44		24,103 62	22APR02 -4,182 18 S	25APR02	1.000000 .00	-4,182 18 S
900 000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
** JF1Y **	671 1,700 000	35,592 17		45,529.06	23APR02 -9,936.89 S	26APR02	1.000000 00	-9,936 89 S
038020103	TOTAL	161,414.23		189,386 94	-27,972 71 S		00	-27,972 71 S
038222105	APPLIED MATERIALS INC		COM		16JAN02	22JAN02	1.000000	
** JF2H **	512 24,700.000	1,039,007.20		979,355.00	59,652.20 S		00	59,652 20 S
** JF1Z **	564 200.000	3,592 37		2,062 50	09JUL02 1,529.87 L	12JUL02	1 000000 00	1,529 87 L
** JF1Z **	565 100 000	1,799 94		1,031 25	09JUL02 768.69 L	12JUL02	1.000000 00	768.69 L
** JF1Z **	567 300.000	5,344.71		3,168.12	09JUL02 2,176 59 L	12JUL02	1 000000 00	2,176 59 L
** JF1Z **	568 200.000	3,542 85		2,136.87	09JUL02 1,405 98 L	12JUL02	1.000000 .00	1,405.98 L
** JF1Z **	569 100 000	1,795.14		1,068 44	09JUL02 726 70 L	12JUL02	1 000000 00	726.70 L
** JF1Z **	577 300 000	5,332.12		3,205.30	09JUL02 2,126 82 L	12JUL02	1.000000 .00	2,126.82 L
** JF1Z **	586 800.000	13,909.77		30,037.52	10JUL02 -16,127 75 L	15JUL02	1 000000 00	-16,127 75 L
** JF1Z **	587 100 000	1,710.69		3,540 53	10JUL02 -1,829.84 L	15JUL02	1.000000 .00	-1,829.84 L
** JF1Z **	590 300 000	5,111 54		10,621.59	10JUL02 -5,510 05 L	15JUL02	1.000000 .00	-5,510.05 L
** JF1Z **	784	4,185.92		10,621.59	25JUL02 -6,435 67 L	30JUL02	1.000000 00	-6,435.67 L

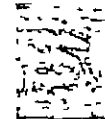
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
	300.000							
** JF1Z **	785 200.000	2,927.91		7,081 06	25JUL02 -4,153 15 L	30JUL02	1.000000 00	-4,153.15 L
** JF1Z **	786 700.000	9,946 34		24,783.71	25JUL02 -14,837 37 L	30JUL02	1 000000 00	-14,837 37 L
** JF1Z **	787 1,000.000	13,929 37		40,916 46	25JUL02 -26,987 09 L	30JUL02	1 000000 00	-26,987.09 L
** JF1Z **	788 700.000	9,939.97		29,605 97	25JUL02 -19,666 00 L	30JUL02	1.000000 00	-19,666.00 L
038222105	TOTAL	83,068 64		169,880 91	-86,812 27 L		.00	-86,812.27 L
		1,039,007.20		979,355 00	59,652.20 S		.00	59,652 20 S
038496204	ARACRUZ CELULOSE S A		SPONSORED ADR		14AUG02	19AUG02	1.000000	
** JF1L **	115 5,000 000	84,747 44		79,948.00	4,799.44 S		00	4,799.44 S
039483102	ARCHER DANIELS MIDLAND CO		COM		05APR02	10APR02	1 000000	
** JF2H **	678 3,800 000	53,276.00		59,666 00	-6,390.00 S		00	-6,390.00 S
** JF2H **	704 2,300 000	32,199 02		36,363.00	05APR02 -4,163 98 S	10APR02	1 000000 00	-4,163 98 S
** JF2H **	745 9,400 000	131,807 52		148,614 00	05APR02 -16,806.48 S	10APR02	1.000000 00	-16,806 48 S
** JF2H **	038 3,000.000	42,538 71		41,250 00	08APR02 1,288 71 S	11APR02	1 000000 00	1,288 71 S
** JF2H **	854 6,900.000	98,325 00		94,875 00	08APR02 3,450.00 S	11APR02	1.000000 00	3,450 00 S

STATE STREET

ROBERT WOOD JOHNSON FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2002 TO DECEMBER 31, 2002

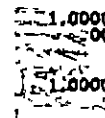
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
** JF2H **	900	132,942 06	129,250.00	08APR02 3,692 06 S	11APR02	1 000000 .00	3,692 06 S
	9,400 000						
039483102	TOTAL	491,088 31	510,018 00	-18,929.69 S		00	-18,929 69 S
039992953	AQR ABSOLUTE RTN OFFSHORE FUND			31JUL98	01APR02	1.000000	
** JF2P **	006	50,000,000.00	50,000,000 00	00		00	00
	500.000						
** JF2P **	007	23,817 20	23,817.20	03AUG98 00	01APR02	1 000000 00	00
	238						
039992953	TOTAL	50,023,817 20	50,023,817 20	.00		00	00
042735100	ARROW ELECTRS INC	COM		28AUG02	03SEP02	1 000000	
** JF2Y **	512	64,630.86	109,258 66	-44,627 80 L		00	-44,627 80 L
	4,000 000						
043436104	ASBURY AUTOMOTIVE GROUP INC	COM		14MAR02	19MAR02	1 000000	
** JF1Z **	385	1,689.85	1,650 00	39.85 S		00	39 85 S
	100 000						
** JF1H **	316	292,500 00	328,166.55	-35,666.55 S	10APR02	1.000000 00	-35,666 55 S
	19,500 000						
** JF1H **	321	19,500 00	22,017.45	-2,517 45 S	10APR02	1 000000 00	-2,517 45 S
	1,300.000						
** JF1H **	370	22,895 30	26,400.00	-3,504 70 S	10APR02	1 000000 00	-3,504 70 S
	1,600.000						
** JF1H **	431	51,886 31	59,400 00	-7,513.69 S	10APR02	1.000000 00	-7,513.69 S
	3,600.000						



STATE STREET

ROBERT WOOD JOHNSON FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
043436104	TOTAL	388,471 46	437,634.00	-49,162.54 S		.00	-49,162 54 S
045709102	ASSOCIATE MATLS INC	COM		20FEB02	25FEB02	1 000000	
** JF1G **	241	34,159 48	13,200 00	20,959.48 L		00	20,959 48 L
	800.000						
** JF1G **	250	16,859 74	6,600 00	10,259 74 L	26FEB02	1 000000 .00	10,259 74 L
	400 000						
** JF1G **	254	158,267 62	62,700 00	95,567.62 L	27FEB02	1.000000 00	95,567.62 L
	3,800 000						
** JF1G **	314	102,930 95	36,226 50	66,704 45 L	06MAR02	1 000000 00	66,704 45 L
	2,200.000						
** JF1G **	321	316,235 25	109,628 75	206,606.50 L	07MAR02	1 000000 00	206,606.50 L
	6,700 000						
** JF1G **	749	1,005,000 00	331,740 00	673,260.00 L	19APR02	1 000000 00	673,260 00 L
	20,100.000						
045709102	TOTAL	1,633,453 04	560,095 25	1,073,357 79 L		00	1,073,357.79 L
04648X107	ASYST TECHNOLOGIES INC	COM		17MAY02	22MAY02	1 000000	
** JF1G **	208	84,115.93	37,435.05	46,680 88 S		00	46,680 88 S
	4,100 000						
** JF1G **	253	110,133.45	52,956 90	57,176 55 S	29MAY02	1 000000 00	57,176 55 S
	5,800 000						
** JF1G **	688	88,752.41	93,815 74	-5,063 33 L	29NOV02	1 000000 00	-5,063 33 L
	10,300 000						
** JF1G **	697	46,189 12	49,490.83	-3,301 71 L	02DEC02	1.000000 00	-3,301 71 L
	5,400 000						
** JF1G **				26NOV02	02DEC02	1.000000 00	



STATE STREET.

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	NET PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE BASE COST	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
	698 4,200.000		35,530.92		38,322.48	-2,791.56 L		.00		-2,791.56 L
** JFIG **	701 11,600.000		97,294.37		105,942.24	27NOV02 -8,647.87 L	03DEC02	1.000000 .00		-8,647.87 L
04648X107	TOTAL		267,766.82		287,571.29	-19,804.47 L		.00		-19,804.47 L
			194,249.38		90,391.95	103,857.43 S		.00		103,857.43 S
05106U105	AUGUST TECHNOLOGY CORP	COM				18APR02	23APR02	1.000000		
** JFIG **	717 3,000.000		48,898.52		24,875.10	24,023.42 S		.00		24,023.42 S
053015103	AUTOMATIC DATA PROCESSING INC	COM				08JAN02	11JAN02	1.000000		
** JF1Y **	749 400.000		22,999.65		19,628.80	3,370.85 S		.00		3,370.85 S
** JF1Y **	772 100.000		5,716.91		4,907.20	09JAN02 809.71 S	14JAN02	1.000000 .00		809.71 S
** JF1Y **	780 500.000		28,718.66		24,660.20	09JAN02 4,058.46 S	14JAN02	1.000000 .00		4,058.46 S
** JF1Y **	793 300.000		16,974.97		14,883.45	10JAN02 2,091.52 S	15JAN02	1.000000 .00		2,091.52 S
** JF1Y **	022 300.000		16,954.36		14,647.83	22JAN02 2,306.53 S	25JAN02	1.000000 .00		2,306.53 S
** JF1Y **	044 100.000		5,647.91		4,882.61	23JAN02 765.30 S	28JAN02	1.000000 .00		765.30 S
** JF1Y **	CXL 044 -100.000		-5,647.91		-4,882.61	23JAN02 -765.30 S	28JAN02	1.000000 .00		-765.30 S
** JF1Y **	053 200.000		11,198.73		9,765.22	23JAN02 1,433.51 S	28JAN02	1.000000 .00		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	NET PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE BASE COST	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
** JF1Y **	CXL 053 -200.000		-11,198.73		-9,765.22	23JAN02 -1,433.51 S	28JAN02	1.000000 .00		-1,433.51 S
** JF1Y **	076 100.000		5,647.91		4,882.61	23JAN02 765.30 S	28JAN02	1.000000 .00		765.30 S
** JF1Y **	081 200.000		11,198.73		9,765.22	23JAN02 1,433.51 S	28JAN02	1.000000 .00		1,433.51 S
** JF1Z **	099 600.000		23,327.29		12,087.96	19DEC02 11,239.33 L	24DEC02	1.000000 .00		11,239.33 L
** JF1Z **	112 200.000		7,853.10		4,029.32	23DEC02 3,823.78 L	27DEC02	1.000000 .00		3,823.78 L
** JF1Z **	131 400.000		15,472.57		8,058.64	30DEC02 7,413.93 L	03JAN03	1.000000 .00		7,413.93 L
** JF1Z **	143 100.000		3,911.92		2,014.66	31DEC02 1,897.26 L	06JAN03	1.000000 .00		1,897.26 L
053015103	TOTAL		50,564.88		26,190.58	24,374.30 L		.00		24,374.30 L
			108,211.19		93,375.31	14,835.88 S		.00		14,835.88 S
053332102	AUTOZONE INC	COM				31MAY02	05JUN02	1.000000		
** JF1Y **	340 900.000		73,944.20		42,734.04	31,210.16 S		.00		31,210.16 S
** JF1Y **	355 200.000		16,509.90		11,484.68	03JUN02 5,025.22 S	06JUN02	1.000000 .00		5,025.22 S
** JF1Y **	378 100.000		8,061.75		5,742.34	05JUN02 2,319.41 S	10JUN02	1.000000 .00		2,319.41 S
** JF1Z **	673 200.000		16,356.84		13,069.14	11NOV02 3,287.70 S	14NOV02	1.000000 .00		

STATE STREET



ASSET ID SH SELL/BTC	SECURITY LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Z **	677 600.000	49,121.54	38,156.92		12NOV02 10,964.62 S	15NOV02	1.000000 .00	10,964.62 S
053332102	TOTAL	163,994.23	111,187.12		52,807.11 S		.00	52,807.11 S
053762100	AVIRON			COM	09JAN02	10JAN02	1.000000	
** JF1M **	423 20,500.000	613,042.85	613,042.85		00		00	00
054303102	AVON PRODS INC			COM	30APR02	03MAY02	1.000000	
** JF1Y **	795 200.000	11,164.74	9,295.68		1,869.06 S		00	1,869.06 S
** JF1Y **	002 1,900.000	106,172.98	88,308.96		01MAY02 17,864.02 S	06MAY02	1.000000 00	17,864.02 S
** JF1Y **	042 1,900.000	106,928.58	90,866.61		03MAY02 16,061.97 S	08MAY02	1.000000 00	16,061.97 S
** JF1Y **	266 500.000	27,574.16	23,991.45		21MAY02 3,582.71 S	24MAY02	1.000000 00	3,582.71 S
** JF1Y **	372 1,300.000	71,338.99	62,012.66		05JUN02 9,326.33 S	10JUN02	1.000000 .00	9,326.33 S
** JF1Y **	460 1,300.000	70,815.36	59,458.60		18JUN02 11,356.76 S	21JUN02	1.000000 00	11,356.76 S
** JF1Y **	621 4,200.000	209,380.49	202,195.20		25JUN02 7,185.29 S	28JUN02	1.000000 .00	7,185.29 S
** JF1Y **	623 2,800.000	134,843.93	136,710.69		26JUN02 -1,866.76 S	01JUL02	1.000000 .00	-1,866.76 S
** JF1Y **	624 2,700.000	129,348.78	126,804.69		26JUN02 2,544.09 S	01JUL02	1.000000 .00	2,544.09 S
** JF1Y **					26JUN02	01JUL02	1.000000 1.000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	628 300.000	14,759.55	13,992.61		766.94 S		.00	766.94 S
054303102	TOTAL	882,327.56	813,637.15		68,690.41 S		.00	68,690.41 S
054923107	AXCAN PHARMA INC			COM	03JUN02	06JUN02	1.000000	
** JF2V **	280 900.000	13,580.59	11,730.01		1,850.58 L		00	1,850.58 L
** JF2V **	528 6,100.000	65,573.02	79,503.38		03SEP02 -13,930.36 L	06SEP02	1.000000 .00	-13,930.36 L
** JF2V **	547 1,800.000	18,305.44	23,460.01		10SEP02 -5,154.57 L	13SEP02	1.000000 00	-5,154.57 L
054923107	TOTAL	97,459.05	114,693.40		-17,234.35 L		00	-17,234.35 L
055472104	BISYS GROUP INC			COM	09JAN02	14JAN02	1.000000	
** JF1M **	412 2,000.000	129,738.05	45,135.40		84,602.65 L		.00	84,602.65 L
** JF1M **	428 1,900.000	122,877.42	43,570.31		10JAN02 79,307.11 L	15JAN02	1.000000 .00	79,307.11 L
** JF1M **	508 5,700.000	353,650.62	151,012.50		23JAN02 202,638.12 L	28JAN02	1.000000 .00	202,638.12 L
** JF1M **	361 1,400.000	49,209.49	21,262.50		05APR02 27,946.99 L	10APR02	1.000000 .00	27,946.99 L
** JF1M **	682 16,400.000	576,778.82	251,325.00		05APR02 325,453.82 L	10APR02	1.000000 .00	325,453.82 L
** JF1M **	736 32,000.000	1,092,143.10	578,964.33		08APR02 513,178.77 L	11APR02	1.000000 00	513,178.77 L

STATE STREET

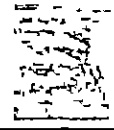
ASSET ID SH SELL/BTC	SECURITY LOT LOCAL SHARES/PAR BASE	DESCRIPTION PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
055472104	TOTAL	2,324,397 50		1,091,270.04			.00		1,233,127 46 L
05548J106	BJS WHSL CLUB INC		COM		02JAN02	07JAN02	1.000000		
** JF1Z **	696 100.000	4,301.27		4,783 47	-482.20 S		.00		-482.20 S
** JF1Z **	708 100.000	4,278.11		4,727.43	03JAN02 -449 32 S	08JAN02	1.000000 .00		-449 32 S
** JF1Z **	CXL 708 -100 000	-4,278.11		-4,727 43	03JAN02 449 32 S	08JAN02	1.000000 .00		449 32 S
** JF1Z **	719 100.000	4,178.11		4,727 43	03JAN02 -549.32 S	08JAN02	1.000000 .00		-549 32 S
** JF1Z **	731 30 000	1,214.39		1,411.02	04JAN02 -196 63 S	09JAN02	1.000000 .00		-196.63 S
05548J106	TOTAL	9,693.77		10,921 92			.00		-1,228.15 S
057149106	BAKER MICHAEL CORP		COM		23JUL02	26JUL02	1.000000		
** JF1G **	727 15,000.000	213,913 03		210,300.00			.00		3,613.03 S
** JF1G **	764 100.000	1,444 95		1,402 00	24JUL02 42.95 S	29JUL02	1.000000 .00		42.95 S
** JF1G **	784 600.000	8,705 43		8,412 00	25JUL02 293 43 S	30JUL02	1.000000 .00		293.43 S
** JF1G **	799 3,700 000	53,589 55		51,874 00	26JUL02 1,715 55 S	31JUL02	1.000000 .00		1,715 55 S
** JF1G **	819 900.000	13,004.60		12,618 00	29JUL02 386.60 S	01AUG02	1.000000 .00		386.60 S
** JF1G **					30JUL02	02AUG02	1.000000 .00		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL SHARES/PAR BASE	DESCRIPTION PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	831 1,300 000	18,784 43		18,226 00			.00		558 43 S
** JF1G **	035 3,400.000	48,448.53		47,668.00	06AUG02 780.53 S	09AUG02	1.000000 .00		780.53 S
057149106	TOTAL	357,890 52		350,500 00			.00		7,390.52 S
05799F910	BAIN CAPITAL FUND VII LIMITED		LIMITED PARTNERSHIP		08MAY02	08MAY02	1.000000		
** JF1Q **	741 87,183.360	435,916.81		87,183 36	348,733.45 L		.00		348,733.45 L
** JF1Q **	252 160,233.430	182,083 44		160,233 43	05DEC02 21,850.01 L	05DEC02	1.000000 .00		21,850.01 L
05799F910	TOTAL	618,000.25		247,416.79			.00		370,583.46 L
057991929	BAIN CAPITAL V MEZZANINE FUND				23SEP02	23SEP02	1.000000		
** JF1Q **	151 417,579.270	504,210.23		417,579.27	86,630 96 L		.00		86,630.96 L
** JF1Q **	253 2,940 590	294,109 53		2,940 59	03DEC02 291,168 94 L	03DEC02	1.000000 .00		291,168 94 L
057991929	TOTAL	798,319 76		420,519.86			.00		377,799.90 L
057994998	BAIN CAPITAL FUND VI		LP		02JAN02	02JAN02	1.000000		
** JF1Q **	549 3,584 310	537,829.36		3,584 31	534,245.05 L		.00		534,245.05 L
** JF1Q **	554 3,583.210	596,657 92		3,583 21	07JAN02 593,074.71 L	07JAN02	1.000000 .00		593,074.71 L
** JF1Q **	568 339,155 320	718,109 39		339,155.32	10JAN02 378,954 07 L	10JAN02	1.000000 .00		378,954 07 L
** JF1Q **	743 3,588.700	492,237 86		3,588 70	08MAY02 488,649 16 L	08MAY02	1.000000 .00		488,649 16 L

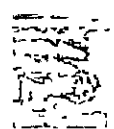
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
** JF1Q **	018 250,697.020	805,828.35	250,697.02	21JUN02 555,131.33 L	21JUN02	1 000000 .00	555,131 33 L
** JF1Q **	037 1,224 000	285,732.00	1,224.00	28JUN02 284,508 00 L	28JUN02	1.000000 00	284,508 00 L
** JF1Q **	089 3,049 190	357,146 45	3,049.19	13AUG02 354,097.26 L	13AUG02	1.000000 .00	354,097.26 L
** JF1Q **	259 122,291 330	517,941.66	122,291.33	09DEC02 395,650.33 L	09DEC02	1 000000 00	395,650 33 L
057994998	TOTAL	4,311,482.99	727,173.08	3,584,309.91 L		.00	3,584,309 91 L
05873K108	BALLY TOTAL FITNESS HLDG CORP	COM		04FEB02	07FEB02	1 000000	
** JF1H **	634 6,000 000	110,160 74	187,896 30	-77,735 56 L		.00	-77,735 56 L
** JF1H **	643 3,300 000	59,234.10	100,172 82	-40,938 72 L	08FEB02	1.000000 .00	-40,938 72 L
** JF1H **	661 400 000	7,175.89	12,142.16	-4,966.27 L	11FEB02	1.000000 .00	-4,966 27 L
** JF1H **	695 14,500.000	233,324 68	431,637 11	-191,551 37 L	12FEB02	1.000000 .00	-191,551.37 L
** JF1H **				-6,761 06 S		.00	-6,761.06 S
** JF1H **	712 14,700 000	236,498.86	396,032 79	-159,533 93 S	13FEB02	1.000000 00	-159,533 93 S
05873K108	TOTAL	409,895.41	731,848 39	-315,191.92 L		00	-315,191 92 L



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
059602201	BANCO ITAU S A		469,823 54	827,669.90	-166,294 99 S	00	-166,294 99 S
** JF1L **	ADJC- 064 000	200 00	200.00	00		.00	.00
** JF1L **	ADXC- 064 000	-200 00	-200 00	00	30JUL02	1 000000 .00	.00
059602201	TOTAL	00	00	00 L		.00	00 L
060505104	BANK AMER CORP	COM		01APR02	01APR02	1.000000	
** JF2H **	623 6,221.000	459,697 04	459,697.04	00		00	.00
** JF2H **	624 2,000 000	128,077 80	128,077 80	00	01APR02	1 000000 .00	.00
** JF2H **	625 4,600 000	261,810 38	261,810 38	00	01APR02	1 000000 .00	.00
** JF2H **	626 3,800 000	169,328 00	169,328.00	00	01APR02	1.000000 00	00
** JF2V **	341 13,621 000	952,555.93	885,233 22	67,322.71 L	10JUL02	1 000000 .00	67,322 71 L
** JF2V **	588 8,000 000	497,203.41	475,482.00	21,721.41 L	26SEP02	1 000000 00	21,721.41 L
** JF2V **	685 4,000.000	282,175.49	273,441 60	8,733.89 L	31OCT02	1 000000 .00	8,733.89 L



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
060505104	TOTAL		1,018,913.22	1,018,913.22		.00	.00
			1,731,934.83	1,634,156.82	97,778 01 L	.00	97,778.01 L
06423A103	BANK ONE CORP	COM			05APR02	10APR02	1 000000
** JF2H **	713 3,100.000		126,848 17	116,340 36	10,507 81 L	00	10,507 81 L
** JF2H **	714 3,500.000		144,243 60	125,081.25	19,162.35 L	.00	19,162.35 L
** JF2H **	860 3,000 000		125,310.00	103,650.00	21,660 00 L	00	21,660.00 L
** JF2H **	883 8,879 000		367,534.24	310,900.76	56,633.48 L	00	56,633 48 L
06423A103	TOTAL		763,936 01	655,972 37	107,963.64 L	00	107,963.64 L
071813109	BAXTER INTL INC	COM			18APR02	23APR02	1 000000
** JF1Y **	559 2,400 000		135,475 91	114,936 60	20,539 31 S	.00	20,539 31 S
** JF1Y **	194 1,200.000		64,510 17	57,957 65	6,552.52 S	00	6,552 52 S
** JF1Y **	328 700 000		36,556.39	34,583.34	1,973.05 S	.00	1,973.05 S
** JF1Y **	375 1,500.000		78,088.09	76,084 49	2,003 60 S	.00	2,003.60 S
** JF1Y **	389 1,900 000		95,872 44	97,081 25	-1,208 81 S	1.000000	-1,208.81 S
** JF1Y **	399		71,386 09	73,165 14	-1,779.05 S	1.000000	-1,779.05 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
	1,434 000							
** JF2V **	549 17,700 000		621,914.99	1,027,031.88	-405,116 89 L	10SEP02 13SEP02	1 000000 00	-405,116 89 L
071813109	TOTAL		621,914.99	1,027,031.88	-405,116 89 L	.00	-405,116.89 L	
			481,889 09	453,808 47	28,080 62 S	00	28,080.62 S	
073902108	BEAR STEARNS COS INC	COM			16SEP02	19SEP02	1.000000	
** JF2V **	567 6,700 000		406,242.25	418,452 52	-12,210.27 L	00	-12,210 27 L	
075896100	BED BATH + BEYOND INC	COM			18APR02	23APR02	1.000000	
** JF1Z **	665 500.000		17,689.46	17,054.36	635.10 S	.00	635.10 S	
** JF1Z **	056 300 000		10,550.92	9,900.00	650.92 S	00	650 92 S	
** JF1Z **	492 1,400.000		42,051.37	47,321.12	-5,269 75 S	.00	-5,269 75 S	
** JF1Z **	500 800 000		25,175 24	26,142 88	-967.64 S	.00	-967.64 S	
** JF1Z **	587 1,200.000		42,084.65	41,142 02	942.63 S	.00	942.63 S	
075896100	TOTAL		137,551 64	141,560.38	-4,008.74 S	00	-4,008 74 S	
082047200	BENIHANA INC	CL A			04MAR02	07MAR02	1.000000	
** JF1G **	324 700.000		12,500 41	8,260.00	4,240 41 S	00	4,240 41 S	
** JF1G **	362 5,700.000		98,893.51	67,260.00	31,633.51 S	1.000000	31,633.51 S	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL DESCRIPTION SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1G **	376 5,700.000	96,613.54	68,440.00	08MAR02 28,173.54 S	13MAR02	1.000000 00	28,173.54 S
** JF1G **	378 6,500.000	106,923.39	80,485.00	11MAR02 26,438.39 S	14MAR02	1.000000 00	26,438.39 S
082047200	TOTAL	314,930.85	224,445.00	90,485.85 S		00	90,485.85 S
084423102	BERKLEY M R CORP COM			04JAN02	09JAN02	1.000000	
** JF1M **	373 4,000.000	206,283.70	166,770.00	39,513.70 S		00	39,513.70 S
** JF1M **	506 3,200.000	155,805.66	133,416.00	23JAN02 22,389.66 S	28JAN02	1.000000 .00	22,389.66 S
** JF1M **	512 7,200.000	349,975.22	296,585.76	23JAN02 53,389.46 S	28JAN02	1.000000 .00	53,389.46 S
** JF1M **	526 2,500.000	121,267.42	123,344.64	24JAN02 -2,077.22 S	29JAN02	1.000000 .00	-2,077.22 S
084423102	TOTAL	833,332.00	720,116.40	113,215.60 S		.00	113,215.60 S
086516101	BEST BUY CO INC COM STK USDO 10			12AUG02	15AUG02	1.000000	
** JF2I **	198 3,200.000	72,318.45	144,472.00	-72,153.55 L		.00	-72,153.55 L
** JF1Z **	475 2,000.000	39,381.21	51,353.14	08OCT02 -11,971.93 L	11OCT02	1.000000 .00	-11,971.93 L
** JF1Z **	540 1,500.000	29,185.36	44,495.56	16OCT02 -15,310.20 L	21OCT02	1.000000 00	-15,310.20 L
** JF1Z **	543 600.000	12,267.70	18,560.47	17OCT02 -6,292.77 L	22OCT02	1.000000 00	-6,292.77 L
** JF1Z **	547	4,017.45	6,030.51	17OCT02 -2,013.06 L	22OCT02	1.000000 00	-2,013.06 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL DESCRIPTION SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	200.000						
** JF2I **	332 1,000.000	24,059.27	42,390.00	20NOV02 -18,330.73 L	25NOV02	1.000000 00	-18,330.73 L
** JF2I **	353 1,700.000	45,400.02	68,349.00	27NOV02 -22,948.98 L	03DEC02	1.000000 .00	-22,948.98 L
086516101	TOTAL	226,629.46	375,650.68	-149,021.22 L		.00	-149,021.22 L
089302103	BIG LOTS INC COM			21NOV02	26NOV02	1.000000	
** JF2V **	769 6,600.000	81,337.46	110,543.04	-29,205.58 L		.00	-29,205.58 L
090572207	BIO RAD LABORATORIES INC CLASS A			15APR02	18APR02	1.000000	
** JF1G **	655 5,000.000	207,743.73	75,494.02	132,249.71 L		.00	132,249.71 L
** JF1G **	670 4,400.000	181,262.65	67,210.00	16APR02 114,052.65 L	19APR02	1.000000 00	114,052.65 L
** JF1G **	671 1,200.000	49,531.98	18,330.00	16APR02 31,201.98 L	19APR02	1.000000 .00	31,201.98 L
** JF1G **	679 2,400.000	99,477.00	36,660.00	17APR02 62,817.00 L	22APR02	1.000000 00	62,817.00 L
090572207	TOTAL	538,015.36	197,694.02	340,321.34 L		.00	340,321.34 L
090597105	BIOGEN INC COM			11JUL02	16JUL02	1.000000	
** JF1Z **	604 500.000	15,996.54	24,359.46	-8,362.92 S		.00	-8,362.92 S
** JF1Z **	614 600.000	19,353.01	29,229.03	12JUL02 -9,876.02 S	17JUL02	1.000000 00	-9,876.02 S
** JF1Z **	682 1,100.000	35,517.48	53,586.56	15JUL02 -18,069.08 S	18JUL02	1.000000 00	-18,069.08 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
** JF1Z **	699 200 000	6,818.47		8,300.58	16JUL02 -1,482.11 S	19JUL02	1.000000 00		-1,482 11 S
** JF1Z **	704 100 000	3,542.82		4,150.29	17JUL02 -607.47 S	22JUL02	1.000000 00		-607 47 S
090597105	TOTAL	81,228.32		119,625.92			.00		-38,397 60 S
09066V103	BIOSPHERE MED INC		COM		07DEC01	15JAN02	1 000000		
** JF1M **	438 700 000	7,650.74		7,700 00	-49.26 S		00		-49.26 S
090945106	BIOSITE INC		COM		15MAY02	20MAY02	1 000000		
** JF1G **	185 4,300.000	141,924 96		128,699 60	13,225 36 L		.00		13,225.36 L
** JF1G **	273 4,800 000	137,131.86		140,886 17	30SEP02 -3,754.31 L	03OCT02	1.000000 .00		-3,754.31 L
** JF1G **	473 1,500.000	41,418.55		47,375.25	22OCT02 -5,956.70 L	25OCT02	1 000000 .00		-5,956.70 L
** JF1G **	480 9,500.000	252,297.19		320,365 65	23OCT02 -68,068 46 L	31OCT02	1.000000 00		-68,068 46 L
** JF1G **	481 1,500.000	39,373 81		50,584.05	23OCT02 -11,210 24 L	31OCT02	1.000000 .00		-11,210.24 L
** JF1G **	485 5,600 000	155,778.90		188,684.85	24OCT02 -32,905.95 L	31OCT02	1.000000 00		-32,905 95 L
** JF1G **	493 700 000	18,178.45		22,463.00	25OCT02 -4,284.55 L	31OCT02	1 000000 .00		-4,284 55 L
** JF1G **	507 1,300.000	33,521.95		41,496 50	28OCT02 -7,974 55 L	31OCT02	1.000000 00		-7,974.55 L
** JF1G **					28OCT02	31OCT02	1.000000 00		-7,974.55 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
CXL	507 -1,300 000	-33,521 95		-41,496 50	7,974.55 L		.00		7,974 55 L
** JF1G **	514 1,300 000	33,521 95		41,496 50	28OCT02 -7,974 55 L	01NOV02	1 000000 .00		-7,974.55 L
090945106	TOTAL	819,625 67		940,555 07			.00		-120,929.40 L
092990936	BLACKSTONE REAL ESTATE		PARTNERS II LP		04MAR02	04MAR02	1.000000		
** JF1Q **	635 126,622.000	157,310.00		126,622 00	30,688 00 L		00		30,688 00 L
** JF1Q **	709 474,927 000	996,046 00		474,927 00	09APR02 521,119 00 L	09APR02	1 000000 00		521,119.00 L
** JF1Q **	764 208,546 000	307,678 00		208,546.00	21MAY02 99,132.00 L	21MAY02	1.000000 .00		99,132.00 L
** JF1Q **	048 331,375.000	1,010,043 00		331,375 00	03JUL02 678,668 00 L	03JUL02	1 000000 00		678,668.00 L
** JF1Q **	110 128,688 000	282,162 00		128,688.00	20AUG02 153,474.00 L	20AUG02	1.000000 00		153,474.00 L
** JF1Q **	237 34,376.000	95,216 00		34,376 00	20NOV02 60,840 00 L	20NOV02	1.000000 00		60,840.00 L
** JF1Q **	306 293,749 000	547,153 00		293,749.00	23DEC02 253,404 00 L	23DEC02	1 000000 00		253,404 00 L
092990936	TOTAL	3,395,608 00		1,598,283 00	1,797,325.00 L		00		1,797,325.00 L
092991934	BLACKSTONE CAPITAL PTR III				04FEB02	04FEB02	1.000000		
** JF1Q **	604 201,898.000	355,552 00		201,898.00	153,654.00 L		00		153,654 00 L
** JF1Q **	633 528,600 000	528,600.00		528,600.00	27FEB02 .00	27FEB02	1.000000 00		153,654 00 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1Q **	632 528,600.000	528,600.00	528,600.00	01MAR02 00	01MAR02	1 000000 .00	00
** JF1Q **	CXL 632 -528,600.000	-528,600.00	-528,600.00	01MAR02 00	01MAR02	1 000000 .00	.00
** JF1Q **	651 632,023.000	632,023.00	632,023.00	15MAR02 00	15MAR02	1 000000 00	.00
** JF1Q **	664 2,830,907.000	2,830,907.00	2,830,907.00	26MAR02 .00	26MAR02	1 000000 00	.00
092991934	TOTAL	3,991,530.00	3,991,530.00	00		.00	.00
092992940	BLACKSTONE MEZZANINE PTRNS LIMITED PARTNERSHIP	355,552.00	201,898.00	153,654.00 L		00	153,654.00 L
** JF1Q **	193 563,051.000	705,054.00	563,051.00	170CT02 00	170CT02	1.000000 00	142,003.00 L
092992957	BLACKSTONE REAL ESTATE PTR III	824,569.000	824,569.00	270,620.00 L		00	270,620.00 L
** JF1Q **	767 1,095,189.000	1,095,189.00	824,569.00	23MAY02 00	23MAY02	1 000000 00	270,620.00 L
** JF1Q **	299 499,524.000	800,345.00	499,524.00	300,821.00 L		1 000000 00	300,821.00 L
092992957	TOTAL	1,895,534.00	1,324,093.00	571,441.00 L		.00	571,441.00 L
097023105	BOEING CO COM	38,542.83	27,542.16	11,000.67 S		1.000000	11,000.67 S
** JF2H **	684 800.000	38,542.83	27,542.16	05APR02 67 S	10APR02	1.000000 .00	11,000.67 S
** JF2H **	728 5,000.000	241,777.71	172,138.50	69,639.21 S	10APR02	1.000000 .00	69,639.21 S
** JF2H **	013 229,610.64	229,610.64	196,690.80	32,919.84 S	11APR02	1.000000 .00	32,919.84 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
4,700.000							
** JF2H **	870 1,700.000	83,300.00	74,317.20	8,982.80 S	11APR02	1 000000 00	8,982.80 S
** JF2H **	890 4,000.000	194,246.14	152,918.01	41,328.13 S	11APR02	1 000000 00	41,328.13 S
** JF1Z **	454 100.000	3,366.54	4,538.35	-1,171.81 L	09OCT02	1 000000 00	-1,171.81 L
** JF1Z **	455 400.000	12,919.61	18,013.87	-5,094.26 L	09OCT02	1 000000 00	-5,094.26 L
** JF1Z **	456 1,400.000	45,923.93	62,218.03	-11,161.89 L	09OCT02	1 000000 00	-11,161.89 L
** JF1Z **				-5,132.21 S		.00	-5,132.21 S
** JF1Z **	459 400.000	12,947.64	17,287.88	-4,340.24 S	10OCT02	1.000000 00	-4,340.24 S
** JF1Z **	460 200.000	6,485.38	8,713.11	-2,227.73 S	10OCT02	1.000000 .00	-2,227.73 S
** JF1Z **	467 400.000	12,873.73	17,777.42	-4,903.69 S	11OCT02	1 000000 00	-4,903.69 S
** JF1Z **	471 500.000	15,955.86	22,290.75	-6,334.89 S	11OCT02	1 000000 00	-6,334.89 S
** JF1Z **	476 100.000	3,152.55	4,372.69	-1,220.14 S	15OCT02	1.000000 00	-1,220.14 S
** JF1Z **	481 500.000	15,173.44	23,804.10	-8,630.66 S	15OCT02	1.000000 .00	-8,630.66 S
** JF1Z **	488	27,969.98	43,434.39	-15,464.41 S	16OCT02	1.000000 .00	-15,464.41 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	900.000								
** JFIZ **	499 900 000	28,604.37		44,108 67	11OCT02 -15,504.30 S	17OCT02	1 000000 00		-15,504 30 S
** JFIZ **	CXL 499 -900 000	-28,604 37		-44,108 67	11OCT02 15,504.30 S	17OCT02	1.000000 00		15,504.30 S
** JFIZ **	505 900.000	28,605.36		41,894 14	11OCT02 -13,288 78 S	17OCT02	1.000000 00		-13,288 78 S
** JFIZ **	507 100 000	3,104 90		5,045 50	14OCT02 -1,940 60 S	17OCT02	1 000000 .00		-1,940 60 S
** JFIZ **	508 1,800 000	55,791.83		81,059 39	14OCT02 -25,267 56 S	17OCT02	1 000000 00		-25,267.56 S
097023105	TOTAL	62,210 08		84,770 25	-17,427.96 L		00		-17,427 96 L
		1,015,461 92		951,504.07	75,119 74 S		.00		75,119 74 S
099849101	BORLAND SOFTWARE CORP	COM			10SEP02	13SEP02	1.000000		
** JFIG **	169 3,500.000	35,315 68		32,655 00	2,660 68 S		.00		2,660.68 S
** JFIG **	175 3,600 000	36,758.84		33,588 00	11SEP02 3,170.84 S	16SEP02	1 000000 00		3,170.84 S
** JFIG **	180 5,400.000	51,536 04		50,334 70	12SEP02 1,201.34 S	17SEP02	1.000000 00		1,201.34 S
** JFIG **	374 3,200.000	26,299.04		29,553 28	09OCT02 -3,254 24 S	15OCT02	1.000000 .00		-3,254.24 S
** JFIG **	377 2,300 000	19,277.09		21,241 42	10OCT02 -1,964.33 L	16OCT02	1.000000 00		-1,964 33 L
** JFIG **					11OCT02	17OCT02	1.000000		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	391 13,200.000	118,405 69		123,260 97	-4,855 28 L		00		-4,855.28 L
** JFIG **	403 1,700.000	14,721.55		16,290 25	14OCT02 -1,568.70 L	17OCT02	1.000000 .00		-1,568 70 L
** JFIG **	418 9,400 000	83,080.32		90,075 50	15OCT02 -6,995.18 L	18OCT02	1 000000 .00		-6,995.18 L
** JFIG **	505 1,100.000	12,484.62		10,540.75	28OCT02 1,943 87 L	31OCT02	1.000000 00		1,943.87 L
** JFIG **	511 10,900 000	120,759.62		107,714.83	29OCT02 13,044 79 L	01NDV02	1 000000 00		13,044.79 L
099849101	TOTAL	368,728.89		369,123 72	-394 83 L		.00		-394.83 L
		149,909.60		146,130 98	3,778.62 S		00		3,778 62 S
107990921	BRENTHOOD ASSOC BYOUT FD II LP				18JAN02	18JAN02	1 000000		
** JFIG **	579 85,164 000	99,851 00		85,164 00	14,687.00 L		00		14,687.00 L
** JFIG **	199 111,957.000	287,759 00		111,957.00	10OCT02 175,802 00 L	10OCT02	1.000000 00		175,802.00 L
107990921	TOTAL	387,610.00		197,121 00	190,489 00 L		00		190,489.00 L
109178103	BRIGHAM EXPL CO	COM			09JUL02	12JUL02	1 000000		
** JFIG **	628 3,000 000	13,874 57		9,000 00	4,874 57 L		00		4,874 57 L
** JFIG **	647 8,000 000	36,439 69		24,000 00	10JUL02 12,439.69 L	15JUL02	1 000000 00		12,439 69 L
** JFIG **	660 6,100 000	27,027 06		18,300 00	11JUL02 8,727.06 L	16JUL02	1.000000 00		8,727 06 L

STATE STREET



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1G **	663 32,626.01	23,700 00	12JUL02 8,926.01 L	17JUL02	1.000000 00	8,926 01 L
109178103	TOTAL	75,000 00	34,967 33 L		.00	34,967 33 L
110122108	BRISTOL MYERS SQUIBB CO COM				1.000000	
** JF1Z **	697 25,499.62	20,242.13	02JAN02 5,257.49 L	07JAN02	.00	5,257 49 L
** JF1Z **	726 61,377.99	53,798.61	04JAN02 7,579.38 L	09JAN02	1.000000 00	7,579 38 L
** JF1Z **	757 29,745.15	28,713.41	08JAN02 1,031.74 L	11JAN02	1.000000 00	1,031 74 L
** JF1Z **	778 14,982.10	14,481.20	09JAN02 500 90 L	14JAN02	1.000000 .00	500 90 L
** JF1Z **	779 30,020.90	29,086.87	09JAN02 934 03 L	14JAN02	1.000000 00	934.03 L
** JF1Z **	802 24,786.97	24,572.16	11JAN02 214 81 L	16JAN02	1.000000 00	214 81 L
** JF2H **	510 239,529.47	256,338.99	15JAN02 -16,809.52 L	18JAN02	1.000000 00	-16,809 52 L
** JF2H **	511 397,587.38	429,305.77	16JAN02 -25,176.30 L	22JAN02	1.000000 .00	-25,176.30 L
** JF2H **			-6,542.09 S		.00	-6,542.09 S
** JF1Z **	020 14,205.50	14,936.48	18JAN02 -730.98 L	24JAN02	1.000000 .00	-730 98 L
** JF1Z **	021 42,390.08	45,481.63	18JAN02 -3,091.55 L	24JAN02	1.000000 .00	-3,091 55 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1Z **	023 14,234.78	15,307.14	18JAN02 -1,072.36 L	24JAN02	1.000000 00	-1,072 36 L
** JF1Z **	151 26,735.11	30,597.42	01FEB02 -3,862.31 L	06FEB02	1.000000 00	-3,862 31 L
** JF1Z **	182 30,726.87	42,308.76	04FEB02 -11,581.89 L	07FEB02	1.000000 .00	-11,581.89 L
** JF1Z **	190 65,709.36	96,072.58	05FEB02 -30,363.22 L	08FEB02	1.000000 .00	-30,363 22 L
** JF1Z **	436 98,507.96	155,023.03	20MAR02 -56,515.07 L	25MAR02	1.000000 .00	-56,515.07 L
** JF1Z **	449 28,699.56	48,185.35	21MAR02 -19,485.79 L	26MAR02	1.000000 .00	-19,485.79 L
** JF1Z **	529 42,142.91	78,598.81	02APR02 -36,455.90 L	05APR02	1.000000 00	-36,455 90 L
** JF1Z **	672 7,909.62	21,267.92	11NOV02 -13,358.30 L	14NOV02	1.000000 00	-13,358 30 L
** JF1Z **	683 15,970.13	42,703.18	12NOV02 -26,733.05 L	15NOV02	1.000000 .00	-26,733.05 L
** JF1Z **	686 15,149.54	42,876.33	13NOV02 -27,726.79 L	18NOV02	1.000000 .00	-27,726 79 L
** JF1Z **	688 21,835.04	66,061.85	14NOV02 -44,226.81 L	19NOV02	1.000000 .00	-44,226.81 L
** JF1Z **	692 26,336.02	79,393.42	15NOV02 -53,057.40 L	20NOV02	1.000000 .00	-53,057 40 L
** JF1Z **	695 14,804.00	43,866.05	18NOV02 -29,062.05 L	21NOV02	1.000000 .00	-29,062.05 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	BASE	SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
		600.000							
** JF1Z **		7,227 92		21,843 90		19NOV02	22NOV02	1 000000	-14,615 98 L
	761							00	
	300 000								
** JF1Z **		36,847 84		102,720.76		30DEC02	03JAN03	1 000000	-65,872 92 L
	133							00	
	1,600 000								
110122108	TOTAL	1,332,961.82		1,803,783 75				00	-464,279 84 L
		397,587 38		429,305 77				00	-6,542 09 S
111320107	BROADCOM CORP		CL A			09JAN02	14JAN02	1 000000	
** JF21 **		135,535 96		250,824 17				00	-115,288.21 L
	624								
	2,600 000								
** JF21 **		184,378.23		470,203 46		15MAR02	20MAR02	1 000000	-285,825 23 L
	751							00	
	4,700.000								
** JF21 **		144,926 82		385,454.38		18MAR02	21MAR02	1.000000	-240,527 56 L
	756							00	
	3,700.000								
** JF1Y **		87,431 11		91,378 05		02APR02	05APR02	1.000000	-3,946 94 S
	502							00	
	2,500 000								
** JF1Y **		151,121 19		194,298 76		03APR02	08APR02	1 000000	-43,177 57 S
	516							00	
	4,500 000								
** JF21 **		124,418.98		328,270.72		17JUL02	22JUL02	1 000000	-203,851 74 L
	137							00	
	5,900 000								
** JF21 **		70,038.13		120,459.35		19JUL02	24JUL02	1.000000	-50,421 22 L
	143							.00	
	3,500 000								
** JF21 **		92,271 37		96,779 00		23JUL02	26JUL02	1.000000	-4,507 63 L
	148							.00	
	4,600 000								
** JF21 **						26NOV02	02DEC02	1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	BASE	SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
		61,906.13		57,182 40				.00	4,723 73 L
	349								
	3,300 000								
** JF21 **		46,006 61		46,427.20		05DEC02	10DEC02	1.000000	-420.59 L
	366							00	
	2,700 000								
** JF21 **		8,075 95		8,746 60		19DEC02	24DEC02	1.000000	-670.65 L
	388							00	
	500 000								
** JF21 **		45,117 27		53,340 00		24DEC02	30DEC02	1.000000	-8,222 73 L
	390							00	
	2,800 000								
** JF21 **		151,707 56		154,434 40		27DEC02	02JAN03	1 000000	-2,726.84 L
	394							.00	
	9,500 000								
111320107	TOTAL	1,064,383 01		1,972,121 68				00	-907,738 67 L
		238,552 30		285,676.81				00	-47,124 51 S
111621108	BROCADE COMMUNICATIONS SYS INC COM					18MAR02	21MAR02	1 000000	
** JF1Y **		28,773.88		43,208 04				00	-14,434.16 S
	458								
	1,200 000								
** JF1Y **		75,528 46		116,101 73		18MAR02	21MAR02	1.000000	-40,573 27 S
	459							00	
	3,200.000								
** JF1Y **		39,283 51		62,874 16		19MAR02	22MAR02	1.000000	-23,590.65 S
	476							00	
	1,700 000								
** JF1Y **		13,925.55		22,190 88		19MAR02	22MAR02	1.000000	-8,265 33 S
	478							00	
	600.000								
** JF1Y **		9,257 10		14,793 92		20MAR02	25MAR02	1.000000	-5,536 82 S
	480							.00	
	400 000								
** JF1Z **		41,133.43		81,177 95		16MAY02	21MAY02	1.000000	-40,044 52 S
	099							.00	
	1,800 000								

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL BASE	PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	SHARES/PAR		BASE	BASE	GN/LS			NET BAS SECTY GN/LS
** JF1Z **	320	1,306.96		4,699.16	12SEP02	17SEP02	1.000000	-3,392.20 L
	100 000				-3,392 20 L		00	
** JF1Z **	321	10,515.84		37,570.65	12SEP02	17SEP02	1.000000	-27,054.81 L
	800 000				-27,054 81 L		.00	
** JF1Z **	322	15,607.15		46,710.29	12SEP02	17SEP02	1.000000	-31,103.14 L
	1,200.000				-31,103 14 L		00	
** JF1Z **	422	24,261.82		110,186.35	26SEP02	01OCT02	1.000000	-17,596.27 L
	2,900 000				-17,596 27 L		.00	
** JF1Z **					-68,328 26 S		00	-68,328.26 S
111621108	TOTAL	51,691.77		199,166.45			00	-79,146.42 L
		232,163.75		450,533.03			00	-200,773.01 S
114340102	BROOKS AUTOMATION INC MEM	COM			13MAR02	18MAR02	1.000000	
** JF1W **	183	114,058.28		105,811.68			00	8,246.60 S
	2,400 000				8,246 60 S			
** JF1W **	312	107,406.00		122,540.14	05APR02	10APR02	1.000000	-15,134.14 S
	2,700.000				-15,134 14 S		.00	
** JF1W **	320	3,978.00		4,409.92	05APR02	10APR02	1.000000	-431.92 S
	100 000				-431 92 S		.00	
** JF1W **	379	71,954.63		79,358.76	05APR02	10APR02	1.000000	-7,404.13 S
	1,800.000				-7,404 13 S		00	
** JF1W **	417	123,755.27		140,930.75	05APR02	10APR02	1.000000	-17,175.48 S
	3,000.000				-17,175 48 S		00	
** JF1W **	699	172,040.00		209,146.36	08APR02	11APR02	1.000000	-37,106.36 S
	4,600.000				-37,106 36 S		.00	
** JF1W **					08APR02	11APR02	1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL BASE	PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	SHARES/PAR		BASE	BASE	GN/LS			NET BAS SECTY GN/LS
	762	114,118.96		133,801.74			00	-19,682.78 S
	3,000.000				-19,682 78 S			
** JF2V **	717	98,637.15		123,742.00	05NOV02	08NOV02	1.000000	-25,104.85 L
	6,800.000				-25,104 85 L		00	
114340102	TOTAL	98,637.15		123,742.00			.00	-25,104.85 L
		707,311.14		795,999.35			.00	-88,688.21 S
117769109	BUCA INC	OC COM			05APR02	10APR02	1.000000	
** JF1W **	299	44,064.00		49,099.35			.00	-5,035.35 S
	2,700 000				-5,035 35 S			
** JF1W **	490	215,778.00		236,844.07	05APR02	10APR02	1.000000	-21,066.07 S
	13,100.000				-21,066 07 S		.00	
** JF1W **	793	376,653.48		416,327.42	08APR02	11APR02	1.000000	-39,673.94 S
	22,300 000				-39,673 94 S		.00	
117769109	TOTAL	636,495.48		702,270.84			00	-65,775.36 S
					-65,775 36 S			
12189T104	BURLINGTON NORTHN SANTA FE	COM			28JAN02	31JAN02	1.000000	
** JF1Z **	093	14,022.13		14,560.29			00	-538.16 L
	500 000				-538 16 L			
** JF1Z **	105	11,048.07		11,564.87	29JAN02	01FEB02	1.000000	-516.80 L
	400 000				-516 80 L		00	
** JF1Z **	121	8,133.71		8,495.38	30JAN02	04FEB02	1.000000	-361.67 L
	300.000				-361 67 L		.00	
** JF1Z **	132	8,205.80		8,427.45	30JAN02	04FEB02	1.000000	-221.65 L
	300.000				-221 65 L		00	
** JF1Z **	659	11,568.37		11,282.83	18APR02	23APR02	1.000000	285.54 L
	400 000				285 54 L		.00	

STATE STREET

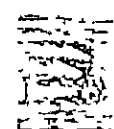
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1Z **	679 700.000	20,237 43	19,876 68	19APR02 360.75 L	24APR02 1 000000 00	360 75 L
** JF1Z **	694 800.000	22,599.39	24,251 72	22APR02 -1,652.33 L	25APR02 1.000000 .00	-1,652 33 L
** JF1Z **	711 800 000	22,386 44	24,365 44	23APR02 -906.78 L	26APR02 1 000000 00	-906.78 L
** JF1Z **	746 200.000	5,493 49	6,199 00	25APR02 -705.51 S	30APR02 1 000000 00	-705 51 S
12189T104	TOTAL	118,201 34	122,824 66	-3,551.10 L	00	-3,551 10 L
		27,879.93	30,564 44	-1,777.73 S	00	-1,777 73 S
122014103	BURLINGTON RES INC	COM		24JUL02	29JUL02	1.000000
** JF1Y **	062 1,550 000	52,638 27	68,778 62	-16,140.35 S	.00	-16,140.35 S
12328X107	BUSINESS OBJECTS S A	SPONSORED ADR		03APR02	08APR02	1 000000
** JF2H **	448 2,100.000	84,882.80	73,674 32	11,208.48 S	00	11,208.48 S
** JF2H **	472 3,200 000	122,321.75	106,732 72	15,589.03 S	10APR02 1.000000 00	15,589.03 S
** JF2V **	495 3,600.000	74,238 76	140,139.00	-65,900 24 L	22AUG02 1.000000 00	-65,900.24 L
12328X107	TOTAL	74,238.76	140,139 00	-65,900.24 L	00	-65,900.24 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
124661109	C+D TECHNOLOGIES	COM		07MAR02	12MAR02	1.000000
** JF1I **	048 13,200 000	272,674 89	71,196.30	201,478 59 L	00	201,478.59 L
** JF1I **	052 44,000 000	957,139.60	276,925.00	680,214.60 L	1 000000 00	680,214.60 L
** JF1I **	053 30,800.000	661,940 56	193,847 50	468,093.06 L	1 000000 00	468,093 06 L
124661109	TOTAL	1,891,755 05	541,968.80	1,349,786.25 L	.00	1,349,786.25 L
12512N105	CDM CORP	COM		16JUL02	19JUL02	1 000000
** JF2V **	379 200.000	9,177 72	9,690 00	-512.28 L	00	-512.28 L
** JF2V **	656 200.000	9,677.70	9,690 00	-12 30 L	1 000000 .00	-12.30 L
** JF2V **	740 200 000	10,619.68	9,690 00	929 68 L	1 000000 00	929.68 L
12512N105	TOTAL	29,475 10	29,070.00	405.10 L	.00	405.10 L
126650100	CVS CORP	COM		05APR02	10APR02	1.000000
** JF2H **	696 1,700 000	56,574 29	45,305.00	11,269.29 S	.00	11,269.29 S
** JF2H **	740 7,100 000	237,668 17	189,215.00	48,453.17 S	1 000000 .00	48,453 17 S
** JF2H **	003 7,000.000	234,899 62	186,550 00	48,349 62 S	1.000000 00	48,349 62 S
** JF2H **				08APR02	11APR02	1.000000
** JF2H **				08APR02	11APR02	1.000000

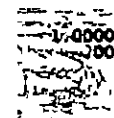
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
	036 2,900.000	97,611.06		78,697.80	18,913.26 S		.00	18,913.26 S
** JF2H **	859 4,500.000	152,190.00		132,640.20	08APR02 19,549.80 S	11APR02	1.000000 .00	19,549.80 S
** JF2H **	869 1,600.000	54,112.00		47,160.96	08APR02 6,951.04 S	11APR02	1.000000 00	6,951.04 S
126650100	TOTAL	833,055.14		679,568.96	153,486.18 S		00	153,486.18 S
126667104	CV THERAPEUTICS INC	COM			05APR02	10APR02	1.000000	
** JF1H **	407 2,700.000	88,844.87		114,112.85	-25,267.98 L		.00	-25,267.98 L
** JF1H **	485 10,400.000	339,559.13		395,565.62	05APR02 -45,510.99 L	10APR02	1.000000 .00	-45,510.99 L
** JF1H **					-10,495.50 S		.00	-10,495.50 S
** JF1H **	832 23,500.000	727,385.33		1,090,769.16	08APR02 -363,383.83 S	11APR02	1.000000 00	-363,383.83 S
126667104	TOTAL	428,404.00		509,678.47	-70,778.97 L		.00	-70,778.97 L
		1,066,944.46		1,486,334.78	-373,879.33 S		00	-373,879.33 S
12686C109	CABLEVISION NY GROUP CLASS A	CL A			05FEB02	08FEB02	1.000000	
** JF2I **	663 4,800.000	191,757.12		193,955.89	-2,198.77 L		.00	-2,198.77 L
** JF2I **	772 3,300.000	123,563.34		137,243.00	20MAR02 -13,679.66 L	25MAR02	1.000000 00	-13,679.66 L



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
12686C109	TOTAL	315,320.46		331,198.89	-15,878.43 L		00	-15,878.43 L
126924109	CABLE DESIGN TECHNOLOGIES CORP	COM			30SEP02	03OCT02	1.000000	
** JF1G **	271 81,300.000	485,346.31		957,905.34	-391,366.56 L		.00	-391,366.56 L
** JF1G **					-81,192.47 S		.00	-81,192.47 S
126924109	TOTAL	485,346.31		957,905.34	-391,366.56 L		00	-391,366.56 L
		485,346.31		957,905.34	-81,192.47 S		.00	-81,192.47 S
127387108	CADENCE DESIGN SYS INC	COM			26JUN02	01JUL02	1.000000	
** JF1Z **	470 600.000	8,823.15		13,471.82	-4,648.67 S		.00	-4,648.67 S
** JF1Z **	471 400.000	5,916.98		8,908.84	26JUN02 -2,991.86 S	01JUL02	1.000000 .00	-2,991.86 S
** JF1Z **	479 500.000	7,424.12		10,865.45	27JUN02 -3,441.33 S	02JUL02	1.000000 .00	-3,441.33 S
127387108	TOTAL	22,164.25		33,246.11	-11,081.86 S		.00	-11,081.86 S
127914109	CAL DIVE INTL INC	COM			05APR02	10APR02	1.000000	
** JF1H **	301 3,100.000	77,872.00		74,585.04	3,286.96 L		.00	3,286.96 L
** JF1H **	461 6,100.000	153,382.92		165,111.09	05APR02 -11,728.17 L	10APR02	1.000000 .00	-11,728.17 L
** JF1H **	489 12,900.000	323,281.03		315,650.43	05APR02 7,630.60 L	10APR02	1.000000 .00	7,630.60 L
** JF1H **	698 6,700.000	169,376.00		115,829.60	08APR02 53,546.40 S	11APR02	1.000000 00	53,546.40 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1M **	810	656,542.61	643,123.07		08APR02	11APR02	1.000000 .00	-49,493.21 L
	26,000.000							
** JF1M **					62,912.75 S		00	62,912.75 S
127914109	TOTAL	1,211,078.56	1,198,469.63		-50,303.82 L		.00	-50,303.82 L
		825,918.61	758,952.67		116,459.15 S		.00	116,459.15 S
12799J991	CTF REAL ESTATE SECURITIES POOL				01FEB02	01FEB02	1.000000	
** JF1G **	183	1,900,000.00	1,673,455.13		226,544.87 L		00	226,544.87 L
	165,361.180							
13054D109	CALIFORNIA PIZZA KITCHEN INC	COM			05APR02	10APR02	1.000000	
** JF1M **	289	54,720.00	43,158.15		11,561.85 S		.00	11,561.85 S
	2,400.000							
** JF1M **	433	87,005.21	67,644.94		19,360.27 S	10APR02	1.000000 .00	19,360.27 S
	3,800.000							
** JF1M **	492	340,584.23	277,048.82		63,535.41 S	10APR02	1.000000 00	63,535.41 S
	15,000.000							
** JF1M **	806	204,865.76	177,669.27		27,196.49 S	11APR02	1.000000 00	27,196.49 S
	9,100.000							
** JF1M **	816	520,744.32	515,879.50		4,864.82 S	11APR02	1.000000 .00	4,864.82 S
	23,500.000							
13054D109	TOTAL	1,207,919.52	1,081,400.68		126,518.84 S		.00	126,518.84 S
130910508	CALL NET ENTERPRISES INC	CL B NON VTG NEW			23APR02	23APR02	1.000000	
** JF2A **	677	3.98	16.05		-12.07 S		00	-12.07 S
	998							
** JF2A **	678	5,125.33	274,832.65		-269,707.32 S	26JUN02	1.000000 00	-269,707.32 S
	17,085.000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
130910508	TOTAL	5,129.31	274,848.70		-269,719.39 S		.00	-269,719.39 S
134992932	CANAAN EQUITY II LP				01FEB02	01FEB02	1.000000	
** JF1Q **	597	84,965.13	72,081.56		12,883.57 L		00	12,883.57 L
	72,081.560							
** JF1Q **	157	624,402.78	346,898.01		277,504.77 L	24SEP02	1.000000 00	277,504.77 L
	346,898.010							
** JF1Q **	258	219,355.09	179,833.51		39,521.58 L	09DEC02	1.000000 00	39,521.58 L
	179,833.510							
134992932	TOTAL	928,723.00	598,813.08		329,909.92 L		.00	329,909.92 L
14040H105	CAPITAL ONE FINL CORP	COM			08JAN02	11JAN02	1.000000	
** JF1Y **	761	92,293.82	88,427.15		3,866.67 L		00	3,866.67 L
	1,700.000							
** JF1Y **	768	10,875.83	10,880.21		-4.38 L	14JAN02	1.000000 00	-4.38 L
	200.000							
** JF1Y **	778	43,463.26	44,032.54		-569.28 L	14JAN02	1.000000 .00	-569.28 L
	800.000							
** JF1Y **	694	11,525.01	21,943.72		-10,418.71 L	29OCT02	1.000000 .00	-10,418.71 L
	400.000							
** JF1Y **	697	47,018.26	93,215.35		-46,197.09 L	30OCT02	1.000000 .00	-46,197.09 L
	1,600.000							
14040H105	TOTAL	205,176.18	258,498.97		-53,322.79 L		.00	-53,322.79 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
140992983 ** JF1V **	CAPITAL 280 84,855.234	GUARDIAN 381,000.00	EMERGING MKT	396,813.42	16JAN02 -15,813 42 L	16JAN02	1 000000 .00		-15,813.42 L
** JF1V **	ADJG- 437 .000	20,597 11		20,597 11	31JAN02 00	31JAN02	1 000000 00		00
** JF1V **	ADJG- 438 000	12,075 38		12,075 38	31JAN02 .00	31JAN02	1 000000 .00		.00
** JF1V **	ADJG- 711 000	55,709.97		55,709 97	28FEB02 00	28FEB02	1 000000 00		00
** JF1V **	ADJG- 249 000	50,053.29		50,053.29	31MAR02 .00	31MAR02	1.000000 .00		00
** JF1V **	ADJG- 249 000	-50,053 29		-50,053 29	31MAR02 00	31MAR02	1.000000 00		00
** JF1V **	ADJG- 250 000	50,053 29		50,053 29	31MAR02 00	31MAR02	1 000000 00		.00
** JF1V **	556 237,832 311	1,163,000 00		1,105,086 39	01MAY02 57,913 61 L	06MAY02	1 000000 00		57,913 61 L
** JF1V **	CXL -237,832 311	-1,163,000 00		-1,105,086.39	01MAY02 -57,913.61 L	06MAY02	1 000000 00		-57,913 61 L
** JF1V **	601 237,832 311	1,163,000 00		1,107,061.99	01MAY02 55,938 01 L	06MAY02	1.000000 00		55,938.01 L
** JF1V **	ADJG- 319 000	58,600 60		58,600 60	30JUN02 00	30JUN02	1 000000 00		.00
** JF1V **	ADJG- 710 000	98,801 55		98,801.55	31JUL02 00	31JUL02	1 000000 00		.00

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF1V **	ADJG- 712 000	18,370.36		18,370.36	31JUL02 00	31JUL02	1 000000 .00		00
** JF1V **	ADJG- 472 000	167,035 64		167,035.64	31AUG02 00	31AUG02	1 000000 .00		.00
** JF1V **	ADJG- 473 000	29,189 40		29,189.40	31AUG02 00	31AUG02	1 000000 .00		.00
** JF1V **	671 303,274 559	1,204,000 00		1,376,012.68	06SEP02 -172,012 68 L	06SEP02	1.000000 00		-172,012.68 L
** JF1V **	ADJG- 033 .000	153,440.55		153,440 55	30SEP02 00	30SEP02	1 000000 00		00
** JF1V **	ADJG- 034 .000	9,320.80		9,320 80	30SEP02 .00	30SEP02	1.000000 00		.00
** JF1V **	047 92,415.730	329,000.00		413,571 12	01OCT02 -84,571.12 L	01OCT02	1.000000 .00		-84,571.12 L
** JF1V **	ADJG- 284 .000	68,793 58		68,793.58	31OCT02 00	31OCT02	1.000000 00		.00
** JF1V **	ADJG- 285 000	8,127 23		8,127.23	31OCT02 00	31OCT02	1 000000 00		.00
** JF1V **	286 97,625 330	370,000 00		433,916 38	01NOV02 -63,916 38 L	01NOV02	1 000000 00		-63,916 38 L
** JF1V **	ADJG- 698 000	27,187 86		27,187 86	30NOV02 00	30NOV02	1.000000 .00		.00
** JF1V **	ADJG- 698 000	-27,187 86		-27,187.86	30NOV02 00	30NOV02	1 000000 00		.00
** JF1V **	ADJG- 700	27,187.86		27,187 86	30NOV02 .00	30NOV02	1.000000 00		.00

STATE STREET

ASSET ID SM SELL/BTC	SECURITY LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		.000						
** JF1V **	001 118,905 473	478,000 00		527,268 99	16DEC02 -49,268 99 L	16DEC02	1 000000 00	-49,268 99 L
** JF1V **	ADJG- 104 000	1,360 61		1,360.61	31DEC02 .00	31DEC02	1 000000 00	00
140992983	TOTAL	4,703,663 93		5,033,308 51	-329,644 58 L		00	-329,644 58 L
14149Y108	CARDINAL HEALTH INC		COM		08MAR02	13MAR02	1 000000	
** JF1Y **	404 600 000	39,263 23		40,225 52	-962 29 L		00	-962 29 L
** JF1Y **	410 600.000	39,396 96		40,305.55	11MAR02 -908 59 L	14MAR02	1.000000 00	-908 59 L
** JF1Y **	415 300.000	19,811 82		20,079 61	12MAR02 -267.79 L	15MAR02	1 000000 00	-267 79 L
** JF1Y **	416 400 000	26,490 44		26,718 69	12MAR02 -228 25 L	15MAR02	1 000000 .00	-228 25 L
** JF1Y **	428 100.000	6,739 64		6,679 67	13MAR02 59.97 L	18MAR02	1.000000 00	59 97 L
** JF1Y **	460 300.000	20,940 58		20,039.02	18MAR02 901 56 L	21MAR02	1 000000 00	901.56 L
** JF1Y **	472 650 000	45,325 63		43,404 92	19MAR02 1,920 71 L	22MAR02	1 000000 00	1,920 71 L
** JF1Z **	639 400 000	27,886 04		13,804 02	17APR02 14,082 02 L	22APR02	1.000000 00	14,082.02 L
** JF1Z **	704 600 000	42,091.29		20,528.55	23APR02 21,562 74 L	26APR02	1.000000 00	21,562 74 L

STATE STREET

ASSET ID SM SELL/BTC	SECURITY LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Z **	203 900 000	60,371 80		29,880 82	27AUG02 30,490.98 L	30AUG02	1 000000 00	30,490.98 L
** JF1Z **	211 600 000	38,945 06		19,835 48	28AUG02 19,109 58 L	03SEP02	1.000000 .00	19,109.58 L
** JF1Z **	218 200.000	12,906.07		6,905.46	29AUG02 6,000.61 L	04SEP02	1.000000 .00	6,000 61 L
** JF1Y **	657 800.000	54,960 10		41,057 23	22OCT02 13,902 87 S	25OCT02	1.000000 00	13,902.87 S
** JF1Y **	744 400.000	28,538.58		20,528 62	04NOV02 8,009 96 S	07NOV02	1 000000 00	8,009 96 S
** JF1Y **	775 400 000	26,987 18		20,528 62	12NOV02 6,458 56 S	15NOV02	1.000000 .00	6,458.56 S
** JF1Y **	776 100.000	6,672.89		5,132.15	12NOV02 1,540 74 S	15NOV02	1.000000 .00	1,540.74 S
14149Y108	TOTAL	380,168 56		288,407.31	91,761 25 L		.00	91,761 25 L
141665109	CAREER ED CORP		COM		01FEB02	06FEB02	1.000000	
** JF1M **	612 1,800 000	64,978.30		59,281 92	5,696 38 S		00	5,696.38 S
** JF2V **	332 200 000	8,613.74		8,000 00	05JUL02 613 74 L	10JUL02	1 000000 00	613.74 L
** JF2V **	414 300.000	13,349.59		12,000.00	01AUG02 1,349 59 L	06AUG02	1.000000 .00	1,349.59 L
** JF2V **	422 100.000	4,250 87		4,000 00	02AUG02 250 87 L	07AUG02	1.000000 00	250.87 L

STATE STREET



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
** JF2V **	492	105,635.59	92,000 00	22AUG02	27AUG02	1 000000	13,635.59 L
	2,300.000			13,635.59 L		.00	
141665109	TOTAL	131,849.79	116,000 00	15,849.79 L		00	15,849 79 L
		64,978.30	59,281 92	5,696 38 S		00	5,696.38 S
150934107	CELL THERAPEUTICS INC	CDT COM		05APR02	10APR02	1.000000	
** JF1W **	391	47,797 49	91,546 98	-43,749.49 L		.00	-43,749 49 L
	2,100.000						
** JF1W **	483	230,195 29	440,297 38	-210,102 09 L	10APR02	1 000000	-210,102 09 L
	10,100.000					.00	
** JF1W **	775	485,092 06	654,994.24	-169,902 18 L	11APR02	1 000000	-169,902 18 L
	21,800.000					.00	
150934107	TOTAL	763,084.84	1,186,838 60	-423,753 76 L		.00	-423,753.76 L
151010108	CELESTICA INC	SUB VTG SHS		31JAN02	05FEB02	1 000000	
** JF2N **	011	105,529 92	105,660.75	-130.83 S		.00	-130 83 S
	2,500.000						
** JF2H **	722	145,947.56	176,897 60	-30,950 04 S	10APR02	1.000000	-30,950.04 S
	4,400 000					00	
** JF2H **	741	242,253 42	293,489 20	-51,235.78 S	10APR02	1.000000	-51,235 78 S
	7,300.000					00	
** JF2H **	004	182,011.71	258,979 50	-76,967.79 S	11APR02	1.000000	-76,967 79 S
	6,000.000					.00	
** JF2H **	040	451,481 73	575,335.10	-123,853 37 S	11APR02	1.000000	-123,853 37 S
	14,900 000					.00	
** JF1Y **	619	169,112 09	194,373.60	-25,261 51 S	28JUN02	1 000000	-25,261 51 S
	7,200 000					.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
151010108	TOTAL	1,296,336.43	1,604,735 75	-308,399.32 S		00	-308,399 32 S
151020104	CELGENE CORP	COM		03JAN02	08JAN02	1 000000	
** JF1W **	352	237,233.44	208,958 15	28,275.29 S		.00	28,275 29 S
	7,900.000						
** JF1W **	380	229,550.80	208,612 77	20,938 03 S	09JAN02	1.000000	20,938.03 S
	7,900.000					00	
** JF1W **	590	510,504 35	582,726.37	-72,222.02 S	04FEB02	1 000000	-72,222.02 S
	21,300 000					00	
151020104	TOTAL	977,288.59	1,000,297.29	-23,008 70 S		.00	-23,008.70 S
151290889	CEMEX S A	SPONSORED ADR NEW REP ORD PART		21JUN02	21JUN02	1 000000	
** JF2M **	239	12.45	8 24	4 21 L		00	4.21 L
	.407						
** JF2M **	240	14.81	9 80	5 01 L	21JUN02	1 000000	5 01 L
	484					00	
** JF2M **	240	-14.81	-9.80	-5 01 L	21JUN02	1 000000	-5.01 L
	-.484					.00	
** JF1L **	797	23.32	15.87	7 45 L	21JUN02	1 000000	7.45 L
	.762					00	
** JF1L **	797	-23.32	-15 87	-7 45 L	21JUN02	1 000000	-7 45 L
	-.762					00	
** JF1L **	798	25.43	17.30	8 13 L	21JUN02	1 000000	8.13 L
	.831					.00	

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	BASE	GN/LS	NET	SECTY GN/LS
151290889	TOTAL	37.88		25.54	12.34 L		00		12 34 L
151313103	CENDANT CORP		COM		05APR02	10APR02	1.000000		
** JF2H **	746	175,314.11		167,208 14	8,105.97 S		00		8,105 97 S
	9,400 000								
** JF2H **	747	197,169 95		188,553 86	8,616 09 S	10APR02	1 000000		8,616 09 S
	10,600 000						00		
** JF2H **	002	178,467.82		172,544 57	5,923.25 S	11APR02	1 000000		5,923 25 S
	9,700 000						00		
** JF2H **	018	57,308 28		55,143.11	2,165 17 S	11APR02	1 000000		2,165.17 S
	3,100 000						.00		
** JF2H **	831	425,676 00		405,568 68	20,107 32 S	11APR02	1.000000		20,107 32 S
	22,800 000						00		
** JF1Y **	612	94,104 15		100,719.50	-6,615 35 S	24APR02	1 000000		-6,615.35 S
	5,000 000						00		
** JF1Y **	622	3,725 88		4,040 54	-314 66 S	24APR02	1 000000		-314.66 S
	200 000						.00		
** JF1Y **	641	44,340.34		48,619.70	-4,279.36 S	25APR02	1.000000		-4,279 36 S
	2,400.000						00		
** JF1Y **	715	44,870 48		48,642 90	-3,772 42 S	30APR02	1.000000		-3,772 42 S
	2,400.000						00		
** JF1Y **	759	22,069 01		24,152 28	-2,083.27 S	01MAY02	1.000000		-2,083 27 S
	1,200.000						.00		
** JF1Y **	779	34,503 90		38,224.51	-3,720 61 S	02MAY02	1.000000		-3,720 61 S
	1,900 000						.00		
** JF1Y **						30APR02	1.000000		
							.00		



ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	BASE	GN/LS	NET	SECTY GN/LS
	790	16,243.60		17,964.81	-1,721 21 S		00		-1,721 21 S
	900 000								
** JF1Y **	806	46,798 58		47,290 09	-491.51 S	06MAY02	1.000000		-491 51 S
	2,600.000						00		
** JF1Y **	142	92,514.77		60,219 12	32,295.65 S	15MAY02	1.000000		32,295 65 S
	5,100 000						.00		
** JF1Y **	158	43,376 53		36,081 92	7,294.61 S	16MAY02	1.000000		7,294.61 S
	2,400 000						00		
** JF1Y **	177	36,818.89		39,099.20	-2,280 31 S	17MAY02	1.000000		-2,280.31 S
	2,000 000						.00		
** JF1Y **	183	225,147.16		238,149.04	-13,001 88 S	17MAY02	1 000000		-13,001.88 S
	12,300 000						.00		
151313103	TOTAL	1,738,449 45		1,692,221.97	46,227.48 S		.00		46,227.48 S
152312104	CENTEX CORP		COM		26MAR02	01APR02	1.000000		
** JF1Z **	495	65,288 97		52,236 02	13,052.95 S		.00		13,052 95 S
	1,200.000								
** JF1Z **	518	5,212.78		5,322 54	-109.76 S	03APR02	1 000000		-109.76 S
	100 000						00		
** JF1Z **	524	10,059 47		10,645.07	-585.60 S	04APR02	1.000000		-585.60 S
	200 000						00		
** JF2V **	399	660,570 08		747,295 15	-86,725 07 L	01AUG02	1 000000		-86,725.07 L
	14,000 000						00		
** JF2V **	042	411,231 60		382,512 62	28,718.98 L	31DEC02	1.000000		28,718 98 L
	8,000.000						.00		



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
152312104	TOTAL		1,071,801.68	1,129,807.77	-58,006.09 L	.00	-58,006.09 L
			80,561.22	68,203.63	12,357.59 S	.00	12,357.59 S
152319109	CENTILLIUM COMMUNICATIONS INC COM				05APR02	10APR02	1.000000
** JF1M **	306	66,409.00	57,307.62	9,101.38 S		00	9,101.38 S
	5,300.000						
** JF1M **	467	83,072.11	71,240.34	11,831.77 S	05APR02	10APR02	1.000000
	6,900.000					.00	11,831.77 S
** JF1M **	763	123,976.24	106,126.92	17,849.32 S	08APR02	11APR02	1.000000
	10,200.000					.00	17,849.32 S
152319109	TOTAL		273,457.35	234,674.88	38,782.47 S	00	38,782.47 S
15234X103	CENTRA SOFTWARE INC COM				05APR02	10APR02	1.000000
** JF1M **	304	18,360.00	49,237.19	-30,877.19 S		.00	-30,877.19 S
	5,100.000						
** JF1M **	498	75,657.70	238,392.32	-162,734.62 S	05APR02	10APR02	1.000000
	20,800.000					.00	-162,734.62 S
** JF1M **	798	116,840.93	266,222.90	-149,381.97 S	08APR02	11APR02	1.000000
	34,800.000					.00	-149,381.97 S
15234X103	TOTAL		210,858.63	553,852.41	-342,993.78 S	00	-342,993.78 S
157085101	CERUS CORP COM				05APR02	10APR02	1.000000
** JF1M **	273	11,174.00	13,042.78	-1,868.78 L		.00	-1,868.78 L
	200.000						
** JF1M **	291	111,740.00	105,595.82	6,144.18 L	05APR02	10APR02	1.000000
	2,000.000					.00	6,144.18 L
** JF1M **	323	11,163.86	13,600.00	-2,436.14 L	05APR02	10APR02	1.000000
						.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
							200.000
** JF1M **	454	295,990.25	351,961.99	-55,971.74 L	05APR02	10APR02	1.000000
	5,300.000					.00	-55,971.74 L
** JF1M **	773	490,341.46	505,008.35	25,053.37 L	08APR02	11APR02	1.000000
	9,100.000					.00	25,053.37 L
** JF1M **				-39,720.26 S		00	-39,720.26 S
157085101	TOTAL		920,409.57	989,208.94	-29,079.11 L	00	-29,079.11 L
			490,341.46	505,008.35	-39,720.26 S	.00	-39,720.26 S
158496109	CHAMPION ENTERPRISES INC COM				27FEB02	04MAR02	1.000000
** JF1G **	284	131,518.01	41,511.00	90,007.01 L		00	90,007.01 L
	13,700.000						
** JF1G **	293	3,855.94	1,212.00	2,643.94 L	28FEB02	05MAR02	1.000000
	400.000					.00	2,643.94 L
** JF1G **	301	5,684.91	1,818.00	3,866.91 L	28FEB02	05MAR02	1.000000
	600.000					.00	3,866.91 L
** JF1G **	760	42,523.71	13,635.00	28,888.71 L	22APR02	25APR02	1.000000
	4,500.000					.00	28,888.71 L
158496109	TOTAL		183,582.57	58,176.00	125,406.57 L	00	125,406.57 L
159992981	CHARLES RIVER PARTNERSHIP X				25JUN02	25JUN02	1.000000
** JF1Q **	031	60,307.20	24,559.20	35,748.00 L		.00	35,748.00 L
	24,559.200						
** JF1Q **	032	271,857.04	39,590.64	232,266.40 L	25JUN02	25JUN02	1.000000
	39,590.640					.00	232,266.40 L
** JF1Q **	226	232,633.50	44,533.53	188,099.97 L	15NOV02	15NOV02	1.000000
	44,533.530					.00	188,099.97 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
159992981	TOTAL	564,797.74		108,683.37	456,114 37 L		00	456,114 37 L
161133103	CHARMING SHOPPES INC	COM			03APR02	08APR02	1.000000	
** JF1G **	555 1,100 000	9,547.71		6,930.00	2,617.71 S		00	2,617 71 S
** JF1G **	561 5,700.000	49,506 99		35,910 00	13,596.99 S	04APR02 09APR02	1.000000 .00	13,596 99 S
** JF1G **	646 33,700.000	302,953 85		212,310.00	90,643 85 S	15APR02 18APR02	1 000000 .00	90,643.85 S
161133103	TOTAL	362,008.55		255,150.00	106,858 55 S		.00	106,858 55 S
16117M107	CHARTER COMMUNICATIONS INC DEL CL A				09JAN02	14JAN02	1 000000	
** JF2I **	633 17,800.000	258,733.35		329,463.64	-70,730.29 L		00	-70,730 29 L
** JF2I **	736 7,100 000	90,984.42		132,033 73	-41,049.31 L	08MAR02 13MAR02	1 000000 00	-41,049 31 L
** JF2I **	069 21,300 000	97,764.05		395,841 69	-298,077.64 L	12JUN02 17JUN02	1.000000 00	-298,077 64 L
** JF2I **	154 44,800 000	122,734.81		684,664.30	-561,929.49 L	25JUL02 30JUL02	1.000000 .00	-561,929 49 L
16117M107	TOTAL	570,216 63		1,542,003 36	-971,786 73 L		.00	-971,786 73 L
16122M100	CHARTER FINL CORP NEST PT GA	COM			02JAN02	07JAN02	1.000000	
** JF1G **	782 3,000.000	53,999.19		41,867 40	12,131.79 S		00	12,131.79 S
** JF1G **	787 2,500.000	44,999 32		34,889.50	10,109 82 S	03JAN02 08JAN02	1.000000 00	10,109 82 S
** JF1G **					04JAN02	09JAN02	1.000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	795 2,500 000	44,999.32		34,889.50	10,109 82 S		00	10,109 82 S
** JF1G **	797 6,250.000	112,498 31		87,223 75	25,274 56 S	07JAN02 10JAN02	1.000000 00	25,274.56 S
16122M100	TOTAL	256,496.14		198,870 15	57,625.99 S		00	57,625.99 S
16133R106	CHARTERED SEMICONDUCTOR MFG	ADR			29JAN02	01FEB02	1.000000	
** JF1Z **	097 100 000	2,527.76		2,827 43	-299.67 S		00	-299.67 S
** JF1Z **	104 300.000	7,586.88		8,342.76	-755 88 S	29JAN02 01FEB02	1.000000 .00	-755.88 S
** JF1Z **	124 300.000	7,127 14		8,193 80	-1,066 66 S	30JAN02 04FEB02	1.000000 .00	-1,066.66 S
** JF1Z **	140 100.000	2,454.36		2,696 00	-241.64 S	31JAN02 05FEB02	1 000000 .00	-241.64 S
** JF1Z **	141 100 000	2,452 14		2,696.00	-243.86 S	31JAN02 05FEB02	1 000000 .00	-243 86 S
** JF1Z **	167 100.000	2,289 90		2,725.80	-435 90 S	04FEB02 08FEB02	1 000000 00	-435.90 S
** JF1Z **	072 100 000	2,435 77		2,795 00	-359 23 S	13MAY02 16MAY02	1.000000 .00	-359.23 S
** JF1Z **	073 100 000	2,435.48		2,786.00	-350 52 S	13MAY02 16MAY02	1.000000 00	-350 52 S
** JF1Z **	083 100 000	2,478 97		2,786.00	-307.03 S	14MAY02 17MAY02	1 000000 .00	-307.03 S
** JF1Z **	084 100 000	2,486.28		2,786.00	-299.72 S	14MAY02 17MAY02	1.000000 00	-299.72 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Z **	097 2,414.12		2,786.00	15MAY02 -371.88 S	20MAY02	1.000000 00	-371.88 S
** JF1Z **	102 2,387.56		2,797.50	16MAY02 -409.94 S	21MAY02	1.000000 00	-409.94 S
** JF1Z **	103 2,381.73		2,797.50	16MAY02 -415.77 S	21MAY02	1.000000 00	-415.77 S
** JF1Z **	127 2,387.98		2,898.34	17MAY02 -510.36 S	22MAY02	1.000000 00	-510.36 S
** JF1Z **	141 2,309.26		2,898.33	20MAY02 -589.07 S	23MAY02	1.000000 00	-589.07 S
** JF1Z **	158 2,335.01		2,841.41	21MAY02 -506.40 S	24MAY02	1.000000 00	-506.40 S
** JF1Z **	159 4,657.85		5,682.83	21MAY02 -1,024.98 S	24MAY02	1.000000 00	-1,024.98 S
** JF1Z **	167 2,349.92		2,737.10	22MAY02 -387.18 S	28MAY02	1.000000 00	-387.18 S
** JF1Z **	168 2,350.55		2,737.10	22MAY02 -386.55 S	28MAY02	1.000000 00	-386.55 S
16133R106	TOTAL	57,848.66	66,810.90	-8,962.24 S		.00	-8,962.24 S
16444H102	CHEROKEE INC DEL NEM	COM		10JUL02	15JUL02	1.000000	
** JF1G **	649 56,446.29		30,338.00	26,108.29 S		00	26,108.29 S
** JF1G **	656 143,329.67		78,012.00	65,317.67 S	11JUL02 16JUL02	1.000000 00	65,317.67 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
16444H102	TOTAL	199,775.96	108,350.00	91,425.96 S		00	91,425.96 S
166764100	CHEVRONTXACO CORP	COM		30JAN02	04FEB02	1.000000	
** JF1Z **	133 148,113.65		156,460.23	-8,346.58 L		00	-8,346.58 L
** JF1Z **	225 24,662.32		26,877.51	-2,215.19 L	13FEB02 19FEB02	1.000000 .00	-2,215.19 L
** JF1Z **	315 25,861.53		27,569.94	-1,708.41 L	05MAR02 08MAR02	1.000000 00	-1,708.41 L
** JF1Z **	405 27,332.35		27,700.24	-367.89 L	19MAR02 22MAR02	1.000000 .00	-367.89 L
** JF2H **	697 165,989.07		164,811.13	1,177.94 L	05APR02 10APR02	1.000000 .00	1,177.94 L
** JF2H **	703 201,223.93		199,441.78	1,782.15 L	05APR02 10APR02	1.000000 00	1,782.15 L
** JF2H **	009 97,134.11		101,910.16	-4,776.05 L	08APR02 11APR02	1.000000 00	-4,776.05 L
** JF2H **	846 238,680.00		248,593.91	-1,273.68 L	08APR02 11APR02	1.000000 .00	-1,273.68 L
** JF2H **				-8,640.23 S		00	-8,640.23 S
** JF2H **	862 106,080.00		106,064.52	15.48 S	08APR02 11APR02	1.000000 .00	15.48 S
** JF2H **	895 237,726.76		238,747.30	-1,020.54 L	08APR02 11APR02	1.000000 00	-1,020.54 L
** JF1Z **	782 48,917.32		65,336.14	-16,418.82 L	25JUL02 30JUL02	1.000000 00	-16,418.82 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
** JF1Z **	580 300.000	21,262.45	28,243.38		29OCT02 -6,980.93 L	01NOV02	1.000000 00		-6,980.93 L
** JF1Z **	602 100.000	6,861.16	9,414.46		31OCT02 -2,553.30 L	05NOV02	1.000000 00		-2,553.30 L
** JF1Z **	095 400.000	26,585.39	37,517.44		19DEC02 -10,932.05 L	24DEC02	1.000000 00		-10,932.05 L
166764100	TOTAL	1,270,350.04	1,332,623.62		-53,633.35 L		00		-53,633.35 L
		344,760.00	354,658.43		-8,624.75 S		00		-8,624.75 S
170032809	CHIQUITA BRANDS INTL INC	COM			11APR02	12APR02	1.000000		
** JF2A **	498 .015	.11	.24		-.13 S		00		- .13 S
** JF2A **	665 81,586.000	1,404,493.26	1,301,596.62		21JUN02 102,896.64 S	26JUN02	1.000000 00		102,896.64 S
170032809	TOTAL	1,404,493.37	1,301,596.86		102,896.51 S		00		102,896.51 S
171638102	CIBER INC	COM			21MAR02	26MAR02	1.000000		
** JF1W **	241 32,000.000	292,101.19	329,177.05		-37,075.86 S		.00		-37,075.86 S
** JF1W **	252 39,000.000	353,373.66	424,013.72		21MAR02 -70,640.06 S	28MAR02	1.000000 00		-70,640.06 S
171638102	TOTAL	645,474.85	753,190.77		-107,715.92 S		00		-107,715.92 S
171779101	CIENA CORP	COM			08APR02	11APR02	1.000000		
** JF1Z **	549 2,100.000	16,862.69	238,998.55		-222,135.86 L		.00		-222,135.86 L
** JF1Z **	564 1,200.000	9,755.94	108,184.65		09APR02 -98,428.71 L	12APR02	1.000000 00		-98,428.71 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
** JF1Z **	578 400.000	3,180.94	33,015.05		10APR02 -24,589.81 L	15APR02	1.000000 .00		-24,589.81 L
** JF1Z **					-5,244.30 S		00		-5,244.30 S
** JF1Z **	593 500.000	3,786.88	30,197.62		11APR02 -26,410.74 S	16APR02	1.000000 00		-26,410.74 S
** JF1Z **	602 100.000	755.29	6,039.53		12APR02 -5,284.24 S	17APR02	1.000000 .00		-5,284.24 S
171779101	TOTAL	29,799.57	380,198.25		-345,154.38 L		00		-345,154.38 L
		7,723.11	69,252.20		-36,939.28 S		00		-36,939.28 S
17275R102	CISCO SYS INC	COM			16JAN02	22JAN02	1.000000		
** JF1Z **	835 800.000	15,479.76	10,997.69		4,482.07 L		00		4,482.07 L
** JF1Y **	367 1,900.000	28,141.04	42,515.73		01MAR02 -14,374.69 S	06MAR02	1.000000 00		-14,374.69 S
** JF1Y **	368 300.000	4,396.70	6,713.01		01MAR02 -2,316.31 S	06MAR02	1.000000 00		-2,316.31 S
** JF1Y **	369 12,000.000	175,911.35	270,462.42		01MAR02 -94,551.07 S	06MAR02	1.000000 00		-94,551.07 S
** JF1Y **	372 4,200.000	64,248.53	95,143.69		04MAR02 -30,895.16 S	07MAR02	1.000000 00		-30,895.16 S
** JF1Y **	394 1,600.000	28,359.57	35,867.18		08MAR02 -7,507.61 S	13MAR02	1.000000 .00		-7,507.61 S
** JF1Y **	395 5,200.000	92,221.13	104,333.07		08MAR02 -12,111.94 S	13MAR02	1.000000 00		-12,111.94 S
** JF1Y **					08MAR02	13MAR02	1.000000		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	396 1,700 000	30,174.54		31,726 08	-1,551.54 S		.00	-1,551 54 S
** JF1Y **	505 14,000 000	232,686.97		249,659 88	02APR02 -16,972.91 S	05APR02	1 000000 00	-16,972 91 S
** JF1Y **	509 6,800 000	112,437.32		138,530.28	02APR02 -26,092 96 S	05APR02	1.000000 .00	-26,092 96 S
** JF1Z **	598 4,100 000	62,391.02		69,808.97	12APR02 -7,417.95 L	17APR02	1 000000 00	-7,417 95 L
** JF1Y **	706 16,000 000	226,743.55		323,776.92	25APR02 -97,033 37 S	30APR02	1 000000 00	-97,033 37 S
** JF2I **	016 9,200 000	155,015.33		166,116.30	16MAY02 -11,100.97 L	21MAY02	1.000000 00	-11,100 97 L
** JF1Y **	265 3,800 000	62,812.10		76,787.36	21MAY02 -13,975.26 S	24MAY02	1 000000 00	-13,975 26 S
** JF1Y **	496 4,500 000	64,613.99		89,366 88	20JUN02 -24,752 89 S	25JUN02	1 000000 00	-24,752.89 S
** JF2I **	100 10,400 000	146,670.94		229,305 47	25JUN02 -82,634 53 L	28JUN02	1.000000 .00	-82,634.53 L
** JF1Y **	625 4,600.000	60,643.64		91,316 44	26JUN02 -30,672.80 S	01JUL02	1.000000 .00	-30,672 80 S
** JF2Q **	639 5,000.000	71,097 85		95,449 87	28JUN02 -24,352.02 S	03JUL02	1.000000 00	-24,352 02 S
** JF2Q **	CXL 639 -5,000.000	-71,097.85		-95,449.87	28JUN02 24,352.02 S	03JUL02	1.000000 00	24,352.02 S
** JF2Q **	644 5,000 000	71,097.85		95,449.87	28JUN02 -24,352 02 S	26AUG02	1.000000 00	-24,352 02 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1Y **	689 2,900.000	36,813.80		57,328 18	02JUL02 -20,514.38 S	08JUL02	1 000000 00	-20,514 38 S
** JF1Y **	721 6,700 000	88,881 52		130,178 56	09JUL02 -41,297.04 S	12JUL02	1 000000 00	-41,297 04 S
** JF1Y **	780 4,200 000	61,396.26		80,634 96	16JUL02 -19,238.70 S	19JUL02	1.000000 .00	-19,238.70 S
** JF1Y **	009 4,100.000	59,810.63		78,715 08	17JUL02 -18,904 45 S	22JUL02	1 000000 00	-18,904.45 S
** JF1Y **	146 7,200.000	87,507 59		137,073 92	06AUG02 -49,566.33 S	09AUG02	1.000000 .00	-49,566.33 S
** JF2I **	185 14,800 000	188,880.77		337,039 70	07AUG02 -148,158.93 L	12AUG02	1.000000 .00	-148,158.93 L
** JF2I **	258 10,100.000	93,321.17		215,854 10	07OCT02 -122,532 93 L	10OCT02	1 000000 .00	-122,532 93 L
** JF1Y **	816 4,000 000	55,302.33		75,323.20	19NOV02 -20,020 87 S	22NOV02	1 000000 .00	-20,020 87 S
** JF1Y **	019 1,600 000	24,127.27		24,428 48	22NOV02 -301 21 S	27NOV02	1 000000 00	-301.21 S
** JF2Y **	777 92,000.000	1,356,539 51		1,510,807 90	27NOV02 -154,268 39 L	03DEC02	1 000000 00	-154,268 39 L
** JF2I **	363 700 000	9,848 70		14,707 00	05DEC02 -4,858 30 L	10DEC02	1 000000 00	-4,858 30 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
17275R102	TOTAL		2,028,147.20	2,554,637.13	-526,489.93 L	00	-526,489.93 L
			1,668,327.68	2,235,331.19	-567,003.51 S	00	-567,003.51 S
172908105	CINTAS CORP	COM			30DEC02	03JAN03	1 000000
** JF1Z **	134 300 000		13,747.20	13,769.67	-22.47 L	00	-22.47 L
** JF1Z **	146 500.000		22,898.62	22,968.08	31DEC02 -69.46 L	06JAN03	1 000000 00
172908105	TOTAL		36,645.82	36,737.75	-91.93 L	.00	-91.93 L
172967101	CITIGROUP INC	COM			04MAR02	07MAR02	1 000000
** JF1Y **	374 8,100 000		382,224.35	212,319.42	169,904.93 L	.00	169,904.93 L
** JF2H **	570 10,800 000		510,886.32	372,744.86	138,141.46 L	05MAR02 .00	08MAR02 1 000000
** JF1Y **	383 3,700 000		179,262.30	97,896.29	81,366.01 L	06MAR02 00	11MAR02 1 000000
** JF2H **	636 1,766.660		64,424.62	64,424.58	01APR02 .04 L	01APR02	1.000000 00
** JF2H **	637 3,600.000		150,872.22	150,872.26	01APR02 -04 L	01APR02	1.000000 .00
** JF2H **	638 2,266.670		91,455.07	91,455.27	01APR02 -.20 L	01APR02	1 000000 00
** JF2H **	639 6,800 000		333,435.45	333,435.54	01APR02 -09 L	01APR02	1.000000 00
** JF2H **	640		6,476.91	6,476.76	01APR02 .15 L	01APR02	1.000000 00

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	133 330						
** JF2H **	641 1,333 340		63,975.50	63,975.36	01APR02 14 L	01APR02	1 000000 00
** JF2H **	642 7,700 000		432,091.66	432,091.66	01APR02 .00	01APR02	1 000000 00
** JF1Y **	633 4,500 000		210,152.66	119,387.45	19APR02 90,765.21 L	24APR02	1 000000 00
** JF1Y **	718 3,100 000		136,174.24	82,601.39	25APR02 53,572.85 L	30APR02	1 000000 00
** JF1Y **	253 4,100 000		146,635.02	109,246.99	15AUG02 37,388.03 L	20AUG02	1 000000 00
** JF2V **	730 29,100.000		1,074,266.85	1,322,123.07	08NOV02 -247,856.22 L	14NOV02	1 000000 00
172967101	TOTAL		432,091.66	432,091.66	00	.00	.00
			3,350,241.51	3,026,959.24	323,282.27 L	00	323,282.27 L
180461105	CLARENT CORP DEL	COM			07JUN02	12JUN02	1 000000
** JF1G **	341 375,000.000		14,999.37	951,621.27	-936,621.90 S	00	-936,621.90 S
181457102	CLARK INC	COM			15JAN02	18JAN02	1 000000
** JF1G **	839 700.000		19,214.71	13,300.00	5,914.71 S	.00	5,914.71 S
** JF1G **	844 700.000		19,057.21	13,300.00	16JAN02 5,757.21 S	22JAN02	1.000000 00

STATE STREET



ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR BASE PRINCIPAL NET	LOCAL COST	BASE COST	GN/LS	GN/LS	BASE CURR GN/LS	NET SECTY GN/LS
181457102	TOTAL	38,271.92		26,600.00	11,671.92 S		.00	11,671.92 S
184502102	CLEAR CHANNEL COMMUNICATIONS		COM		16JAN02	22JAN02	1.000000	
** JF1Y **	863	137,543.73		154,307.11	-16,763.38 S		00	-16,763.38 S
	2,800.000							
** JF1Y **	873	4,780.36		5,371.69	-591.33 S	17JAN02	23JAN02	1.000000
	100.000						00	-591.33 S
** JF1Y **	874	4,844.26		5,371.69	-525.43 S	17JAN02	23JAN02	1.000000
	100.000						00	-525.43 S
** JF1Y **	889	14,458.40		16,076.47	-1,618.07 S	17JAN02	23JAN02	1.000000
	300.000						00	-1,618.07 S
** JF1Y **	006	14,217.38		16,057.17	-1,839.79 S	18JAN02	24JAN02	1.000000
	300.000						.00	-1,839.79 S
** JF1Y **	036	18,961.47		21,409.56	-2,448.09 S	22JAN02	25JAN02	1.000000
	400.000						00	-2,448.09 S
** JF1Y **	058	18,756.67		21,409.56	-2,652.89 S	23JAN02	28JAN02	1.000000
	400.000						00	-2,652.89 S
** JF1Y **	070	14,082.59		16,057.17	-1,974.58 S	23JAN02	28JAN02	1.000000
	300.000						.00	-1,974.58 S
** JF1Y **	088	24,182.13		26,761.95	-2,579.82 S	24JAN02	29JAN02	1.000000
	500.000						00	-2,579.82 S
** JF1Y **	097	4,821.28		5,352.39	-531.11 S	25JAN02	30JAN02	1.000000
	100.000						00	-531.11 S
** JF1Y **	104	9,613.07		10,704.78	-1,091.71 S	25JAN02	30JAN02	1.000000
	200.000						.00	-1,091.71 S
** JF1Y **						28JAN02	31JAN02	1.000000

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR BASE PRINCIPAL NET	LOCAL COST	BASE COST	GN/LS	GN/LS	BASE CURR GN/LS	NET SECTY GN/LS
	118	4,747.79		5,352.39	-604.60 S		.00	-604.60 S
	100.000							
** JF1Y **	129	9,336.85		10,813.74	-1,476.89 S	29JAN02	01FEB02	1.000000
	200.000						00	-1,476.89 S
** JF1Y **	140	47,876.78		59,475.57	-11,598.79 S	30JAN02	04FEB02	1.000000
	1,100.000						00	-11,598.79 S
** JF1Y **	150	18,331.32		21,627.48	-3,296.16 S	31JAN02	05FEB02	1.000000
	400.000						00	-3,296.16 S
** JF1Y **	170	9,205.76		10,868.38	-1,662.62 S	01FEB02	06FEB02	1.000000
	200.000						00	-1,662.62 S
** JF1Y **	172	13,838.67		16,384.53	-2,545.86 S	01FEB02	06FEB02	1.000000
	300.000						.00	-2,545.86 S
** JF1Y **	188	12,787.54		16,384.53	-3,596.99 S	05FEB02	08FEB02	1.000000
	300.000						00	-3,596.99 S
** JF1Y **	198	4,304.73		5,461.51	-1,156.78 S	06FEB02	11FEB02	1.000000
	100.000						.00	-1,156.78 S
** JF1Y **	199	8,595.95		10,923.02	-2,327.07 S	06FEB02	11FEB02	1.000000
	200.000						00	-2,327.07 S
** JF2I **	802	56,043.31		87,087.31	-31,044.00 L	10APR02	15APR02	1.000000
	1,100.000						00	-31,044.00 L
** JF2I **	806	25,039.24		44,342.50	-19,303.26 L	11APR02	16APR02	1.000000
	500.000						00	-19,303.26 L
** JF12 **	014	42,189.37		41,642.76	546.61 L	02MAY02	07MAY02	1.000000
	900.000						.00	546.61 L
** JF2I **	039	143,590.58		231,319.50	-87,728.92 L	31MAY02	05JUN02	1.000000
	2,700.000						.00	-87,728.92 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2I **	058 900.000	46,060.61	68,662.53	06JUN02 -22,601 92 L	11JUN02 1 000000 00	-22,601 92 L
184502102	TOTAL	312,923.11	473,054.60	-160,131.49 L	00	-160,131 49 L
		395,288 73	456,170.69	-60,881.96 S	00	-60,881 96 S
185060100	CLEARONE COMMUNICATIONS INC	COM	22OCT02	25OCT02	1 000000	
** JF1G **	474 700 000	2,610 92	9,424.38	-6,813 46 S	00	-6,813 46 S
** JF1G **	500 500 000	1,864 94	6,731 70	-4,866.76 S	30OCT02 1.000000 00	-4,866 76 S
** JF1G **	585 2,500 000	9,414.71	33,658.50	-24,243 79 S	12NOV02 1.000000 00	-24,243 79 S
** JF1G **	592 3,000.000	11,318 95	40,390.20	-29,071 25 S	13NOV02 1 000000 00	-29,071 25 S
** JF1G **	599 1,800.000	6,832 95	24,234.12	-17,401.17 S	14NOV02 1.000000 00	-17,401 17 S
** JF1G **	623 300 000	1,118.96	4,039.02	-2,920 06 S	18NOV02 1.000000 00	-2,920.06 S
** JF1G **	628 2,000 000	7,459.77	26,926 80	-19,467.03 S	19NOV02 1 000000 00	-19,467 03 S
** JF1G **	647 2,000.000	7,459 77	26,926 80	-19,467.03 S	21NOV02 1 000000 .00	-19,467.03 S
** JF1G **	655 1,600 000	6,047.81	21,541 44	-15,493 63 S	22NOV02 1 000000 00	-15,493 63 S
** JF1G **	666 2,600.000	9,772.58	35,004.84	-25,232 26 S	25NOV02 1.000000 00	-25,232 26 S

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1G **	675 4,500 000	17,240.77	58,910.22	-41,669 45 S	26NOV02 1 000000 .00	-41,669 45 S
** JF1G **	677 13,500 000	52,286 61	174,903.30	-122,616 69 S	27NOV02 1.000000 .00	-122,616.69 S
185060100	TOTAL	133,428 74	462,691 32	-329,262 58 S	.00	-329,262.58 S
191241108	COCA COLA FEMSA S A CV	ADR	03JUL02	09JUL02	1 000000	
** JF2N **	256 12,500 000	280,635.28	252,043.25	18,917 56 L	00	18,917.56 L
** JF2N **				9,674 47 S	.00	9,674.47 S
191241108	TOTAL	280,635.28	252,043.25	18,917.56 L	00	18,917.56 L
		280,635.28	252,043.25	9,674 47 S	.00	9,674.47 S
19244C109	COGNOS INC	COM	16OCT02	21OCT02	1 000000	
** JF2V **	658 800 000	14,087.57	15,715 92	-1,628 35 L	00	-1,628.35 L
** JF2V **	789 700 000	17,268 48	13,751 43	3,517.05 L	05DEC02 1.000000 00	3,517.05 L
19244C109	TOTAL	31,356 05	29,467 35	1,888.70 L	00	1,888.70 L
192446102	COGNIZANT TECHNOLOGY SOLUTIONS CL A		27AUG02	30AUG02	1 000000	
** JF2I **	219 200 000	12,118 57	10,538.00	1,580 57 L	.00	1,580 57 L
193290103	COLE NATL CORP	CL A	15APR02	18APR02	1 000000	
** JF1G **	649 1,800.000	33,577.98	26,589.60	6,988.38 L	.00	6,988.38 L
** JF1G **	656 4,000 000	73,907.36	59,088 00	14,819 36 L	18APR02 1.000000 00	14,819.36 L

STATE STREET

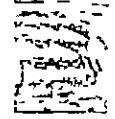
ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF1G **	699	113,952.56	83,134	20	17APR02	22APR02	1.000000	30,818 36 L
	6,200 000						00	
** JF1G **	776	29,451.61	17,637	83	23APR02	26APR02	1.000000	11,813 78 L
	1,700.000						00	
** JF1G **	791	31,049 56	16,694	68	24APR02	29APR02	1.000000	14,354 88 L
	1,700.000						00	
** JF1G **	804	257,682 22	125,633	52	26APR02	01MAY02	1.000000	132,048 70 L
	14,600 000						.00	
193290103	TOTAL	539,621.29	328,777	83			00	210,843 46 L
194162103	COLGATE PALMOLIVE CO	COM			08JAN02	11JAN02	1.000000	
** JF1Z **	764	16,789.42	16,983	81			00	-194.39 L
	300.000							
** JF1Z **	781	28,168 97	28,502	79	09JAN02	14JAN02	1.000000	-333.82 L
	500 000						00	
** JF1Z **	650	16,256 39	17,246	44	18APR02	23APR02	1.000000	-990 05 L
	300 000						.00	
** JF1Z **	202	16,014.98	16,593	04	24MAY02	30MAY02	1.000000	-578.06 L
	300 000						00	
** JF1Z **	205	10,588 68	11,062	03	28MAY02	31MAY02	1.000000	-473.35 L
	200 000						00	
** JF1Z **	209	5,276.87	5,531	02	28MAY02	31MAY02	1.000000	-254 15 L
	100 000						00	
** JF1Y **	090	56,554 57	56,510	30	30JUL02	02AUG02	1.000000	44.27 L
	1,100 000						.00	
** JF1Y **	483	67,152 37	61,747	87	17SEP02	20SEP02	1.000000	5,404.50 L
							.00	

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
		1,200 000						
** JF1Y **	571	92,472 11	90,953	08	01OCT02	04OCT02	1.000000	1,519.03 L
	1,700 000						00	
** JF1Y **	643	89,234.91	88,455	06	15OCT02	18OCT02	1.000000	779 85 L
	1,600.000						00	
** JF1Y **	693	27,896.50	28,101	74	24OCT02	29OCT02	1.000000	-205.24 L
	500.000						.00	
** JF1Y **	739	26,604 54	28,394	00	04NOV02	07NOV02	1.000000	-1,789 46 L
	500.000						00	
194162103	TOTAL	453,010.31	450,081	18			00	2,929 13 L
196877104	COLT TELECOM GROUP PLC	SPONSORED ADR			22FEB02	27FEB02	1.000000	
** JF2I **	698	15,959.76	28,560	00			.00	-12,600.24 L
	7,000.000							
** JF2I **	170	28,788 78	37,128	00	30JUL02	02AUG02	1.000000	-8,339.22 L
	9,100.000						.00	
196877104	TOTAL	44,748 54	65,688	00			00	-20,939 46 L
20030N101	COMCAST CORP NEH	CL A			21NOV02	05DEC02	1.000000	
** JF1Z **	032	15.74	32.91				.00	-17.17 S
	668							
200300200	COMCAST CORP	CL A SPL			03JAN02	08JAN02	1.000000	
** JF2I **	604	52,957 91	73,441	69			00	-20,483 78 L
	1,467.000							
** JF2I **	608	66,480 00	94,221	12	04JAN02	09JAN02	1.000000	-27,741 12 L
	1,900 000						00	
** JF2I **	625	129,235 20	157,880	94	09JAN02	14JAN02	1.000000	-28,645 74 L
	3,533 000						.00	

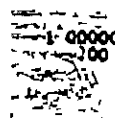
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF2I **	672 2,100 000	69,760.95	93,843.75		08FEB02 -24,082 80 L	13FEB02	1 000000 .00		-24,082 80 L
** JF2I **	759 700 000	23,757 64	31,281.25		19MAR02 -7,523 61 L	22MAR02	1 000000 00		-7,523 61 L
** JF2I **	796 2,200 000	66,877.98	92,725.54		03APR02 -25,847 56 L	08APR02	1 000000 .00		-25,847 56 L
** JF2I **	323 30,900 000	941,590.78	941,590 78		19NOV02 .00	20NOV02	1 000000 .00		00
** JF1Z **	697 11,300.000	369,989 05	369,989.05		19NOV02 -2,555 78 L	20NOV02	1 000000 00		-2,555.78 L
** JF1Z **					2,555 78 S		00		2,555 78 S
200300200	TOTAL	941,590 78	941,590 78		.00		00		00
		779,058.73	913,383 34		-136,880 39 L		00		-136,880 39 L
		369,989.05	369,989 05		2,555 78 S		00		2,555 78 S
20440T201	COMPANHIA BRASILEIRA DE DISTR	SPONSORED ADR REPSTG PFD			13AUG02	16AUG02	1.000000		
** JF1L **	109 6,400.000	81,002.35	192,960.98		-84,408 48 L		00		-84,408 48 L
** JF1L **					-27,550 15 S		.00		-27,550 15 S
20440T201	TOTAL	81,002.35	192,960.98		-84,408 48 L		00		-84,408.48 L
		81,002.35	192,960 98		-27,550 15 S		00		-27,550.15 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
204912109	COMPUTER ASSOC INTL INC	COM			10JAN02	15JAN02	1.000000		
** JF1Z **	799 100 000	3,749.83	6,716.02		-2,966 19 L		00		-2,966.19 L
** JF1Z **	800 300.000	11,296 90	20,148 06		10JAN02 -8,851 16 L	15JAN02	1 000000 00		-8,851 16 L
** JF1Z **	806 200.000	7,398 48	13,432 04		11JAN02 -6,033 56 L	16JAN02	1.000000 00		-6,033.56 L
** JF1Z **	807 100.000	3,698 74	6,716.02		11JAN02 -3,017 28 L	16JAN02	1.000000 00		-3,017.28 L
** JF1Z **	092 600 000	10,904.31	40,296 12		15MAY02 -29,391 81 L	20MAY02	1 000000 00		-29,391.81 L
** JF1Z **	093 500 000	9,125.02	32,328 50		15MAY02 -23,203 48 L	20MAY02	1.000000 00		-23,203.48 L
** JF1Z **	094 900 000	16,412 44	63,415.62		15MAY02 -47,003.18 L	20MAY02	1 000000 .00		-47,003 18 L
** JF1Z **	095 1,000.000	18,207.05	72,110 75		15MAY02 -53,903 70 L	20MAY02	1.000000 00		-53,903 70 L
** JF1Z **	096 1,200.000	21,901 88	60,830 35		15MAY02 -38,928.47 L	20MAY02	1.000000 .00		-38,928 47 L
** JF1Z **	108 400 000	6,901.07	12,230.20		16MAY02 -5,329 13 L	21MAY02	1 000000 00		-5,329 13 L
** JF1Z **	109 1,300 000	22,243 23	40,064 80		16MAY02 -17,821 57 L	21MAY02	1.000000 00		-17,821.57 L
** JF1Z **	110 300 000	5,145 39	9,319.77		16MAY02 -4,174 38 L	21MAY02	1.000000 00		-4,174.38 L



STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LN
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LN	BASE CURR	GN/LN	NET BAS	SECTY GN/LN
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	SECTY GN/LN	BASE	GN/LN	SECTY	GN/LN
** JF1Z **	111	5,169.56	9,308.01	16MAY02	21MAY02	1.000000	.00	-4,138.45	L
	300 000								
** JF1Z **	112	3,479.89	6,347.38	16MAY02	21MAY02	1.000000	.00	-2,867.49	L
	200 000								
** JF1Z **	113	1,733.69	3,170.69	16MAY02	21MAY02	1.000000	.00	-1,437.00	L
	100 000								
** JF1Z **	129	6,993.78	12,682.76	17MAY02	22MAY02	1.000000	.00	-5,688.98	L
	400 000								
** JF1Z **	130	8,748.98	16,318.96	17MAY02	22MAY02	1.000000	.00	-7,569.98	L
	500 000								
** JF1Z **	131	1,734.94	3,282.78	17MAY02	22MAY02	1.000000	.00	-1,547.84	L
	100 000								
** JF1Z **	146	11,727.90	22,573.85	20MAY02	23MAY02	1.000000	.00	-10,845.95	L
	700 000								
** JF1Z **	148	13,464.95	24,026.42	20MAY02	23MAY02	1.000000	.00	-10,561.47	L
	800 000								
** JF1Z **	164	1,715.10	2,972.68	22MAY02	28MAY02	1.000000	.00	-1,257.58	L
	100 000								
** JF1Z **	165	5,159.84	9,479.28	22MAY02	28MAY02	1.000000	.00	-4,319.44	L
	300.000								
** JF1Z **	172	10,313.29	19,519.81	22MAY02	28MAY02	1.000000	.00	-9,206.52	L
	600.000								
** JF1Z **	173	1,717.74	3,253.30	22MAY02	28MAY02	1.000000	.00	-1,535.56	L
	100.000								
** JF1Z **	174	3,397.49	6,506.60	22MAY02	28MAY02	1.000000	.00	-3,109.11	L

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LN
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LN	BASE CURR	GN/LN	NET BAS	SECTY GN/LN
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	SECTY GN/LN	BASE	GN/LN	SECTY	GN/LN
	200 000								
** JF1Z **	176	3,427.89	7,418.49	22MAY02	28MAY02	1.000000	.00	-3,990.60	L
	200 000								
** JF1Z **	183	1,714.94	3,750.28	23MAY02	29MAY02	1.000000	.00	-2,035.34	L
	100 000								
** JF1Z **	186	3,483.46	7,387.21	23MAY02	29MAY02	1.000000	.00	-3,903.75	L
	200 000								
** JF1Z **	196	5,348.83	10,746.81	24MAY02	30MAY02	1.000000	.00	-5,397.98	L
	300.000								
** JF1Z **	214	5,253.95	10,694.75	28MAY02	31MAY02	1.000000	.00	-5,440.80	L
	300.000								
** JF1Z **	221	1,740.46	3,564.92	29MAY02	03JUN02	1.000000	.00	-1,824.46	L
	100 000								
** JF1Z **	227	5,213.29	10,734.83	30MAY02	04JUN02	1.000000	.00	-5,521.54	L
	300 000								
** JF1Z **	228	15,502.30	29,388.25	30MAY02	04JUN02	1.000000	.00	-13,885.95	L
	900 000								
** JF1Z **	234	3,436.77	5,177.21	31MAY02	05JUN02	1.000000	.00	-1,740.44	L
	200.000								
** JF1Z **	235	1,730.74	2,588.60	31MAY02	05JUN02	1.000000	.00	-857.86	L
	100 000								
** JF1Z **	304	1,692.46	2,588.61	03JUN02	06JUN02	1.000000	.00	-896.15	L
	100 000								
** JF1Z **	305	1,693.74	2,588.60	03JUN02	06JUN02	1.000000	.00	-894.86	L
	100 000								

STATE STREET

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ANNUAL

ROBERT WOOD JOHNSON FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

AS-OF DATE 31DEC02

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	GN/LS		
** JF1Z **	306 100 000	1,673.74	2,435.00	03JUN02 -761.26 L	06JUN02	1 000000 .00	-761.26 L
** JF1Z **	307 500.000	8,508.09	12,175.00	03JUN02 -3,666.91 L	06JUN02	1 000000 .00	-3,666.91 L
** JF1Z **	319 900 000	15,240.58	22,426.70	04JUN02 -7,186.12 L	07JUN02	1 000000 .00	-7,186.12 L
** JF1Z **	320 300 000	5,095.34	7,605.14	04JUN02 -2,509.80 L	07JUN02	1 000000 .00	-2,509.80 L
** JF1Z **	321 300 000	5,084.84	8,017.57	04JUN02 -2,932.73 L	07JUN02	1.000000 .00	-2,932.73 L
** JF1Z **	336 300 000	5,093.84	8,175.75	05JUN02 -3,081.91 L	10JUN02	1.000000 .00	-3,081.91 L
** JF1Z **	337 300.000	5,084.84	8,372.85	05JUN02 -3,288.01 L	10JUN02	1.000000 .00	-3,288.01 L
** JF1Z **	338 300 000	5,072.32	8,372.85	05JUN02 -3,300.53 L	10JUN02	1.000000 .00	-3,300.53 L
** JF1Z **	339 100.000	1,684.48	2,831.96	05JUN02 -1,147.48 L	10JUN02	1.000000 .00	-1,147.48 L
** JF1Z **	340 200.000	3,347.58	5,180.81	05JUN02 -1,158.17 L	10JUN02	1.000000 .00	-1,158.17 L
** JF1Z **				-675.06 S		.00	-675.06 S
** JF1Z **	350 200.000	3,384.89	4,659.32	06JUN02 -1,274.43 S	11JUN02	1 000000 .00	-1,274.43 S
** JF1Z **	351 200.000	3,393.20	4,670.00	06JUN02 -1,276.80 S	11JUN02	1.000000 .00	-1,276.80 S

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ROBERT WOOD JOHNSON FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

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 AS-OF DATE 31DEC02

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	GN/LS		
** JF1Z **	352 100 000	1,696.74	2,338.29	06JUN02 -641.55 S	11JUN02	1.000000 .00	-641.55 S
** JF1Z **	359 220 000	3,739.63	7,774.78	06JUN02 -4,035.15 S	11JUN02	1 000000 .00	-4,035.15 S
** JF1Z **	360 100 000	1,696.74	3,774.31	06JUN02 -2,077.57 S	11JUN02	1.000000 .00	-2,077.57 S
** JF1Z **	361 80 000	1,362.19	3,015.20	06JUN02 -1,653.01 S	11JUN02	1.000000 .00	-1,653.01 S
204912109	TOTAL	318,465.97	699,272.96	-380,131.93 L		00	-380,131.93 L
		18,620.97	31,412.71	-11,633.57 S		00	-11,633.57 S
205363104	COMPUTER SCIENCES CORP	COM		24MAY02	30MAY02	1.000000	
** JF1Z **	197 200.000	9,413.47	12,912.50	-3,499.03 L		00	-3,499.03 L
** JF1Z **	198 100.000	4,707.90	6,456.25	-1,748.35 L	30MAY02	1.000000 .00	-1,748.35 L
** JF1Z **	212 100.000	4,715.29	6,456.25	-1,740.96 L	31MAY02	1 000000 .00	-1,740.96 L
** JF1Z **	220 100.000	4,669.35	6,456.25	-1,786.90 L	03JUN02	1 000000 .00	-1,786.90 L
205363104	TOTAL	23,506.01	32,281.25	-8,775.24 L		00	-8,775.24 L
205638109	COMPUMARE CORP	COM		02JUL02	08JUL02	1 000000	
** JF1Z **	525 1,700.000	7,484.00	22,564.26	-15,080.26 S		00	-15,080.26 S
** JF1Z **	547 2,900 000	12,542.93	38,995.23	-26,452.30 S	03JUL02 09JUL02	1.000000 .00	-26,452.30 S

STATE STREET

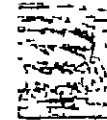
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Z **	548 700 000	3,079 90		9,996.87	03JUL02 -6,916.97 S	09JUL02	1.000000 .00	-6,916.97 S
** JF1Z **	549 500.000	2,164 93		7,030.00	03JUL02 -4,865.07 S	09JUL02	1 000000 .00	-4,865 07 S
** JF1Z **	553 2,000 000	8,768.92		28,003 92	05JUL02 -19,235 00 S	10JUL02	1.000000 .00	-19,235 00 S
** JF1Z **	562 200 000	906.84		2,647.79	08JUL02 -1,740 95 S	11JUL02	1 000000 00	-1,740 95 S
** JF1Z **	603 400 000	1,631.23		5,331 23	11JUL02 -3,700.00 S	16JUL02	1 000000 00	-3,700 00 S
** JF1Z **	609 400.000	1,682 66		5,378.52	12JUL02 -3,695 86 S	17JUL02	1.000000 .00	-3,695 86 S
205638109	TOTAL	38,261 41		119,947 82	-81,686 41 S		.00	-81,686 41 S
206197105	CONCORD EFS INC	COM			04JAN02	09JAN02	1.000000	
** JF2I **	611 5,600 000	177,965 33		136,096.00	41,869 33 L		00	41,869 33 L
** JF2I **	711 500.000	15,660 26		12,587.50	01MAR02 3,072 76 L	06MAR02	1 000000 .00	3,072 76 L
** JF2I **	718 4,600.000	151,463.76		115,805 00	05MAR02 35,658 76 L	08MAR02	1 000000 00	35,658.76 L
** JF2I **	726 3,800 000	124,980 12		95,665 00	06MAR02 29,315 12 L	11MAR02	1 000000 00	29,315.12 L
** JF2I **	810 1,000.000	33,589 98		25,580.00	15APR02 8,009.98 L	18APR02	1.000000 00	8,009 98 L
** JF2I **	009	37,387.87		28,187.50	15MAY02 9,200.37 L	20MAY02	1.000000 00	9,200.37 L

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	1,100 000							
** JF1Z **	488 400 000	12,018.79		9,900.00	28JUN02 2,118 79 L	03JUL02	1 000000 00	2,118 79 L
** JF1Z **	550 600 000	17,695.05		14,850 00	05JUL02 2,845 05 L	10JUL02	1 000000 .00	2,845.05 L
** JF1Z **	555 400.000	11,835 18		9,900 00	05JUL02 1,935 18 L	10JUL02	1 000000 00	1,935 18 L
** JF1Z **	559 300.000	8,846 92		7,425 00	08JUL02 1,421.92 L	11JUL02	1 000000 00	1,421 92 L
** JF1Z **	574 400 000	11,388 75		9,900.00	09JUL02 1,488.75 L	12JUL02	1 000000 00	1,488 75 L
** JF1Z **	595 100.000	2,665.04		2,475 00	10JUL02 190.04 L	15JUL02	1 000000 00	190 04 L
** JF1Z **	836 5,600 000	106,493.66		146,904 00	31JUL02 -25,226 41 L	05AUG02	1 000000 00	-25,226.41 L
** JF1Z **					-15,183 93 S		.00	-15,183 93 S
** JF2I **	197 1,200.000	19,907.39		31,402 41	12AUG02 -11,495 02 L	15AUG02	1.000000 .00	-11,495 02 L
** JF2I **	274 2,900 000	49,153 51		83,772 44	23OCT02 -34,618 93 L	28OCT02	1 000000 00	-34,618 93 L
** JF2I **	279 10,200.000	140,419 15		295,605 32	30OCT02 -155,186.17 L	04NOV02	1 000000 .00	-155,186.17 L
** JF2I **	285 7,300 000	110,834 01		219,040 00	04NOV02 -108,205 99 L	07NOV02	1.000000 00	-108,205.99 L
** JF2I **	312	345,799 70		542,006 67	13NOV02 -196,206.97 L	18NOV02	1.000000 00	-196,206.97 L

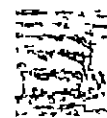
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
24,500.000						
206197105	TOTAL	1,378,104.47	1,787,101.84	-393,813.44 L	00	-393,813.44 L
		106,493.66	146,904.00	-15,183.93 S	.00	-15,183.93 S
206710204	CONCURRENT COMPUTER CORP	COM NEW	07MAR02	12MAR02	1.000000	
** JF1M **	152	118,612.22	245,021.91	-126,409.69 S	00	-126,409.69 S
	15,900.000					
** JF1M **	143	63,899.04	124,821.60	-60,922.56 S	13MAR02 1.000000	-60,922.56 S
	8,000.000				.00	
** JF1M **	207	73,153.79	136,522.75	-63,368.96 S	19MAR02 1.000000	-63,368.96 S
	9,100.000				.00	
** JF1M **	209	149,399.86	211,972.47	-62,572.61 S	19MAR02 1.000000	-62,572.61 S
	19,100.000				.00	
206710204	TOTAL	405,064.91	718,338.73	-313,273.82 S	00	-313,273.82 S
206784100	CONDUCTUS INC	COM	18DEC02	20DEC02	1.000000	
** JFIG **	796	1,317,986.06	1,317,986.06	-313,567.43 L	00	-313,567.43 L
	350,000.000					
** JFIG **				313,567.43 S	00	313,567.43 S
206784100	TOTAL	1,317,986.06	1,317,986.06	-313,567.43 L	00	-313,567.43 L
		1,317,986.06	1,317,986.06	313,567.43 S	.00	313,567.43 S
207142100	CONEXANT SYS INC	COM	05JUL02	10JUL02	1.000000	
** JF2V **	342	20,960.36	53,082.38	-32,122.02 L	.00	-32,122.02 L
	13,700.000					



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
207540105	CONNECTICUT BANCSHARES INC	COM	22JUL02	25JUL02	1.000000	
** JFIG **	720	23,271.05	8,300.00	14,971.05 L	00	14,971.05 L
	800.000					
** JFIG **	741	2,939.10	1,037.50	1,901.60 L	26JUL02 1.000000	1,901.60 L
	100.000				.00	
** JFIG **	753	2,806.94	1,037.50	1,769.44 L	29JUL02 1.000000	1,769.44 L
	100.000				.00	
** JFIG **	773	19,952.26	7,262.50	12,689.76 L	30JUL02 1.000000	12,689.76 L
	700.000				.00	
** JFIG **	802	8,629.93	3,112.50	5,517.43 L	31JUL02 1.000000	5,517.43 L
	300.000				.00	
** JFIG **	806	29,754.10	10,375.00	19,379.10 L	01AUG02 1.000000	19,379.10 L
	1,000.000				.00	
** JFIG **	815	41,478.51	14,525.00	26,953.51 L	01AUG02 1.000000	26,953.51 L
	1,400.000				.00	
** JFIG **	825	3,002.70	1,037.50	1,965.20 L	02AUG02 1.000000	1,965.20 L
	100.000				.00	
** JFIG **	315	11,132.72	3,112.50	8,020.22 L	07OCT02 1.000000	8,020.22 L
	300.000				.00	
** JFIG **	326	65,968.01	18,675.00	47,293.01 L	08OCT02 1.000000	47,293.01 L
	1,800.000				.00	
** JFIG **	334	32,167.01	9,337.50	22,829.51 L	09OCT02 1.000000	22,829.51 L
	900.000				.00	



STATE STREET



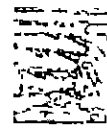
ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
207540105	TOTAL	241,102.33		77,812.50	163,289.83 L		00	163,289.83 L
20825C104	CONOCOPHILLIPS		COM		08AUG00	01APR02	1.000000	
** JF2H **	601	139,236.76		139,783.02	-546.26 S		00	-546.26 S
	2,600.000							
** JF2H **	CXL 601	-139,236.76		-139,783.02	08AUG00 546.26 S	01APR02	1.000000	546.26 S
	-2,600.000						.00	
** JF2H **	602	82,932.45		80,644.05	10AUG00 2,288.40 S	01APR02	1.000000	2,288.40 S
	1,500.000						00	
** JF2H **	CXL 602	-82,932.45		-80,644.05	10AUG00 -2,288.40 S	01APR02	1.000000	-2,288.40 S
	-1,500.000						00	
** JF2H **	603	44,296.80		42,842.08	14AUG00 1,454.72 S	01APR02	1.000000	1,454.72 S
	800.000						00	
** JF2H **	CXL 603	-44,296.80		-42,842.08	14AUG00 -1,454.72 S	01APR02	1.000000	-1,454.72 S
	-800.000						00	
** JF2H **	604	158,392.92		151,682.98	15AUG00 6,709.94 S	01APR02	1.000000	6,709.94 S
	2,800.000						00	
** JF2H **	CXL 604	-158,392.92		-151,682.98	15AUG00 -6,709.94 S	01APR02	1.000000	-6,709.94 S
	-2,800.000						.00	
** JF2H **	605	97,929.52		94,568.51	16AUG00 3,361.01 S	01APR02	1.000000	3,361.01 S
	1,700.000						00	
** JF2H **	CXL 605	-97,929.52		-94,568.51	16AUG00 -3,361.01 S	01APR02	1.000000	-3,361.01 S
	-1,700.000						.00	
** JF2H **	606	165,528.36		153,047.04	31OCT00 12,481.32 S	01APR02	1.000000	12,481.32 S
	2,700.000						.00	
** JF2H **					31OCT00	01APR02	1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	CXL 606	-165,528.36		-153,047.04	-12,481.32 S		00	-12,481.32 S
	-2,700.000							
** JF2H **	607	153,816.00		172,608.04	24SEP01 -6,391.84 L	01APR02	1.000000	-6,391.84 L
	2,900.000						.00	
** JF2H **					-12,400.20 S		00	-12,400.20 S
** JF2H **	CXL 607	-153,816.00		-172,608.04	24SEP01 6,391.84 L	01APR02	1.000000	6,391.84 L
	-2,900.000						.00	
** JF2H **					12,400.20 S		00	12,400.20 S
** JF2H **	589	73,515.00		69,891.51	19FEB02 3,623.49 L	01APR02	1.000000	3,623.49 L
	1,300.000						00	
** JF2H **	CXL 589	-73,515.00		-69,891.51	19FEB02 -3,623.49 L	01APR02	1.000000	-3,623.49 L
	-1,300.000						00	
** JF2H **	614	290,318.58		290,318.58	01APR02 00	01APR02	1.000000	00
	5,400.000						.00	
** JF2H **	615	139,236.76		139,236.76	01APR02 .00	01APR02	1.000000	.00
	2,600.000						.00	
** JF2H **	616	82,932.45		82,932.45	01APR02 00	01APR02	1.000000	00
	1,500.000						00	
** JF2H **	617	44,296.80		44,296.80	01APR02 .00	01APR02	1.000000	.00
	800.000						00	
** JF2H **	618	158,392.92		158,392.92	01APR02 .00	01APR02	1.000000	00
	2,800.000						00	
** JF2H **	619	97,929.52		97,929.52	01APR02 00	01APR02	1.000000	00
	1,700.000						.00	
** JF2H **	620	165,528.36		165,528.36	01APR02 00	01APR02	1.000000	00
	2,700.000						.00	

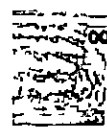
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2H **	621 2,900.000	153,816.00	153,816.00	01APR02 .00	01APR02	1.000000 00	.00
** JF2H **	622 1,300.000	73,515.00	73,515.00	01APR02 00	01APR02	1.000000 00	00
** JF1Z **	696 800.000	41,076.65	52,505.52	16JUL02 -11,428.87 L	19JUL02	1.000000 .00	-11,428.87 L
20825C104	TOTAL	1,205,966.39	1,205,966.39	00		00	00
		41,076.65	52,505.52	-11,428.87 L		00	-11,428.87 L
		00	00	.00 S		00	.00 S
218868107	CORINTHIAN COLLEGES INC	COM		05APR02	10APR02	1.000000	
** JF1M **	313 1,600.000	82,720.00	52,253.80	30,466.20 S		.00	30,466.20 S
** JF1M **	476 8,400.000	432,603.77	353,273.76	79,330.01 S	10APR02	1.000000 00	79,330.01 S
** JF1M **	484 10,400.000	536,973.26	387,544.81	149,428.45 S	10APR02	1.000000 .00	149,428.45 S
** JF1M **	700 3,200.000	167,200.00	137,268.17	29,931.83 S	11APR02	1.000000 .00	29,931.83 S
** JF1M **	811 29,800.000	1,548,733.85	1,028,734.45	519,999.40 S	11APR02	1.000000 00	519,999.40 S
218868107	TOTAL	2,768,230.88	1,959,074.99	809,155.89 S		.00	809,155.89 S



STATE STREET.

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
219350105	CORNING INC	COM		29JAN02	01FEB02	1.000000	
** JF1Z **	114 2,300.000	18,100.72	99,657.35	-81,556.63 L		00	-81,556.63 L
** JF1Z **	455 3,500.000	25,570.61	194,250.90	-168,680.29 L	26MAR02	1.000000 00	-168,680.29 L
219350105	TOTAL	43,671.33	293,908.25	-250,236.92 L		.00	-250,236.92 L
22160K105	COSTCO WHSL CORP NEW	COM		06MAR02	11MAR02	1.000000	
** JF1Z **	331 2,300.000	89,550.99	81,190.37	8,360.62 L		00	8,360.62 L
** JF1Z **	478 500.000	20,007.41	16,814.45	3,192.96 L	28MAR02	1.000000 00	3,192.96 L
** JF1Z **	493 500.000	19,930.94	17,130.73	2,800.21 L	01APR02	1.000000 00	2,800.21 L
** JF1Z **	502 500.000	20,024.53	17,159.57	2,864.96 L	02APR02	1.000000 00	2,864.96 L
** JF1Z **	787 500.000	19,874.40	17,407.43	2,466.97 L	02MAY02	1.000000 .00	2,466.97 L
** JF1Z **	086 100.000	4,062.87	3,549.28	513.59 L	17MAY02	1.000000 00	513.59 L
** JF1Z **	090 600.000	24,597.57	20,450.60	4,146.97 L	20MAY02	1.000000 .00	4,146.97 L
** JF1Z **	211 2,500.000	95,612.96	99,058.59	1,517.44 L	31MAY02	1.000000 00	1,517.44 L
** JF1Z **				-4,963.07 S		.00	-4,963.07 S



STATE STREET.

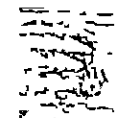
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
22160K105	TOTAL	293,661.67	272,761.02		25,863.72 L		.00	25,863.72 L
		95,612.96		99,058.59	-4,963.07 S		.00	-4,963.07 S
222372104	COUNTRYWIDE FINL CORP	COM			06FEB02	11FEB02	1.000000	
** JF1Y **	197 200.000	7,579.88		9,127.50	-1,547.62 S		.00	-1,547.62 S
** JF1Y **	202 500.000	19,089.61		22,800.00	-3,710.39 S	11FEB02	1.000000	-3,710.39 S
** JF1Y **	213 1,100.000	41,996.70		50,160.00	-8,163.30 S	12FEB02	1.000000	-8,163.30 S
** JF1Y **	239 1,100.000	42,080.19		50,160.00	-8,079.81 S	13FEB02	1.000000	-8,079.81 S
** JF1Y **	261 1,400.000	53,728.53		63,840.00	-10,111.47 S	14FEB02	1.000000	-10,111.47 S
** JF1Y **	277 800.000	30,786.57		36,480.00	-5,693.43 S	15FEB02	1.000000	-5,693.43 S
** JF1Y **	285 500.000	19,552.90		22,800.00	-3,247.10 S	19FEB02	1.000000	-3,247.10 S
** JF1Y **	426 700.000	30,298.20		31,920.00	-1,621.80 S	18MAR02	1.000000	-1,621.80 S
** JF1Y **	435 1,400.000	60,756.98		58,164.07	2,592.91 S	18MAR02	1.000000	2,592.91 S
** JF1Y **	440 1,400.000	60,011.49		58,090.34	1,921.15 S	19MAR02	1.000000	1,921.15 S
** JF1Y **	445	12,731.80		12,624.06	107.74 S	20MAR02	1.000000	107.74 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	300.000							
** JF1Y **	451 2,500.000	107,727.63		107,555.32	15MAR02 172.31 S	20MAR02	1.000000	172.31 S
** JF1Y **	456 700.000	30,125.02		31,074.86	-949.84 S	21MAR02	1.000000	-949.84 S
222372104	TOTAL	516,465.50		554,796.15	-38,330.65 S		.00	-38,330.65 S
222862104	COVENTRY HEALTH CARE INC	COM			13MAR02	18MAR02	1.000000	
** JF1W **	189 6,500.000	166,349.39		121,863.15	44,486.24 S		.00	44,486.24 S
** JF1W **	202 4,900.000	128,173.25		92,288.00	35,885.25 S	19MAR02	1.000000	35,885.25 S
** JF1W **	235 8,200.000	224,818.48		150,122.18	74,696.30 S	22MAR02	1.000000	74,696.30 S
** JF1W **	374 1,700.000	44,164.66		31,738.04	12,426.62 S	10APR02	1.000000	12,426.62 S
** JF1W **	478 8,900.000	231,976.84		180,636.37	51,340.47 S	10APR02	1.000000	51,340.47 S
** JF1W **	733 3,800.000	99,447.94		85,824.52	13,623.42 S	11APR02	1.000000	13,623.42 S
** JF1W **	820 15,300.000	406,202.77		324,610.84	81,591.93 S	11APR02	1.000000	81,591.93 S
222862104	TOTAL	1,301,133.33		987,083.10	314,050.23 S		.00	314,050.23 S

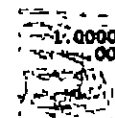
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
224044107	COX COMMUNICATIONS INC MEN	CL A	26NOV02	02DEC02	1 000000	
** JF1Y **	046 28,371.82	22,794.21	5,577.61 S		.00	5,577.61 S
	900 000					
** JF1Y **	074 18,192.17	15,196.14	2,996.03 S	06DEC02	1.000000	2,996.03 S
	600.000				.00	
224044107	TOTAL		8,573.64 S		.00	8,573.64 S
22413E104	CRAFTMADE INTL INC	COM	23JAN02	28JAN02	1 000000	
** JF1G **	891 30,724.53	20,638.20	10,086.33 S		.00	10,086.33 S
	2,000 000					
227116100	CROMPTON CORP	COM	05JUL02	10JUL02	1 000000	
** JF2V **	340 112,005.23	118,179.70	-6,174.47 L		.00	-6,174.47 L
	9,700 000					
22764E109	CROSSMANN CMNTYS INC	COM	05FEB02	08FEB02	1 000000	
** JF1G **	111 409,538.85	130,016.40	279,522.45 L		.00	279,522.45 L
	9,000 000					
** JF1G **	129 168,383.36	54,112.50	114,270.86 L	11FEB02	1 000000	114,270.86 L
	3,700.000				.00	
** JF1G **	779 967,908.21	358,733.05	514,908.36 L	23APR02	1.000000	514,908.36 L
	21,300 000				.00	
** JF1G **			94,266.80 S		.00	94,266.80 S
22764E109	TOTAL		908,701.67 L		.00	908,701.67 L
	1,545,830.42	542,861.95				
	967,908.21	358,733.05	94,266.80 S		.00	94,266.80 S



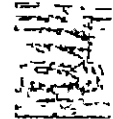
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
231082108	CUMULUS MEDIA INC	CL A	06MAR02	11MAR02	1 000000	
** JF1G **	352 71,498.92	19,525.00	51,973.92 L		.00	51,973.92 L
	4,400.000					
** JF1H **	221 147,624.18	128,400.00	19,224.18 S	20MAR02	1 000000	19,224.18 S
	8,000.000				.00	
** JF1H **	275 10,650.00	9,246.60	1,403.40 S	10APR02	1 000000	1,403.40 S
	600 000				.00	
** JF1H **	474 143,660.36	131,928.99	11,731.37 S	10APR02	1 000000	11,731.37 S
	8,300.000				.00	
** JF1H **	477 151,453.73	134,523.71	16,930.02 S	10APR02	1.000000	16,930.02 S
	8,700.000				.00	
** JF1H **	804 524,105.20	426,108.26	97,996.94 S	11APR02	1 000000	97,996.94 S
	30,200 000				.00	
** JF1G **	688 190,490.90	43,706.48	146,784.42 L	22APR02	1.000000	146,784.42 L
	9,600 000				.00	
** JF1G **	725 87,924.20	19,912.50	68,011.70 L	23APR02	1 000000	68,011.70 L
	4,500 000				.00	
** JF1G **	745 85,704.57	19,250.00	66,454.57 L	24APR02	1 000000	66,454.57 L
	4,400.000				.00	
** JF1G **	771 58,479.73	13,562.50	44,917.23 L	26APR02	1 000000	44,917.23 L
	3,100.000				.00	
** JF1G **	787 35,947.29	8,312.50	27,634.79 L	29APR02	1.000000	27,634.79 L
	1,900.000				.00	
** JF1G **	018 7,564.49	1,750.00	5,814.49 L	03MAY02	1.000000	5,814.49 L
	400 000				.00	



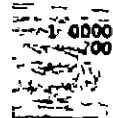
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL	NET MET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT LOCAL	BASE	PRINCIPAL	LOCAL	LOCAL	BASE	SECTY	BASE	CURR	NET BAS	SECTY
SHARES/PAR	SHARES/PAR	BASE	PRINCIPAL	BASE	COST	BASE	GN/LS	BASE	GN/LS	SECTY	GN/LS
** JF1G **	030	111,450.58			25,768.30		01MAY02	06MAY02	1.000000		85,682.28 L
5,900	000						85,682 28 L		.00		
** JF1G **	252	259,861.43			54,088.80		23MAY02	29MAY02	1.000000		205,772.63 L
12,400	000						205,772.63 L		.00		
231082108	TOTAL	908,922.11			205,876.08		703,046.03 L		.00		703,046.03 L
		977,493.47			830,207.56		147,285.91 S		.00		147,285.91 S
232572107	CYMER INC			COM			05APR02	10APR02	1.000000		
** JF1W **	286	179,568.00			104,886.00		74,682.00 S		.00		74,682.00 S
3,600	000										
** JF1W **	359	64,867.39			37,875.50		26,991.89 S		1.000000		26,991.89 S
1,300	000						26,991.89 S		.00		
** JF1W **	400	124,473.25			72,837.50		51,635.75 S		1.000000		51,635.75 S
2,500	000						51,635.75 S		.00		
** JF1W **	764	253,945.79			169,875.50		84,070.29 S		1.000000		84,070.29 S
5,200	000						84,070.29 S		.00		
** JF2I **	225	135,164.92			292,221.00		-157,056.08 L		1.000000		-157,056.08 L
5,900	000						-157,056.08 L		.00		
232572107	TOTAL	135,164.92			292,221.00		-157,056.08 L		.00		-157,056.08 L
		622,854.43			385,474.50		237,379.93 S		.00		237,379.93 S
232820100	CYTEC INDS INC			COM			05JUL02	10JUL02	1.000000		
** JF2V **	336	9,023.40			8,959.95		63.45 L		.00		63.45 L
300	000						63.45 L				



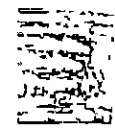
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL	NET MET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT LOCAL	BASE	PRINCIPAL	LOCAL	LOCAL	BASE	SECTY	BASE	CURR	NET BAS	SECTY
SHARES/PAR	SHARES/PAR	BASE	PRINCIPAL	BASE	COST	BASE	GN/LS	BASE	GN/LS	SECTY	GN/LS
232946103	CYTYC CORP			COM			23JAN02	28JAN02	1.000000		
** JF1M **	509	139,681.53			103,095.96		36,585.57 S		.00		36,585.57 S
5,700	000										
** JF1M **	146	223,380.24			183,235.81		40,144.43 S		1.000000		40,144.43 S
9,900	000						40,144.43 S		.00		
** JF1M **	149	278,337.37			288,599.06		-10,261.69 S		1.000000		-10,261.69 S
12,400	000						-10,261.69 S		.00		
232946103	TOTAL	641,399.14			574,930.83		66,468.31 S		.00		66,468.31 S
233162106	DDI CORPORATION			COM			03JAN02	08JAN02	1.000000		
** JF2Q **	508	52,507.47			118,258.32		-65,750.85 S		.00		-65,750.85 S
4,782	000						-65,750.85 S				
** JF2Q **	552	169,710.37			401,592.20		-231,881.83 S		1.000000		-231,881.83 S
15,446	000						-231,881.83 S		.00		
** JF2Q **	572	26,393.60			64,999.39		-38,605.79 S		1.000000		-38,605.79 S
2,500	000						-38,605.79 S		.00		
** JF2Q **	572	-26,393.60			-64,999.39		38,605.79 S		1.000000		38,605.79 S
CXL	000						38,605.79 S		.00		
** JF2Q **	591	26,393.60			64,999.39		-38,605.79 S		1.000000		-38,605.79 S
2,500	000						-38,605.79 S		.00		
233162106	TOTAL	248,611.44			584,849.91		-336,238.47 S		.00		-336,238.47 S
23426R108	DAL TILE INTL INC			COM			28JAN02	31JAN02	1.000000		
** JF1G **	037	32,451.51			13,720.00		18,731.51 L		.00		18,731.51 L
1,400	000						18,731.51 L				
** JF1G **	038	145,473.63			61,710.30		83,763.33 L		1.000000		83,763.33 L
6,300	000						83,763.33 L		.00		



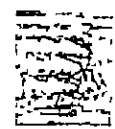
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS GN/LS
** JF1G **	049	217,133.91	91,983 32		29JAN02	01FEB02	1.000000		125,150.59 L
	9,400 000						.00		
** JF1G **	066	168,050 77	69,856.09		30JAN02	04FEB02	1.000000		98,194 68 L
	7,300 000						.00		
** JF1G **	069	4,608 51	1,902 42		30JAN02	04FEB02	1.000000		2,706 09 L
	200.000						.00		
** JF1G **	070	27,683 58	11,414 52		30JAN02	04FEB02	1.000000		16,269.06 L
	1,200.000						.00		
** JF1G **	075	184,214.83	76,207 51		31JAN02	05FEB02	1.000000		108,007 32 L
	8,000 000						.00		
** JF1G **	091	110,642.65	45,469.77		01FEB02	06FEB02	1.000000		65,172 88 L
	4,800.000						.00		
** JF1G **	095	69,310 05	28,391 70		04FEB02	07FEB02	1.000000		40,918 35 L
	3,000.000						.00		
** JF1G **	114	174,812.57	69,492 00		05FEB02	08FEB02	1.000000		105,420.57 L
	7,600 000						.00		
** JF1G **	131	398,942.38	159,634 15		06FEB02	11FEB02	1.000000		239,308 23 L
	17,300 000						.00		
** JF1G **	138	207,469.38	81,323 56		07FEB02	12FEB02	1.000000		126,145 82 L
	9,000.000						.00		
<u>23426R108</u>	<u>TOTAL</u>	<u>1,740,793 77</u>	<u>711,105 34</u>		<u>1,029,688 43 L</u>		<u>.00</u>		<u>1,029,688.43 L</u>



STATE STREET.

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS GN/LS
234264109	DAKTRONICS INC		COM		02DEC02	05DEC02	1.000000		
** JF1G **	711	45,821 97	25,850.56		19,971.41 L		.00		19,971.41 L
	3,200 000								
** JF1G **	762	14,499 98	8,886 13		10DEC02	13DEC02	1.000000		5,613.85 L
	1,100.000						.00		
** JF1G **	772	108,105 53	65,735 99		11DEC02	16DEC02	1.000000		42,369 54 L
	8,000.000						.00		
** JF1G **	778	15,158 64	9,086 22		12DEC02	17DEC02	1.000000		6,072.42 L
	1,100 000						.00		
** JF1G **	783	6,770.69	4,130 10		13DEC02	18DEC02	1.000000		2,640.59 L
	500.000						.00		
** JF1G **	788	38,646 55	23,954 58		16DEC02	19DEC02	1.000000		14,691.97 L
	2,900.000						.00		
** JF1G **	826	76,299 69	44,605.08		23DEC02	30DEC02	1.000000		31,694.61 L
	5,400 000						.00		
** JF1G **	827	16,954 40	9,912 24		23DEC02	27DEC02	1.000000		7,042.16 L
	1,200.000						.00		
** JF1G **	830	20,924 36	12,390 30		24DEC02	30DEC02	1.000000		8,534.06 L
	1,500.000						.00		
** JF1G **	832	2,789 91	1,652.04		26DEC02	31DEC02	1.000000		1,137 87 L
	200.000						.00		
<u>234264109</u>	<u>TOTAL</u>	<u>345,971.72</u>	<u>206,203 24</u>		<u>139,768.48 L</u>		<u>.00</u>		<u>139,768.48 L</u>



STATE STREET.

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE		BASE SECTY GN/LS			
235851102	DANAHER CORP	COM		17APR02	22APR02	1.000000	
** JF1Z **	630	14,995.42	9,985.21	5,010.21 L		.00	5,010.21 L
	200.000						
** JF1Z **	636	7,412.17	5,014.78	2,397.39 L	17APR02	1.000000	2,397.39 L
	100.000				22APR02	.00	
** JF1Z **	670	29,223.79	20,348.17	8,875.62 L	18APR02	1.000000	8,875.62 L
	400.000				23APR02	.00	
** JF1Z **	714	21,887.04	16,527.88	5,359.16 L	23APR02	1.000000	5,359.16 L
	300.000				26APR02	.00	
** JF1Z **	786	14,270.23	11,288.37	2,981.86 L	29APR02	1.000000	2,981.86 L
	200.000				02MAY02	.00	
** JF1Z **	799	28,618.53	22,889.52	5,729.01 L	30APR02	1.000000	5,729.01 L
	400.000				03MAY02	.00	
** JF1Z **	800	7,174.28	5,758.95	1,415.33 L	30APR02	1.000000	1,415.33 L
	100.000				03MAY02	.00	
** JF1Z **	437	13,179.60	11,517.90	1,661.70 L	19JUN02	1.000000	1,661.70 L
	200.000				24JUN02	.00	
** JF1Z **	796	47,254.81	42,153.46	5,101.35 L	25JUL02	1.000000	5,101.35 L
	800.000				30JUL02	.00	
** JF1Z **	451	23,496.89	20,081.92	3,414.97 L	03OCT02	1.000000	3,414.97 L
	400.000				08OCT02	.00	
** JF1Z **	589	17,124.41	14,572.62	2,551.79 L	29OCT02	1.000000	2,551.79 L
	300.000				01NOV02	.00	
** JF1Z **	606	17,433.70	14,561.28	2,872.42 L	31OCT02	1.000000	2,872.42 L
	300.000				05NOV02	.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE		BASE SECTY GN/LS			
** JF1Z **	008	6,299.20	4,851.87	1,447.33 L	02DEC02	1.000000	1,447.33 L
	100.000				05DEC02	.00	
** JF1Z **	016	24,629.85	19,516.35	5,113.50 L	03DEC02	1.000000	5,113.50 L
	400.000				06DEC02	.00	
** JF1Z **	030	12,302.88	10,289.91	2,012.97 L	04DEC02	1.000000	2,012.97 L
	200.000				09DEC02	.00	
** JF1Z **	105	19,744.95	15,855.24	3,889.71 L	23DEC02	1.000000	3,889.71 L
	300.000				27DEC02	.00	
** JF1Z **	142	19,647.24	17,795.60	1,851.64 L	31DEC02	1.000000	1,851.64 L
	300.000				06JAN03	.00	
235851102	TOTAL	324,694.99	263,009.03	61,685.96 L		.00	61,685.96 L
237934104	DATALINK CORP	COM		27SEP02	02OCT02	1.000000	
** JF1G **	251	323,740.17	860,338.44	-403,955.75 L		.00	-403,955.75 L
	125,000.000						
** JF1G **				-132,642.52 S		.00	-132,642.52 S
237934104	TOTAL	323,740.17	860,338.44	-403,955.75 L		.00	-403,955.75 L
		323,740.17	860,338.44	-132,642.52 S		.00	-132,642.52 S
23833N104	DAVE + BUSTERS INC	COM		02MAY02	07MAY02	1.000000	
** JF1G **	056	35,800.92	27,471.52	8,329.40 S		.00	8,329.40 S
	3,400.000						
** JF1G **	057	58,848.06	45,395.84	13,452.22 S	02MAY02	1.000000	13,452.22 S
	5,600.000				07MAY02	.00	
** JF1G **	076	113,901.55	88,359.76	25,541.79 S	03MAY02	1.000000	25,541.79 S
	10,900.000				08MAY02	.00	
** JF1G **					08MAY02	1.000000	
					13MAY02	.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/L S BASE SECY GN/L S	STL DT BASE CURR GN/L S	SELL RATE GN/L S	NET SECY GN/L S NET BAS SECY GN/L S
	127 100 000		974.97	810 64	164.33 S	00	164.33 S
** JF1G **	129 80,000 000		778,648.44	618,248 84	09MAY02 160,399.60 S	14MAY02 1.000000 00	160,399 60 S
23833N104	TOTAL		988,173 94	780,286 60	207,887.34 S	.00	207,887 34 S
23918K108	DAVITA INC	COM			05APR02	10APR02	1.000000
** JF1H **	462 6,100.000		153,695 23	136,942.56	16,752.67 S	00	16,752.67 S
** JF1H **	466 6,500.000		163,453.82	145,922 40	05APR02 17,531.42 S	10APR02 1 000000 00	17,531.42 S
** JF1H **	714 1,500 000		37,950.00	38,351 55	08APR02 -401 55 S	11APR02 1.000000 00	-401.55 S
** JF1H **	718 16,500.000		417,437 43	386,008 90	08APR02 31,428.53 S	11APR02 1 000000 00	31,428.53 S
** JF1H **	750 4,400 000		110,616.62	112,497 88	08APR02 -1,881 26 S	11APR02 1 000000 00	-1,881 26 S
23918K108	TOTAL		883,153 10	819,723 29	63,429.81 S	00	63,429.81 S
24702R101	DELL INC	COM			26FEB02	01MAR02	1.000000
** JF1Y **	341 700.000		17,429 73	18,867 59	-1,437.86 S	.00	-1,437.86 S
** JF1Y **	347 2,300.000		58,109.77	61,993 51	26FEB02 -3,883 74 S	01MAR02 1 000000 00	-3,883.74 S
** JF1Y **	352 300 000		7,727.70	8,086 11	27FEB02 -358 41 S	04MAR02 1 000000 00	-358.41 S
** JF1Y **	774 3,300.000		85,156.24	88,947 21	29APR02 -3,790.97 L	02MAY02 1.000000 00	-3,790.97 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/L S BASE SECY GN/L S	STL DT BASE CURR GN/L S	SELL RATE GN/L S	NET SECY GN/L S NET BAS SECY GN/L S
** JF2I **	040 8,400.000		229,480 25	158,464 23	31MAY02 71,016.02 L	05JUN02 1.000000 00	71,016.02 L
** JF2I **	047 4,800.000		128,636 12	93,408 00	04JUN02 35,228.12 L	07JUN02 1 000000 .00	35,228.12 L
** JF2I **	098 5,300 000		130,641.06	121,858 00	25JUN02 8,783 06 L	28JUN02 1.000000 .00	8,783.06 L
** JF2I **	310 3,000.000		89,487 30	73,641.00	13NOV02 15,846 30 L	18NOV02 1.000000 .00	15,846.30 L
** JF2I **	365 1,700 000		48,074.55	41,939 00	05DEC02 6,135 55 L	10DEC02 1 000000 00	6,135 55 L
** JF2I **	378 3,500 000		95,827.11	94,020 00	17DEC02 1,807.11 L	20DEC02 1 000000 00	1,807.11 L
24702R101	TOTAL		807,302.63	672,277 44	135,025.19 L	.00	135,025 19 L
25179M103	DEVON ENERGY CORPORATION NEW	COM			05APR02	10APR02	1 000000
** JF2H **	715 3,500 000		163,469 92	153,421 10	10,048 82 S	00	10,048.82 S
** JF2H **	724 4,600.000		214,423 46	201,639.16	12,784.30 S	10APR02 1 000000 00	12,784 30 S
** JF2H **	029 7,800 000		370,853.87	341,909 88	08APR02 28,943 99 S	11APR02 1 000000 00	28,943 99 S
** JF2H **	848 500 000		23,875 00	21,917.30	08APR02 1,957.70 S	11APR02 1 000000 .00	1,957.70 S
** JF2H **	893 6,200.000		295,325 00	271,774 52	08APR02 23,550.48 S	11APR02 1.000000 00	23,550.48 S

STATE STREET



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
25179M103	TOTAL		990,661.96	77,285.29 S		00	77,285.29 S
252826102	DIAMON SYS INC	COM		23JUL02	26JUL02	1.000000	
** JFIG **	730	164,756.47	169,889.76	-5,133.29 S		00	-5,133.29 S
	4,800.000						
** JFIG **	248	165,105.02	134,496.06	30,608.96 S	01OCT02	1.000000	30,608.96 S
	3,800.000			26SEP02		00	
** JFIG **	262	519,510.64	398,412.19	121,098.45 S	02OCT02	1.000000	121,098.45 S
	11,500.000			27SEP02		00	
252826102	TOTAL		702,798.01	146,574.12 S		00	146,574.12 S
25385P106	DIGITAL INSIGHT CORP	COM		05APR02	10APR02	1.000000	
** JF1M **	274	12,450.00	9,573.45	2,876.55 S		00	2,876.55 S
	500.000						
** JF1M **	296	119,520.00	91,905.12	27,614.88 S	10APR02	1.000000	27,614.88 S
	4,800.000			05APR02		00	
** JF1M **	388	52,376.41	44,466.66	7,909.75 S	10APR02	1.000000	7,909.75 S
	2,100.000			05APR02		00	
** JF1M **	464	159,161.28	135,314.67	23,846.61 S	10APR02	1.000000	23,846.61 S
	6,400.000			05APR02		.00	
** JF1M **	697	192,577.00	171,307.29	21,269.71 S	11APR02	1.000000	21,269.71 S
	7,700.000			08APR02		00	
** JF1M **	778	129,345.06	114,757.80	14,587.26 S	11APR02	1.000000	14,587.26 S
	5,200.000			08APR02		00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
25385P106	TOTAL		567,324.99	98,104.76 S		00	98,104.76 S
254687106	DISNEY MALT CO	DISNEY COM		30JAN02	04FEB02	1.000000	
** JF2H **	536	640,650.36	605,143.80	35,506.56 S		.00	35,506.56 S
	31,100.000						
** JF1Y **	794	58,098.24	78,202.10	-20,103.86 L	03MAY02	1.000000	-20,103.86 L
	2,500.000			30APR02		00	
** JF1Y **	012	61,125.19	83,583.62	-22,458.43 L	06MAY02	1.000000	-22,458.43 L
	2,600.000			01MAY02		00	
** JF2I **	010	34,228.96	30,912.00	3,316.96 L	20MAY02	1.000000	3,316.96 L
	1,400.000			15MAY02		.00	
** JF2I **	015	61,498.14	55,200.00	6,298.14 L	21MAY02	1.000000	6,298.14 L
	2,500.000			16MAY02		00	
** JF1Y **	264	97,517.05	126,549.36	-29,032.31 L	24MAY02	1.000000	-29,032.31 L
	4,000.000			21MAY02		.00	
** JF1Y **	079	81,473.04	154,600.88	-73,127.84 L	31JUL02	1.000000	-73,127.84 L
	5,000.000			26JUL02		00	
** JF1Y **	080	29,892.59	55,638.72	-25,746.13 L	01AUG02	1.000000	-25,746.13 L
	1,800.000			29JUL02		00	
** JF1Y **	097	56,343.82	102,004.32	-45,660.50 L	02AUG02	1.000000	-45,660.50 L
	3,300.000			30JUL02		00	
** JF1Y **	497	45,581.98	86,490.01	-40,908.03 L	23SEP02	1.000000	-40,908.03 L
	2,900.000			18SEP02		00	
** JF1Y **	500	13,984.04	25,929.27	-11,945.23 L	23SEP02	1.000000	-11,945.23 L
	900.000			18SEP02		00	
** JF1Y **				18SEP02	23SEP02	1.000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	502 3,700.000	57,648.32	105,404	47	-47,756.15 L		00	-47,756.15 L
** JF1Y **	503 900.000	13,759.59	25,161	93	19SEP02 -11,402.34 L	24SEP02	1.000000 .00	-11,402.34 L
** JF1Y **	504 300.000	4,583.86	8,387	31	19SEP02 -3,803.45 L	24SEP02	1.000000 00	-3,803.45 L
** JF1Y **	507 700.000	10,624.34	19,570	39	19SEP02 -8,946.05 L	24SEP02	1.000000 00	-8,946.05 L
** JF1Y **	508 200.000	3,058.90	5,591	54	19SEP02 -2,532.64 L	24SEP02	1.000000 00	-2,532.64 L
** JF1Y **	510 2,700.000	40,303.30	76,133	07	19SEP02 -35,829.77 L	24SEP02	1.000000 00	-35,829.77 L
** JF1Y **	CXL 510 -2,700.000	-40,303.30	-76,133.07		19SEP02 35,829.77 L	24SEP02	1.000000 00	35,829.77 L
** JF1Y **	518 2,700.000	40,303.30	76,133.07		19SEP02 -35,829.77 L	24SEP02	1.000000 00	-35,829.77 L
** JF1Y **	520 1,300.000	19,718.97	37,046.23		20SEP02 -17,327.26 L	25SEP02	1.000000 00	-17,327.26 L
** JF1Y **	523 5,800.000	87,195.72	154,137.69		20SEP02 -66,941.97 L	25SEP02	1.000000 .00	-66,941.97 L
** JF1Y **	526 4,300.000	64,268.43	97,254.20		23SEP02 -7,919.35 L	26SEP02	1.000000 .00	-7,919.35 L
** JF1Y **					-25,066.42 S		.00	-25,066.42 S
** JF1Y **	527 700.000	10,462.93	15,487.85		23SEP02 -5,024.92 S	26SEP02	1.000000 00	-5,024.92 S
** JF1Y **					24SEP02	27SEP02	1.000000 00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	529 1,600.000	23,668.24	35,400	80	-11,732.56 S		.00	-11,732.56 S
** JF1Y **	533 9,100.000	136,040.89	201,880.23		24SEP02 -65,839.34 S	27SEP02	1.000000 .00	-65,839.34 S
** JF1Y **	535 1,000.000	14,837.55	21,755.20		25SEP02 -6,917.65 S	30SEP02	1.000000 00	-6,917.65 S
** JF1Y **	564 4,800.000	72,196.53	105,949.66		30SEP02 -33,753.13 S	03OCT02	1.000000 00	-33,753.13 S
** JF1Y **	567 1,200.000	18,343.72	26,827.70		01OCT02 -8,483.98 S	04OCT02	1.000000 .00	-8,483.98 S
** JF1Y **	577 4,000.000	62,354.91	81,620.55		01OCT02 -19,265.64 S	04OCT02	1.000000 00	-19,265.64 S
** JF1Y **	583 1,800.000	28,853.12	34,358.40		02OCT02 -5,505.28 S	07OCT02	1.000000 00	-5,505.28 S
** JF1Z **	569 300.000	5,316.64	10,114.86		23OCT02 -4,798.22 L	28OCT02	1.000000 .00	-4,798.22 L
** JF1Z **	572 1,100.000	19,424.20	38,319.31		24OCT02 -18,895.11 L	29OCT02	1.000000 00	-18,895.11 L
** JF1Z **	072 1,400.000	23,547.70	49,336.80		16DEC02 -25,789.10 L	19DEC02	1.000000 .00	-25,789.10 L
** JF1Z **	073 100.000	1,678.69	3,434.22		17DEC02 -1,755.53 L	20DEC02	1.000000 00	-1,755.53 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
254687106	TOTAL						
	890,871.71	1,429,002.30		-513,064.17 L		00	-513,064.17 L
	1,071,676.68	1,225,678.39		-146,082.36 S		00	-146,082.36 S
256135203	DOCTOR REDDY S LAB	SPONSERED ADR		31MAY02	05JUN02	1.000000	
** JF2H **	008 190,814.20	207,813.28		-16,999.08 S		00	-16,999.08 S
	9,200.000						
256159104	DOCUMENTUM INC	COM		15MAR02	20MAR02	1.000000	
** JF1M **	218 176,465.35	153,120.00		23,345.35 S		00	23,345.35 S
	8,000.000						
** JF1M **	227 177,974.13	154,438.68		23,535.45 S	21MAR02	1.000000	23,535.45 S
	8,000.000					00	
** JF1M **	430 76,366.29	71,061.84		5,304.45 S	10APR02	1.000000	5,304.45 S
	3,600.000					00	
** JF1M **	438 85,342.61	80,349.00		4,993.61 S	10APR02	1.000000	4,993.61 S
	4,100.000					.00	
** JF1M **	799 287,740.78	287,787.07		-46.29 S	11APR02	1.000000	-46.29 S
	13,900.000					00	
256159104	TOTAL						
	803,889.16	746,756.59		57,132.57 S		.00	57,132.57 S
25746U109	DOMINION RES INC VA NEM	COM		05APR02	10APR02	1.000000	
** JF2H **	687 72,534.78	65,241.00		7,293.78 L		.00	7,293.78 L
	1,100.000						
** JF2H **	719 250,396.49	226,679.36		23,717.13 L	10APR02	1.000000	23,717.13 L
	3,800.000					.00	
** JF2H **	014 6,560.80	5,648.33		912.47 L	11APR02	1.000000	912.47 L
	100.000					.00	
** JF2H **					11APR02	1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	844 382,800.00	333,678.48		49,121.52 L		00	49,121.52 L
	5,800.000						
** JF2H **	892 200,494.56	184,569.62		15,924.94 L	11APR02	1.000000	15,924.94 L
	3,050.000					00	
25746U109	TOTAL						
	912,786.63	815,816.79		96,969.84 L		00	96,969.84 L
257701300	DONEGAL GROUP INC	CL B		15NOV02	20NOV02	1.000000	
** JF1G **	639 20,699.37	20,420.00		279.37 S		00	279.37 S
	2,000.000						
** JF1G **	648 35,505.61	36,398.65		-893.04 S	21NOV02	1.000000	-893.04 S
	3,565.000					00	
** JF1G **	657 53,878.49	55,134.00		-1,255.51 S	22NOV02	1.000000	-1,255.51 S
	5,400.000					00	
** JF1G **	667 70,713.15	72,491.00		-1,777.85 S	25NOV02	1.000000	-1,777.85 S
	7,100.000					.00	
** JF1G **	674 16,939.47	17,357.00		-417.53 S	26NOV02	1.000000	-417.53 S
	1,700.000					.00	
257701300	TOTAL						
	197,736.09	201,800.65		-4,064.56 S		00	-4,064.56 S
260543103	DOM CHEM CO	COM		17JAN02	01APR02	1.000000	
** JF2H **	593 272,926.75	272,926.75		.00		00	.00
	10,795.000						
** JF2H **	593 -272,926.75	-272,926.75		17JAN02	01APR02	1.000000	.00
	-10,795.000			00		00	
** JF2H **	594 328,798.54	328,798.54		18JAN02	01APR02	1.000000	00
	12,200.000			00		.00	
** JF2H **	594 -328,798.54	-328,798.54		18JAN02	01APR02	1.000000	.00
	-12,200.000			00		.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2H **	574	1,021,691.50	986,660.41		05MAR02 29,438.50 L	08MAR02	1 000000 00	29,438 50 L
	31,700 000							
** JF2H **					5,592 59 S		00	5,592 59 S
** JF2H **	653	272,926 75	272,926 75		01APR02 .00	01APR02	1.000000 00	00
	10,795.000							
** JF2H **	654	328,798 54	328,798.54		01APR02 00	01APR02	1 000000 00	00
	12,200 000							
** JF2V **	336	43,028 70	32,867 51		05JUL02 10,161.19 L	10JUL02	1 000000 00	10,161 19 L
	1,300.000							
** JF2V **	339	200,735.02	151,696.20		05JUL02 49,038 82 L	10JUL02	1 000000 00	49,038 82 L
	6,000 000							
** JF2V **	358	66,939.80	50,565.40		09JUL02 16,374 40 L	12JUL02	1 000000 .00	16,374 40 L
	2,000.000							
** JF2V **	363	32,326 34	25,282 70		10JUL02 7,043.64 L	15JUL02	1.000000 .00	7,043.64 L
	1,000 000							
** JF2V **	366	30,800.88	26,125.04		11JUL02 4,675 84 L	16JUL02	1.000000 00	4,675.84 L
	1,000 000							
** JF2V **	369	60,462.11	53,901 40		12JUL02 6,560 71 L	17JUL02	1.000000 .00	6,560 71 L
	2,000.000							
** JF2V **	375	29,875.52	26,950.70		15JUL02 2,924.82 L	18JUL02	1 000000 00	2,924.82 L
	1,000 000							
** JF2V **	389	28,544 16	26,950.70		19JUL02 1,593.46 L	24JUL02	1.000000 .00	1,593 46 L
	1,000.000							
** JF2V **	395	19,125 88	18,730 74		24JUL02 395.14 L	29JUL02	1.000000 00	395 14 L
	695.000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
260543103	TOTAL	601,725.29	601,725 29		00		.00	.00
		1,533,529 91	1,399,730.80		128,206 52 L		.00	128,206.52 L
		1,021,691.50	986,660.41		5,592.59 S		.00	5,592 59 S
26150J101	DRAXIS HEALTH INC	COM			14NOV02	19NOV02	1 000000	
** JF1G **	634	99,815.16	206,813.30		-106,998 14 L		.00	-106,998 14 L
	63,900 000							
** JF1G **	641	3,282.83	7,176.12		15NOV02 -3,893.29 L	20NOV02	1 000000 .00	-3,893 29 L
	2,100.000							
** JF1G **	658	1,715.94	3,758 92		19NOV02 -2,042 98 L	22NOV02	1.000000 00	-2,042 98 L
	1,100.000							
** JF1G **	708	12,165 63	26,312.44		29NOV02 -14,146 81 L	04DEC02	1.000000 00	-14,146.81 L
	7,700 000							
** JF1G **	719	7,714.32	16,744 28		02DEC02 -9,029 96 L	05DEC02	1 000000 .00	-9,029 96 L
	4,900 000							
** JF1G **	723	228,358.60	512,133 35		03DEC02 -283,774.75 L	06DEC02	1.000000 00	-283,774.75 L
	149,200 000							
** JF1G **	736	8,267 74	8,910.89		04DEC02 -643.15 L	09DEC02	1 000000 .00	-643.15 L
	5,300 000							
** JF1G **	748	1,255 96	1,536 26		05DEC02 -280.30 L	10DEC02	1 000000 00	-280 30 L
	800 000							
** JF1G **	753	311.99	400 00		06DEC02 -88.01 L	11DEC02	1.000000 .00	-88.01 L
	200.000							
** JF1G **	758	2,762.01	3,825.00		09DEC02 -1,062 99 L	12DEC02	1.000000 00	-1,062 99 L
	1,800 000							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF1G **	766	8,207.74	12,081.25	10DEC02	13DEC02	1.000000	-3,873.51 L
	5,400.000			-3,873.51 L		.00	
** JF1G **	773	16,815.61	24,075.00	11DEC02	16DEC02	1.000000	-7,259.39 L
	10,700.000			-7,259.39 L		.00	
** JF1G **	814	10,886.10	15,948.00	19DEC02	24DEC02	1.000000	-5,061.90 L
	7,100.000			-5,061.90 L		.00	
26150J101	TOTAL	401,559.63	839,714.81			00	-438,155.18 L
261878102	DREYERS GRAND ICE CREAM INC	COM NPV		05APR02	10APR02	1.000000	
** JF1M **	300	99,682.00	85,959.05	13,722.95 S		00	13,722.95 S
	2,300.000						
** JF1M **	384	81,560.36	67,735.00	13,825.36 S	10APR02	1.000000	13,825.36 S
	1,900.000					.00	
** JF1M **	414	122,012.37	103,557.35	18,455.02 S	10APR02	1.000000	18,455.02 S
	2,900.000					.00	
** JF1M **	752	333,439.95	299,251.54	34,188.41 S	11APR02	1.000000	34,188.41 S
	7,600.000					.00	
261878102	TOTAL	636,694.68	556,502.94	80,191.74 S		00	80,191.74 S
263534109	DU PONT E I DE NEMOURS + CO	COM		05APR02	10APR02	1.000000	
** JF2H **	680	88,350.00	86,470.52	1,879.48 L		00	1,879.48 L
	1,900.000						
** JF2H **	693	69,690.90	68,266.20	1,424.70 L	10APR02	1.000000	1,424.70 L
	1,500.000					.00	
** JF2H **	723	214,252.34	209,349.68	4,902.66 L	10APR02	1.000000	4,902.66 L
	4,600.000					.00	
** JF2H **	025	158,206.41	155,764.25	2,442.16 L	11APR02	1.000000	2,442.16 L
						.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF2H **	858	125,766.00	118,395.00	7,371.00 L	11APR02	1.000000	7,371.00 L
	2,700.000					.00	
** JF2H **	889	199,176.02	196,048.17	3,127.85 L	11APR02	1.000000	3,127.85 L
	4,300.000					.00	
263534109	TOTAL	855,441.67	834,293.82	21,147.85 L		00	21,147.85 L
26746E103	DYAX CORP	COM		23JAN02	28JAN02	1.000000	
** JF1M **	505	21,749.67	45,000.00	-23,250.33 L		00	-23,250.33 L
	3,000.000						
** JF1M **	522	6,313.40	13,500.00	-7,186.60 L	29JAN02	1.000000	-7,186.60 L
	900.000					.00	
** JF1M **	523	9,164.86	19,500.00	-10,335.14 L	29JAN02	1.000000	-10,335.14 L
	1,300.000					.00	
** JF1M **	628	15,399.76	33,000.00	-17,600.24 L	07FEB02	1.000000	-17,600.24 L
	2,200.000					.00	
** JF1M **	640	2,699.95	6,000.00	-3,300.05 L	08FEB02	1.000000	-3,300.05 L
	400.000					.00	
** JF1M **	700	2,117.96	4,500.00	-2,382.04 L	13FEB02	1.000000	-2,382.04 L
	300.000					.00	
** JF1M **	717	15,839.76	33,000.00	-17,160.24 L	14FEB02	1.000000	-17,160.24 L
	2,200.000					.00	
** JF1M **	734	2,767.95	6,000.00	-3,232.05 L	19FEB02	1.000000	-3,232.05 L
	400.000					.00	
** JF1M **	747	2,499.96	6,000.00	-3,500.04 L	20FEB02	1.000000	-3,500.04 L
	400.000					.00	

STATE STREET

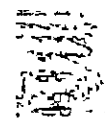
ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY	GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY	GN/LS
** JF1W **	761	11,615 82		33,000.00	19FEB02	22FEB02	1 000000	-21,384	18 L
	2,200.000				-21,384.18 L		00		
** JF1W **	804	16,274 75		61,760 00	21FEB02	26FEB02	1.000000	-45,485	25 L
	3,100 000				-45,485 25 L		00		
** JF1W **	007	4,724 92		18,405 00	22FEB02	27FEB02	1 000000	-13,680	08 L
	900 000				-13,680 08 L		00		
** JF1W **	027	15,989 76		81,823 75	25FEB02	28FEB02	1 000000	-65,833	99 L
	3,000.000				-65,833 99 L		00		
** JF1W **	053	3,716 94		27,343 75	27FEB02	04MAR02	1 000000	-23,626	.81 L
	700 000				-23,626.81 L		00		
** JF1W **	097	3,023 95		23,437.50	04MAR02	07MAR02	1 000000	-20,413	55 L
	600 000				-20,413 55 L		00		
** JF1W **	108	3,011 95		23,437 50	05MAR02	08MAR02	1 000000	-20,425	55 L
	600.000				-20,425 55 L		00		
** JF1W **	118	2,459 96		19,768 75	06MAR02	11MAR02	1.000000	-17,308	79 L
	500 000				-17,308 79 L		.00		
** JF1W **	128	9,386.85		84,415.00	07MAR02	12MAR02	1.000000	-75,028	15 L
	2,100.000				-75,028.15 L		00		
** JF1W **	135	6,329 90		60,225.00	08MAR02	13MAR02	1 000000	-53,895	10 L
	1,500 000				-53,895 10 L		.00		
** JF1W **	159	13,442.34		126,285.00	11MAR02	14MAR02	1 000000	-112,842	66 L
	3,300 000				-112,842.66 L		00		
** JF1W **	160	14,433 08		128,925 82	11MAR02	14MAR02	1.000000	-114,492	74 L
	3,500.000				-114,492.74 L		.00		
** JF1W **	173	7,199.89		66,793 63	12MAR02	15MAR02	1.000000	-59,593	74 L
					-59,593.74 L		.00		

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY	GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY	GN/LS
	1,800 000								
** JF1W **	191	31,248 33		349,744 77	13MAR02	18MAR02	1.000000	-318,496	44 L
	8,800 000				-318,496 44 L		00		
** JF1W **	192	30,667 03		130,189.22	13MAR02	18MAR02	1 000000	-3,890	27 L
	9,000.000				-3,890 27 L		00		
** JF1W **					-95,631 92 S		00		-95,631 92 S
26746E103	TOTAL	252,078 74		1,402,054 69	-1,054,344 03 L		00		-1,054,344 03 L
		30,667.03		130,189 22	-95,631 92 S		00		-95,631 92 S
267920205	DYNACARE INC		COM		09MAY02	14MAY02	1 000000		
** JF1G **	130	2,060,595 83		347,750 50	1,712,845.33 L		00		1,712,845.33 L
	90,000.000								
26816Q101	DYNEGY INC NEW		CL A		07FEB02	12FEB02	1.000000		
** JF1Y **	209	24,030.56		49,625 98	-25,595 42 S		.00		-25,595 42 S
	1,100.000								
** JF1Y **	234	8,811.18		18,585.44	08FEB02	13FEB02	1 000000	-9,774	.26 S
	400 000				-9,774.26 S		00		
** JF1Y **	240	100,619 34		213,961.11	08FEB02	13FEB02	1.000000	-113,341	77 S
	4,600 000				-113,341 77 S		.00		
** JF1Y **	376	64,349 25		76,990.37	05MAR02	08MAR02	1 000000	-12,641	12 S
	2,200 000				-12,641 12 S		00		
** JF1Y **	380	23,540 20		16,600 00	06MAR02	11MAR02	1 000000	6,940	.20 S
	800 000				6,940 20 S		00		
** JF1Y **	611	86,445.12		64,325.00	19APR02	24APR02	1 000000	22,120	12 S
	3,100.000				22,120.12 S		.00		
** JF1Y **	652	42,492 59		31,125 00	22APR02	25APR02	1.000000		
					11,367.59 S		.00		

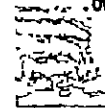
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
		1,500 000						
** JFIY **	659 300 000	8,623.92		6.225 00	23APR02 2,398 92 S	26APR02	1 000000 .00	2,398 92 S
26816Q101	TOTAL	358,912 16		477,437 90	-118,525 74 S		00	-118,525 74 S
26842Y207	EEX CORP		COM NEW					
** JFIG **	116 21,700 000	46,654 29		65,534.00	05FEB02 -18,879.71 L	08FEB02	1 000000 00	-18,879 71 L
** JFIG **	130 4,500 000	9,809 85		13,590.00	06FEB02 -3,780 15 L	11FEB02	1 000000 00	-3,780 15 L
** JFIG **	139 45,000.000	92,707 58		135,900 00	07FEB02 -43,192 42 L	12FEB02	1.000000 .00	-43,192.42 L
** JFIG **	CXL 139 -45,000 000	-92,707.58		-135,900.00	07FEB02 43,192 42 L	12FEB02	1 000000 00	43,192 42 L
** JFIG **	150 45,000 000	92,707 58		135,900.00	07FEB02 -43,192 42 L	12FEB02	1 000000 00	-43,192 42 L
** JFIG **	169 54,000.000	112,723.27		163,080.00	08FEB02 -50,356.73 L	13FEB02	1.000000 00	-50,356.73 L
** JFIG **	171 500 000	1,029 98		1,510 00	11FEB02 -480 02 L	14FEB02	1.000000 00	-480 02 L
** JFIG **	172 224,300 000	462,050 93		407,132 50	11FEB02 -52,129 71 L	14FEB02	1 000000 00	-52,129 71 L
** JFIG **					107,048.14 S		00	107,048 14 S



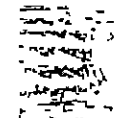
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
26842Y207	TOTAL	724,975.90		786,746 50	-168,818 74 L		00	-168,818 74 L
		462,050 93		407,132.50	107,048 14 S		00	107,048 14 S
26861P107	E LOAN INC		COM					
** JF2Q **	511 5,000 000	9,379.85		79,687 50	03JAN02 -70,307 65 L	24JAN02	1 000000 .00	-70,307.65 L
** JF2Q **	512 2,000 000	3,629 94		31,875.00	04JAN02 -28,245.06 L	24JAN02	1.000000 00	-28,245 06 L
** JF2Q **	516 13,000 000	23,684.33		207,187 50	07JAN02 -183,503 17 L	24JAN02	1 000000 .00	-183,503.17 L
26861P107	TOTAL	36,694 12		318,750 00	-282,055 88 L		00	-282,055.88 L
268648102	EMC CORP		COM					
** JFIY **	399 4,700 000	53,103.08		81,230 80	08MAR02 -28,127 72 S	13MAR02	1 000000 .00	-28,127.72 S
** JFIY **	405 1,700 000	18,902 01		29,379 40	11MAR02 -10,477 39 S	14MAR02	1 000000 00	-10,477.39 S
** JFIY **	412 8,200 000	93,750.82		141,712 40	11MAR02 -47,961 58 S	14MAR02	1 000000 00	-47,961 58 S
** JFIY **	413 2,000 000	23,037 45		34,056.32	12MAR02 -11,018 87 S	15MAR02	1 000000 .00	-11,018.87 S
** JFIY **	418 4,400 000	52,869 16		73,381.06	12MAR02 -20,511.90 S	15MAR02	1.000000 .00	-20,511.90 S
** JFIY **	434 30,500 000	192,144 18		247,962 94	04SEP02 -55,818 76 S	09SEP02	1.000000 .00	-55,818 76 S



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
268648102	TOTAL	433,806.70		607,722.92	-173,916.22 S		00	-173,916.22 S
278642103	EBAY INC		COM		16JAN02	29JAN02	1.000000	
** JF2Q **	532	317,125.59		330,266.96	-13,141.37 S		.00	-13,141.37 S
	5,158 000							
** JF2Q **	533	61,924.07		64,030.04	-2,105.97 S	29JAN02	1.000000 00	-2,105.97 S
	1,000 000							
** JF1Y **	591	140,660.90		148,886.34	-8,225.44 S	24APR02	1.000000 00	-8,225.44 S
	2,700 000							
** JF2I **	132	219,413.39		236,120.00	-16,706.61 L	19JUL02	1.000000 00	-16,706.61 L
	3,600 000							
** JF2Q **	660	520,177.12		522,089.87	-1,912.75 S	21OCT02	1.000000 .00	-1,912.75 S
	9,000.000							
** JF2I **	268	47,113.06		54,104.00	-6,990.94 L	22OCT02	1.000000 .00	-6,990.94 L
	800 000							
** JF2Q **	661	147,454.55		145,024.96	2,429.59 S	22OCT02	1.000000 .00	2,429.59 S
	2,500 000							
** JF2Q **	662	1,298,277.20		1,279,004.17	19,273.03 S	23OCT02	1.000000 00	19,273.03 S
	22,048.000							
** JF2Q **	669	355,646.78		363,649.00	-8,002.22 S	19NOV02	1.000000 00	-8,002.22 S
	5,500.000							
** JF2Q **	671	372,430.99		375,748.59	-3,317.60 S	20NOV02	1.000000 .00	-3,317.60 S
	5,683.000							



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
278642103	TOTAL	266,526.45		290,224.00	-23,697.55 L		00	-23,697.55 L
		3,213,697.20		3,228,699.93	-15,002.73 S		.00	-15,002.73 S
278762109	ECHOSTAR COMMUNICATIONS CORP M CL A				10JAN02	15JAN02	1.000000	
** JF1H **	433	223,688.94		55,497.49	168,191.45 L		.00	168,191.45 L
	7,800.000							
** JF1H **	638	242,209.28		66,170.08	176,039.20 L	07FEB02	1.000000 00	176,039.20 L
	9,300.000							
** JF1H **	656	124,905.00		34,863.81	90,041.19 L	08FEB02	1.000000 .00	90,041.19 L
	4,900 000							
** JF1H **	671	261,469.75		73,996.65	187,473.10 L	11FEB02	1.000000 00	187,473.10 L
	10,400 000							
** JF1Y **	796	40,983.71		42,454.38	-1,470.67 S	03MAY02	1.000000 00	-1,470.67 S
	1,500 000							
** JF1Y **	010	61,645.50		67,498.65	-5,853.15 S	06MAY02	1.000000 00	-5,853.15 S
	2,300.000							
** JF1Y **	139	15,863.62		21,042.00	-5,178.38 L	26DEC02	1.000000 00	-5,178.38 L
	700 000							
** JF1Y **	140	28,849.11		38,433.33	-9,584.22 L	26DEC02	1.000000 .00	-9,584.22 L
	1,300.000							
** JF1Y **	141	15,688.55		20,542.74	-4,854.19 L	27DEC02	1.000000 .00	-4,854.19 L
	700.000							



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
278762109	TOTAL	912,674.25		310,546.10	602,128 15 L		.00	602,128 15 L
		102,629 21		109,953 03	-7,323.82 S		.00	-7,323 82 S
278865100	ECOLAB INC		COM		02JAN02	07JAN02	1 000000	
** JF1Z **	694 400 000	15,946 92		14,057.18	1,889 74 L		00	1,889.74 L
** JF1Z **	709 100 000	4,020 46		3,485 51	03JAN02 534.95 L	08JAN02	1.000000 00	534 95 L
** JF1Z **	711 300 000	12,151 34		10,336 83	03JAN02 1,814.51 L	08JAN02	1 000000 .00	1,814 51 L
** JF1Z **	765 300.000	12,128.00		10,169.59	08JAN02 1,958 41 L	11JAN02	1.000000 00	1,958.41 L
** JF1Z **	784 300.000	12,265.28		10,579.59	09JAN02 1,685 69 L	14JAN02	1.000000 .00	1,685 69 L
** JF1Z **	050 200.000	8,168 31		7,197 50	23JAN02 970 81 L	28JAN02	1.000000 00	970 81 L
** JF1Z **	069 300.000	12,298.61		10,781 78	24JAN02 1,516.83 L	29JAN02	1 000000 .00	1,516 83 L
** JF1Z **	084 100.000	4,156 43		3,595 95	25JAN02 560 48 L	30JAN02	1 000000 00	560 48 L
** JF1Z **	110 100.000	4,143 06		3,595 95	29JAN02 547 11 L	01FEB02	1 000000 00	547.11 L
** JF1Z **	128 200 000	8,427 87		7,225.96	30JAN02 1,201 91 L	04FEB02	1.000000 00	1,201 91 L
** JF1Z **	219	4,314 65		3,612 98	12FEB02 701.67 L	15FEB02	1.000000 00	701.67 L

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	100 000							
** JF1Z **	226 100.000	4,292.26		3,612 98	13FEB02 679 28 L	19FEB02	1.000000 00	679.28 L
** JF1Z **	227 100.000	4,262.58		3,676.62	13FEB02 585.96 L	19FEB02	1 000000 .00	585 96 L
** JF1Z **	247 300.000	13,114.15		11,029.86	15FEB02 2,084.29 L	21FEB02	1 000000 00	2,084.29 L
** JF1Z **	312 100 000	4,608.16		3,738.74	05MAR02 869 42 L	08MAR02	1 000000 00	869 42 L
** JF1Z **	323 200.000	9,141.68		7,613.75	05MAR02 1,527 93 L	08MAR02	1 000000 00	1,527 93 L
** JF1Z **	705 300.000	12,887 82		11,652 54	23APR02 1,235 28 L	26APR02	1 000000 .00	1,235 28 L
** JF1Z **	732 400 000	17,242 76		15,209.24	24APR02 2,033.52 L	29APR02	1 000000 .00	2,033.52 L
** JF1Z **	751 200.000	8,627 36		7,390 02	25APR02 1,237.34 L	30APR02	1 000000 00	1,237 34 L
278865100	TOTAL	172,197.70		148,562.57	23,635 13 L		.00	23,635 13 L
27887E100	ECOLLEGE COM		COM		19SEP02	24SEP02	1.000000	
** JF1G **	211 100,000 000	361,989 01		721,981.12	-359,992 11 L		00	-359,992 11 L
** JF1G **	213 150,000.000	542,983 52		355,687.13	19SEP02 187,296.39 L	24SEP02	1 000000 00	187,296 39 L

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
27887E100	TOTAL		904,972.53	1,077,668.25	-172,695.72 L	00	-172,695.72 L
281020107	EDISON INTL	COM		19NOV02	22NOV02	1.000000	
** JF1Y **	007		25,805.22	42,087.24	-16,282.02 S	.00	-16,282.02 S
	2,300.000						
** JF1Y **	802		33,658.98	54,896.40	-21,237.42 S	1.000000	-21,237.42 S
	3,000.000					.00	
281020107	TOTAL		59,464.20	96,983.64	-37,519.44 S	.00	-37,519.44 S
281347104	EDD CORP	COM		14FEB02	01APR02	1.000000	
** JF1M **	263		110,108.00	110,108.00	.00	.00	.00
	4,000.000						
** JF1M **	CXL 263		-110,108.00	-110,108.00	.00	1.000000	.00
	-4,000.000					.00	
** JF1M **	269		110,108.00	110,108.00	.00	1.000000	.00
	4,000.000					.00	
** JF1M **	283		66,815.00	58,849.96	7,965.04 S	1.000000	7,965.04 S
	2,300.000					.00	
** JF1M **	435		113,390.64	107,034.90	6,355.74 S	1.000000	6,355.74 S
	3,900.000					.00	
** JF1M **	447		145,880.60	135,372.40	10,508.20 S	1.000000	10,508.20 S
	5,000.000					.00	
** JF1M **	741		84,161.84	73,798.04	10,363.80 S	1.000000	10,363.80 S
	2,900.000					.00	
** JF1M **	821		347,989.52	305,371.20	42,618.32 S	1.000000	42,618.32 S
	12,000.000					.00	
** JF2V **				03SEP02	06SEP02	1.000000	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	524		4,556.86	5,505.40	-948.54 L	00	-948.54 L
	200.000						
** JF2V **	610		11,574.68	13,763.50	-2,188.82 L	1.000000	-2,188.82 L
	500.000					.00	
281347104	TOTAL		110,108.00	110,108.00	.00	.00	.00
	16,131.54		19,268.90	-3,137.36 L	.00	.00	-3,137.36 L
	758,237.60		680,426.50	77,811.10 S	.00	.00	77,811.10 S
28336L109	EL PASO CORP	COM		05APR02	10APR02	1.000000	
** JF2H **	720		178,770.61	179,000.00	-229.39 S	.00	-229.39 S
	4,000.000						
** JF2H **	727		223,759.26	223,750.00	9.26 S	1.000000	9.26 S
	5,000.000					.00	
** JF2H **	001		198,641.25	196,900.00	1,741.25 S	1.000000	1,741.25 S
	4,400.000					.00	
** JF2H **	012		255,478.27	255,075.00	403.27 S	1.000000	403.27 S
	5,700.000					.00	
** JF2H **	861		284,697.00	253,100.14	31,596.86 S	1.000000	31,596.86 S
	6,300.000					.00	
28336L109	TOTAL		1,141,346.39	1,107,825.14	33,521.25 S	.00	33,521.25 S
284131208	ELAN PLC	ADR		30JAN02	04FEB02	1.000000	
** JF1L **	546		906,819.36	1,888,868.00	-982,048.64 L	.00	-982,048.64 L
	37,000.000						
** JF1V **	342		2,776.67	56,628.32	-53,851.65 S	1.000000	-53,851.65 S
	1,400.000					.00	
** JF1V **				08JUL02	11JUL02	1.000000	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	360 1,800 000	4,039.43	72,807.84	-68,768 41 S		00	-68,768.41 S
** JF1V **	369 800.000	1,486 75	32,584.15	09JUL02 -31,097 40 S	12JUL02	1.000000 00	-31,097 40 S
** JF1V **	381 100 000	180 36	4,107.39	10JUL02 -3,927 03 S	15JUL02	1 000000 00	-3,927 03 S
** JF1V **	407 200 000	366.64	7,805 20	12JUL02 -7,438 56 S	17JUL02	1 000000 00	-7,438 56 S
** JF1V **	417 600 000	1,126.22	21,978 52	12JUL02 -20,852 30 S	17JUL02	1 000000 00	-20,852.30 S
284131208	TOTAL	906,819.36	1,888,868 00	-982,048.64 L		.00	-982,048 64 L
		9,976 07	195,911 42	-185,935.35 S		00	-185,935.35 S
285512109	ELECTRONIC ARTS INC	COM		07JAN02	10JAN02	1 000000	
** JF2I **	614 2,600 000	158,597.62	140,492.56	18,105 06 L		00	18,105 06 L
** JF1Z **	063 500 000	28,558.57	29,656.99	24JAN02 -1,098 42 S	29JAN02	1.000000 00	-1,098.42 S
** JF1Z **	085 300 000	16,800 49	17,436.18	25JAN02 -635.69 S	30JAN02	1 000000 00	-635.69 S
** JF1Z **	111 200 000	11,512 82	11,624.12	29JAN02 -111.30 S	01FEB02	1 000000 00	-111 30 S
** JF1Z **	143 100 000	5,455.73	5,812.06	31JAN02 -356.33 S	05FEB02	1.000000 00	-356 33 S
** JF1Z **	145 100 000	5,663.08	5,812.06	31JAN02 -148 98 S	05FEB02	1.000000 00	-148 98 S

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF1Z **	155 100 000	5,374 90	5,812.06	01FEB02 -437 16 S	06FEB02	1 000000 00	-437 16 S
** JF1Z **	181 100 000	5,263.72	5,812.06	04FEB02 -548 34 S	07FEB02	1 000000 00	-548 34 S
** JF1Z **	185 300.000	15,604 77	17,783 99	05FEB02 -2,179 22 S	08FEB02	1 000000 00	-2,179 22 S
** JF1Z **	186 100.000	5,254 92	5,750.00	05FEB02 -495 08 S	08FEB02	1.000000 00	-495 08 S
** JF1Z **	189 100 000	5,238.82	5,879 35	05FEB02 -640 53 S	08FEB02	1 000000 00	-640 53 S
** JF1Z **	195 100 000	5,319.62	5,873 17	06FEB02 -553.55 S	11FEB02	1.000000 00	-553 55 S
** JF1Y **	345 1,100 000	57,219.93	44,898 70	26FEB02 12,321 23 L	01MAR02	1 000000 .00	12,321.23 L
** JF1Y **	350 100.000	5,197 42	3,712.50	27FEB02 1,484.92 L	04MAR02	1 000000 .00	1,484 92 L
** JF1Y **	355 500 000	26,397 95	18,241.85	27FEB02 8,156 10 L	04MAR02	1 000000 .00	8,156.10 L
** JF1Y **	356 1,300 000	68,653.39	47,428 81	27FEB02 21,224.58 L	04MAR02	1 000000 00	21,224.58 L
** JF1Y **	417 200 000	12,823 89	7,923.22	11JUN02 4,900 67 L	14JUN02	1 000000 .00	4,900 67 L
** JF1Y **	427 200 000	12,545.88	7,923.22	12JUN02 4,622.66 L	17JUN02	1 000000 .00	4,622 66 L
** JF1Y **	439	6,310 34	3,961.61	13JUN02 2,348 73 L	18JUN02	1.000000 .00	

STATE STREET

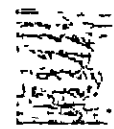
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	100.000								
** JF1Y **	580 100.000	6,199.62		3,749.31	24JUN02 2,450.31 L	27JUN02	1.000000 00		2,450.31 L
** JF1Y **	572 700.000	45,524.52		25,806.12	01OCT02 19,718.40 L	04OCT02	1.000000 00		19,718.40 L
** JF1Y **	634 1,600.000	108,243.93		87,295.14	11OCT02 20,948.79 L	17OCT02	1.000000 00		20,948.79 L
** JF1Y **	664 400.000	26,979.54		23,526.16	22OCT02 3,453.38 L	25OCT02	1.000000 00		3,453.38 L
285512109	TOTAL	534,694.03		414,959.20	119,734.83 L		00		119,734.83 L
		110,047.44		117,252.04	-7,204.60 S		00		-7,204.60 S
285661104	ELECTRONIC DATA SYS CORP NEM	COM			04JAN02	09JAN02	1.000000		
** JF1Z **	721 900.000	59,310.81		39,574.06	19,736.75 L		.00		19,736.75 L
** JF1Z **	745 300.000	20,088.96		13,285.05	07JAN02 6,803.91 L	10JAN02	1.000000 00		6,803.91 L
** JF1Y **	348 1,200.000	70,619.53		70,699.61	26FEB02 -80.08 L	01MAR02	1.000000 00		-80.08 L
** JF1Y **	358 1,500.000	89,151.91		88,827.90	27FEB02 324.01 L	04MAR02	1.000000 .00		324.01 L
** JF1Z **	544 300.000	15,834.65		17,421.70	05APR02 -449.27 L	10APR02	1.000000 00		-449.27 L
** JF1Z **					-1,137.78 S		.00		-1,137.78 S
** JF1Z **	545 200.000	10,547.44		12,872.64	05APR02 -2,325.20 S	10APR02	1.000000 00		-2,325.20 S

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF1Z **	553 100.000	5,102.24		6,456.64	08APR02 -1,354.40 S	11APR02	1.000000 00		-1,354.40 S
** JF1Z **	554 100.000	5,043.98		6,413.83	08APR02 -1,369.85 S	11APR02	1.000000 00		-1,369.85 S
** JF1Z **	555 100.000	5,095.80		6,413.83	08APR02 -1,318.03 S	11APR02	1.000000 00		-1,318.03 S
** JF1Z **	769 300.000	15,758.52		19,241.49	29APR02 -3,482.97 S	02MAY02	1.000000 00		-3,482.97 S
** JF1Y **	688 4,200.000	127,238.10		244,904.59	02JUL02 -56,495.01 L	08JUL02	1.000000 .00		-56,495.01 L
** JF1Y **					-61,171.48 S		.00		-61,171.48 S
** JF1Y **	781 4,000.000	137,416.25		254,089.96	16JUL02 -116,673.71 S	19JUL02	1.000000 00		-116,673.71 S
** JF1Z **	737 300.000	9,464.71		19,241.48	22JUL02 -9,776.77 L	25JUL02	1.000000 00		-9,776.77 L
** JF1Z **	738 100.000	3,124.92		6,345.78	22JUL02 -3,220.86 S	25JUL02	1.000000 00		-3,220.86 S
** JF1Z **	740 200.000	6,306.98		12,691.56	22JUL02 -6,384.58 S	25JUL02	1.000000 00		-6,384.58 S
** JF1Z **	741 200.000	6,229.91		12,691.56	22JUL02 -6,461.65 S	25JUL02	1.000000 00		-6,461.65 S
** JF1Z **	742 100.000	3,106.62		6,345.78	22JUL02 -3,239.16 S	25JUL02	1.000000 00		-3,239.16 S
** JF1Z **	760 200.000	6,096.51		12,691.56	23JUL02 -6,595.05 S	26JUL02	1.000000 00		-6,595.05 S

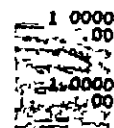
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
** JF1Z **	762 400.000	12,278.38	25,383.12	23JUL02 -13,104.74 S	26JUL02	1.000000 .00	-13,104.74 S	
** JF1Z **	766 800.000	23,878.80	51,917.72	24JUL02 -28,038.92 S	29JUL02	1.000000 00	-28,038.92 S	
285661104	TOTAL	391,708.67	493,954.39	-39,936.46 L		00	-39,936.46 L	
		383,059.10	695,881.76	-255,878.38 S		00	-255,878.38 S	
29081M102	EMBRAER EMPRESA BRASILEIRA DE	SPMSRD	ADR	REPSTG	PFD SHS	20MAR02	20MAR02	1.000000
** JF1L **	632 635	12.80	.00	12.80 S		00	12.80 S	
292475209	EMULEX CORP	COM	NEW			05DEC02	10DEC02	1.000000
** JF2I **	362 600.000	13,199.60	11,310.00	1,889.60 L		00	1,889.60 L	
292505104	ENCANA CORP	COM				16APR02	16APR02	1.000000
** JF1L **	690 .400	11.52	10.44	1.08 S		00	1.08 S	
29264F205	ENDO PHARMACEUTICALS HLDGS	COM				16JAN02	22JAN02	1.000000
** JF1H **	473 9,000.000	115,256.77	74,564.10	40,692.67 S		00	40,692.67 S	
** JF1H **	482 20,300.000	211,250.81	165,116.07	46,134.74 S		1.000000 00	46,134.74 S	
** JF1H **	489 3,100.000	31,568.37	25,003.98	6,564.39 S		1.000000 00	6,564.39 S	
29264F205	TOTAL	358,075.95	264,684.15	93,391.80 S		.00	93,391.80 S	



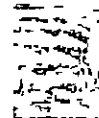
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
29264P104	ENDOCARE INC	COM				01NOV02	06NOV02	1.000000
** JF2V **	707 6,900.000	20,031.47	68,996.55	-48,965.08 L		.00	-48,965.08 L	
29274F104	ENERSIS S A	SPONSORED	ADR			29OCT02	01NOV02	1.000000
** JF1L **	224 13,000.000	59,535.58	139,750.00	-80,214.42 S		.00	-80,214.42 S	
292866100	ENGINEERED SUPPORT SYS INC	COM				15JUL02	18JUL02	1.000000
** JF2V **	372 400.000	19,779.40	19,600.00	179.40 L		00	179.40 L	
** JF2V **	491 2,100.000	99,317.98	102,694.00	-3,376.02 L		1.000000 .00	-3,376.02 L	
292866100	TOTAL	119,097.38	122,294.00	-3,196.62 L		.00	-3,196.62 L	
29364G103	ENTERGY CORP	COM				02AUG02	07AUG02	1.000000
** JF1Y **	121 1,200.000	48,478.53	54,522.15	-6,043.62 S		00	-6,043.62 S	
** JF1Y **	129 1,100.000	44,194.31	50,555.95	-6,361.64 S		1.000000 00	-6,361.64 S	
** JF1Y **	142 1,950.000	78,449.84	89,514.57	-11,064.73 S		1.000000 .00	-11,064.73 S	
** JF1Y **	154 500.000	20,772.92	22,720.00	-1,947.08 S		1.000000 00	-1,947.08 S	
** JF1Y **	165 1,200.000	49,996.61	54,565.57	-4,568.96 S		1.000000 .00	-4,568.96 S	
** JF1Y **	172 500.000	20,829.37	22,955.10	-2,125.73 S		1.000000 00	-2,125.73 S	
** JF1Y **	184	45,710.99	50,513.08	-4,802.09 S		1.000000 00	-4,802.09 S	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
	1,100.000						
** JF1Y **	188	16,631 01	18,529 05	09AUG02	14AUG02	1 000000	-1,898 04 S
	400 000			-1,898.04 S		.00	
** JF1Y **	195	8,237 33	9,319 10	09AUG02	14AUG02	1 000000	-1,081 77 S
	200 000			-1,081.77 S		.00	
** JF2V **	712	926,369 52	833,537.35	04NOV02	07NOV02	1 000000	92,832 17 L
	20,700.000			92,832.17 L		.00	
29364G103	TOTAL	926,369 52	833,537 35	92,832 17 L		00	92,832.17 L
		333,300 91	373,194 57	-39,893 66 S		.00	-39,893 66 S
29382R107	ENTRAVISION COM CORP	COM		19DEC02	24DEC02	1.000000	
** JF2I **	385	5,861 82	6,900.00	-1,038.18 L		00	-1,038 18 L
	600 000						
294549100	EQUITABLE RES INC	COM		04FEB02	07FEB02	1 000000	
** JF1W **	632	140,145.17	145,993 65	-5,848.48 L		00	-5,848 48 L
	4,600 000						
** JF1W **	651	222,986 76	228,891 96	-5,905 20 L	08FEB02	1 000000	-5,905 20 L
	7,400.000					.00	
** JF1W **	666	93,963 30	91,272 06	2,691.24 L	11FEB02	1 000000	2,691.24 L
	3,100 000					.00	
** JF1W **	710	269,489 73	270,460 80	5,274 01 L	13FEB02	1 000000	5,274 01 L
	8,900.000					.00	
** JF1W **				-6,245.08 S		00	-6,245.08 S



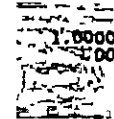
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
294549100	TOTAL	726,584 96	736,618 47	-3,788.43 L		00	-3,788.43 L
		269,489.73	270,460 80	-6,245 08 S		00	-6,245.08 S
296426109	ESENJAY EXPL INC	COM		17APR02	22APR02	1.000000	
** JF1G **	689	420,081 66	324,807 50	95,274.16 L		00	95,274 16 L
	150,200.000						
** JF1G **	001	141,432 00	107,692 50	33,739 50 L	22APR02	1 000000	33,739.50 L
	49,800.000				29APR02	.00	
296426109	TOTAL	561,513 66	432,500 00	129,013.66 L		00	129,013 66 L
29664R106	ESPERION THERAPEUTICS	COM		13NOV02	18NOV02	1 000000	
** JF2Q **	668	24,522 05	41,000 00	-16,477 95 L		.00	-16,477 95 L
	4,000.000						
** JF2Q **	670	18,882 32	30,750 00	-11,867 68 L	14NOV02	1 000000	-11,867.68 L
	3,000 000				19NOV02	.00	
** JF2Q **	674	1,950.93	3,075 00	-1,124 07 L	18NOV02	1 000000	-1,124 07 L
	300.000				21NOV02	.00	
** JF2Q **	677	12,979.60	20,500 00	-7,520 40 L	20NOV02	1.000000	-7,520.40 L
	2,000.000				25NOV02	.00	
** JF2Q **	678	6,639.79	10,250 00	-3,610 21 L	21NOV02	1 000000	-3,610.21 L
	1,000 000				26NOV02	.00	
** JF2Q **	680	20,519.37	30,750.00	-10,230 63 L	25NOV02	1 000000	-10,230.63 L
	3,000 000				29NOV02	.00	
** JF2Q **	683	13,879.57	20,500.00	-6,620 43 L	20DEC02	1.000000	-6,620.43 L
	2,000 000				26DEC02	.00	
** JF2Q **	684	28,066 34	41,000.00	-12,933 66 L	31DEC02	1.000000	-12,933.66 L
					06JAN03	.00	



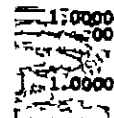
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
4,000 000								
29664R106	TOTAL	127,439.97		197,825.00	-70,385 03 L		.00	-70,385 03 L
300645108	EXAR CORP		COM		03JUN02	06JUN02	1 000000	
** JF2V **	277 700 000	14,909 55		14,273.00	636 55 L		00	636 55 L
** JF2V **	788 500 000	7,514 77		10,195.00	02DEC02 -2,680 23 L	05DEC02	1 000000 .00	-2,680.23 L
300645108	TOTAL	22,424 32		24,468.00	-2,043 68 L		00	-2,043 68 L
30218U108	EXPRESSJET HOLDINGS INC		COM		18APR02	23APR02	1.000000	
** JF1Z **	654 100 000	1,692 01		1,600 00	92 01 S		00	92.01 S
** JF1Z **	656 100 000	1,636 45		1,600.00	18APR02 36 45 S	23APR02	1 000000 00	36 45 S
30218U108	TOTAL	3,328 46		3,200.00	128 46 S		00	128 46 S
302182100	EXPRESS SCRIPTS INC		COM		05APR02	10APR02	1 000000	
** JF2H **	692 1,500 000	82,947 50		63,525.00	19,422.50 S		.00	19,422 50 S
** JF2H **	707 2,500.000	137,286 86		105,875 00	05APR02 31,411 86 S	10APR02	1 000000 00	31,411 86 S
** JF2H **	023 1,400 000	77,295.73		59,290 00	08APR02 18,005 73 S	11APR02	1.000000 00	18,005 73 S
** JF2H **	024 4,800 000	264,495 07		203,280 00	08APR02 61,215 07 S	11APR02	1.000000 .00	61,215.07 S
** JF2H **	867 1,200.000	66,828 00		50,820.00	08APR02 16,008 00 S	11APR02	1.000000 00	16,008.00 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
302182100	TOTAL	628,853.16		482,790 00	146,063 16 S		00	146,063.16 S
30226D106	EXTREME NETWORKS INC		COM		10JAN02	15JAN02	1 000000	
** JF2I **	636 4,100 000	66,050.00		44,936 00	21,114.00 L		00	21,114.00 L
** JF2I **	765 19,400.000	176,818 64		235,268 57	19MAR02 -58,449 93 L	22MAR02	1 000000 00	-58,449 93 L
** JF2I **	229 30,800.000	274,127 10		458,668.01	09SEP02 -184,540.91 L	12SEP02	1.000000 .00	-184,540 91 L
** JF2I **	372 19,200.000	71,297.03		96,482.00	10DEC02 -25,184 97 L	13DEC02	1.000000 00	-25,184.97 L
30226D106	TOTAL	588,292 77		835,354.58	-247,061 81 L		00	-247,061.81 L
30231G102	EXXON MOBIL CORP		COM		11FEB02	14FEB02	1 000000	
** JF1Z **	206 600.000	22,997 65		21,454 23	1,543 42 L		.00	1,543 42 L
** JF1Z **	224 800.000	30,745.37		28,333.06	13FEB02 2,412.31 L	19FEB02	1 000000 .00	2,412 31 L
** JF2H **	562 25,000 000	1,042,234.34		643,291.80	01MAR02 398,942 54 L	06MAR02	1 000000 00	398,942.54 L
** JF1Z **	416 900 000	39,391.05		31,690 71	19MAR02 7,700 34 L	22MAR02	1.000000 .00	7,700.34 L
** JF2H **	706 2,500.000	107,009.77		64,092.10	05APR02 42,917.67 L	10APR02	1.000000 00	42,917 67 L
** JF2H **	736 6,000.000	256,711.26		153,821.05	05APR02 102,890 21 L	10APR02	1.000000 00	102,890.21 L
** JF2H **					08APR02	11APR02	1.000000 00	



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	030 434 000	18,722 19		17,278.32	1,443 87 L		00		1,443 87 L
** JF2H **	841 9,700 000	419,428.00		400,902.86	08APR02 18,525 14 L	11APR02	1.000000 .00		18,525 14 L
** JF2H **	876 5,000 000	216,240 48		164,538.19	08APR02 51,702 29 L	11APR02	1.000000 00		51,702 29 L
** JF1Y **	758 1,500.000	55,987 76		65,307.79	11JUL02 -9,320 03 S	16JUL02	1.000000 00		-9,320 03 S
** JF1Y **	444 1,700.000	57,050.28		74,015.50	04SEP02 -16,965 22 S	09SEP02	1.000000 00		-16,965 22 S
** JF1Z **	539 1,200 000	43,153.45		42,439.04	16OCT02 714 41 L	21OCT02	1.000000 00		714.41 L
** JF1Z **	132 800.000	27,961 31		28,518.07	30DEC02 -556 76 L	03JAN03	1.000000 00		-556 76 L
30231G102	TOTAL	2,224,594.87		1,596,359.43	628,235 44 L		00		628,235 44 L
		113,038.04		139,323.29	-26,285.25 S		00		-26,285 25 S
30241L109	FEI CO		COM		16JUL02	19JUL02	1.000000		
** JF2I **	133 4,000 000	90,821 26		133,848.00	-43,026 74 L		00		-43,026.74 L
302445101	FLIR SYS INC		COM		26FEB02	01MAR02	1.000000		
** JF1M **	037 4,200 000	231,966 72		173,294 97	58,671.75 S		00		58,671 75 S
** JF1M **	302 2,100 000	100,380.00		86,785 13	05APR02 13,594.87 S	10APR02	1.000000 00		13,594.87 S
** JF1M **	356 1,200 000	56,930 24		49,251.96	05APR02 7,678.28 S	10APR02	1.000000 00		7,678.28 S

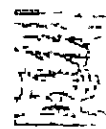
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF1M **	406 2,700 000	128,327 94		110,816.91	05APR02 17,511.03 S	10APR02	1.000000 .00		17,511 03 S
** JF1M **	772 6,200 000	310,130.78		255,757 54	08APR02 54,373.24 S	11APR02	1.000000 00		54,373.24 S
302445101	TOTAL	827,735 68		675,906 51	151,829 17 S		.00		151,829 17 S
302571104	FPL GROUP INC		COM		29MAY02	03JUN02	1.000000		
** JF1Y **	329 600.000	38,473 84		39,296 70	-822.86 L		00		-822 86 L
** JF1Y **	724 100 000	5,634 14		6,625 24	09JUL02 -991.10 L	12JUL02	1.000000 00		-991.10 L
** JF1Y **	736 500.000	27,014 73		33,126 20	10JUL02 -6,111 47 L	15JUL02	1.000000 .00		-6,111.47 L
** JF1Y **	757 1,000 000	54,383 86		67,008 66	11JUL02 -12,624 80 L	16JUL02	1.000000 .00		-12,624.80 L
** JF1Y **	130 1,100 000	60,825 04		69,841 56	02AUG02 -8,751 76 L	07AUG02	1.000000 00		-8,751.76 L
** JF1Y **					-264 76 S		.00		-264 76 S
** JF1Y **	131 600 000	32,727.08		33,495 00	02AUG02 -767 92 S	07AUG02	1.000000 00		-767.92 S
** JF1Y **	135 900 000	49,684.98		53,925 60	05AUG02 -4,240 62 S	08AUG02	1.000000 00		-4,240 62 S
** JF1Y **	138 300 000	16,409.50		18,589.05	05AUG02 -2,179 55 S	08AUG02	1.000000 00		-2,179.55 S
** JF1Y **	163 1,800 000	99,474.00		111,534 30	07AUG02 -12,060 30 S	12AUG02	1.000000 00		-12,060 30 S

STATE STREET

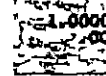


ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Y **	171 700.000	38,743.83	43,374.45	08AUG02 -4,630.62 S	13AUG02	1.000000 .00	-4,630.62 S
** JF1Y **	CXL 171 -700.000	-38,743.83	-43,374.45	08AUG02 4,630.62 S	13AUG02	1.000000 00	4,630.62 S
** JF1Y **	175 700.000	38,971.39	43,681.47	08AUG02 -4,710.08 S	13AUG02	1.000000 00	-4,710.08 S
** JF1Y **	181 900.000	50,034.40	55,986.12	08AUG02 -5,951.72 S	13AUG02	1.000000 00	-5,951.72 S
** JF1Y **	224 700.000	38,743.83	43,374.45	08AUG02 -4,630.62 S	13AUG02	1.000000 00	-4,630.62 S
** JF1Y **	186 100.000	5,642.29	6,187.13	09AUG02 -544.84 S	14AUG02	1.000000 00	-544.84 S
** JF1Y **	197 200.000	11,322.69	12,374.26	09AUG02 -1,051.57 S	14AUG02	1.000000 .00	-1,051.57 S
** JF1Y **	199 200.000	11,392.39	12,374.26	12AUG02 -981.87 S	15AUG02	1.000000 00	-981.87 S
** JF1Y **	204 200.000	11,402.31	12,374.26	12AUG02 -971.95 S	15AUG02	1.000000 00	-971.95 S
** JF1Y **	230 100.000	5,605.48	6,081.21	13AUG02 -475.73 S	16AUG02	1.000000 .00	-475.73 S
** JF1Y **	250 100.000	5,534.34	6,081.21	14AUG02 -546.87 S	19AUG02	1.000000 00	-546.87 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
302571104	TOTAL	186,331.61	215,898.36	-29,301.99 L		00	-29,301.99 L
		437,769.72	485,899.88	-39,378.40 S		00	-39,378.40 S
307000109	FAMILY DLR STORES INC	COM		25MAR02	28MAR02	1.000000	
** JF1Z **	482 300.000	9,972.96	8,281.02	1,691.94 L		.00	1,691.94 L
** JF1Z **	489 300.000	9,904.77	8,179.80	26MAR02 1,724.97 L	01APR02	1.000000 .00	1,724.97 L
** JF1Z **	511 700.000	23,278.15	18,900.21	27MAR02 4,377.94 L	02APR02	1.000000 .00	4,377.94 L
307000109	TOTAL	43,155.88	35,361.03	7,794.85 L		00	7,794.85 L
30744P102	FARGO ELECTRONICS INC	COM		02DEC02	05DEC02	1.000000	
** JF1G **	714 15,100.000	188,194.67	113,250.00	74,944.67 S		00	74,944.67 S
** JF1G **	720 12,400.000	155,553.29	93,000.00	03DEC02 62,553.29 S	06DEC02	1.000000 .00	62,553.29 S
30744P102	TOTAL	343,747.96	206,250.00	137,497.96 S		00	137,497.96 S
313400301	FEDERAL HOME LN MTG CORP	COM		02MAY02	07MAY02	1.000000	
** JF1Z **	006 500.000	32,704.01	10,782.10	21,921.91 L		00	21,921.91 L
** JF1Z **	216 400.000	25,738.38	8,757.64	28MAY02 16,980.74 L	31MAY02	1.000000 00	16,980.74 L
** JF1Z **	486 300.000	18,618.33	6,568.23	28JUN02 12,050.10 L	03JUL02	1.000000 .00	12,050.10 L
** JF1Z **	560	48,177.50	17,515.28	08JUL02 30,662.22 L	11JUL02	1.000000 .00	



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT LOCAL BASE	STL DT BASE	SELL RATE CURR GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
	800.000								
** JF1Z **	580 400.000	23,670.08		8,757.64	09JUL02 14,912.44 L	12JUL02	1.000000 00		14,912.44 L
** JF1Y **	377 1,100.000	70,470.47		71,591.94	27AUG02 -1,121.47 S	30AUG02	1.000000 00		-1,121.47 S
313400301	TOTAL	148,908.30		52,380.89	96,527.41 L		00		96,527.41 L
		70,470.47		71,591.94	-1,121.47 S		00		-1,121.47 S
313586109	FEDERAL NATL MTG ASSN	COM			07JAN02	10JAN02	1.000000		
** JF1Y **	738 200.000	15,231.69		14,213.92	1,017.77 L		00		1,017.77 L
** JF1Y **	008 700.000	57,676.26		49,765.66	18JAN02 7,910.60 L	24JAN02	1.000000 00		7,910.60 L
** JF1Y **	034 800.000	66,183.64		56,875.04	22JAN02 9,308.60 L	25JAN02	1.000000 .00		9,308.60 L
** JF1Y **	068 1,600.000	133,518.95		113,956.78	23JAN02 19,562.17 L	28JAN02	1.000000 .00		19,562.17 L
** JF1Y **	086 800.000	65,783.09		56,579.03	24JAN02 9,204.06 L	29JAN02	1.000000 00		9,204.06 L
** JF1Y **	101 1,900.000	154,250.13		134,266.60	25JAN02 19,983.53 L	30JAN02	1.000000 00		19,983.53 L
** JF1Y **	115 900.000	73,614.84		67,609.98	28JAN02 6,004.86 L	31JAN02	1.000000 00		6,004.86 L
** JF1Y **	130 1,200.000	96,805.30		90,146.64	29JAN02 6,658.66 L	01FEB02	1.000000 00		6,658.66 L
** JF1Y **					30JAN02	04FEB02	1.000000 00		

STATE STREET.

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT LOCAL BASE	STL DT BASE	SELL RATE CURR GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
	141 200.000	15,996.81		15,024.44	972.37 L		00		972.37 L
** JF1Y **	154 300.000	24,036.02		22,536.66	31JAN02 1,499.36 L	05FEB02	1.000000 00		1,499.36 L
** JF1Y **	174 100.000	8,162.98		7,512.22	01FEB02 650.76 L	06FEB02	1.000000 .00		650.76 L
** JF1Y **	180 600.000	47,929.62		45,073.32	04FEB02 2,856.30 L	07FEB02	1.000000 00		2,856.30 L
** JF1Y **	186 700.000	54,722.51		52,585.54	05FEB02 2,136.97 L	08FEB02	1.000000 00		2,136.97 L
** JF1Y **	201 2,200.000	171,815.88		174,779.37	06FEB02 -2,963.49 L	11FEB02	1.000000 00		-2,963.49 L
** JF1Y **	222 2,500.000	192,648.35		199,413.59	07FEB02 -2,171.99 L	12FEB02	1.000000 .00		-2,171.99 L
** JF1Y **					-4,593.25 S		.00		-4,593.25 S
** JF1Y **	243 1,500.000	117,160.54		122,638.62	08FEB02 -5,478.08 S	13FEB02	1.000000 .00		-5,478.08 S
** JF1Y **	265 500.000	39,623.80		42,247.95	11FEB02 -2,624.15 S	14FEB02	1.000000 00		-2,624.15 S
** JF1Y **	278 200.000	15,921.02		16,959.05	12FEB02 -1,038.03 S	15FEB02	1.000000 00		-1,038.03 S
** JF1Y **	295 2,100.000	163,770.24		177,588.92	14FEB02 -13,818.68 S	20FEB02	1.000000 00		-13,818.68 S
** JF1Z **	013 500.000	39,519.00		16,576.45	02MAY02 22,942.55 L	07MAY02	1.000000 00		22,942.55 L
** JF1Z **					28MAY02	31MAY02	1.000000 00		

STATE STREET.

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL SHARES/PAR BASE	DESCRIPTION PRINCIPAL NET PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY	STL DT BASE CURR	SELL RATE GM/LS	NET SECY NET BAS SECY	GN/LS GN/LS
	213 400.000	31,509.57		13,261.16	18,248.41 L		.00		18,248.41 L
** JF1Z **	484 200 000	14,928.03		6,630.58	28JUN02 8,297.45 L	03JUL02	1.000000 .00		8,297.45 L
** JF1Z **	CXL 484 -200.000	-14,928.03		-6,630.58	28JUN02 -8,297.45 L	03JUL02	1.000000 .00		-8,297.45 L
** JF1Z **	489 300 000	22,368.88		9,945.87	28JUN02 12,423.01 L	03JUL02	1.000000 .00		12,423.01 L
** JF1Z **	646 700 000	46,819.41		23,207.03	07NOV02 23,612.38 L	13NOV02	1.000000 .00		23,612.38 L
313586109	TOTAL	1,318,592.93		1,163,329.30	159,856.88 L		.00		159,856.88 L
		529,123.95		558,848.13	-27,552.19 S		.00		-27,552.19 S
315616102	F5 NETWORKS INC	COM			05JUN02	10JUN02	1.000000		
** JF2I **	053 3,300 000	39,137.81		75,900.00	-36,762.19 L		.00		-36,762.19 L
316326107	FIDELITY MATL FINL INC	COM			05JUL02	10JUL02	1.000000		
** JF2V **	335 510 000	14,809.65		12,526.22	2,283.43 L		.00		2,283.43 L
** JF2V **	509 400 000	11,799.32		9,824.48	28AUG02 1,974.84 L	03SEP02	1.000000 .00		1,974.84 L
** JF2V **	738 500 000	15,683.70		12,280.61	13NOV02 3,403.09 L	18NOV02	1.000000 .00		3,403.09 L



ASSET ID SH SELL/BTC	SECURITY LOT LOCAL SHARES/PAR BASE	DESCRIPTION PRINCIPAL NET PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY	STL DT BASE CURR	SELL RATE GM/LS	NET SECY NET BAS SECY	GN/LS GN/LS
316326107	TOTAL	42,292.67		34,631.31	7,661.36 L		.00		7,661.36 L
316773100	FIFTH THIRD BANCORP	COM STK			21MAY02	24MAY02	1.000000		
** JF1Y **	255 1,100 000	71,981.83		37,196.88	34,784.95 L		.00		34,784.95 L
** JF1Y **	254 1,000 000	65,970.51		34,183.97	15AUG02 31,786.54 L	20AUG02	1.000000 .00		31,786.54 L
316773100	TOTAL	137,952.34		71,380.85	66,571.49 L		.00		66,571.49 L
31787A101	FINISAR CORP	COM			07JUN02	12JUN02	1.000000		
** JF1Z **	366 8,300 000	12,532.62		143,652.07	-88,259.54 L		.00		-88,259.54 L
** JF1Z **					-42,859.91 S		.00		-42,859.91 S
31787A101	TOTAL	12,532.62		143,652.07	-88,259.54 L		.00		-88,259.54 L
		12,532.62		143,652.07	-42,859.91 S		.00		-42,859.91 S
318992963	GOLDMAN SACHS VINTAGE FUND L P				21AUG02	21AUG02	1.000000		
** JF1Q **	114 13,659.800	29,492.75		13,659.80	15,832.95 L		.00		15,832.95 L
** JF1Q **	140 259,585.480	560,468.65		259,585.48	21AUG02 300,883.17 L	21AUG02	1.000000 .00		300,883.17 L
318992963	TOTAL	589,961.40		273,245.28	316,716.12 L		.00		316,716.12 L
318993920	GOLDMAN SACHS VINTAGE FUND II OFFSHORE HLDGS LP				21AUG02	21AUG02	1.000000		
** JF1Q **	116 259,585.480	560,468.65		259,585.48	300,883.17 S		.00		300,883.17 S
** JF1Q **	CXL 116 -259,585.480	-560,468.65		-259,585.48	21AUG02 -300,883.17 S	21AUG02	1.000000 .00		-300,883.17 S



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	SECY GN/LS			
318993920	TOTAL		.00	00 S		.00	00 S
32051K106	FIRST HORIZON PHARMACEUTICAL	COM		05APR02	10APR02	1 000000	
** JF1M **	348	19,709 40	23,717.88	-4,008 48 S		00	-4,008 48 S
	900 000						
** JF1M **	473	176,602 21	213,460.92	-36,858 71 S	10APR02	1.000000	-36,858 71 S
	8,100.000					00	
** JF1M **	790	345,865 57	386,240 80	-40,375.23 S	11APR02	1.000000	-40,375 23 S
	16,400.000					00	
32051K106	TOTAL		542,177.18	-81,242 42 S		00	-81,242 42 S
32054R108	FIRST IND CORP			17JAN02	23JAN02	1.000000	
** JF1G **	858	2,174 96	1,975 00	199 96 L		.00	199 96 L
	100 000						
** JF1G **	872	12,766.18	11,850.00	916 18 L	24JAN02	1 000000	916.18 L
	600 000					00	
** JF1G **	043	21,499.67	19,800 00	1,699.67 L	31JAN02	1.000000	1,699 67 L
	1,000.000					.00	
** JF1G **	102	17,224 94	15,900 00	1,324.94 L	07FEB02	1 000000	1,324 94 L
	800 000					00	
** JF1G **	251	10,664 84	9,937 50	727.34 L	26FEB02	1 000000	727 34 L
	500 000					00	
** JF1G **	259	8,399 87	7,950 00	449 87 L	27FEB02	1.000000	449.87 L
	400 000					.00	
** JF1G **	268	29,399.55	27,950 00	1,449.55 L	28FEB02	1.000000	1,449.55 L
	1,400 000					.00	
** JF1G **				04MAR02	07MAR02	1.000000	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	SECY GN/LS			
	329	47,267 21	44,615 00	2,652.21 L		00	2,652.21 L
	2,800 000						
** JF1G **	356	5,021.92	4,740.00	281.92 L	06MAR02	1.000000	281 92 L
	300.000					.00	
** JF1G **	364	25,049 62	23,700 00	1,349 62 L	12MAR02	1 000000	1,349 62 L
	1,500 000					.00	
** JF1G **	364	-25,049 62	-23,700.00	-1,349.62 L	07MAR02	1 000000	-1,349.62 L
	CXL 364					00	
	-1,500 000						
** JF1G **	366	25,124.62	23,755 00	1,369 62 L	07MAR02	1.000000	1,369.62 L
	1,500 000					.00	
** JF1G **	371	42,349 36	39,550 00	2,799.36 L	08MAR02	1 000000	2,799 36 L
	2,500 000					.00	
** JF1G **	385	25,574 61	23,775.00	1,799.61 L	11MAR02	1.000000	1,799.61 L
	1,500.000					.00	
** JF1G **	398	14,259.78	12,680.00	1,579.78 L	13MAR02	1.000000	1,579 78 L
	800.000					.00	
** JF1G **	403	5,384.91	4,755.00	629.91 L	14MAR02	1 000000	629.91 L
	300.000					.00	
** JF1G **	413	19,748.99	17,435 00	2,313.99 L	15MAR02	1.000000	2,313 99 L
	1,100 000					.00	
** JF1G **	432	16,438.97	14,265.00	2,173.97 L	18MAR02	1.000000	2,173 97 L
	900.000					.00	
** JF1G **	441	20,173.69	17,435.00	2,738.69 L	19MAR02	1.000000	2,738 69 L
	1,100 000					.00	
** JF1G **	474	37,207 44	31,721.25	5,486 19 L	22MAR02	1.000000	5,486 19 L
	2,000.000					.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS GN/LS
** JF1G **	517 3,700 000	72,629 91		59,030 00	28MAR02 13,599 91 L	03APR02	1.000000 00		13,599 91 L
** JF1G **	542 600 000	11,969 63		9,660 00	02APR02 2,309 63 L	05APR02	1 000000 00		2,309 63 L
** JF1G **	550 100.000	1,994 93		1,610.00	03APR02 384 93 L	08APR02	1 000000 00		384 93 L
** JF1G **	564 500 000	9,916.35		8,050 00	04APR02 1,866.35 L	09APR02	1 000000 00		1,866 35 L
** JF1G **	CXL 564 -500 000	-9,916 35		-8,050.00	04APR02 -1,866 35 L	09APR02	1 000000 00		-1,866 35 L
** JF1G **	575 500.000	9,891.35		8,050.00	04APR02 1,841.35 L	09APR02	1 000000 00		1,841.35 L
** JF1G **	572 100 000	1,979.94		1,610.00	05APR02 369.94 L	10APR02	1 000000 00		369 94 L
** JF1G **	604 400 000	7,799.40		6,440 00	09APR02 1,359 40 L	12APR02	1 000000 00		1,359 40 L
** JF1G **	661 700.000	13,491 39		11,270.00	15APR02 2,221 39 L	18APR02	1 000000 00		2,221 39 L
** JF1G **	CXL 661 -700 000	-13,491 39		-11,270 00	15APR02 -2,221.39 L	18APR02	1 000000 00		-2,221.39 L
** JF1G **	686 700 000	13,456.39		11,270.00	15APR02 2,186.39 L	18APR02	1 000000 .00		2,186.39 L
** JF1G **	667 500 000	9,765 60		8,050.00	16APR02 1,715.60 L	19APR02	1.000000 00		1,715.60 L
** JF1G **	694	13,658.89		11,270 00	17APR02 2,388 89 L	22APR02	1.000000 00		2,388.89 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS GN/LS
** JF1G **	719 1,025.000	20,038.14		16,502 50	18APR02 3,535.64 L	23APR02	1 000000 00		3,535.64 L
32054R108	TOTAL	523,865 69		463,581 25	60,284 44 L		00		60,284 44 L
320960107	FIRST HEALTH GROUP CORP	COM			05APR02	10APR02	1 000000		
** JF1H **	463 6,200 000	155,375 37		130,756 73	24,618 64 L		00		24,618.64 L
** JF1H **	683 59,100 000	1,483,489.40		1,419,334 04	102,261 94 L	10APR02	1 000000 00		102,261.94 L
** JF1H **					-38,106 58 S		00		-38,106.58 S
320960107	TOTAL	1,638,864.77		1,550,090 77	126,880.58 L		.00		126,880.58 L
		1,483,489 40		1,419,334 04	-38,106.58 S		.00		-38,106.58 S
336453105	FIRST ST BANCORPORATION	COM			07JAN02	10JAN02	1.000000		
** JF1I **	011 3,300 000	70,189.94		27,744.10	42,445 84 L		.00		42,445.84 L
** JF1I **	018 9,300.000	188,043 17		81,181.72	106,861.45 L	15JAN02	1.000000 .00		106,861 45 L
336453105	TOTAL	258,233 11		108,925 82	149,307 29 L		00		149,307 29 L
33774M106	FISHER AND PAYKEL HEALTHCARE C ADR				15FEB02	21FEB02	1.000000		
** JF2N **	166 20,000 000	337,994 93		360,000 00	-22,005 07 S		00		-22,005.07 S
** JF2N **	CXL 166 -20,000.000	-337,994 93		-360,000 00	22,005.07 S	21FEB02	1 000000 .00		22,005.07 S
** JF2N **	174 20,000 000	342,000.00		360,000 00	-18,000 00 S	21FEB02	1.000000 00		-18,000.00 S

STATE STREET

ASSET ID SM SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF2N **	CXL 174 -20,000 000	-342,000.00		-360,000 00	15FEB02	18,000.00 S	21FEB02	1.000000 .00		18,000 00 S
** JF2N **	180 20,000 000	341,994.87		360,000 00	15FEB02	-18,005 13 S	21FEB02	1 000000 .00		-18,005 13 S
33774M106	TOTAL	341,994.87		360,000 00		-18,005.13 S		00		-18,005 13 S
338032204	FISHER SCIENTIFIC INTL INC	COM NEM			24OCT02		01NOV02	1.000000		
** JF2Q **	664 1,900 000	52,777.36		56,724 50		-3,947.14 S		00		-3,947 14 S
** JF2Q **	665 10,000 000	281,891.49		298,550.00	25OCT02	-16,658 51 S	01NOV02	1 000000 00		-16,658 51 S
** JF2Q **	666 30,506.000	897,636 37		910,756.63	05NOV02	-13,120.26 S	08NOV02	1 000000 .00		-13,120 26 S
338032204	TOTAL	1,232,305 22		1,266,031.13		-33,725 91 S		00		-33,725.91 S
339030108	FLEETBOSTON FINL CORP	COM			01APR02		01APR02	1.000000		
** JF2H **	627 13,300 000	555,439 92		555,439 92		.00		00		.00
** JF2H **	628 4,200.000	164,159 73		164,159 73	01APR02 00		01APR02	1 000000 00		00
** JF2H **	629 2,600.000	100,826.70		100,826 70	01APR02 .00		01APR02	1 000000 00		00
** JF2H **	630 1,400.000	52,678.29		52,678 29	01APR02 .00		01APR02	1.000000 .00		.00
** JF2H **	631 3,300.000	140,860.50		140,860 50	01APR02 .00		01APR02	1.000000 .00		.00
** JF2H **	632	63,714 83		63,714 83	01APR02 00		01APR02	1.000000 00		.00

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ASSET ID SM SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	2,300 000									
** JF2H **	633 1,000.000	27,208.60		27,208 60	01APR02 .00		01APR02	1 000000 .00		.00
** JF2H **	634 600 000	16,051.86		16,051 86	01APR02 .00		01APR02	1 000000 .00		.00
** JF2V **	401 28,700.000	570,926 86		1,120,940.43	29JUL02	-550,013 57 L	01AUG02	1 000000 .00		-550,013.57 L
339030108	TOTAL	1,120,940.43		1,120,940 43		.00		.00		00
		570,926.86		1,120,940 43		-550,013.57 L		00		-550,013.57 L
34354P105	FLONSERVE CORP	COM			05APR02		10APR02	1.000000		
** JF1H **	287 3,000 000	91,620.00		76,846 96		14,773 04 S		.00		14,773 04 S
** JF1H **	428 3,500 000	106,809 78		91,403.20	05APR02	15,406 58 S	10APR02	1 000000 00		15,406.58 S
** JF1H **	450 5,100.000	153,991.39		130,835.82	05APR02	23,155 57 S	10APR02	1.000000 00		23,155.57 S
** JF1H **	717 11,200 000	346,629.56		289,210.14	08APR02	57,419 42 S	11APR02	1 000000 00		57,419.42 S
** JF1H **	747 2,800.000	84,461 41		65,128 00	08APR02	19,333 41 S	11APR02	1.000000 .00		19,333.41 S
34354P105	TOTAL	783,512.14		653,424.12		130,088.02 S		00		130,088.02 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
345370860	FORD MTR CO DEL	COM PAR USDO 01	05APR02	10APR02	1.000000	
** JF2H **	716 3,500.000	52,638.41	57,050.00	-4,411.59 S	.00	-4,411.59 S
** JF2H **	752 19,200.000	289,010.80	312,960.00	05APR02 -23,949.20 S	1.000000 00	-23,949.20 S
** JF2H **	032 2,100.000	31,352.05	34,230.00	08APR02 -2,877.95 S	1.000000 00	-2,877.95 S
** JF2H **	847 19,400.000	293,134.00	316,220.00	08APR02 -23,086.00 S	1.000000 00	-23,086.00 S
** JF2H **	863 6,600.000	99,726.00	107,580.00	08APR02 -7,854.00 S	1.000000 00	-7,854.00 S
** JF2H **	897 12,600.000	188,176.58	205,380.00	08APR02 -17,203.42 S	1.000000 00	-17,203.42 S
345370860	TOTAL	954,037.84	1,033,420.00	-79,382.16 S	00	-79,382.16 S
345838106	FOREST LABS INC	COM	09MAY02	14MAY02	1.000000	
** JF1Z **	055 500.000	37,704.59	36,903.65	800.94 S	.00	800.94 S
** JF1Z **	074 500.000	37,918.20	37,483.58	13MAY02 434.62 S	1.000000 00	434.62 S
** JF1Z **	018 900.000	62,643.51	67,035.95	07AUG02 -4,392.44 L	1.000000 .00	-4,392.44 L
** JF1Z **	806 600.000	63,959.27	45,184.80	26NOV02 18,774.47 L	1.000000 .00	18,774.47 L
** JF1Z **	038 300.000	28,342.24	22,449.63	06DEC02 5,892.61 L	1.000000 .00	5,892.61 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
345838106	TOTAL	154,945.02	134,670.38	20,274.64 L	00	20,274.64 L
		75,622.79	74,387.23	1,235.56 S	.00	1,235.56 S
35138T107	FOX ENTMT GROUP INC	CL A	14JUN02	19JUN02	1.000000	
** JF2I **	080 3,200.000	74,877.74	83,520.00	-8,642.26 L	.00	-8,642.26 L
** JF2I **	282 6,600.000	163,015.08	174,440.75	01NOV02 -11,425.67 L	1.000000 00	-11,425.67 L
** JF2I **	296 2,300.000	63,363.08	61,475.05	06NOV02 1,888.03 L	1.000000 .00	1,888.03 L
35138T107	TOTAL	301,255.90	319,435.80	-18,179.90 L	00	-18,179.90 L
356108100	FREDS INC	CL A	03JUN02	06JUN02	1.000000	
** JF2V **	282 3,300.000	112,064.62	111,540.00	524.62 L	.00	524.62 L
35802N303	FRESENIUS MED CARE CAP TR II	GTD TR PFD SECS 7 875	29JAN02	01FEB02	1.000000	
** JF2D **	017 85.000	84,575.00	84.92	84,490.08 S	00	84,490.08 S
** JF2D **	CXL 017 -85.000	-84,575.00	-84.92	29JAN02 -84,490.08 S	1.000000 00	-84,490.08 S
** JF2D **	042 850.000	84,575.00	849.20	29JAN02 83,725.80 S	1.000000 00	83,725.80 S
** JF2D **	CXL 042 -850.000	-84,575.00	-849.20	29JAN02 -83,725.80 S	1.000000 00	-83,725.80 S
** JF2D **	046 85,000.000	84,575.00	84,920.32	29JAN02 -345.32 S	1.000000 00	-345.32 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	SECTY GN/LS			
35802N303	TOTAL		84,920.32	-345 32 S		00	-345 32 S
35802M20A	FRESENIUS MED CARE CAP TR	TR PFD SECS		14FEB02	14FEB02	1 000000	
** JF2A **	406 2,126,500.00		2,092,062 50	34,437 50 L		00	34,437.50 L
	2,000 000						
359694106	FULLER H B CO	COM		05APR02	10APR02	1.000000	
** JF1M **	368 48,968 28		48,206 88	761 40 S		.00	761 40 S
	1,600 000						
** JF1M **	475 255,650.55		248,924 41	6,726 14 S	10APR02	1 000000	6,726 14 S
	8,300 000					00	
** JF1M **	782 533,885 42		503,625 16	30,260.26 S	11APR02	1 000000	30,260 26 S
	17,900.000					00	
359694106	TOTAL		800,756 45	37,747 80 S		00	37,747 80 S
360921100	FURNITURE BRANDS INTL INC	COM		05APR02	10APR02	1 000000	
** JF1M **	272 25,060.00		26,574.66	-1,514 66 S		.00	-1,514.66 S
	700.000						
** JF1M **	318 60,860.00		64,620 71	-3,760 71 S	10APR02	1 000000	-3,760.71 S
	1,700.000					00	
** JF1M **	344 28,903 12		30,371.04	-1,467.92 S	10APR02	1 000000	-1,467.92 S
	800 000					00	
** JF1M **	426 123,231.32		129,076.92	-5,845.60 S	10APR02	1 000000	-5,845.60 S
	3,400.000					.00	
** JF1M **	745 42,998.66		46,543.56	-3,544 90 S	11APR02	1.000000	-3,544 90 S
	1,200 000					.00	
** JF1M **	822 193,278.18		201,688.76	-8,410.58 S	11APR02	1.000000	-8,410.58 S
	5,200.000					.00	

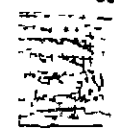
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	SECTY GN/LS			
360921100	TOTAL		498,875 65	-24,544 37 S		00	-24,544.37 S
362997975	GS SPECIAL OPPORTUNITIES ASIA			14MAR02	14MAR02	1 000000	
** JF1Q **	656 13,668,000.00		13,257,960 00	410,040.00 L		.00	410,040 00 L
	13,257,960.000						
** JF1Q **	775 450,000.00		209,700.00	240,300 00 L	30MAY02	1 000000	240,300 00 L
	209,700 000					.00	
** JF1Q **	124 456,000 00		141,360 00	314,640.00 L	29AUG02	1 000000	314,640 00 L
	141,360.000					.00	
362997975	TOTAL		13,609,020 00	964,980 00 L		00	964,980 00 L
36466R101	GAMESTOP CORP	CL A		11MAR02	14MAR02	1 000000	
** JF1M **	169 215,845.61		185,400.00	30,445 61 S		.00	30,445 61 S
	10,300.000						
** JF1M **	175 209,776 62		187,788.00	21,988.62 S	15MAR02	1.000000	21,988 62 S
	9,800 000					00	
36466R101	TOTAL		373,188 00	52,434 23 S		00	52,434 23 S
364730101	GANNETT INC	COM		04JAN02	09JAN02	1 000000	
** JF1Z **	738 27,610.78		25,592.86	2,017.92 S		.00	2,017.92 S
	400.000						
** JF1Z **	744 20,642.03		19,010 94	1,631.09 S	10JAN02	1 000000	1,631.09 S
	300.000					00	
** JF1Z **	760 20,587.55		18,406 92	2,180 63 S	11JAN02	1.000000	2,180 63 S
	300 000					.00	
** JF1Z **	767 6,881 89		6,040 00	841 89 S	11JAN02	1.000000	841 89 S
	100.000					.00	

STATE STREET

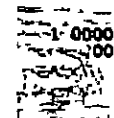


ASSET ID	SECURITY DESCRIPTION	MAT	DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE COST	GN/LS	GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	CURR GN/LS	NET BAS SECTY GN/LS
364730101	TOTAL			75,722.25	69,050.72	6,671.53 S	00	6,671.53 S
364760108	GAP INC	COM			31DEC02	06JAN03	1.000000	
** JF1Z **	141	19,778.77	16,992.62	2,786.15 S			00	2,786.15 S
	1,300.000							
365558105	GARDNER DENVER INC	COM			03JAN02	08JAN02	1.000000	
** JF1G **	786	36,437.37	21,374.40	15,062.97 L			.00	15,062.97 L
	1,600.000							
** JF1G **	794	2,268.96	1,335.90	933.06 L	04JAN02	09JAN02	1.000000	933.06 L
	100.000				933.06 L		00	
** JF1G **	801	9,059.86	5,343.60	3,716.26 L	07JAN02	10JAN02	1.000000	3,716.26 L
	400.000				3,716.26 L		00	
** JF1G **	810	20,681.68	12,023.10	8,658.58 L	09JAN02	14JAN02	1.000000	8,658.58 L
	900.000				8,658.58 L		00	
** JF1G **	819	22,829.65	13,359.00	9,470.65 L	10JAN02	15JAN02	1.000000	9,470.65 L
	1,000.000				9,470.65 L		00	
** JF1G **	002	20,433.79	13,359.00	7,074.79 L	23JAN02	28JAN02	1.000000	7,074.79 L
	1,000.000				7,074.79 L		00	
** JF1G **	011	2,051.46	1,335.90	715.56 L	24JAN02	29JAN02	1.000000	715.56 L
	100.000				715.56 L		00	
** JF1G **	013	16,219.51	10,687.20	5,532.31 L	24JAN02	29JAN02	1.000000	5,532.31 L
	800.000				5,532.31 L		00	
365558105	TOTAL			129,982.28	78,818.10	51,164.18 L	00	51,164.18 L



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT	DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE COST	GN/LS	GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	CURR GN/LS	NET BAS SECTY GN/LS
368287207	GAZPROM O A O	SPONSORED ADR REG S			20SEP02	25SEP02	1.000000	
** JF2N **	536	41,277.01	72,960.00	-31,682.99 S			00	-31,682.99 S
	3,800.000							
** JF2N **	548	38,175.80	67,820.00	-29,644.20 S	23SEP02	26SEP02	1.000000	-29,644.20 S
	3,500.000				-29,644.20 S		00	
** JF2N **	554	41,993.54	77,600.00	-35,606.46 S	24SEP02	27SEP02	1.000000	-35,606.46 S
	4,000.000				-35,606.46 S		.00	
368287207	TOTAL			121,446.35	218,380.00	-96,933.65 S	00	-96,933.65 S
368667103	GEN PROBE INC NEW	COM			26SEP02	01OCT02	1.000000	
** JF1V **	768	17,791.98	21,997.98	-4,206.00 L			00	-4,206.00 L
	1,200.000							
** JF1V **	782	3,897.58	4,798.53	-900.95 L	27SEP02	02OCT02	1.000000	-900.95 L
	262.000				-900.95 L		.00	
368667103	TOTAL			21,689.56	26,796.51	-5,106.95 L	00	-5,106.95 L
36866M106	GEMSTAR TV GUIDE INTL INC	COM			09JAN02	14JAN02	1.000000	
** JF2I **	627	205,916.91	425,284.79	-219,367.88 L			00	-219,367.88 L
	8,800.000							
** JF1Z **	402	14,890.44	30,490.71	-15,600.27 S	19MAR02	22MAR02	1.000000	-15,600.27 S
	800.000				-15,600.27 S		.00	
** JF1Z **	403	20,470.69	43,701.08	-23,230.39 S	19MAR02	22MAR02	1.000000	-23,230.39 S
	1,100.000				-23,230.39 S		00	
** JF1Z **	407	26,069.60	44,602.50	-18,532.90 S	19MAR02	22MAR02	1.000000	-18,532.90 S
	1,500.000				-18,532.90 S		00	
** JF1Z **	408	3,571.20	3,356.80	214.40 S	19MAR02	22MAR02	1.000000	214.40 S
	200.000				214.40 S		00	



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2I **	805 5,700 000	58,423 24	259,352 34	10APR02 15APR02	1 000000 00	-200,929 10 L
** JF2I **	095 14,900 000	77,328.67	459,083 98	24JUN02 27JUN02	1 000000 00	-381,755 31 L
36866H106	TOTAL	341,668 82	1,143,721 11		00	-802,052.29 L
		65,001 93	122,151 09		00	-57,149 16 S
36867H105	GENAISSANCE PHARMACEUTICALS	COM		10JAN02	1.000000	
** JF2Q **	524 300 000	1,322 98	2,352 00	10JAN02 08FEB02	1 000000 00	-1,029.02 S
** JF2Q **	528 4,215 000	16,859 74	33,045 60	15JAN02 08FEB02	1 000000 00	-16,185 86 S
** JF2Q **	535 1,700.000	6,374 90	13,328 00	17JAN02 08FEB02	1.000000 00	-6,953 10 S
** JF2Q **	537 1,000 000	3,749 94	7,840.00	23JAN02 08FEB02	1 000000 .00	-4,090 06 S
** JF2Q **	541 7,300 000	27,574.60	57,232.00	24JAN02 08FEB02	1.000000 00	-29,657 40 S
36867H105	TOTAL	55,882 16	113,797 60		00	-57,915 44 S
369550108	GENERAL DYNAMICS CORP	COM		06FEB02	1 000000	
** JF1Y **	203 1,100.000	96,490 55	90,975 92	06FEB02 11FEB02	1 000000 00	5,514.63 S
** JF1Y **	207 400 000	34,642.80	38,063.08	07FEB02 12FEB02	1 000000 00	-3,420.28 S
** JF1Y **	484 200.000	18,729 71	19,031 54	21MAR02 26MAR02	1 000000 00	301.83 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1Y **	486 1,200.000	111,041.65	114,001 99	22MAR02 27MAR02	1 000000 .00	-2,960 34 S
** JF1Y **	487 100 000	9,138 94	9,328 52	25MAR02 28MAR02	1 000000 .00	-189 58 S
369550108	TOTAL	270,043 65	271,401.05		.00	-1,357.40 S
369604103	GENERAL ELEC CO	COM		04FEB02	1 000000	
** JF1Z **	160 3,300 000	115,857 79	44,461.23	04FEB02 07FEB02	1 000000 00	71,396 56 L
** JF1Z **	173 800.000	28,021 57	10,778.48	04FEB02 07FEB02	1.000000 00	17,243.09 L
** JF1Y **	793 2,100.000	58,351.57	81,299.12	16JUL02 19JUL02	1 000000 .00	-22,947 55 L
** JF1Y **	148 4,100 000	122,307.51	158,726.85	06AUG02 09AUG02	1 000000 00	-36,419.34 L
** JF1Y **	152 2,700.000	82,358 85	100,804 68	07AUG02 12AUG02	1 000000 00	-18,445.83 L
** JF2V **	443 59,000.000	1,899,028 09	2,181,254 06	20AUG02 23AUG02	1 000000 .00	-282,225 97 L
** JF1Z **	416 7,000.000	184,383.53	94,311.70	26SEP02 01OCT02	1.000000 00	90,071 83 L
** JF1Z **	462 1,900.000	43,502 98	25,598.89	07OCT02 10OCT02	1 000000 00	17,904 09 L
** JF1Z **	463 4,200 000	99,162 36	56,587 02	07OCT02 10OCT02	1.000000 00	42,575 34 L
** JF2V **	014	1,279,849 10	1,848,520.39	13DEC02 18DEC02	1.000000 00	-568,671.29 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	BASE	NET BAS SECY GN/LS
50,000.000							
369604103	TOTAL		4,602,342.42	-689,519.07 L		.00	-689,519.07 L
370442105	GENERAL MTRS CORP	COM		05APR02	10APR02	1.000000	
** JF2H **	679	18,003.00	18,845.40	-842.40 L		.00	-842.40 L
300	000						
** JF2H **	705	144,588.68	148,669.14	-4,080.46 L	10APR02	1.000000	-4,080.46 L
2,400	000					.00	
** JF2H **	711	186,794.48	209,464.65	-22,670.17 L	10APR02	1.000000	-22,670.17 L
3,100	000					.00	
** JF2H **	015	102,042.48	90,627.00	11,415.48 L	11APR02	1.000000	11,415.48 L
1,700	000					.00	
** JF2H **	839	96,800.00	90,756.00	1,438.00 L	11APR02	1.000000	1,438.00 L
1,600	000					.00	
** JF2H **				4,606.00 S		.00	4,606.00 S
** JF2H **	856	187,550.00	148,241.40	39,308.60 S	11APR02	1.000000	39,308.60 S
3,100	000					.00	
** JF2H **	896	197,647.21	177,824.60	19,822.61 L	11APR02	1.000000	19,822.61 L
3,300	000					.00	
370442105	TOTAL		736,186.79	5,083.06 L		.00	5,083.06 L
		284,350.00	238,997.40	43,914.60 S		.00	43,914.60 S
371901109	GENTEX CORP	COM		25JAN02	30JAN02	1.000000	
** JF1H **	551	201,946.97	202,632.50	-685.53 S		.00	-685.53 S
7,000	000					.00	
** JF1H **	636	193,710.17	194,454.52	-744.35 S	07FEB02	1.000000	-744.35 S
6,700	000					.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	BASE	NET BAS SECY GN/LS
** JF1H **	649	125,090.12	137,044.60	-11,954.48 S	08FEB02	1.000000	-11,954.48 S
4,400	000					.00	
** JF1H **	789	223,248.65	194,849.50	28,399.15 S	21FEB02	1.000000	28,399.15 S
8,000	000					.00	
371901109	TOTAL		728,981.12	15,014.79 S		.00	15,014.79 S
371933102	GENESIS MICROCHIP INC	COM		18JAN02	24JAN02	1.000000	
** JF2H **	715	170,174.47	192,166.52	-21,992.05 S		.00	-21,992.05 S
2,600	000					.00	
372917104	GENZYME CORP	COM GEN DIV		18JUN02	21JUN02	1.000000	
** JF1Y **	480	159,756.18	284,924.58	-125,168.40 S		.00	-125,168.40 S
5,800	000					.00	
373298108	GEORGIA PAC CORP	COM		14JAN02	17JAN02	1.000000	
** JF2H **	509	659,685.28	842,698.18	-183,012.90 S		.00	-183,012.90 S
27,600	000					.00	
374276103	GETTY IMAGES INC	COM		05APR02	10APR02	1.000000	
** JF1H **	479	312,724.47	215,571.21	97,153.26 S		.00	97,153.26 S
9,300	000					.00	
** JF1H **	776	578,524.17	389,418.96	189,105.21 S	11APR02	1.000000	189,105.21 S
16,800	000					.00	
374276103	TOTAL		604,990.17	286,258.47 S		.00	286,258.47 S
375558103	GILEAD SCIENCES INC	COM		15MAY02	20MAY02	1.000000	
** JF1Y **	195	52,578.21	45,669.03	6,909.18 S		.00	6,909.18 S
1,400	000					.00	
** JF1Y **	210	10,662.30	10,370.58	291.72 S	21MAY02	1.000000	291.72 S
300	000					.00	
** JF1Y **	379	81,805.72	82,549.27	-743.55 S	10JUN02	1.000000	-743.55 S
2,400	000					.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS GN/LS
** JF1Y **	390	42,044.89	44,907.33		06JUN02 -2,862.44 S	11JUN02	1 000000 .00		-2,862.44 S
	1,300 000								
** JF1Y **	398	55,254.01	61,778.39		07JUN02 -6,524.38 S	12JUN02	1 000000 00		-6,524.38 S
	1,800 000								
** JF1Z **	046	3,909.88	3,478.17		09DEC02 431.71 S	12DEC02	1 000000 00		431.71 S
	100 000								
** JF1Z **	051	3,723.96	3,478.17		11DEC02 245.79 S	16DEC02	1 000000 .00		245.79 S
	100 000								
** JF1Z **	059	7,181.30	6,956.34		13DEC02 224.96 S	18DEC02	1 000000 00		224.96 S
	200 000								
** JF1Z **	070	10,860.15	10,434.51		16DEC02 425.64 S	19DEC02	1 000000 .00		425.64 S
	300.000								
** JF1Z **	076	7,231.28	6,956.34		17DEC02 274.94 S	20DEC02	1.000000 .00		274.94 S
	200 000								
** JF1Z **	082	7,187.46	6,956.34		18DEC02 231.12 S	23DEC02	1.000000 00		231.12 S
	200 000								
** JF1Z **	093	3,615.82	3,478.17		19DEC02 137.65 S	24DEC02	1 000000 .00		137.65 S
	100 000								
** JF1Z **	101	10,748.16	10,578.64		20DEC02 169.52 S	26DEC02	1 000000 00		169.52 S
	300.000								
375558103	TOTAL	296,803.14	297,591.28		-788.14 S		00		-788.14 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS GN/LS
382091106	GOOD GUYS INC	COM			23MAY02	29MAY02	1 000000		
** JF1G **	258	1,805.64	1,250.00		555.64 S		.00		555.64 S
	500.000								
** JF1G **	274	35,798.91	25,000.00		24MAY02 10,798.91 S	30MAY02	1 000000 00		10,798.91 S
	10,000 000								
** JF1G **	275	10,191.69	7,000.00		24MAY02 3,191.69 S	30MAY02	1 000000 00		3,191.69 S
	2,800 000								
** JF1G **	278	5,095.84	3,500.00		28MAY02 1,595.84 S	31MAY02	1.000000 00		1,595.84 S
	1,400 000								
** JF1G **	287	18,920.42	13,250.00		29MAY02 5,670.42 S	03JUN02	1 000000 00		5,670.42 S
	5,300 000								
** JF1G **	316	41,506.64	24,500.00		04JUN02 17,006.64 S	07JUN02	1 000000 00		17,006.64 S
	9,800 000								
** JF1G **	317	34,261.96	20,250.00		04JUN02 14,011.96 S	07JUN02	1 000000 00		14,011.96 S
	8,100.000								
** JF1G **	330	20,439.22	12,000.00		05JUN02 8,439.22 S	10JUN02	1 000000 00		8,439.22 S
	4,800.000								
382091106	TOTAL	168,020.32	106,750.00		61,270.32 S		00		61,270.32 S
382550101	GOODYEAR TIRE AND RUBBER	COM			19AUG02	22AUG02	1 000000		
** JF2V **	436	2,933.20	3,665.72		-732.52 L		00		-732.52 L
	200 000								
** JF2V **	437	14,747.55	18,328.62		19AUG02 -3,581.07 L	22AUG02	1 000000 00		-3,581.07 L
	1,000 000								
** JF2V **	540	26,341.46	38,490.11		09SEP02 -12,148.65 L	12SEP02	1.000000 00		-12,148.65 L
	2,100 000								

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF2V **	546	18,891.97	26.704	80	10SEP02	13SEP02	1.000000	-7,812.83 L
	1,457.000				-7,812.83 L		.00	
** JF2V **	654	210,946.66	517,091.08		11OCT02	17OCT02	1.000000	-306,144.42 L
	28,243.000				-306,144.42 L		.00	
382550101	TOTAL	273,860.84	604,280.33				.00	-330,419.49 L
390752103	GREAT LAKES REIT INC	COM			17JAN02	23JAN02	1.000000	
** JF1G **	860	14,089.37	13,605.75		483.62 L		.00	483.62 L
	900.000							
** JF1G **	886	15,530.46	14,951.78		22JAN02	25JAN02	1.000000	578.68 L
	1,000.000				578.68 L		.00	578.68 L
** JF1G **	897	4,712.62	4,452.39		23JAN02	28JAN02	1.000000	260.23 L
	300.000				260.23 L		.00	260.23 L
** JF1G **	012	4,712.05	4,452.39		24JAN02	29JAN02	1.000000	259.66 L
	300.000				259.66 L		.00	259.66 L
** JF1G **	024	7,827.23	7,420.65		25JAN02	30JAN02	1.000000	406.58 L
	500.000				406.58 L		.00	406.58 L
** JF1G **	036	21,895.95	20,777.82		28JAN02	31JAN02	1.000000	1,118.13 L
	1,400.000				1,118.13 L		.00	1,118.13 L
** JF1G **	048	20,179.98	19,293.69		29JAN02	01FEB02	1.000000	886.29 L
	1,300.000				886.29 L		.00	886.29 L
** JF1G **	067	3,149.95	2,968.26		30JAN02	04FEB02	1.000000	181.69 L
	200.000				181.69 L		.00	181.69 L
** JF1G **	080	4,694.92	4,452.39		31JAN02	05FEB02	1.000000	242.53 L
	300.000				242.53 L		.00	242.53 L
** JF1G **	087	6,259.90	5,936.52		01FEB02	06FEB02	1.000000	323.38 L
					323.38 L		.00	323.38 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	400.000							
** JF1G **	149	1,578.72	1,484.13		07FEB02	12FEB02	1.000000	94.59 L
	100.000				94.59 L		.00	94.59 L
** JF1G **	167	18,912.79	17,809.56		08FEB02	13FEB02	1.000000	1,103.23 L
	1,200.000				1,103.23 L		.00	1,103.23 L
** JF1G **	180	6,308.14	5,936.52		11FEB02	14FEB02	1.000000	371.62 L
	400.000				371.62 L		.00	371.62 L
** JF1G **	189	1,582.17	1,484.13		12FEB02	15FEB02	1.000000	98.04 L
	100.000				98.04 L		.00	98.04 L
** JF1G **	198	3,156.47	2,968.26		13FEB02	19FEB02	1.000000	188.21 L
	200.000				188.21 L		.00	188.21 L
** JF1G **	210	1,579.16	1,484.13		14FEB02	20FEB02	1.000000	95.03 L
	100.000				95.03 L		.00	95.03 L
** JF1G **	211	3,155.57	2,968.26		14FEB02	20FEB02	1.000000	187.31 L
	200.000				187.31 L		.00	187.31 L
** JF1G **	223	7,952.18	7,420.65		19FEB02	22FEB02	1.000000	531.53 L
	500.000				531.53 L		.00	531.53 L
** JF1G **	237	7,915.98	7,420.65		20FEB02	25FEB02	1.000000	495.33 L
	500.000				495.33 L		.00	495.33 L
** JF1G **	245	17,348.05	16,325.43		21FEB02	26FEB02	1.000000	1,022.62 L
	1,100.000				1,022.62 L		.00	1,022.62 L
** JF1G **	257	17,529.66	16,325.43		22FEB02	27FEB02	1.000000	1,204.23 L
	1,100.000				1,204.23 L		.00	1,204.23 L
** JF1G **	271	3,195.73	2,968.26		25FEB02	28FEB02	1.000000	227.47 L
	200.000				227.47 L		.00	227.47 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
** JF1G **	279 700 000		11,188 70	10,388.91	26FEB02 799 79 L	01MAR02	1.000000 .00	799 79 L
390752103	TOTAL		204,455 75	193,295.96	11,159 79 L		.00	11,159 79 L
392990925	GREEN EQUITY INVESTORS III LP				08MAR02	08MAR02	1.000000	
** JF1Q **	642 2,450,633.430		2,627,151 43	2,450,633.43	176,518 00 L		.00	176,518 00 L
** JF1Q **	655 7,551.430		267,559.43	7,551 43	19MAR02 260,008.00 L	19MAR02	1 000000 00	260,008 00 L
392990925	TOTAL		2,894,710 86	2,458,184 86	436,526 00 L		.00	436,526 00 L
395384100	GREENPOINT FINL CORP	COM			19AUG02	22AUG02	1.000000	
** JF1Y **	279 700.000		35,604 35	34,358 66	1,245.69 S		.00	1,245.69 S
** JF1Y **	282 200.000		9,998 53	9,861 90	20AUG02 136.63 S	23AUG02	1 000000 .00	136.63 S
** JF1Y **	284 600 000		29,765 10	29,721.12	21AUG02 43 98 S	26AUG02	1.000000 .00	43.98 S
** JF1Y **	287 1,000 000		50,001.39	49,340 68	21AUG02 660 71 S	26AUG02	1 000000 .00	660 71 S
** JF1Y **	362 400 000		20,011.31	19,754.84	22AUG02 256.47 S	27AUG02	1 000000 00	256 47 S
** JF1Y **	365 300 000		14,984.54	14,755.35	23AUG02 229.19 S	28AUG02	1.000000 00	229.19 S
** JF1Y **	367 900.000		44,809 65	44,560.40	26AUG02 249 25 S	29AUG02	1.000000 00	249.25 S
** JF1Y **	369		30,062 81	29,945 04	26AUG02 117.77 S	29AUG02	1.000000 00	249.25 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
	600.000							
395384100	TOTAL		235,237.68	232,297 99	2,939 69 S		.00	2,939.69 S
39699M996	GREENWICH ST CAPITAL PTNRS II				27SEP02	27SEP02	1.000000	
** JF1Q **	163 791,072 000		1,319,179 00	791,072 00	528,107.00 L		.00	528,107.00 L
40049J206	GRUPO TELEVISION SA DE CV	SPONSORED ADR REPSTG ORD PARTN			21JUN02	26JUN02	1.000000	
** JF1L **	796 11,657 000		448,104.88	480,984 14	-32,879 26 L		.00	-32,879.26 L
** JF1L **	801 11,443.000		431,479 63	472,154 20	24JUN02 -40,674 57 L	27JUN02	1 000000 .00	-40,674.57 L
** JF1L **	175 2,000.000		51,398.44	82,522 80	25SEP02 -31,124 36 L	30SEP02	1.000000 00	-31,124.36 L
** JF1L **	213 2,500 000		71,294.10	96,201 50	22OCT02 -11,469.38 L	25OCT02	1 000000 00	-11,469.38 L
** JF1L **					-13,438.02 S		.00	-13,438.02 S
40049J206	TOTAL		1,002,277 05	1,131,862 64	-116,147.57 L		.00	-116,147.57 L
			71,294.10	96,201 50	-13,438 02 S		.00	-13,438 02 S
400518106	GTECH HLDGS CORP	COM			04MAR02	07MAR02	1 000000	
** JF1M **	100 1,600 000		87,902 68	71,590 08	16,312 60 S		.00	16,312.60 S
** JF1M **	278 3,500.000		187,250.00	156,239.07	05APR02 31,010 93 S	10APR02	1.000000 .00	31,010 93 S
** JF1M **	347 900 000		48,150 52	40,269.42	05APR02 7,881 10 S	10APR02	1.000000 00	7,881.10 S
** JF1M **	471		415,973.17	349,001 64	05APR02 66,971 53 S	10APR02	1.000000 00	66,971.53 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
		7,800 000						
** JF1M **	685	78,400 00		67,529 00	08APR02 10,871 00 S	11APR02	1.000000 .00	10,871 00 S
	1,400 000							
** JF1M **	748	702,253.41		586,302.35	08APR02 115,951 06 S	11APR02	1.000000 00	115,951 06 S
	12,800 000							
400518106	TOTAL	1,519,929 78		1,270,931 56	248,998 22 S		00	248,998 22 S
401698105	GUIDANT CORP	COM			25FEB02	28FEB02	1.000000	
** JF1Z **	271	20,830 33		18,028.45	2,801 88 S		00	2,801 88 S
	500.000							
** JF1Z **	274	8,399.19		7,211 38	26FEB02 1,187 81 S	01MAR02	1 000000 00	1,187.81 S
	200 000							
** JF1Z **	317	25,430.61		21,659 26	05MAR02 3,771 35 S	08MAR02	1 000000 00	3,771 35 S
	600 000							
** JF1Z **	330	4,113.65		3,618.25	06MAR02 495 40 S	11MAR02	1 000000 00	495.40 S
	100 000							
** JF1Z **	335	7,539.88		7,236.50	07MAR02 303 38 S	12MAR02	1.000000 .00	303 38 S
	200.000							
** JF1Z **	336	44,939 32		43,492.62	07MAR02 1,446.70 S	12MAR02	1 000000 00	1,446 70 S
	1,200 000							
** JF1Z **	337	11,384 82		10,965.18	07MAR02 419.64 S	12MAR02	1 000000 00	419 64 S
	300 000							
** JF1Z **	339	3,806.48		3,622.13	07MAR02 184 35 S	12MAR02	1 000000 00	184.35 S
	100.000							
** JF1Z **	361	36,085 31		32,825 90	11MAR02 3,259 41 S	14MAR02	1 000000 00	3,259 41 S
	900 000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
** JF1Z **	401	4,194 93		3,723.93	19MAR02 471 00 S	22MAR02	1 000000 00	471.00 S
	100 000							
** JF1Z **	426	4,197.77		3,723.93	19MAR02 473 84 S	22MAR02	1 000000 00	473 84 S
	100 000							
** JF1Z **	666	12,456.01		11,159 99	18APR02 1,296 02 S	23APR02	1 000000 00	1,296 02 S
	300 000							
** JF1Z **	687	11,969 39		11,154 09	19APR02 815 30 S	24APR02	1 000000 00	815 30 S
	300.000							
** JF1Z **	691	15,856.60		14,882.10	22APR02 974 50 S	25APR02	1 000000 .00	974 50 S
	400 000							
** JF1Z **	708	31,334.33		24,805 61	23APR02 6,528 72 S	26APR02	1.000000 .00	6,528 72 S
	800 000							
** JF1Z **	026	19,192 22		15,569.24	03MAY02 3,622 98 S	08MAY02	1 000000 00	3,622 98 S
	500 000							
** JF1Z **	050	18,650.24		15,552.92	08MAY02 3,097 32 S	13MAY02	1 000000 .00	3,097.32 S
	500.000							
** JF1Z **	059	11,494 99		9,328.44	09MAY02 2,166 55 S	14MAY02	1 000000 00	2,166 55 S
	300 000							
** JF1Z **	076	11,214 80		9,313.20	13MAY02 1,901 60 S	16MAY02	1 000000 00	1,901 60 S
	300 000							
** JF1Z **	087	11,178.26		9,282.72	14MAY02 1,895 54 S	17MAY02	1 000000 .00	1,895 54 S
	300 000							
** JF1Z **	314	7,721 58		6,188 48	04JUN02 1,533 10 S	07JUN02	1.000000 .00	1,533.10 S
	200 000							
** JF1Z **	332	3,823.93		3,094 24	05JUN02 729 69 S	10JUN02	1.000000 .00	729.69 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	100	000						
** JF1Y **	104	45,390.47		42,580.23	31JUL02 2,810.24 S	05AUG02	1 000000 .00	2,810.24 S
	1,300	000						
** JF1Z **	442	29,644.10		51,446.52	02OCT02 -21,802.42 S	07OCT02	1 000000 .00	-21,802.42 S
	1,100	000						
** JF1Y **	615	162,176.98		205,608.42	08OCT02 -43,431.44 S	11OCT02	1 000000 .00	-43,431.44 S
	6,100	000						
401698105	TOTAL	563,026.19		586,073.73	-23,047.54 S		00	-23,047.54 S
402040109	GUITAR CTR INC	COM			15OCT02	18OCT02	1 000000	
** JF1G **	417	26,349.55		15,409.72	10,939.83 L		00	10,939.83 L
	1,500	000						
** JF1G **	429	26,239.90		15,440.10	16OCT02 10,799.80 L	21OCT02	1.000000 00	10,799.80 L
	1,500	000						
** JF1G **	441	78,030.32		45,044.14	17OCT02 32,986.18 L	22OCT02	1.000000 00	32,986.18 L
	4,400	000						
** JF1G **	458	107,477.53		63,206.33	18OCT02 44,271.20 L	23OCT02	1 000000 00	44,271.20 L
	6,100	000						
402040109	TOTAL	238,097.30		139,100.29	98,997.01 L		.00	98,997.01 L
402284103	GULF INDONESIA RES LTD	COM			28MAY02	31MAY02	1.000000	
** JF1L **	760	100,121.97		63,566.25	36,555.72 S		.00	36,555.72 S
	7,500	000						
404119109	HCA INC	COM			07FEB02	12FEB02	1 000000	
** JF1Y **	218	12,737.80		10,838.79	1,899.01 S		.00	1,899.01 S
	300	000						
** JF1Y **	221	21,160.78		18,064.65	07FEB02 3,096.13 S	12FEB02	1 000000 00	3,096.13 S
	500	000						

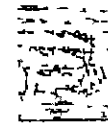
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1Y **	245	12,743.71		10,838.79	08FEB02 1,904.92 S	13FEB02	1 000000 .00	1,904.92 S
	300	000						
** JF1Y **	276	42,279.56		36,129.30	12FEB02 6,150.26 S	15FEB02	1 000000 00	6,150.26 S
	1,000	000						
** JF2H **	726	210,466.71		196,971.83	05APR02 13,494.88 S	10APR02	1 000000 00	13,494.88 S
	4,700	000						
** JF2H **	827	161,113.14		150,872.04	05APR02 10,241.10 S	10APR02	1 000000 00	10,241.10 S
	3,600	000						
** JF2H **	028	157,783.29		146,510.00	08APR02 11,273.29 S	11APR02	1 000000 .00	11,273.29 S
	3,500	000						
** JF2H **	832	180,400.00		167,440.00	08APR02 12,960.00 S	11APR02	1 000000 .00	12,960.00 S
	4,000	000						
** JF2H **	850	112,750.00		104,650.00	08APR02 8,100.00 S	11APR02	1 000000 .00	8,100.00 S
	2,500	000						
** JF2H **	884	216,288.68		201,079.59	08APR02 15,209.09 S	11APR02	1 000000 .00	15,209.09 S
	4,800	000						
** JF1Y **	471	89,952.29		65,019.65	18JUN02 24,932.64 L	21JUN02	1 000000 .00	24,932.64 L
	1,800	000						
** JF1Y **	481	20,010.03		14,444.24	18JUN02 5,565.79 L	21JUN02	1 000000 .00	5,565.79 L
	400	000						
** JF1Y **	607	58,692.63		44,270.70	25JUN02 14,421.93 L	28JUN02	1 000000 00	14,421.93 L
	1,200	000						
** JF1Y **	792	63,463.72		51,940.08	16JUL02 11,523.64 L	19JUL02	1 000000 .00	11,523.64 L
	1,400	000						

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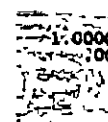


ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
404119109	TOTAL			232,118.67	175,674.67	56,444 00 L	.00		56,444.00 L
				1,127,723.67	1,043,394 99	84,328.68 S	00		84,328 68 S
404132102	HCC INS HLDGS INC					23JAN02	28JAN02	1 000000	
** JF1W **	513	204,500 12		217,641.60	-13,141 48 S			00	-13,141 48 S
	8,000 000								
** JF1W **	542	251,427 22		272,620.33	-21,193.11 S	24JAN02	29JAN02	1 000000	-21,193 11 S
	10,000 000							00	
404132102	TOTAL			455,927 34	490,261 93	-34,334.59 S		00	-34,334 59 S
40425P107	HMC SOFTWARE INC		COM			03JAN02	08JAN02	1.000000	
** JF1W **	358	460,292.15		610,465 66	-150,173 51 S			.00	-150,173 51 S
	23,400.000								
** JF1W **	382	156,793 64		250,039 20	-93,245.56 S	04JAN02	09JAN02	1.000000	-93,245 56 S
	8,000.000							00	
** JF1W **	516	201,710 30		263,960.40	-62,250.10 S	23JAN02	28JAN02	1.000000	-62,250 10 S
	11,900 000							00	
** JF1W **	543	204,779 26		241,646.18	-36,866 92 S	24JAN02	29JAN02	1 000000	-36,866 92 S
	11,900 000							00	
** JF1W **	553	179,952 44		232,103 96	-52,151.52 S	25JAN02	30JAN02	1 000000	-52,151 52 S
	10,600 000							00	
40425P107	TOTAL			1,203,527 79	1,598,215 40	-394,687 61 S		.00	-394,687 61 S



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
406216101	HALLIBURTON CO		COM			02JAN02	07JAN02	1 000000	
** JF1Z **	702	13,609 99		26,878.28	-13,268.29 S			00	-13,268.29 S
	1,100 000								
** JF1Z **	712	12,247 87		23,711 43	-11,463 56 S	03JAN02	08JAN02	1 000000	-11,463 56 S
	1,100 000							00	
** JF1Z **	735	16,256 85		24,995 97	-8,739 12 S	04JAN02	09JAN02	1.000000	-8,739 12 S
	1,700 000							.00	
406216101	TOTAL			42,114 71	75,585 68	-33,470 97 S		.00	-33,470.97 S
410768105	HANOVER COMPRESSOR CO		COM			22JAN02	25JAN02	1.000000	
** JF1W **	498	165,975 40		361,814 44	-195,839 04 S			00	-195,839.04 S
	11,000 000								
** JF1W **	501	25,400 13		57,970.68	-32,570.55 S	23JAN02	28JAN02	1 000000	-32,570 55 S
	1,800 000							.00	
** JF1W **	608	650,964 05		1,284,117 90	-633,153 85 S	29JAN02	04FEB02	1 000000	-633,153 85 S
	47,800.000							.00	
410768105	TOTAL			842,339 58	1,703,903.02	-861,563.44 S		.00	-861,563 44 S
412822108	HARLEY DAVIDSON INC		COM			19APR02	24APR02	1.000000	
** JF1Y **	597	27,829 16		22,325.56	5,503 60 S			.00	5,503 60 S
	500.000								
** JF1Y **	620	55,740.12		43,727.34	12,012 78 S	19APR02	24APR02	1 000000	12,012.78 S
	1,000 000							00	
** JF1Y **	642	21,995 53		17,267 80	4,727.73 S	22APR02	25APR02	1 000000	4,727 73 S
	400.000							00	
** JF1Y **	667	11,043 66		8,633.90	2,409 76 S	23APR02	26APR02	1.000000	2,409 76 S
	200 000							.00	



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
** JF1Y **	674 400.000	21,993.57		17,267.80	23APR02 4,725.77 S	26APR02	1.000000 .00		4,725.77 S
** JF1Y **	692 200.000	10,906.27		8,669.95	24APR02 2,236.32 S	29APR02	1.000000 .00		2,236.32 S
** JF1Y **	714 800.000	43,463.97		36,879.90	25APR02 6,584.07 S	30APR02	1.000000 .00		6,584.07 S
** JF1Y **	760 700.000	38,143.88		32,478.14	26APR02 5,665.74 S	01MAY02	1.000000 .00		5,665.74 S
** JF1Y **	781 500.000	26,764.24		23,317.10	29APR02 3,447.14 S	02MAY02	1.000000 .00		3,447.14 S
** JF1Y **	793 200.000	10,686.99		9,326.84	30APR02 1,360.15 S	03MAY02	1.000000 .00		1,360.15 S
** JF1Y **	809 1,600.000	84,717.44		74,073.28	01MAY02 5,051.36 L	06MAY02	1.000000 .00		5,051.36 L
** JF1Y **	034 800.000	42,303.20		37,849.04	03MAY02 4,454.16 L	08MAY02	1.000000 .00		4,454.16 L
** JF1Y **	052 1,000.000	52,965.60		47,101.78	06MAY02 5,863.82 L	09MAY02	1.000000 .00		5,863.82 L
** JF1Y **	086 200.000	10,634.27		9,215.10	08MAY02 1,419.17 L	13MAY02	1.000000 .00		1,419.17 L
** JF1Y **	377 1,300.000	68,319.44		60,716.01	05JUN02 7,603.43 L	10JUN02	1.000000 .00		7,603.43 L
** JF1Y **	469 4,400.000	230,311.06		208,046.73	18JUN02 22,264.33 L	21JUN02	1.000000 .00		22,264.33 L

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
412822108	TOTAL	489,251.01		437,001.94	46,656.27 L		00		46,656.27 L
		353,284.83		293,967.61	54,265.86 S		00		54,265.86 S
413086109	HARMAN INTL INDS INC NEM	COM			05APR02	10APR02	1.000000		
** JF1H **	386 2,000.000	100,118.98		64,086.00	36,032.98 L		.00		36,032.98 L
** JF1H **	494 15,900.000	794,319.41		477,484.04	316,835.37 L		1.000000 .00		316,835.37 L
** JF1H **	815 344.000	17,233.88		9,360.27	08APR02 2,514.28 L	11APR02	1.000000 .00		2,514.28 L
** JF1H **	828 31,656.000	1,582,717.51		1,178,907.44	403,810.07 S	11APR02	1.000000 .00		403,810.07 S
413086109	TOTAL	911,672.27		550,930.31	355,382.63 L		00		355,382.63 L
		1,599,951.39		1,188,267.71	409,169.40 S		.00		409,169.40 S
413619107	HARRAHS ENTHT INC	COM			10OCT02	16OCT02	1.000000		
** JF1Y **	626 1,100.000	44,875.67		51,371.26	-6,495.59 S		.00		-6,495.59 S
416515104	HARTFORD FINANCIAL SVCS GRP	COM			05APR02	10APR02	1.000000		
** JF2H **	686 900.000	62,139.16		35,046.45	27,092.71 L		00		27,092.71 L
** JF2H **	737 6,100.000	421,652.24		206,477.06	215,175.18 L	10APR02	1.000000 .00		215,175.18 L
** JF2H **	019 3,400.000	233,975.85		209,054.65	08APR02 1,425.82 L	11APR02	1.000000 .00		1,425.82 L

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
					23,495.38 S		.00	23,495.38 S
** JF2H **	864 6,000.000	414,840.00		358,376.00	08APR02 56,464.00 S	11APR02	1.000000 .00	56,464.00 S
** JF2H **	894 3,300.000	226,823.28		187,391.77	08APR02 39,431.51 L	11APR02	1.000000 00	39,431.51 L
416515104	TOTAL	944,590.53		637,969.93	283,125.22 L		00	283,125.22 L
		648,815.85		567,430.65	79,959.38 S		00	79,959.38 S
421924101	HEALTHSOUTH CORP		COM		22JAN02	25JAN02	1.000000	
** JF1Y **	021 1,300.000	16,103.50		19,461.48	-3,357.98 S		.00	-3,357.98 S
** JF1Y **	CXL 021 -1,300.000	-16,103.50		-19,461.48	3,357.98 S	25JAN02	1.000000 00	3,357.98 S
** JF1Y **	043 1,300.000	16,103.50		19,461.48	-3,357.98 S	25JAN02	1.000000 00	-3,357.98 S
** JF1Y **	064 1,700.000	20,510.19		25,150.87	-4,640.68 S	28JAN02	1.000000 00	-4,640.68 S
** JF1Y **	071 1,500.000	18,083.27		21,941.11	-3,857.84 S	28JAN02	1.000000 00	-3,857.84 S
** JF1Y **	075 100.000	1,206.98		1,483.70	-276.72 S	29JAN02	1.000000 00	-276.72 S
** JF1Y **	083 300.000	3,652.44		4,451.10	-798.66 S	29JAN02	1.000000 .00	-798.66 S
** JF1Y **	084 300.000	3,660.21		4,451.10	-790.89 S	29JAN02	1.000000 00	-790.89 S
** JF1Y **						25JAN02	1.000000	

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	095 100.000	1,206.98		1,483.70	-276.72 S		.00	-276.72 S
** JF1Y **	100 100.000	1,211.80		1,466.21	-254.41 S	30JAN02	1.000000 .00	-254.41 S
** JF1Y **	102 700.000	8,477.92		10,263.47	-1,785.55 S	30JAN02	1.000000 00	-1,785.55 S
** JF1Y **	116 500.000	5,846.56		7,331.05	-1,484.49 S	31JAN02	1.000000 .00	-1,484.49 S
** JF1Y **	128 900.000	10,313.30		13,040.28	-2,726.98 S	01FEB02	1.000000 00	-2,726.98 S
** JF1Y **	138 200.000	2,302.96		2,886.62	-583.66 S	04FEB02	1.000000 00	-583.66 S
** JF1Y **	149 200.000	2,299.19		2,886.62	-587.43 S	05FEB02	1.000000 .00	-587.43 S
** JF1Y **	159 1,500.000	17,189.74		21,823.09	-4,633.35 S	06FEB02	1.000000 .00	-4,633.35 S
** JF1Y **	166 2,100.000	23,771.49		30,563.04	-6,791.55 S	06FEB02	1.000000 .00	-6,791.55 S
** JF1Y **	210 2,400.000	26,700.55		34,757.50	-8,056.95 S	12FEB02	1.000000 .00	-8,056.95 S
** JF1Y **	241 2,300.000	25,705.10		32,330.98	-6,625.88 S	13FEB02	1.000000 .00	-6,625.88 S
** JF1Y **	247 200.000	2,237.96		2,615.44	-377.48 S	14FEB02	1.000000 .00	-377.48 S
** JF1Y **	264 2,900.000	33,632.24		37,923.88	-4,291.64 S	14FEB02	1.000000 .00	-4,291.64 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1Y **	281 1,700.000	19,949.87	24,036.25			12FEB02 -4,086.38 S	15FEB02	1.000000 .00	-4,086.38 S
** JF1Y **	288 2,600.000	31,557.02	38,074.71			13FEB02 -6,517.69 S	19FEB02	1.000000 .00	-6,517.69 S
** JF1Y **	290 2,600.000	31,651.92	38,656.01			13FEB02 -7,004.09 S	19FEB02	1.000000 .00	-7,004.09 S
** JF1Y **	296 1,300.000	15,897.46	19,363.92			14FEB02 -3,466.46 S	20FEB02	1.000000 .00	-3,466.46 S
421924101	TOTAL	323,168.65	396,442.13			-73,273.48 S		.00	-73,273.48 S
421933102	HEALTH MGMT ASSOC		CL A			23OCT02	28OCT02	1.000000	
** JF1Z **	568 1,700.000	35,626.67	32,614.39			3,012.28 S		.00	3,012.28 S
422347104	HEARTLAND EXPRESS INC					22JAN02	25JAN02	1.000000	
** JF1G **	878 6,600.000	212,516.81	72,584.68			139,932.13 L		.00	139,932.13 L
** JF1G **	009 900.000	30,059.54	9,891.79			24JAN02 20,167.75 L	29JAN02	1.000000 .00	20,167.75 L
** JF1G **	350 566	13.76	3.95			06MAR02 9.81 L	06MAR02	1.000000 .00	9.81 L
** JF1G **	CXL 350 -566	-13.76	-3.95			06MAR02 -9.81 L	06MAR02	1.000000 .00	-9.81 L
** JF1G **	386 552	13.76	3.85			06MAR02 9.91 L	06MAR02	1.000000 .00	9.91 L
** JF1G **	715 100.000	2,185.53	697.00			18APR02 1,488.53 L	23APR02	1.000000 .00	1,488.53 L
** JF1G **						18APR02	23APR02	1.000000	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	716 1,300.000	27,104.18	9,068.43			18,035.75 L		.00	18,035.75 L
** JF1G **	737 700.000	13,964.57	4,883.05			19APR02 9,081.52 L	24APR02	1.000000 .00	9,081.52 L
** JF1G **	738 400.000	7,990.71	2,790.32			19APR02 5,200.39 L	24APR02	1.000000 .00	5,200.39 L
** JF1G **	763 3,400.000	64,428.05	23,741.69			22APR02 40,686.36 L	25APR02	1.000000 .00	40,686.36 L
** JF1G **	147 1,500.000	29,826.60	10,457.78			10MAY02 19,368.82 L	15MAY02	1.000000 .00	19,368.82 L
** JF1G **	160 15,000.000	296,616.06	103,860.76			13MAY02 192,755.30 L	16MAY02	1.000000 .00	192,755.30 L
** JF1G **	164 13,986.000	276,964.79	96,951.85			13MAY02 180,012.94 L	16MAY02	1.000000 .00	180,012.94 L
422347104	TOTAL	961,670.60	334,931.20			626,739.40 L		.00	626,739.40 L
427866108	HERSHEY FOODS CORP		COM			24JAN02	29JAN02	1.000000	
** JF1Z **	073 400.000	27,588.26	26,046.89			1,541.37 S		.00	1,541.37 S
** JF1Z **	618 400.000	28,035.63	25,873.60			16APR02 2,162.03 L	19APR02	1.000000 .00	2,162.03 L
** JF1Z **	631 300.000	20,462.71	19,514.90			17APR02 947.81 L	22APR02	1.000000 .00	947.81 L
** JF1Z **	644 300.000	20,439.10	19,903.68			18APR02 535.42 L	23APR02	1.000000 .00	535.42 L
** JF1Z **	657 400.000	27,155.86	27,208.20			18APR02 -52.34 L	23APR02	1.000000 .00	-52.34 L

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Z **	316 800 000	51,451 49	54,145 46		04JUN02 -2,693 97 L	07JUN02	1.000000 .00	-2,693 97 L
** JF1Z **	353 300 000	19,525 45	18,297 21		06JUN02 1,228.24 L	11JUN02	1.000000 00	1,228 24 L
** JF1Z **	381 200 000	13,188 77	12,198.14		07JUN02 990.63 L	12JUN02	1 000000 00	990 63 L
** JF1Z **	397 100 000	6,595.36	6,406.20		10JUN02 189 16 S	13JUN02	1 000000 00	189 16 S
** JF1Z **	426 200.000	12,882 99	12,812 39		14JUN02 70 60 S	19JUN02	1.000000 .00	70 60 S
** JF1Z **	430 100 000	6,529 29	6,406 20		17JUN02 123 09 S	20JUN02	1.000000 00	123 09 S
427866108	TOTAL	180,259 01	177,141 19		3,117.82 L		.00	3,117 82 L
		53,595.90	51,671.68		1,924.22 S		00	1,924.22 S
428236103	HEWLETT PACKARD CO	COM			04JAN02	01APR02	1 000000	
** JF2H **	590 42,300 000	980,488 62	980,488.62		.00		00	00
** JF2H **	CXL 590 -42,300.000	-980,488 62	-980,488 62		04JAN02 00	01APR02	1.000000 00	00
** JF2H **	591 5,400 000	108,023 76	108,023 76		19FEB02 .00	01APR02	1.000000 00	00
** JF2H **	CXL 591 -5,400.000	-108,023 76	-108,023.76		19FEB02 .00	01APR02	1 000000 .00	.00
** JF2H **	592 14,700.000	307,935 60	307,935 60		05MAR02 00	01APR02	1.000000 00	00

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2H **	CXL 592 -14,700 000	-307,935.60	-307,935.60		05MAR02 .00	01APR02	1.000000 00	00
** JF2H **	650 42,300 000	980,488 62	980,488 62		01APR02 00	01APR02	1.000000 00	00
** JF2H **	651 5,400 000	108,023 76	108,023 76		01APR02 00	01APR02	1 000000 00	.00
** JF2H **	652 14,700 000	307,935.60	307,935.60		01APR02 00	01APR02	1 000000 .00	00
** JF1Y **	388 3,300 000	60,446 25	55,558 05		06JUN02 4,888 20 S	11JUN02	1 000000 00	4,888.20 S
** JF1Y **	395 2,300.000	42,148 06	38,674 98		07JUN02 3,473.08 S	12JUN02	1.000000 00	3,473 08 S
** JF1Y **	396 900 000	16,523.50	15,290 91		07JUN02 1,232 59 S	12JUN02	1 000000 .00	1,232.59 S
** JF1Y **	418 6,200 000	114,744 90	108,972 12		11JUN02 5,772 78 S	14JUN02	1.000000 00	5,772.78 S
** JF1Y **	426 1,100.000	19,783.89	19,864 68		12JUN02 -80.79 S	17JUN02	1.000000 00	-80 79 S
** JF1Y **	438 1,300.000	22,738.26	23,476 44		13JUN02 -738 18 S	18JUN02	1 000000 00	-738 18 S
** JF1Y **	753 3,500 000	51,646 54	63,205 80		11JUL02 -11,559.26 S	16JUL02	1 000000 00	-11,559.26 S
** JF1Y **	759 2,200.000	32,891.86	39,922 59		11JUL02 -7,030.73 S	16JUL02	1.000000 00	-7,030 73 S
** JF1Y **	767	136,544.77	164,146 18		12JUL02 -27,601.41 S	17JUL02	1.000000 00	-27,601.41 S

STATE STREET

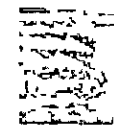
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS GN/LS
	9,000	000							
** JF1Y **	771	24,921.24	30,026.08	15JUL02	18JUL02	1.000000	00		-5,104.84 S
	1,700.000								
** JF1Y **	772	5,652.62	7,172.48	15JUL02	18JUL02	1.000000	.00		-1,519.86 S
	400.000								
** JF1Y **	774	2,844.43	3,734.32	15JUL02	18JUL02	1.000000	00		-889.89 S
	200.000								
** JF1Y **	782	4,448.86	5,601.48	16JUL02	19JUL02	1.000000	00		-1,152.62 S
	300.000								
** JF1Y **	784	63,859.61	80,287.88	16JUL02	19JUL02	1.000000	00		-16,428.27 S
	4,300.000								
** JF1Y **	785	5,957.82	7,468.64	16JUL02	19JUL02	1.000000	00		-1,510.82 S
	400.000								
** JF1Y **	800	13,189.19	16,587.23	16JUL02	19JUL02	1.000000	00		-3,398.04 S
	900.000								
** JF1Y **	005	5,749.54	7,344.52	17JUL02	22JUL02	1.000000	00		-1,594.98 S
	400.000								
** JF1Y **	006	1,464.45	1,836.13	17JUL02	22JUL02	1.000000	00		-371.68 S
	100.000								
** JF1Y **	772	22,617.36	27,541.95	11NOV02	14NOV02	1.000000	00		-4,924.59 S
	1,500.000								
** JF1Y **	773	1,537.45	1,836.13	11NOV02	14NOV02	1.000000	00		-298.68 S
	100.000								
** JF1Y **	784	1,531.20	1,836.13	12NOV02	15NOV02	1.000000	00		-304.93 S
	100.000								

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS GN/LS
** JF1Y **	785	24,634.77	29,378.08	12NOV02	15NOV02	1.000000	.00		-4,743.31 S
	1,600.000								
** JF1Y **	788	6,329.32	7,344.52	13NOV02	18NOV02	1.000000	00		-1,015.20 S
	400.000								
428236103	TOTAL	1,396,447.98	1,396,447.98	.00	.00	.00	.00		.00
		682,205.89	757,107.32	-74,901.43 S		00			-74,901.43 S
43357B104	HISPANIC BROADCASTING CORP	COM			13JUN02	18JUN02	1.000000		
** JF21 **	074	68,447.93	58,564.50	9,883.43 L		00			9,883.43 L
	2,500.000								
** JF21 **	333	45,716.42	44,509.02	1,207.40 L	20NOV02	25NOV02	1.000000		1,207.40 L
	1,900.000								
43357B104	TOTAL	114,164.35	103,073.52	11,090.83 L		00			11,090.83 L
436141105	HOLLYWOOD ENTMTY CORP	COM			05APR02	10APR02	1.000000		
** JF1H **	311	24,458.00	21,000.00	3,458.00 S		00			3,458.00 S
	1,400.000								
** JF1H **	448	87,402.36	79,357.50	8,044.86 S	05APR02	10APR02	1.000000		8,044.86 S
	5,000.000								
** JF1H **	465	112,466.11	99,678.75	12,787.36 S	05APR02	10APR02	1.000000		12,787.36 S
	6,500.000								
** JF1H **	774	348,571.49	319,534.51	29,036.98 S	08APR02	11APR02	1.000000		29,036.98 S
	20,000.000								
** JF2Y **	783	3,901.88	3,637.96	263.92 L	02DEC02	05DEC02	1.000000		263.92 L
	200.000								

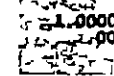
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
436141105	TOTAL	3,901.88	3,637.96	263.92 L	00	263.92 L
		572,897.96	519,570.76	53,327.20 S	00	53,327.20 S
437076102	HOME DEPOT INC	COM	19APR02	24APR02	1.000000	
** JF1Y **	610 2,300.000	113,981.34	112,555.10	1,426.24 S	00	1,426.24 S
** JF1Y **	639 1,900.000	93,357.48	92,980.30	22APR02 377.18 S	25APR02 1.000000 00	377.18 S
** JF1Y **	724 4,700.000	228,234.05	228,303.00	25APR02 -68.95 S	30APR02 1.000000 00	-68.95 S
** JF1Z **	606 500.000	15,803.02	6,964.30	11JUL02 8,838.72 L	16JUL02 1.000000 00	8,838.72 L
** JF1Z **	612 2,300.000	66,364.72	51,970.79	12JUL02 14,393.93 L	17JUL02 1.000000 .00	14,393.93 L
** JF1Z **	736 1,100.000	31,283.14	41,099.57	22JUL02 -9,816.43 L	25JUL02 1.000000 00	-9,816.43 L
** JF1Z **	752 1,700.000	48,768.97	65,069.23	23JUL02 -16,300.26 L	26JUL02 1.000000 .00	-16,300.26 L
** JF2V **	598 11,100.000	305,950.83	527,450.91	25SEP02 -221,500.08 L	30SEP02 1.000000 00	-221,500.08 L
** JF2V **	631 36,400.000	942,397.50	1,729,658.84	01OCT02 -787,261.34 L	04OCT02 1.000000 .00	-787,261.34 L



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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
437076102	TOTAL	1,410,568.18	2,422,213.64	-1,011,645.46 L	.00	-1,011,645.46 L
		435,572.87	433,838.40	1,734.47 S	00	1,734.47 S
441339108	HOT TOPIC INC	COM	09JAN02	14JAN02	1.000000	
** JF1M **	422 1,500.000	50,966.83	45,307.68	5,659.15 S	.00	5,659.15 S
** JF1M **	429 3,500.000	117,902.38	104,807.54	10JAN02 13,094.84 S	15JAN02 1.000000 00	13,094.84 S
** JF1M **	436 3,100.000	105,398.41	90,311.37	11JAN02 15,087.04 S	16JAN02 1.000000 00	15,087.04 S
** JF1M **	515 10,400.000	353,047.66	299,590.20	23JAN02 53,457.46 S	28JAN02 1.000000 00	53,457.46 S
** JF1M **	538 6,300.000	214,700.77	164,125.26	24JAN02 50,575.51 S	29JAN02 1.000000 00	50,575.51 S
441339108	TOTAL	842,016.05	704,142.05	137,874.00 S	.00	137,874.00 S
44147T108	HOTELS COM	CL A	28JAN02	31JAN02	1.000000	
** JF2I **	649 1,600.000	81,438.77	60,224.32	21,214.45 L	00	21,214.45 L
** JF2I **	715 400.000	24,559.63	15,056.08	05MAR02 9,503.55 L	08MAR02 1.000000 00	9,503.55 L
** JF2I **	760 1,000.000	68,248.97	37,640.20	19MAR02 30,608.77 L	22MAR02 1.000000 00	30,608.77 L
** JF2I **	287 1,000.000	62,948.10	37,640.20	05NOV02 25,307.90 L	08NOV02 1.000000 .00	25,307.90 L
** JF2I **	298	51,158.45	30,339.26	07NOV02 20,819.19 L	13NOV02 1.000000 .00	



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	800.000							
** JF2I **	327 1,300.000	87,014 56		50,547 79	19NOV02 36,466 77 L	22NOV02	1 000000 .00	36,466 77 L
** JF2I **	345 1,000.000	72,117 82		39,008 00	25NOV02 33,109.82 L	29NOV02	1 000000 .00	33,109 82 L
44147T108	TOTAL	447,486 30		270,455 85	177,030 45 L		00	177,030 45 L
441815107	HOUSEHOLD INTL INC		COM		18JUN02	21JUN02	1.000000	
** JF1Y **	483 2,900 000	151,715 30		191,723 05	-40,007 75 S		00	-40,007 75 S
** JF1Y **	608 1,200 000	59,892 59		80,289 39	25JUN02 -20,396.80 S	28JUN02	1 000000 00	-20,396 80 S
** JF1Y **	741 1,400 000	61,176 47		93,535.35	11JUL02 -32,358.88 S	16JUL02	1.000000 00	-32,358 88 S
** JF1Y **	063 2,750.000	103,641 90		185,319 96	24JUL02 -50,132.80 L	29JUL02	1.000000 00	-50,132 80 L
** JF1Y **					-31,545.26 S		.00	-31,545.26 S
** JF1Y **	091 1,400 000	55,684.58		87,646.38	30JUL02 -6,948 88 L	02AUG02	1 000000 00	-6,948 88 L
** JF1Y **					-25,012.92 S		00	-25,012.92 S
** JF1Y **	127 2,600.000	102,858.35		146,400 69	02AUG02 -43,542 34 S	07AUG02	1.000000 00	-43,542.34 S
** JF1Y **	176 2,200 000	83,883.69		131,031.18	08AUG02 -47,147 49 S	13AUG02	1.000000 .00	-47,147.49 S
** JF1Y **	238 5,850 000	204,860 23		353,676.41	14AUG02 -148,816 18 S	19AUG02	1.000000 .00	-148,816 18 S

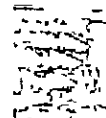
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Z **	570 60.000	1,369.39		4,132.73	24OCT02 -2,763 34 L	29OCT02	1 000000 00	-2,763 34 L
** JF1Z **	571 900 000	21,336.46		61,737 04	24OCT02 -40,400 58 L	29OCT02	1.000000 00	-40,400.58 L
** JF1Z **	689 700.000	20,060 76		46,965.83	15NOV02 -26,905 07 L	20NOV02	1.000000 .00	-26,905.07 L
** JF1Z **	691 500 000	14,328 51		33,677 04	15NOV02 -19,348 53 L	20NOV02	1.000000 .00	-19,348.53 L
** JF1Z **	693 100 000	2,984.91		6,731 31	18NOV02 -3,746.40 L	21NOV02	1 000000 00	-3,746 40 L
** JF1Z **	696 400.000	11,585.69		26,735.12	18NOV02 -15,149.43 L	21NOV02	1.000000 .00	-15,149 43 L
** JF1Z **	758 400 000	11,366 57		26,523 93	19NOV02 -15,157 36 L	22NOV02	1 000000 00	-15,157.36 L
** JF1Z **	767 100 000	2,844.91		6,628 65	20NOV02 -3,783 74 L	25NOV02	1.000000 00	-3,783 74 L
** JF1Z **	768 700 000	20,008 05		41,159 64	20NOV02 -15,951 37 L	25NOV02	1 000000 00	-15,951.37 L
** JF1Z **					-5,200 22 S		00	-5,200.22 S
** JF1Z **	773 400.000	11,630 52		23,064 77	21NOV02 -11,434 25 S	26NOV02	1 000000 00	-11,434.25 S
** JF1Z **	783 740 000	20,615.99		28,581.12	22NOV02 -7,965.13 S	27NOV02	1 000000 00	-7,965.13 S

STATE STREET

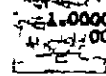


ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
441815107	TOTAL	265,211.73	527,257.63		-200,287.50 L		00	-200,287.50 L
		875,967.67	1,362,427.94		-413,427.22 S		00	-413,427.22 S
444482103	HUGHES SUPPLY INC	COM			08MAR02	01APR02	1.000000	
** JF1M **	258 3,000.000	111,351.00	111,351.00		00		00	00
** JF1M **	CXL -3,000.000	-111,351.00	-111,351.00		08MAR02 .00	01APR02	1.000000 00	00
** JF1M **	265 3,000.000	111,351.00	111,351.00		01APR02 .00	01APR02	1.000000 00	00
** JF1M **	329 500.000	19,139.42	18,558.50		05APR02 580.92 S	10APR02	1.000000 00	580.92 S
** JF1M **	455 5,400.000	208,737.73	200,431.80		05APR02 8,305.93 S	10APR02	1.000000 .00	8,305.93 S
** JF1M **	749 10,600.000	412,532.15	401,684.30		08APR02 10,847.85 S	11APR02	1.000000 00	10,847.85 S
** JF2V **	337 3,000.000	126,701.18	111,351.00		05JUL02 15,350.18 L	10JUL02	1.000000 00	15,350.18 L
** JF2V **	682 600.000	19,456.14	17,144.36		28OCT02 2,311.78 L	31OCT02	1.000000 00	2,311.78 L
444482103	TOTAL	111,351.00	111,351.00		00		.00	00



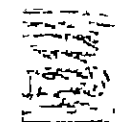
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		146,157.32	128,495.36		17,661.96 L		00	17,661.96 L
		640,409.30	620,674.60		19,734.70 S		00	19,734.70 S
444903108	HUMAN GENOME SCIENCES INC	COM			31OCT02	05NOV02	1.000000	
** JF1Z **	596 1,100.000	10,874.71	76,158.22		-65,283.51 L		00	-65,283.51 L
** JF1Z **	611 300.000	2,748.18	20,408.44		01NOV02 -17,660.26 L	06NOV02	1.000000 00	-17,660.26 L
** JF1Z **	612 800.000	7,228.58	54,322.66		01NOV02 -47,094.08 L	06NOV02	1.000000 .00	-47,094.08 L
** JF1Z **	617 1,200.000	11,379.49	60,553.86		04NOV02 -49,174.37 L	07NOV02	1.000000 .00	-49,174.37 L
** JF1Z **	637 500.000	5,038.34	28,968.17		05NOV02 -23,929.83 L	08NOV02	1.000000 00	-23,929.83 L
** JF1Z **	639 100.000	1,031.66	6,291.73		06NOV02 -5,260.07 L	12NOV02	1.000000 00	-5,260.07 L
** JF1Z **	641 100.000	988.23	6,291.73		06NOV02 -5,303.50 L	12NOV02	1.000000 00	-5,303.50 L
444903108	TOTAL	39,289.19	252,994.81		-213,705.62 L		00	-213,705.62 L
448774109	HYDRIL COMPANY	COM			02JAN02	07JAN02	1.000000	
** JF1M **	332 700.000	11,906.82	18,550.00		-6,643.18 S		00	-6,643.18 S
** JF1M **	368 1,200.000	20,911.72	32,996.50		04JAN02 -12,084.78 S	09JAN02	1.000000 .00	-12,084.78 S
** JF1M **	392	3,447.46	5,778.60		07JAN02 -2,331.14 S	10JAN02	1.000000 00	-2,331.14 S



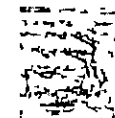
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE	SELL RATE CURR GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
	200 000									
** JF1M **	444 4,800 000	77,676 27		138,686.40		14JAN02 -61,010 13 S	17JAN02	1.000000 00		-61,010.13 S
** JF1M **	459 700.000	11,392 32		20,225 10		16JAN02 -8,832 78 S	22JAN02	1.000000 00		-8,832 78 S
** JF1M **	478 2,500.000	40,936.88		72,232 50		17JAN02 -31,295 62 S	23JAN02	1.000000 .00		-31,295 62 S
** JF1M **	566 800 000	13,839 79		23,114 40		29JAN02 -9,274.61 S	01FEB02	1.000000 00		-9,274 61 S
** JF1M **	578 1,800 000	30,617 54		52,007.40		30JAN02 -21,389 86 S	04FEB02	1.000000 00		-21,389.86 S
** JF1M **	594 1,000 000	17,099 74		28,893.00		31JAN02 -11,793.26 S	05FEB02	1.000000 .00		-11,793 26 S
** JF1M **	620 1,700.000	29,005 98		49,118 10		01FEB02 -20,112 12 S	06FEB02	1.000000 00		-20,112 12 S
** JF1M **	624 900.000	15,299.77		20,600 20		04FEB02 -5,300 43 S	07FEB02	1 000000 00		-5,300 43 S
** JF1M **	642 1,500.000	25,649.61		27,865 51		05FEB02 -2,215.90 S	08FEB02	1.000000 .00		-2,215 90 S
** JF1M **	667 3,900 000	66,428 87		75,347 07		06FEB02 -8,918 20 S	11FEB02	1.000000 00		-8,918.20 S
448774109	TOTAL	364,212.77		565,414 78		-201,202 01 S		00		-201,202.01 S



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE	SELL RATE CURR GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
44914M104	HYPERION SOLUTIONS CORP	COM				22AUG02	27AUG02	1 000000		
** JF2Y **	488 1,200.000	28,924.28		30,148 56		-1,224.28 L		00		-1,224 28 L
** JF2Y **	767 200 000	5,893.82		5,024 76		21NOV02 869 06 L	26NOV02	1.000000 00		869.06 L
** JF2Y **	786 400 000	11,491 65		10,049 52		02DEC02 1,442 13 L	05DEC02	1.000000 .00		1,442 13 L
44914M104	TOTAL	46,309 75		45,222 84		1,086 91 L		.00		1,086.91 L
449370105	IDEC PHARMACEUTICALS CORP	COM				10APR02	15APR02	1.000000		
** JF1Z **	581 1,200 000	73,712 09		69,128.27		4,583 82 S		.00		4,583.82 S
** JF1Z **	609 800.000	48,411.10		52,201.48		15APR02 -3,790 38 S	18APR02	1 000000 00		-3,790 38 S
** JF1Z **	735 300.000	17,761 31		21,098.97		24APR02 -3,337 66 S	29APR02	1 000000 .00		-3,337 66 S
** JF1Z **	749 200.000	11,386.94		14,501 80		25APR02 -3,114.86 S	30APR02	1 000000 .00		-3,114.86 S
** JF1Z **	759 400.000	22,168.86		28,011.56		26APR02 -5,842.70 S	01MAY02	1 000000 00		-5,842 70 S
** JF1Z **	777 300.000	16,048.42		20,760.66		29APR02 -4,712 24 S	02MAY02	1 000000 00		-4,712.24 S
** JF1Z **	377 1,200.000	45,013.64		71,374.25		07JUN02 -26,360 61 S	12JUN02	1.000000 00		-26,360 61 S



STATE STREET

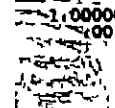
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
449370105	TOTAL						
	234,502.36		277,076.99	-42,574.63 S		00	-42,574.63 S
450565106	ITLA CAP CORP	COM		24JUL02	29JUL02	1.000000	
** JF1G **	752	5,487.83	3,941.50	1,546.33 L		00	1,546.33 L
	200.000						
** JF1G **	821	13,844.58	9,853.75	3,990.83 L	29JUL02	1.000000	3,990.83 L
	500.000				01AUG02	00	
** JF1G **	827	11,399.65	7,883.00	3,516.65 L	30JUL02	1.000000	3,516.65 L
	400.000				02AUG02	00	
** JF1G **	840	17,099.48	11,824.50	5,274.98 L	31JUL02	1.000000	5,274.98 L
	600.000				05AUG02	00	
** JF1G **	007	23,199.30	15,766.00	7,433.30 L	01AUG02	1.000000	7,433.30 L
	800.000				06AUG02	00	
** JF1G **	018	14,588.56	9,853.75	4,734.81 L	02AUG02	1.000000	4,734.81 L
	500.000				07AUG02	00	
** JF1G **	049	5,789.82	3,941.50	1,848.32 L	06AUG02	1.000000	1,848.32 L
	200.000				09AUG02	.00	
** JF1G **	065	2,894.91	1,970.75	924.16 L	07AUG02	1.000000	924.16 L
	100.000				12AUG02	00	
** JF1G **	084	11,615.64	7,883.00	3,732.64 L	09AUG02	1.000000	3,732.64 L
	400.000				14AUG02	00	
** JF1G **	091	31,954.03	21,678.25	10,275.78 L	12AUG02	1.000000	10,275.78 L
	1,100.000				15AUG02	.00	
** JF1G **	099	61,675.14	41,385.75	20,289.39 L	14AUG02	1.000000	20,289.39 L
	2,100.000				19AUG02	.00	
** JF1G **					16AUG02	1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
	52,806.62		35,473.50	17,333.12 L		00	17,333.12 L
1,800.000							
** JF1G **	112	11,711.64	7,883.00	3,828.64 L	19AUG02	1.000000	3,828.64 L
	400.000				22AUG02	00	
450565106	TOTAL						
	264,067.20		179,338.25	84,728.95 L		.00	84,728.95 L
452308109	ILLINOIS TOOL MKS INC	COM		21MAR02	26MAR02	1.000000	
** JF1Z **	462	7,339.92	6,267.94	1,071.98 L		00	1,071.98 L
	100.000						
** JF1Z **	469	14,599.04	12,486.24	2,112.80 L	22MAR02	1.000000	2,112.80 L
	200.000				27MAR02	00	
** JF1Z **	483	7,262.70	6,243.12	1,019.58 L	25MAR02	1.000000	1,019.58 L
	100.000				28MAR02	00	
** JF1Z **	496	21,868.44	19,153.62	2,714.82 L	26MAR02	1.000000	2,714.82 L
	300.000				01APR02	.00	
** JF1Z **	497	7,292.32	6,455.25	837.07 L	26MAR02	1.000000	837.07 L
	100.000				01APR02	00	
** JF1Z **	512	7,293.32	6,455.25	838.07 L	27MAR02	1.000000	838.07 L
	100.000				02APR02	.00	
** JF1Z **	513	7,309.63	6,337.04	972.59 L	27MAR02	1.000000	972.59 L
	100.000				02APR02	00	
** JF1Z **	517	14,437.62	12,674.08	1,763.54 L	28MAR02	1.000000	1,763.54 L
	200.000				03APR02	00	
** JF1Z **	525	21,429.49	19,011.12	2,418.37 L	01APR02	1.000000	2,418.37 L
	300.000				04APR02	.00	
** JF1Z **	575	15,037.16	12,674.08	2,363.08 L	10APR02	1.000000	2,363.08 L
	200.000				15APR02	.00	

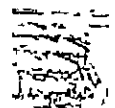
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Z **	576 200.000	15,118 54		12,360 48	10APR02 2,758 06 L	15APR02	1 000000 00	2,758 06 L
** JF1Z **	623 300 000	22,563 31		19,238 81	16APR02 3,324.50 L	19APR02	1 000000 00	3,324 50 L
** JF1Z **	012 200 000	14,502 62		12,261.29	02MAY02 2,241 33 L	07MAY02	1 000000 .00	2,241 33 L
452308109	TOTAL	176,054.11		151,618.32	24,435 79 L		00	24,435 79 L
45245A107	IMATION CORP		COM		02DEC02	05DEC02	1 000000	
** JF2Y **	781 200 000	8,176.75		8,220.26	-43.51 L		00	-43.51 L
453038408	IMPERIAL OIL LTD		COM NEH		26NOV02	02DEC02	1.000000	
** JF1L **	254 7,100.000	196,025.08		86,894 53	109,130.55 L		.00	109,130 55 L
** JF1L **	260 29,400 000	821,117 23		359,816 80	27NOV02 461,300 43 L	03DEC02	1 000000 .00	461,300 43 L
** JF1L **	265 2,340.000	65,447 82		28,638 48	02DEC02 36,809 34 L	05DEC02	1.000000 00	36,809.34 L
** JF1L **	268 14,160 000	400,786 71		170,369.39	03DEC02 230,417.32 L	06DEC02	1 000000 00	230,417.32 L
453038408	TOTAL	1,483,376 84		645,719.20	837,657.64 L		00	837,657 64 L
453096208	IMPERIAL SUGAR CO NEH		COM NEH		05JUN02	04JUN02	1 000000	
** JF2A **	615 .165	58		5.65	-5.07 S		00	-5 07 S
** JF2A **	661 35,045.000	67,245.78		1,001,494 35	21JUN02 -934,248.57 S	26JUN02	1.000000 00	-934,248 57 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
453096208	TOTAL	67,246 36		1,001,500.00	-934,253 64 S		00	-934,253.64 S
453258402	INCO LTD		COM		29OCT02	01NOV02	1 000000	
** JF1V **	244 1,200.000	23,427 49		24,576 00	-1,148 51 S		00	-1,148.51 S
** JF1V **	252 1,900 000	37,563 95		38,912 00	30OCT02 -1,348.05 S	04NOV02	1.000000 00	-1,348 05 S
** JF1V **	259 700 000	13,420.55		14,336 00	31OCT02 -915.45 S	05NOV02	1.000000 .00	-915 45 S
** JF1V **	272 1,700.000	33,140 15		34,816 00	04NOV02 -1,675 85 S	07NOV02	1.000000 00	-1,675.85 S
** JF1V **	281 1,300 000	24,870 32		26,624.00	05NOV02 -1,753 68 S	08NOV02	1 000000 00	-1,753.68 S
** JF1V **	289 1,400 000	26,923 42		28,672 00	06NOV02 -1,748.58 S	12NOV02	1 000000 00	-1,748 58 S
453258402	TOTAL	159,345.88		167,936 00	-8,590 12 S		00	-8,590 12 S
454089103	INDIA FD INC		COM		21NOV02	26NOV02	1 000000	
** JF1L **	247 4,000.000	37,838.85		40,802 00	-2,963 15 L		00	-2,963 15 L
456607100	INDYMAC BANCORP INC		COM		21MAR02	26MAR02	1 000000	
** JF1H **	245 50,900 000	1,252,024 47		1,306,775 23	-31,641 55 L		00	-31,641 55 L
** JF1H **					-23,109.21 S		00	-23,109.21 S



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
456607100	TOTAL						
	1,252,024.47	1,306,775.23		-31,641.55 L		00	-31,641.55 L
	1,252,024.47	1,306,775.23		-23,109.21 S		00	-23,109.21 S
456866102	INGERSOLL RAND CO	COM		02JAN02	04JAN02	1.000000	
** JF2H **	499	870,048.00		249,047.00 S		00	249,047.00 S
	26,500.000						
** JF1Z **	703	206,967.47		35,045.30 L	04JAN02	1.000000	35,045.30 L
	5,750.000						
** JF1Z **				809.73 S		00	809.73 S
456866102	TOTAL						
	242,822.50	206,967.47		35,045.30 L		00	35,045.30 L
	1,361,917.50	1,077,015.47		249,856.73 S		00	249,856.73 S
45768V108	INSIGHT COMMUNICATIONS INC	CL A		22JAN02	25JAN02	1.000000	
** JF1H **	499	344,155.06		-52,319.30 S		00	-52,319.30 S
	13,700.000						
** JF1H **	524	37,709.10		-5,406.49 S	29JAN02	1.000000	-5,406.49 S
	1,500.000						
** JF1H **	544	357,505.96		-53,630.52 S	29JAN02	1.000000	-53,630.52 S
	14,200.000						
** JF1H **	339	18,100.46		-4,996.16 L	10APR02	1.000000	-4,996.16 L
	700.000						
** JF1H **	499	529,940.72		-86,754.60 L	10APR02	1.000000	-86,754.60 L
	21,100.000						
** JF1H **				-51,117.74 S		00	-51,117.74 S
** JF1H **	757	926,553.05		-192,347.26 S	11APR02	1.000000	-192,347.26 S
	38,800.000						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
45768V108	TOTAL						
	405,172.68	548,041.18		-91,750.76 L		00	-91,750.76 L
	1,754,287.98	2,195,863.89		-354,821.31 S		00	-354,821.31 S
457985208	INTEGRA LIFESCIENCES CORP	COM NEW		03SEP02	06SEP02	1.000000	
** JF2V **	527	138,619.00		-59,653.14 L		.00	-59,653.14 L
	5,200.000						
45811K208	INTEGRATED CIRCUIT SYS INC	COM NEW		03JAN02	08JAN02	1.000000	
** JF2Q **	509	184,500.16		22,144.33 S		00	22,144.33 S
	8,662.000						
** JF2Q **	518	302,630.44		11,593.70 S	23JAN02	1.000000	11,593.70 S
	12,867.000						
** JF2Q **	517	235,198.92		26,002.15 S	09JAN02	1.000000	26,002.15 S
	10,000.000						
** JF2Q **	520	335,652.71		-500.43 S	14JAN02	1.000000	-500.43 S
	12,860.000						
** JF2Q **	523	261,005.21		5,520.78 S	23JAN02	1.000000	5,520.78 S
	10,000.000						
** JF2Q **	616	277,239.89		-19,690.66 S	23MAY02	1.000000	-19,690.66 S
	12,895.000						
** JF2Q **	617	214,997.97		-4,779.32 S	23MAY02	1.000000	-4,779.32 S
	10,000.000						
** JF2V **	374	15,640.00		-128.47 L	18JUL02	1.000000	-128.47 L
	800.000						
** JF2Q **	646	118,473.55		1,442.79 S	04SEP02	1.000000	1,442.79 S
	6,453.000						
** JF2Q **				15AUG02	04SEP02	1.000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	649 8,600.000	171,478.82		157,891.30	13,587.52 S		00	13,587.52 S
** JF2Q **	651 4,400.000	90,303.31		80,781.60	16AUG02 9,521.71 S	04SEP02	1.000000 .00	9,521.71 S
** JF2V **	487 500.000	10,499.68		9,775.00	22AUG02 724.68 L	27AUG02	1.000000 00	724.68 L
** JF2V **	742 600.000	13,476.19		11,730.00	14NOV02 1,746.19 L	19NOV02	1.000000 00	1,746.19 L
** JF2V **	782 200.000	4,639.86		3,910.00	02DEC02 729.86 L	05DEC02	1.000000 .00	729.86 L
45811K208	TOTAL	44,127.26		41,055.00	3,072.26 L		00	3,072.26 L
		2,233,214.32		2,168,371.75	64,842.57 S		00	64,842.57 S
458118106	INTEGRATED DEVICE TECHNOLOGY	COM			14FEB02	20FEB02	1.000000	
** JF2I **	682 9,600.000	302,442.50		425,851.15	-123,408.65 L		00	-123,408.65 L
** JF2I **	686 4,600.000	141,769.87		181,398.31	15FEB02 -39,628.44 L	21FEB02	1.000000 00	-39,628.44 L
** JF2I **	727 4,600.000	154,097.68		191,602.06	06MAR02 -37,504.38 L	11MAR02	1.000000 .00	-37,504.38 L
** JF2I **	740 2,000.000	65,599.01		68,592.20	12MAR02 -2,993.19 L	15MAR02	1.000000 .00	-2,993.19 L
** JF2I **	745 2,200.000	68,941.02		75,451.42	13MAR02 -6,510.40 L	18MAR02	1.000000 00	-6,510.40 L
** JF1Z **	795 2,000.000	22,439.32		70,803.18	25NOV02 -48,363.86 L	29NOV02	1.000000 00	-48,363.86 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Z **	023 2,800.000	23,877.95		88,955.26	04DEC02 -65,077.31 L	09DEC02	1.000000 00	-65,077.31 L
** JF1Z **	024 1,600.000	13,138.92		45,617.28	04DEC02 -32,478.36 L	09DEC02	1.000000 00	-32,478.36 L
458118106	TOTAL	792,306.27		1,148,270.86	-355,964.59 L		00	-355,964.59 L
458140100	INTEL CORP	COM			10JAN02	15JAN02	1.000000	
** JF1Z **	790 1,800.000	62,856.85		36,863.28	25,993.57 L		00	25,993.57 L
** JF1Z **	814 1,500.000	51,989.21		32,772.00	11JAN02 19,217.21 L	16JAN02	1.000000 00	19,217.21 L
** JF1Z **	828 1,300.000	45,057.32		29,049.28	14JAN02 16,008.04 L	17JAN02	1.000000 00	16,008.04 L
** JF1Z **	012 1,600.000	54,623.17		35,921.52	16JAN02 18,701.65 L	22JAN02	1.000000 00	18,701.65 L
** JF1Z **	030 1,700.000	55,189.67		37,490.46	22JAN02 17,699.21 L	25JAN02	1.000000 00	17,699.21 L
** JF1Y **	783 12,400.000	346,035.12		394,465.18	29APR02 -48,430.06 S	02MAY02	1.000000 00	-48,430.06 S
** JF1Y **	226 5,100.000	157,471.52		154,739.10	17MAY02 2,732.42 S	22MAY02	1.000000 .00	2,732.42 S
** JF1Y **	257 2,200.000	66,306.00		66,750.20	21MAY02 -444.20 S	24MAY02	1.000000 .00	-444.20 S
** JF1Z **	386 6,400.000	141,698.12		133,084.64	07JUN02 8,613.48 L	12JUN02	1.000000 00	8,613.48 L
** JF1Y **	407	64,349.55		90,982.45	11JUN02 -26,632.90 S	14JUN02	1.000000 00	-26,632.90 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	3,000 000							
** JF1Y **	498	65,651.51	100,148 88		20JUN02 -34,497.37 S	25JUN02	1 000000 .00	-34,497 37 S
	3,300 000							
** JF1Z **	462	16,235.51	18,840.06		26JUN02 -2,604 55 L	01JUL02	1 000000 .00	-2,604 55 L
	900 000							
** JF1Z **	463	5,369.83	6,203.26		26JUN02 -833 43 L	01JUL02	1 000000 .00	-833.43 L
	300 000							
** JF1Y **	627	141,062 88	218,655 20		26JUN02 -77,592 32 S	01JUL02	1.000000 .00	-77,592 32 S
	7,900 000							
** JF1Y **	139	132,470.69	217,582 97		05AUG02 -85,112.28 S	08AUG02	1 000000 .00	-85,112.28 S
	8,100 000							
** JF1Y **	240	55,922 75	104,051 64		14AUG02 -48,128.89 S	19AUG02	1 000000 .00	-48,128.89 S
	3,300.000							
** JF1Z **	238	87,417.11	108,303.34		04SEP02 -20,886.23 L	09SEP02	1 000000 .00	-20,886.23 L
	5,500 000							
** JF1Y **	447	55,298 33	110,357.80		04SEP02 -55,059.47 S	09SEP02	1.000000 .00	-55,059 47 S
	3,500.000							
** JF1Z **	251	90,575 24	115,584.91		05SEP02 -25,009 67 L	10SEP02	1 000000 .00	-25,009 67 L
	5,900 000							
** JF2V **	644	244,930.94	535,483 24		04OCT02 -290,552.30 L	09OCT02	1.000000 .00	-290,552 30 L
	17,500 000							
** JF1Z **	524	38,260.84	56,164 39		16OCT02 -17,903 55 L	21OCT02	1.000000 .00	-17,903.55 L
	2,800 000							
** JF1Z **	525	13,411 59	20,468.75		16OCT02 -7,057.16 L	21OCT02	1.000000 .00	-7,057.16 L
	1,000 000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Z **	527	67,190.96	100,946.36		16OCT02 -33,755 40 L	21OCT02	1.000000 .00	-33,755 40 L
	4,900 000							
** JF1Z **	544	85,795 12	126,320 89		17OCT02 -40,525.77 L	22OCT02	1 000000 .00	-40,525 77 L
	6,100.000							
** JF2I **	355	95,266.12	157,320.00		26NOV02 -62,053.88 L	02DEC02	1.000000 .00	-62,053 88 L
	4,700.000							
458140100	TOTAL	1,155,867 60	1,550,816 38		-394,948.78 L		.00	-394,948.78 L
		1,084,568.35	1,457,733.42		-373,165 07 S		.00	-373,165.07 S
458372109	INTER TEL INC		COM		02AUG02	07AUG02	1.000000	
** JF1G **	023	67,149.34	73,875.00		-6,725.66 L		.00	-6,725.66 L
	3,300 000							
** JF1G **	030	66,072.25	68,268.75		05AUG02 -2,196 50 L	08AUG02	1.000000 .00	-2,196.50 L
	3,300 000							
** JF1G **	054	75,170.77	74,475.00		06AUG02 695 77 L	09AUG02	1 000000 .00	695.77 L
	3,600.000							
** JF1G **	CXL 054	-75,170 77	-74,475.00		06AUG02 -695 77 L	09AUG02	1 000000 .00	-695.77 L
	-3,600.000							
** JF1G **	056	75,170 77	74,475 00		06AUG02 695 77 L	09AUG02	1 000000 .00	695.77 L
	3,600.000							
** JF1G **	069	94,218.49	95,162.50		07AUG02 -944.01 L	12AUG02	1 000000 .00	-944.01 L
	4,600 000							
** JF1G **	407	1,973.94	2,068.75		15OCT02 -94.81 L	18OCT02	1 000000 .00	-94.81 L
	100 000							
** JF1G **	421	38,674 85	35,968.75		15OCT02 2,706 10 L	18OCT02	1.000000 .00	2,706 10 L
	1,900.000							

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT	DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET	SECY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET		LOCAL	LOCAL COST	GN/LS	BASE	CURR GN/LS	NET	BAS	SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET		BASE	COST	GN/LS	BASE		NET	BAS	SECY GN/LS
** JF1G **	433	37,168.87		27,214.40		160CT02 9,954 47 L	210CT02	1 000000 00			9,954 47 L
	1,800.000										
** JF1G **	443	163,302.11		117,079 62		170CT02 46,222.49 L	220CT02	1 000000 .00			46,222 49 L
	7,800.000										
** JF1G **	469	69,771 89		43,494 93		220CT02 26,276 96 L	250CT02	1.000000 00			26,276 96 L
	3,000.000										
** JF1G **	530	68,845 92		36,237.50		300CT02 32,608 42 L	04NOV02	1 000000 00			32,608 42 L
	2,600 000										
** JF1G **	545	247,657 45		119,117.52		310CT02 128,539.93 L	05NOV02	1 000000 00			128,539 93 L
	9,200.000										
458372109	TOTAL	930,005 88		692,962 72		237,043.16 L		.00			237,043 16 L
458400101	INTERACTIVE CORP		COM			10MAY02	15MAY02	1 000000			
** JF1Y **	134	57,366 67		63,710 04		-6,343.37 S		00			-6,343 37 S
	2,000.000										
** JF1Y **	152	11,395 65		12,742 01		-1,346 36 S	16MAY02	1.000000 00			-1,346 36 S
	400.000										
** JF1Y **	169	45,480 70		50,968 02		-5,487.32 S	16MAY02	1 000000 .00			-5,487 32 S
	1,600 000										
** JF1Y **	187	66,692 00		73,251 58		-6,559.58 S	17MAY02	1 000000 00			-6,559 58 S
	2,300.000										
458400101	TOTAL	180,935.02		200,671.65		-19,736 63 S		.00			-19,736 63 S

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT	DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET	SECY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET		LOCAL	LOCAL COST	GN/LS	BASE	CURR GN/LS	NET	BAS	SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET		BASE	COST	GN/LS	BASE		NET	BAS	SECY GN/LS
45845L107	INTERCEPT INC		COM			13FEB02	19FEB02	1 000000			
** JF1H **	736	34,491.98		35,450 46		-958.48 S		.00			-958 48 S
	900.000										
** JF1H **	749	103,615.80		110,290.32		-6,674 52 S	20FEB02	1 000000 .00			-6,674.52 S
	2,800 000										
** JF1H **	784	133,092 18		145,740 78		-12,648 60 S	21FEB02	1 000000 .00			-12,648 60 S
	3,700 000										
45845L107	TOTAL	271,199 96		291,481 56		-20,281.60 S		00			-20,281.60 S
45884X103	INTERMUNE INC		COM			03JAN02	09JAN02	1 000000			
** JF1H **	344	165,369.51		140,332 24		25,037.27 S		00			25,037.27 S
	4,000.000										
** JF1H **	387	511,214 32		488,374 32		22,840.00 S	09JAN02	1 000000 00			22,840.00 S
	12,700 000										
** JF2V **	600	9,131.72		7,452 00		1,679 72 L	01OCT02	1 000000 .00			1,679.72 L
	300 000										
** JF2V **	609	9,512 71		7,452.00		2,060.71 L	02OCT02	1.000000 00			2,060.71 L
	300.000										
45884X103	TOTAL	18,644 43		14,904 00		3,740.43 L		00			3,740 43 L
		676,583 83		628,706 56		47,877 27 S		00			47,877 27 S
459200101	INTERNATIONAL BUSINESS MACHS		COM			04JAN02	09JAN02	1 000000			
** JF2H **	502	848,089.39		713,032 93		135,056 46 L		00			135,056 46 L
	6,800 000										
** JF1Z **	017	79,980 93		92,435 96		-12,455 03 L	24JAN02	1.000000 00			-12,455.03 L
	700.000										
** JF1Z **							24JAN02	1.000000			

STATE STREET



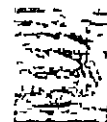
ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	GN/LS	GN/LS			
	018	34,084 13		37,336.29	-3,252 16 L		00		-3,252.16 L
300 000									
** JF1Z **	099	82,815 39		89,529 18	29JAN02 -6,713.79 L	01FEB02	1.000000 00		-6,713 79 L
800 000									
** JF1Z **	120	41,382 45		42,026 74	30JAN02 -644 29 L	04FEB02	1.000000 .00		-644.29 L
400 000									
** JF1Z **	547	78,826 28		96,077 04	08APR02 -17,250 76 L	11APR02	1.000000 .00		-17,250 76 L
900 000									
** JF1Z **	560	35,330 93		46,746 80	09APR02 -11,415.87 L	12APR02	1 000000 .00		-11,415 87 L
400 000									
** JF1Z **	561	35,097 14		46,746 80	09APR02 -11,649.66 L	12APR02	1 000000 .00		-11,649 66 L
400 000									
** JF1Y **	712	146,696.06		160,380 00	25APR02 -13,683 94 L	30APR02	1 000000 .00		-13,683 94 L
1,700.000									
** JF1Y **	789	93,294.24		106,644 78	30APR02 -13,350 54 L	03MAY02	1 000000 .00		-13,350 54 L
1,100 000									
** JF1Y **	179	84,904 84		97,365 30	14MAY02 -12,460 46 L	17MAY02	1.000000 00		-12,460 46 L
1,000.000									
** JF1Y **	256	67,517.96		78,224.64	21MAY02 -10,706.68 L	24MAY02	1 000000 .00		-10,706 68 L
800 000									
** JF1Z **	327	32,005 59		46,332.17	05JUN02 -14,326.58 L	10JUN02	1.000000 00		-14,326 58 L
400 000									
** JF1Y **	717	119,922 37		176,240 92	09JUL02 -19,066 76 L	12JUL02	1.000000 .00		-19,066 76 L
1,700 000									
** JF1Y **					-37,251 79 S				-37,251 79 S
** JF1Z **					24SEP02	27SEP02	1.000000		

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	GN/LS	GN/LS			
	401	48,807 53		91,678 02	-42,870.49 L		.00		-42,870 49 L
800 000									
** JF1Z **	404	60,399 98		112,889 63	24SEP02 -52,489 65 L	27SEP02	1.000000 .00		-52,489 65 L
1,000.000									
** JF1Z **	408	36,809 58		47,068 50	25SEP02 -30,258 92 L	30SEP02	1 000000 00		-30,258 92 L
600 000									
** JF1Y **	654	59,427 32		83,910.56	22OCT02 -24,483.24 L	25OCT02	1 000000 00		-24,483 24 L
800.000									
** JF1Y **	706	137,716.01		186,898.26	30OCT02 -49,182.25 L	04NOV02	1 000000 00		-49,182 25 L
1,800.000									
** JF1Y **	778	150,556 91		186,141.83	12NOV02 -36,352 07 L	15NOV02	1 000000 .00		-36,352 07 L
1,950 000									
** JF1Y **					767.15 S		00		767.15 S
459200101	TOTAL	2,273,665 03		2,557,706 35	-247,556 68 L		00		-247,556.68 L
		270,479.28		362,382 75	-36,484.64 S		.00		-36,484 64 S
459902102	INTERNATIONAL GAME TECHNOLOGY	COM			25JUN02	28JUN02	1 000000		
** JF1Y **	585	17,510.47		19,071 00	-1,560.53 S		00		-1,560.53 S
300.000									
** JF1Y **	595	45,848 21		50,836.68	25JUN02 -4,988 47 S	28JUN02	1 000000 00		-4,988 47 S
800 000									
** JF1Y **	076	29,989.13		25,416 96	03DEC02 4,572 17 S	06DEC02	1 000000 .00		4,572 17 S
400.000									

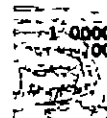
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL	PRINCIPAL NET	DATE	RATE	LOCAL COST	DT	DT	CURR GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE	SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
459902102	TOTAL	93,347.81		95,324.64		-1,976.83 S		.00	-1,976.83 S
460146103	INTERNATIONAL PAPER CO		COM			05APR02	10APR02	1.000000	
** JF2H **	685	33,159.00		28,510.00		4,649.00 L		.00	4,649.00 L
	800.000								
** JF2H **	730	207,717.74		178,879.62		28,838.12 L	10APR02	1.000000	28,838.12 L
	5,000.000							.00	
** JF2H **	016	201,441.75		175,347.19		26,094.56 L	11APR02	1.000000	26,094.56 L
	4,900.000							.00	
** JF2H **	855	115,920.00		98,067.94		17,852.06 L	11APR02	1.000000	17,852.06 L
	2,800.000							.00	
** JF2H **	885	114,926.45		100,665.88		14,260.57 L	11APR02	1.000000	14,260.57 L
	2,800.000							.00	
460146103	TOTAL	673,164.94		581,470.63		91,694.31 L		.00	91,694.31 L
460254105	INTERNATIONAL RECTIFIER CORP		COM			21JUN02	26JUN02	1.000000	
** JF1Z **	451	22,032.53		43,782.78		-21,750.25 L		.00	-21,750.25 L
	700.000								
** JF1Z **	452	17,005.52		37,513.08		-20,507.56 L	26JUN02	1.000000	-20,507.56 L
	600.000							.00	
** JF1Z **	454	32,859.80		52,388.37		-19,528.57 L	27JUN02	1.000000	-19,528.57 L
	1,200.000							.00	
460254105	TOTAL	71,897.85		133,684.23		-61,786.38 L		.00	-61,786.38 L



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL	PRINCIPAL NET	DATE	RATE	LOCAL COST	DT	DT	CURR GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE	SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
46069S109	INTERSIL CORP		CL A			11SEP02	16SEP02	1.000000	
** JF1Z **	311	3,547.10		7,336.84		-3,789.74 S		.00	-3,789.74 S
	200.000								
** JF1Z **	312	1,768.94		3,668.42		-1,899.48 S	16SEP02	1.000000	-1,899.48 S
	100.000							.00	
** JF1Z **	325	1,695.26		3,668.42		-1,973.16 S	17SEP02	1.000000	-1,973.16 S
	100.000							.00	
** JF1Z **	338	1,591.94		3,668.42		-2,076.48 S	18SEP02	1.000000	-2,076.48 S
	100.000							.00	
** JF1Z **	365	1,448.95		3,483.86		-2,034.91 S	23SEP02	1.000000	-2,034.91 S
	100.000							.00	
** JF1Z **	369	1,461.42		3,483.86		-2,022.44 S	23SEP02	1.000000	-2,022.44 S
	100.000							.00	
** JF1Z **	378	1,413.58		3,483.86		-2,070.28 S	24SEP02	1.000000	-2,070.28 S
	100.000							.00	
** JF1Z **	379	1,417.95		3,483.86		-2,065.91 S	24SEP02	1.000000	-2,065.91 S
	100.000							.00	
** JF1Z **	387	1,435.37		3,483.85		-2,048.48 S	25SEP02	1.000000	-2,048.48 S
	100.000							.00	
** JF1Z **	393	1,351.00		3,483.86		-2,132.86 S	26SEP02	1.000000	-2,132.86 S
	100.000							.00	
** JF1Z **	403	4,101.83		11,282.12		-7,180.29 S	27SEP02	1.000000	-7,180.29 S
	300.000							.00	
** JF1Z **	411	10,835.14		30,470.68		-19,635.54 S	30SEP02	1.000000	-19,635.54 S
	800.000							.00	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF1Z **	417	1,359.62		3,727.38	26SEP02	01OCT02	1.000000	-2,367.76 S
	100.000				-2,367.76 S		.00	
46069S109	TOTAL	33,428.10		84,725.43			.00	-51,297.33 S
461858102	INVIVO CORP		COM		24SEP02	27SEP02	1.000000	
** JF1G **	233	269,391.87		243,400.00	25,991.87 S		.00	25,991.87 S
	20,000.000							
461915100	INVESTORS FINL SERVICES CORP		COM		11MAR02	14MAR02	1.000000	
** JF1M **	161	276,606.53		212,310.41	64,296.12 L		.00	64,296.12 L
	3,600.000							
** JF1M **	425	247,612.50		203,716.91	43,895.59 L	10APR02	1.000000	43,895.59 L
	3,400.000						.00	
** JF1M **	689	110,340.00		87,948.46	22,391.54 S	11APR02	1.000000	22,391.54 S
	1,500.000						.00	
** JF1M **	794	359,898.57		319,045.85	27,603.13 L	11APR02	1.000000	27,603.13 L
	4,900.000						.00	
** JF1M **					13,249.59 S		.00	13,249.59 S
461915100	TOTAL	884,117.60		735,073.17	135,794.84 L		.00	135,794.84 L
		470,238.57		406,994.31	35,641.13 S		.00	35,641.13 S
464330109	ISIS PHARMACEUTICALS				05APR02	10APR02	1.000000	
** JF1M **	486	171,340.65		218,000.00	-46,659.35 S		.00	-46,659.35 S
	10,900.000							
** JF1M **	780	297,044.72		403,052.12	-106,007.40 S	11APR02	1.000000	-106,007.40 S
	19,600.000						.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
464330109	TOTAL	468,385.37		621,052.12	-152,666.75 S		.00	-152,666.75 S
46612J101	JDS UNIPHASE CORP		COM		22JUL02	25JUL02	1.000000	
** JF1Z **	730	15,059.27		30,187.26	-15,127.99 S		.00	-15,127.99 S
	4,700.000							
** JF1Z **	732	3,884.86		8,263.08	-4,378.22 S	25JUL02	1.000000	-4,378.22 S
	1,200.000						.00	
** JF1Z **	733	1,327.18		2,754.36	-1,427.18 S	25JUL02	1.000000	-1,427.18 S
	400.000						.00	
** JF1Z **	739	6,273.98		15,896.13	-9,622.15 S	25JUL02	1.000000	-9,622.15 S
	1,900.000						.00	
46612J101	TOTAL	26,545.29		57,100.83	-30,555.54 S		.00	-30,555.54 S
46625H100	J P MORGAN CHASE + CO		COM		13FEB02	19FEB02	1.000000	
** JF2H **	545	237,592.88		284,300.55	-46,707.67 L		.00	-46,707.67 L
	7,900.000							
** JF2H **	559	487,908.66		725,382.22	-61,023.57 L	28FEB02	1.000000	-61,023.57 L
	17,060.000						.00	
** JF2H **					-176,449.99 S		.00	-176,449.99 S
** JF1Y **	026	55,169.74		67,890.62	-12,720.88 S	24JUL02	1.000000	-12,720.88 S
	2,100.000						.00	
** JF1Y **	043	74,102.32		116,094.96	-41,992.64 S	26JUL02	1.000000	-41,992.64 S
	3,600.000						.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
46625H100	TOTAL	725,501.54	1,009,682.77		-107,731.24 L		.00		-107,731.24 L
		617,180.72	909,367.80		-231,163.51 S		.00		-231,163.51 S
466313103	JABIL CIRCUIT INC	COM			26FEB02	01MAR02	1.000000		
** JF1Y **	342	35,920.43	46,198.95		-10,278.52 S		.00		-10,278.52 S
	1,800.000								
** JF1Y **	349	3,935.94	5,347.56		-1,411.62 S	04MAR02	1.000000		-1,411.62 S
	200.000						.00		
** JF1Y **	359	10,038.44	13,368.90		-3,330.46 S	04MAR02	1.000000		-3,330.46 S
	500.000						.00		
** JF1Y **	360	7,985.88	10,641.70		-2,655.82 S	04MAR02	1.000000		-2,655.82 S
	400.000						.00		
** JF1Y **	361	19,579.70	25,940.00		-6,360.30 S	05MAR02	1.000000		-6,360.30 S
	1,000.000						.00		
** JF1Y **	365	34,559.66	44,794.08		-10,234.42 S	05MAR02	1.000000		-10,234.42 S
	1,800.000						.00		
466313103	TOTAL	112,020.05	146,291.19		-34,271.14 S		.00		-34,271.14 S
480074103	JONES APPAREL GROUP INC	COM			31MAY02	05JUN02	1.000000		
** JF2Y **	272	98,728.02	86,076.91		12,651.11 L		.00		12,651.11 L
	2,500.000								
** JF2Y **	272	-98,728.02	-86,076.91		-12,651.11 L	05JUN02	1.000000		-12,651.11 L
	-2,500.000						.00		
** JF2Y **	294	31,592.96	27,544.61		4,048.35 L	05JUN02	1.000000		4,048.35 L
	800.000						.00		
** JF2Y **	294	-31,592.96	-27,544.61		-4,048.35 L	05JUN02	1.000000		-4,048.35 L
	CXL						.00		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
		-800.000							
** JF2Y **	298	31,592.96	27,544.61		4,048.35 L	05JUN02	1.000000		4,048.35 L
	800.000						.00		
** JF2Y **	511	102,157.86	96,779.19		5,378.67 L	03SEP02	1.000000		5,378.67 L
	2,800.000						.00		
** JF1Y **	796	34,728.45	38,490.55		-3,762.10 S	20NOV02	1.000000		-3,762.10 S
	1,000.000						.00		
** JF1Y **	800	56,167.26	62,678.92		-6,511.66 S	21NOV02	1.000000		-6,511.66 S
	1,600.000						.00		
** JF1Y **	814	35,074.94	39,195.00		-4,120.06 S	22NOV02	1.000000		-4,120.06 S
	1,000.000						.00		
** JF1Y **	106	25,699.72	27,222.92		-1,523.20 S	13DEC02	1.000000		-1,523.20 S
	700.000						.00		
480074103	TOTAL	133,750.82	124,323.80		9,427.02 L		.00		9,427.02 L
		151,670.37	167,587.39		-15,917.02 S		.00		-15,917.02 S
48203R104	JUNIPER NETWORKS INC	COM			31JAN02	05FEB02	1.000000		
** JF1Y **	144	135,359.52	196,487.98		-61,128.46 S		.00		-61,128.46 S
	8,700.000								
** JF1Z **	246	32,487.51	69,978.68		-37,491.17 S	21FEB02	1.000000		-37,491.17 S
	3,100.000						.00		
** JF1Z **	252	1,051.56	2,421.24		-1,369.68 S	22FEB02	1.000000		-1,369.68 S
	100.000						.00		
** JF1Z **	253	1,056.91	2,421.24		-1,364.33 S	22FEB02	1.000000		-1,364.33 S
	100.000						.00		
** JF1Z **						19FEB02	1.000000		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	254 200.000	2,027 94		4,842.48	-2,814 54 S		.00	-2,814 54 S
48203R104	TOTAL	171,983 44		276,151.62	-104,168 18 S		.00	-104,168.18 S
482480100	KLA TENCOR CORP	COM			11JAN02	16JAN02	1.000000	
** JF1Z **	804 700.000	40,253 45		43,099 63	-2,846 18 L		.00	-2,846.18 L
** JF1Z **	805 100.000	5,739 70		6,355.19	-615 49 L	11JAN02 16JAN02	1 000000 .00	-615.49 L
** JF1Z **	808 100 000	5,666.09		6,355.19	-689 10 L	11JAN02 16JAN02	1 000000 .00	-689 10 L
** JF1Z **	836 300.000	15,417.33		19,065 57	-3,648 24 L	16JAN02 22JAN02	1 000000 .00	-3,648.24 L
** JF2I **	289 2,500.000	94,172.41		160,372.72	-66,200 31 L	05NOV02 08NOV02	1 000000 .00	-66,200.31 L
482480100	TOTAL	161,248 98		235,248.30	-73,999 32 L		.00	-73,999 32 L
48268K101	KT CORP	SPONSORED ADR			03JAN02	08JAN02	1.000000	
** JF2N **	643 14,000 000	296,521.14		331,750 47	-35,229 33 S		.00	-35,229 33 S
** JF2N **	710 4,500 000	85,662.51		105,369 09	-19,706 58 S	17JAN02 23JAN02	1 000000 .00	-19,706 58 S
** JF2N **	714 2,000.000	37,346.84		46,780 40	-9,433.56 S	18JAN02 24JAN02	1 000000 .00	-9,433.56 S
** JF2J **	056 12,683.000	284,592.86		278,370 49	6,222 37 L	19JUN02 24JUN02	1.000000 .00	6,222 37 L
** JF2J **	065 4,201 000	94,268.01		96,592 35	-2,324 34 L	20JUN02 25JUN02	1 000000 .00	-2,324 34 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2J **	067 6,744.000	149,876.82		157,483.19	-7,606 37 L	26JUN02	1 000000 .00	-7,606.37 L
** JF2J **	075 6,422.000	141,928 33		148,141.43	-6,213 10 L	24JUN02 27JUN02	1 000000 .00	-6,213 10 L
** JF2J **	087 6,968 000	153,510.85		163,842.44	-10,331 59 L	25JUN02 28JUN02	1 000000 .00	-10,331.59 L
** JF2J **	CXL 087 -6,968.000	-153,510.85		-163,842 44	10,331.59 L	25JUN02 28JUN02	1 000000 .00	10,331.59 L
** JF2J **	093 6,968.000	153,510.85		166,070 43	-12,559 58 L	25JUN02 01JUL02	1 000000 .00	-12,559.58 L
** JF2J **	108 7,901 000	169,717 04		186,078 91	-16,361.87 L	26JUN02 05JUL02	1 000000 .00	-16,361.87 L
** JF2J **	121 729 000	15,636 57		17,374 48	-1,737 91 L	27JUN02 02JUL02	1 000000 .00	-1,737 91 L
** JF2J **	126 1,895.000	40,899.49		45,164.10	-4,264 61 L	28JUN02 03JUL02	1 000000 .00	-4,264.61 L
48268K101	TOTAL	1,050,429 97		1,095,275 38	-44,845 41 L		.00	-44,845.41 L
		419,530 49		483,899 96	-64,369 47 S		.00	-64,369 47 S
484836101	KANSAS CITY LIFE INS CO	COM			24SEP02	27SEP02	1 000000	
** JF1G **	232 5,500.000	208,251 22		192,777 50	15,473.72 L		.00	15,473.72 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
48666K109	KB HOME	COM		05JUL02	10JUL02	1 000000	
** JF2V **	333 15,220 04		13,063 50	2,156.54 L		.00	2,156 54 L
	300.000						
** JF2V **	510 112,802 17		100,153 50	12,648 67 L	03SEP02	1.000000	12,648 67 L
	2,300 000					.00	
48666K109	TOTAL		113,217 00	14,805 21 L		.00	14,805 21 L
486665102	KEANE INC	COM		21FEB02	26FEB02	1 000000	
** JF1M **	813 86,661 13		108,040 08	-21,378 95 S		00	-21,378 95 S
	5,800.000						
** JF1M **	019 203,073 41		260,345 62	-57,272.21 S	27FEB02	1 000000	-57,272 21 S
	13,700 000					.00	
** JF1M **	031 117,435 81		144,083.38	-26,647 57 S	28FEB02	1 000000	-26,647.57 S
	7,800.000					.00	
486665102	TOTAL		512,469.08	-105,298 73 S		00	-105,298 73 S
487836108	KELLOGG CO	COM		18APR02	23APR02	1 000000	
** JF1Z **	651 21,275 89		19,345.21	1,930.68 S		00	1,930.68 S
	600 000						
** JF1Z **	680 7,106 46		6,439.20	667.26 S	24APR02	1 000000	667 26 S
	200 000					.00	
** JF1Z **	576 6,818 77		6,459 56	359.21 S	12JUL02	1 000000	359.21 S
	200.000					.00	
** JF1Z **	592 6,607.98		6,461.96	146 02 S	15JUL02	1.000000	146.02 S
	200 000					.00	
** JF1Z **	601 9,818 43		9,692 94	125 49 S	16JUL02	1.000000	125.49 S
	300 000					.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1Z **	734 27,623 40		26,486.61	1,136.79 S	25JUL02	1.000000	1,136 79 S
	900 000					.00	
** JF1Z **	754 24,086 07		24,749.76	-663.69 S	26JUL02	1 000000	-663.69 S
	800 000					.00	
** JF1Z **	765 8,992.31		9,481.11	-488 80 S	29JUL02	1.000000	-488.80 S
	300 000					.00	
487836108	TOTAL		109,116 35	3,212 96 S		.00	3,212.96 S
493267108	KEYCORP NEW	COM		05APR02	10APR02	1.000000	
** JF2H **	725 124,107 28		117,442 66	6,664 62 S		.00	6,664 62 S
	4,700 000						
** JF2H **	750 356,636.30		338,582 49	18,053 81 S	10APR02	1.000000	18,053.81 S
	13,500 000					.00	
** JF2H **	033 26,419 20		23,586 30	2,832 90 S	11APR02	1 000000	2,832 90 S
	1,000 000					.00	
** JF2H **	834 523,035.00		469,438.16	53,596 84 S	11APR02	1 000000	53,596.84 S
	19,700.000					.00	
** JF2H **	851 31,860 00		28,979 52	2,880 48 S	11APR02	1.000000	2,880 48 S
	1,200.000					.00	
** JF2H **	887 284,208.55		240,364.19	43,844.36 S	11APR02	1 000000	43,844.36 S
	10,800 000					.00	
493267108	TOTAL		1,218,393 32	127,873.01 S		00	127,873.01 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
494281900	SAMSUNG ELECTRONIC	GDR REP1/2	KRW5000(REGS)	02OCT02	07OCT02	1 000000	
** JF1L **	190	249,587.50	182,759.67	66,827.83 S		.00	66,827.83 S
	2,050 000						
** JF1L **	191	1,227,521.75	915,581.36	311,940.39 S	03OCT02	1 000000	311,940.39 S
	10,270 000				08OCT02	00	
494281900	TOTAL		1,098,341.03	378,768.22 S		00	378,768.22 S
494368103	KIMBERLY CLARK CORP	COM		04JAN02	09JAN02	1.000000	
** JF1Z **	724	29,095.31	32,377.83	-3,282.52 L		00	-3,282.52 L
	500 000						
** JF1Z **	748	23,059.89	26,056.76	-2,996.87 L	07JAN02	1 000000	-2,996.87 L
	400.000				10JAN02	00	
** JF1Z **	768	28,663.26	32,570.95	-3,907.69 L	08JAN02	1 000000	-3,907.69 L
	500 000				11JAN02	00	
** JF1Z **	783	22,915.73	25,613.34	-2,697.61 L	09JAN02	1.000000	-2,697.61 L
	400.000				14JAN02	00	
** JF1Z **	015	26,300.20	25,914.44	385.76 L	02MAY02	1.000000	385.76 L
	400 000				07MAY02	00	
** JF1Z **	684	5,612.78	6,515.43	-902.65 L	15JUL02	1 000000	-902.65 L
	100.000				18JUL02	00	
** JF1Z **	685	38,609.85	44,148.37	-5,538.52 L	15JUL02	1 000000	-5,538.52 L
	700 000				18JUL02	.00	
** JF1Z **	697	33,323.17	32,992.44	330.73 L	16JUL02	1 000000	330.73 L
	600.000				19JUL02	.00	
** JF1Z **	714	33,247.51	34,247.50	-999.99 L	17JUL02	1.000000	-999.99 L
	600.000				22JUL02	00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
** JF1Z **	735	64,407.33	70,608.57	-6,201.24 L	22JUL02	1 000000	-6,201.24 L
	1,200.000				25JUL02	00	
** JF1Z **	748	11,122.60	11,579.02	-456.42 L	23JUL02	1 000000	-456.42 L
	200.000				26JUL02	00	
** JF1Z **	758	11,208.46	13,358.61	-2,150.15 L	23JUL02	1 000000	-2,150.15 L
	200.000				26JUL02	.00	
494368103	TOTAL		355,983.26	-28,417.17 L		.00	-28,417.17 L
495582108	KING PHARMACEUTICALS INC	COM		10MAY02	15MAY02	1.000000	
** JF1Z **	066	5,274.84	8,737.04	-3,462.20 S		.00	-3,462.20 S
	200.000						
497498105	KIRKLANDS INC	COM		21AUG02	26AUG02	1 000000	
** JF1G **	118	42,978.70	27,454.00	15,524.70 S		.00	15,524.70 S
	2,800.000						
** JF1G **	124	65,072.41	41,181.00	23,891.41 S	22AUG02	1.000000	23,891.41 S
	4,200.000				27AUG02	00	
** JF1G **	195	86,804.23	57,310.00	29,494.23 S	16SEP02	1 000000	29,494.23 S
	5,800.000				19SEP02	.00	
497498105	TOTAL		125,945.00	68,910.34 S		00	68,910.34 S
500255104	KOHL'S CORP	COM		30APR02	03MAY02	1 000000	
** JF1Y **	792	58,576.55	52,042.32	6,534.23 L		00	6,534.23 L
	800.000						
** JF1Y **	011	65,611.45	58,785.91	6,825.54 L	01MAY02	1.000000	6,825.54 L
	900 000				06MAY02	00	
** JF1Y **	016	14,669.89	12,966.40	1,703.49 L	02MAY02	1.000000	1,703.49 L
	200.000				07MAY02	00	
** JF1Y **					08MAY02	1.000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
	103 800 000	57,906.08		50,735.68	7,170 40 L		00	7,170 40 L
** JF1Y **	119 500.000	35,159 38		31,978 55	09MAY02 3,180 83 L	14MAY02	1.000000 .00	3,180 83 L
** JF1Y **	280 1,000 000	74,873.09		63,483 25	22MAY02 11,389.84 L	28MAY02	1.000000 .00	11,389 84 L
** JF1Y **	369 900 000	67,222 48		55,257 98	05JUN02 3,896 55 L	10JUN02	1 000000 00	3,896 55 L
** JF1Y **	447 1,700 000	121,495 85		103,755 15	14JUN02 17,740 70 L	19JUN02	1.000000 00	17,740 70 L
** JF1Y **	450 100 000	7,202 28		6,070.11	17JUN02 1,132 17 L	20JUN02	1.000000 .00	1,132 17 L
** JF1Y **	463 600 000	44,191.66		36,593 78	18JUN02 7,597 88 L	21JUN02	1 000000 00	7,597 88 L
** JF1Y **	476 300 000	22,048.13		18,205 59	18JUN02 3,842 54 L	21JUN02	1.000000 00	3,842 54 L
** JF1Y **	712 2,500.000	181,022.04		152,274.28	09JUL02 28,747.76 L	12JUL02	1.000000 .00	28,747 76 L
** JF1Y **	764 1,200 000	81,259 63		73,693 17	12JUL02 7,566 46 L	17JUL02	1 000000 00	7,566.46 L
** JF1Y **	769 500 000	32,988 75		31,442 53	15JUL02 1,546.22 L	18JUL02	1.000000 00	1,546 22 L
** JF1Y **	790 1,300 000	84,884.58		83,193 98	16JUL02 1,690.60 L	19JUL02	1.000000 00	1,690 60 L
** JF1Z **					10SEP02	13SEP02	1.000000 00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
	300 1,000 000	71,312.85		47,529.16	23,783 69 L		00	23,783.69 L
** JF1Z **	328 300.000	21,152.33		19,098.80	12SEP02 1,168.81 L	17SEP02	1 000000 00	1,168.81 L
** JF1Z **					884 72 S		00	884.72 S
** JF1Z **	339 900 000	64,347.97		56,582 72	13SEP02 7,765 25 S	18SEP02	1 000000 00	7,765 25 S
** JF1Z **	362 800.000	57,139 07		52,845 17	17SEP02 4,293.90 S	20SEP02	1 000000 00	4,293 90 S
** JF1Z **	372 400.000	27,912 19		26,368 16	18SEP02 1,544 03 S	23SEP02	1 000000 .00	1,544.03 S
** JF1Y **	792 400 000	26,396 12		23,446.80	15NOV02 2,949 32 L	20NOV02	1.000000 00	2,949 32 L
** JF1Y **	808 500 000	32,242.02		29,365.65	19NOV02 2,876 37 L	22NOV02	1 000000 00	2,876 37 L
500255104	TOTAL	1,100,215.16		949,919 09	141,343.40 L		.00	141,343 40 L
		237,774.04		210,152 83	22,555 85 S		.00	22,555.85 S
50049M109	KOOKMIN BK NEM		SPONSORED ADR		10OCT02	16OCT02	1 000000	
** JF1L **	195 3,000 000	88,797 32		140,233.50	-51,436 18 S		00	-51,436.18 S
50075N104	KRAFT FOODS INC		CL A		06JUN02	11JUN02	1 000000	
** JF1Y **	387 1,100 000	45,990 05		34,100.00	11,890 05 S		00	11,890.05 S
** JF1Y **	394 500 000	20,921 46		15,500.00	07JUN02 5,421 46 S	12JUN02	1.000000 00	5,421.46 S
** JF1Z **					28JUN02	03JUL02	1.000000 00	

STATE STREET



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
	487 24,164.75		18,600.00	5,564.75 L		.00	5,564.75 L
600 000							
** JF1Z **	496 12,299.62		9,300.00	01JUL02 2,999.62 L	05JUL02	1.000000 .00	2,999.62 L
300.000							
** JF1Z **	815 25,886.68		21,700.00	26JUL02 4,186.68 L	31JUL02	1.000000 .00	4,186.68 L
700 000							
** JF1Z **	825 26,043.90		21,700.00	29JUL02 4,343.90 L	01AUG02	1.000000 .00	4,343.90 L
700 000							
** JF1Z **	830 22,208.87		18,600.00	30JUL02 3,608.87 L	02AUG02	1.000000 .00	3,608.87 L
600.000							
** JF1Z **	834 33,036.11		29,604.84	31JUL02 3,431.27 S	05AUG02	1.000000 .00	3,431.27 S
900 000							
50075N104	TOTAL						
	110,603.82		89,900.00	20,703.82 L		.00	20,703.82 L
	99,947.62		79,204.84	20,742.78 S		.00	20,742.78 S
501044101	KROGER CO	COM		19SEP02	24SEP02	1.000000	
** JF1Y **	511 35,246.89		45,398.09	-10,151.20 S		.00	-10,151.20 S
2,300.000							
** JF1Y **	522 9,137.66		11,842.98	-2,705.32 S	25SEP02	1.000000 .00	-2,705.32 S
600 000							
** JF1Y **	525 6,082.89		7,895.32	-1,812.43 S	26SEP02	1.000000 .00	-1,812.43 S
400 000							
** JF1Y **	614 225,394.93		346,026.68	-120,631.75 S	11OCT02	1.000000 .00	-120,631.75 S
17,500 000							
** JF1Y **	621 25,746.06		42,732.90	-16,986.84 S	15OCT02	1.000000 .00	-16,986.84 S
2,100.000							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
** JF1Y **	625 156,065.00		273,446.20	09OCT02 -117,381.20 S	15OCT02	1.000000 .00	-117,381.20 S
13,800.000							
501044101	TOTAL						
	457,673.43		727,342.17	-269,668.74 S		.00	-269,668.74 S
501052104	KRONOS INC	COM		08NOV02	14NOV02	1.000000	
** JF1G **	598 70,423.77		36,764.03	33,659.74 L		.00	33,659.74 L
1,800 000							
** JF1G **	616 42,897.71		22,331.61	13NOV02 20,566.10 L	18NOV02	1.000000 .00	20,566.10 L
1,100.000							
** JF1G **	679 298,790.66		133,323.90	22NOV02 165,466.76 L	27NOV02	1.000000 .00	165,466.76 L
6,900.000							
501052104	TOTAL						
	412,112.14		192,419.54	219,692.60 L		.00	219,692.60 L
501577100	KYPHON INC	COM		17MAY02	24MAY02	1.000000	
** JF1Z **	132 1,768.22		1,500.00	268.22 S		.00	268.22 S
100.000							
501723100	LAN CHILE S A	SPONSORED ADR		25MAR02	01APR02	1.000000	
** JF1L **	640 44,449.32		59,280.20	-14,830.88 L		.00	-14,830.88 L
7,000 000							
** JF1L **	642 55,891.85		76,217.40	-20,325.55 L	01APR02	1.000000 .00	-20,325.55 L
9,000.000							
501723100	TOTAL						
	100,341.17		135,497.60	-35,156.43 L		.00	-35,156.43 L
502161102	LSI LOGIC CORP	COM		26FEB02	01MAR02	1.000000	
** JF1Y **	344 33,997.62		54,275.76	-20,278.14 S		.00	-20,278.14 S
2,200 000							
** JF1Y **	353 10,983.88		17,269.56	-6,285.68 S	04MAR02	1.000000 .00	-6,285.68 S
700.000							
** JF1Y **				08MAR02	13MAR02	1.000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	398 2,300.000	42,345.58		55,922.72	-13,577.14 S		00	-13,577.14 S
** JF1Y **	411 4,600.000	82,021.36		84,978.27	11MAR02 -2,956.91 S	14MAR02	1.000000 00	-2,956.91 S
** JF1Y **	417 3,500.000	60,321.94		48,630.81	12MAR02 11,691.13 S	15MAR02	1.000000 00	11,691.13 S
** JF1Y **	431 2,100.000	35,457.96		31,625.75	13MAR02 3,832.21 S	18MAR02	1.000000 00	3,832.21 S
** JF1Y **	450 1,900.000	32,118.82		30,521.54	15MAR02 1,597.28 S	20MAR02	1.000000 00	1,597.28 S
** JF1Y **	452 100.000	1,694.97		1,559.69	18MAR02 135.28 S	21MAR02	1.000000 00	135.28 S
** JF1Y **	454 400.000	6,980.57		6,238.76	18MAR02 741.81 S	21MAR02	1.000000 00	741.81 S
502161102	TOTAL	305,922.70		331,022.86	-25,100.16 S		00	-25,100.16 S
502392103	LTX CORP		COM		05APR02	10APR02	1.000000	
** JF1M **	412 2,800.000	73,273.51		65,132.20	8,141.31 S		00	8,141.31 S
** JF1M **	427 3,500.000	92,099.72		81,415.25	05APR02 10,684.47 S	10APR02	1.000000 00	10,684.47 S
** JF1M **	693 3,400.000	89,454.00		66,547.52	08APR02 22,906.48 S	11APR02	1.000000 00	22,906.48 S
** JF1M **	797 8,200.000	209,509.42		188,294.31	08APR02 21,215.11 S	11APR02	1.000000 00	21,215.11 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
502392103	TOTAL	464,336.65		401,389.28	62,947.37 S		.00	62,947.37 S
50540R409	LABORATORY CORP AMER HLDGS		COM NEW		13MAY02	16MAY02	1.000000	
** JF1Y **	155 900.000	45,948.14		38,925.00	7,023.14 S		00	7,023.14 S
** JF1Y **	168 300.000	14,910.69		12,975.00	13MAY02 1,935.69 S	16MAY02	1.000000 00	1,935.69 S
** JF1Y **	290 1,000.000	46,569.32		43,250.00	22MAY02 3,319.32 S	28MAY02	1.000000 00	3,319.32 S
** JF1Y **	302 1,100.000	51,300.18		47,854.09	23MAY02 3,446.09 S	29MAY02	1.000000 00	3,446.09 S
** JF1Y **	313 300.000	14,043.76		13,152.69	24MAY02 891.07 S	30MAY02	1.000000 00	891.07 S
** JF1Y **	316 1,000.000	46,544.49		44,231.65	28MAY02 2,312.84 S	31MAY02	1.000000 00	2,312.84 S
** JF1Y **	325 400.000	19,074.92		18,071.29	29MAY02 1,003.63 S	03JUN02	1.000000 00	1,003.63 S
50540R409	TOTAL	238,391.50		218,459.72	19,931.78 S		00	19,931.78 S
511656100	LAKELAND FINANCIAL CORP				22JUL02	25JUL02	1.000000	
** JF1G **	713 6,600.000	181,247.03		108,218.00	73,029.03 S		.00	73,029.03 S
** JF1G **	027 200.000	5,448.83		3,308.00	05AUG02 2,140.83 S	08AUG02	1.000000 00	2,140.83 S
** JF1G **	051 2,400.000	65,181.07		39,856.00	06AUG02 25,325.07 S	09AUG02	1.000000 00	25,325.07 S
** JF1G **					08AUG02	13AUG02	1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET SECY GN/LS
	077 5,390.63		3,324.00	2,066.63 S		00	2,066.63 S
200.000							
** JF1G **	113 2,694.91		1,662.00	1,032.91 S	22AUG02	1.000000	1,032.91 S
100.000						00	
** JF1G **	116 2,694.91		1,662.00	1,032.91 S	23AUG02	1.000000	1,032.91 S
100.000						00	
** JF1G **	119 5,389.83		3,324.00	2,065.83 S	26AUG02	1.000000	2,065.83 S
200.000						00	
511656100	TOTAL	268,047.21	161,354.00	106,693.21 S		.00	106,693.21 S
512807108	LAM RESH CORP	COM		11JAN02	16JAN02	1.000000	
** JF1Z **	815 2,622.04		2,588.54	33.50 S		.00	33.50 S
100.000							
** JF1Z **	829 2,529.81		2,588.54	-58.73 S	17JAN02	1.000000	-58.73 S
100.000						00	
** JF1Z **	830 2,594.96		2,588.54	6.42 S	17JAN02	1.000000	6.42 S
100.000						.00	
** JF1Z **	833 5,049.12		5,177.08	-127.96 S	18JAN02	1.000000	-127.96 S
200.000						.00	
** JF1Z **	007 4,680.02		5,391.24	-711.22 S	22JAN02	1.000000	-711.22 S
200.000						00	
** JF1Z **	016 6,761.89		8,086.86	-1,324.97 S	23JAN02	1.000000	-1,324.97 S
300.000						00	
** JF1Z **	037 2,175.57		2,695.62	-520.05 S	25JAN02	1.000000	-520.05 S
100.000						.00	
** JF1Z **	056 4,428.59		5,391.24	-962.65 S	28JAN02	1.000000	-962.65 S
200.000						00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET SECY GN/LS
** JF1Z **	075 4,508.79		5,391.24	-882.45 S	29JAN02	1.000000	-882.45 S
200.000						00	
512807108	TOTAL	35,350.79	39,898.90	-4,548.11 S		00	-4,548.11 S
51476K103	LANDAUER INC	COM		26SEP02	01OCT02	1.000000	
** JF1G **	245 33,071.00		19,800.00	13,271.00 L		.00	13,271.00 L
1,000.000							
** JF1G **	280 3,310.57		1,980.00	1,330.57 L	03OCT02	1.000000	1,330.57 L
100.000						.00	
** JF1G **	283 19,653.54		11,880.00	7,773.54 L	03OCT02	1.000000	7,773.54 L
600.000						00	
** JF1G **	325 20,003.39		11,880.00	8,123.39 L	08OCT02	1.000000	8,123.39 L
600.000						00	
** JF1G **	328 40,122.71		23,760.00	16,362.71 L	09OCT02	1.000000	16,362.71 L
1,200.000						00	
** JF1G **	337 16,619.84		9,900.00	6,719.84 L	10OCT02	1.000000	6,719.84 L
500.000						00	
51476K103	TOTAL	132,781.05	79,200.00	53,581.05 L		00	53,581.05 L
516548104	LANTRONIX INC	COM		30SEP02	03OCT02	1.000000	
** JF1G **	284 137,672.99		871,261.43	-733,588.44 S		00	-733,588.44 S
411,100.000							
51729Y108	LARSCOM INC	CL A		25JUN02	28JUN02	1.000000	
** JF1G **	508 27,837.12		261,760.77	-233,923.65 L		.00	-233,923.65 L
44,900.000							
** JF1G **	761 33,775.87		458,809.36	-425,033.49 L	29JUL02	1.000000	-425,033.49 L
125,100.000						00	

STATE STREET

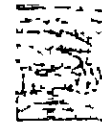
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS	
51729Y108	TOTAL		61,612.99	720,570.13	-658,957.14	L	00	-658,957.14
518439104	LAUDER ESTEE COS INC	CL A		08MAY02	13MAY02	1.000000		
** JF1Z **	048		18,144.90	21,750.00	-3,605.10	L	.00	-3,605.10
	500.000							
** JF1Z **	142		10,826.11	13,050.00	-2,223.89	L	1.000000	-2,223.89
	300.000							
** JF1Z **	446		11,238.38	13,050.00	-1,811.62	L	1.000000	-1,811.62
	300.000							
** JF1Z **	472		24,219.47	34,020.39	-9,800.92	L	1.000000	-9,800.92
	700.000							
** JF1Z **	485		10,753.44	14,248.42	-3,494.98	L	1.000000	-3,494.98
	300.000							
** JF1Z **	524		9,779.70	14,032.14	-4,252.44	L	1.000000	-4,252.44
	300.000							
** JF1Z **	543		9,432.04	14,032.14	-4,600.10	L	1.000000	-4,600.10
	300.000							
** JF1Z **	558		39,629.40	54,357.36	-14,727.96	L	1.000000	-14,727.96
	1,200.000							
** JF1Z **	683		21,539.26	31,283.33	-9,744.07	L	1.000000	-9,744.07
	700.000							
** JF1Z **	701		21,461.56	29,125.37	-7,663.81	L	1.000000	-7,663.81
	700.000							
** JF1Z **	712		21,432.93	26,181.54	-4,748.61	L	1.000000	-4,748.61
	700.000							
** JF1Z **					25JUL02	30JUL02	1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS	
	791		17,076.44	23,544.60	-6,468.16	L	.00	-6,468.16
	600.000							
** JF1Z **	814		20,032.62	30,271.13	-10,238.51	L	1.000000	-10,238.51
	700.000							
** JF1Z **	827		8,760.15	13,169.52	-4,409.37	L	1.000000	-4,409.37
	300.000							
518439104	TOTAL		244,326.40	332,115.94	-87,789.54	L	.00	-87,789.54
520780107	LAWSON SOFTWARE INC	COM		05APR02	10APR02	1.000000		
** JF1H **	491		137,219.21	201,600.00	-64,380.79	S	.00	-64,380.79
	14,400.000							
** JF1H **	796		243,387.27	424,135.32	-180,748.05	S	1.000000	-180,748.05
	25,800.000							
520780107	TOTAL		380,606.48	625,735.32	-245,128.84	S	.00	-245,128.84
521863100	LEAP WIRELESS INTL INC	COM		30JAN02	04FEB02	1.000000		
** JF1H **	593		43,231.35	58,649.20	-15,417.85	S	.00	-15,417.85
	4,000.000							
** JF1H **	637		76,626.05	113,445.32	-36,819.27	S	1.000000	-36,819.27
	8,000.000							
** JF1H **	653		231,670.17	448,261.11	-216,590.94	S	1.000000	-216,590.94
	28,500.000							
** JF1H **	654		3,203.95	6,681.84	-3,477.89	S	1.000000	-3,477.89
	400.000							
** JF1H **	001		81,019.18	237,156.04	-156,136.86	S	1.000000	-156,136.86
	12,000.000							
** JF1H **	CXL 001		-81,019.18	-237,156.04	156,136.86	S	1.000000	156,136.86
	-12,000.000							

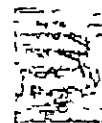
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL BASE	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1M **	799	81,019.18	202,966	99	15FEB02	21FEB02	1.000000	-121,947.81 S
	12,000 000						.00	
** JF1M **	778	41,759.37	123,478	86	20FEB02	25FEB02	1.000000	-81,719.49 S
	8,000 000						.00	
** JF1M **	814	51,959.22	235,225	84	21FEB02	26FEB02	1.000000	-183,266.62 S
	12,000 000						.00	
** JF1M **	815	47,891.08	242,680	23	21FEB02	26FEB02	1.000000	-194,789.15 S
	12,100 000						.00	
** JF1M **	034	69,016.44	320,581	52	25FEB02	28FEB02	1.000000	-251,565.08 S
	16,100 000						.00	
** JF1M **	284	51,184.00	89,496.96		05APR02	10APR02	1.000000	-38,312.96 S
	5,600 000						.00	
** JF1M **	403	23,763.28	50,228	10	05APR02	10APR02	1.000000	-26,464.82 S
	2,600 000						.00	
** JF1M **	497	177,656.92	347,887	23	05APR02	10APR02	1.000000	-170,230.31 S
	19,300 000						.00	
** JF1M **	759	321,923.88	444,279	12	08APR02	11APR02	1.000000	-122,355.24 S
	36,600 000						.00	
** JF2I **	070	128,909.23	2,386,000.73		12JUN02	06AUG02	1.000000	-2,257,091.50 L
	75,600.000						.00	
<b>521863100</b>	<b>TOTAL</b>	<b>128,909.23</b>	<b>2,386,000.73</b>				<b>.00</b>	<b>-2,257,091.50 L</b>



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL BASE	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
		1,220,904.89	2,683,862.32				.00	-1,462,957.43 S
<b>521865105</b>	<b>LEAR CORP</b>							
** JF1M **	257	491,974.40	491,974	40	16MAR01	01APR02	1.000000	
	16,000 000						.00	.00
** JF1M **	CXL 257	-491,974.40	-491,974	40	16MAR01	01APR02	1.000000	.00
	-16,000.000						.00	
** JF1M **	264	491,974.40	491,974	40	01APR02	01APR02	1.000000	.00
	16,000 000						.00	
** JF1M **	352	48,769.53	30,748	40	05APR02	10APR02	1.000000	18,021.13 L
	1,000 000						.00	
** JF1M **	500	1,451,612.62	1,050,241	92	05APR02	10APR02	1.000000	186,425.28 L
	29,800 000						.00	
** JF1M **								214,945.42 S
** JF1M **	827	510,867.97	333,993.17		08APR02	11APR02	1.000000	176,874.80 S
	10,400.000						.00	
** JF2V **	592	539,591.63	399,729.20		24SEP02	27SEP02	1.000000	139,862.43 L
	13,000 000						.00	
<b>521865105</b>	<b>TOTAL</b>	<b>491,974.40</b>	<b>491,974.40</b>				<b>.00</b>	<b>.00</b>
		<b>2,039,973.78</b>	<b>1,480,719.52</b>				<b>.00</b>	<b>344,308.84 L</b>
		<b>1,962,480.59</b>	<b>1,384,235.09</b>				<b>.00</b>	<b>391,820.22 S</b>



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
522015106	LEARNING TREE INTL INC	COM		14MAY02	17MAY02	1 000000	
** JF1G **	172 6,500.000	155,345 31	110,050.85	45,294.46 L		.00	45,294 46 L
** JF1G **	173 5,900.000	140,474 76	98,197 32	42,277.44 L	14MAY02 17MAY02	1.000000 00	42,277 44 L
** JF1G **	183 17,200.000	405,195.69	260,673 97	144,521 72 L	15MAY02 20MAY02	1 000000 00	144,521 72 L
522015106	TOTAL		468,922 14	232,093.62 L		00	232,093 62 L
524908100	LEHMAN BROTHERS HLDGS INC	COM		09JAN02	14JAN02	1 000000	
** JF1Y **	789 2,200.000	150,249.60	145,685.98	4,563.62 S		00	4,563 62 S
** JF1Y **	799 1,900.000	128,044 01	125,819 71	2,224.30 S	10JAN02 15JAN02	1.000000 00	2,224 30 S
** JF1Y **	859 1,200 000	77,346.99	79,465.08	-2,118 09 S	16JAN02 22JAN02	1.000000 .00	-2,118.09 S
** JF1Y **	004 1,900 000	122,478.05	125,819.71	-3,341.66 S	18JAN02 24JAN02	1.000000 .00	-3,341 66 S
** JF1Y **	429 2,300.000	146,548 51	152,308.07	-5,759 56 S	13MAR02 18MAR02	1.000000 .00	-5,759 56 S
** JF1Y **	058 600 000	30,956.36	39,732 54	-8,776 18 S	24JUL02 29JUL02	1.000000 00	-8,776.18 S
** JF1Y **	074 900 000	48,193 36	59,598.81	-11,405 45 S	26JUL02 31JUL02	1 000000 .00	-11,405 45 S
** JF1Y **	666 1,000.000	56,492.59	66,220 90	-9,728.31 S	22OCT02 25OCT02	1.000000 00	-9,728.31 S



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
524908100	TOTAL		794,650 80	-34,341 33 S		00	-34,341.33 S
524991981	LEHMAN BROS MERCH BANKING II LIMITED PARTNERSHIP			18APR02	18APR02	1.000000	
** JF1Q **	716 2,167,891.810	4,154,981.17	2,167,891 81	1,987,089.36 L		00	1,987,089 36 L
** JF1Q **	774 40,272 080	77,185 47	40,272 08	36,913.39 L	30MAY02 30MAY02	1.000000 00	36,913 39 L
524991981	TOTAL		2,208,163.89	2,024,002.75 L		.00	2,024,002.75 L
530718105	LIBERTY MEDIA CORP	COM SER A		09JAN02	14JAN02	1.000000	
** JF2I **	631 27,800.000	407,755.92	367,616.03	40,139 89 L		00	40,139.89 L
** JF2I **	674 9,200 000	119,166.72	121,657.10	-2,490.38 L	08FEB02 13FEB02	1 000000 00	-2,490 38 L
** JF2I **	720 8,900.000	119,612.41	117,690.02	1,922 39 L	05MAR02 08MAR02	1 000000 .00	1,922.39 L
** JF2I **	757 4,300.000	56,336 46	56,861 47	-525.01 L	18MAR02 21MAR02	1.000000 00	-525 01 L
** JF2I **	798 8,300.000	99,140.50	109,755.87	-10,615 37 L	03APR02 08APR02	1.000000 .00	-10,615.37 L
** JF2I **	108 17,700.000	148,144 51	234,057.69	-85,913.18 L	27JUN02 02JUL02	1 000000 .00	-85,913.18 L
** JF2I **	135 8,200.000	65,598.01	108,433 51	-42,835.50 L	16JUL02 19JUL02	1.000000 00	-42,835.50 L



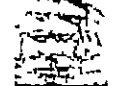
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	GN/LS	GN/LS	NET BAS SECY GN/LS
530718105	TOTAL						
	1,025,754 53		1,116,071.69	-100,317 16 L		.00	-100,317 16 L
53219L109	LIFEPOINT HOSPS INC	COM		03JAN02	08JAN02	1 000000	
** JF1M **	360	63,364 04	40,471 33	22,892 71 L		.00	22,892 71 L
	1,900 000						
** JF1M **	361	121,464 36	75,640.33	45,824 03 L	03JAN02	1 000000	45,824 03 L
	3,700 000				08JAN02	.00	
** JF1M **	061	166,375 04	101,733 18	64,641.86 L	27FEB02	1 000000	64,641 86 L
	4,900 000				04MAR02	.00	
** JF1M **	078	183,709 72	139,977.22	43,732 50 L	28FEB02	1.000000	43,732 50 L
	5,600 000				05MAR02	.00	
** JF1M **	184	139,956 46	141,993.08	-2,036 62 L	13MAR02	1.000000	-2,036 62 L
	3,800 000				18MAR02	.00	
** JF1M **	199	137,028 92	144,556.90	-7,527 98 L	14MAR02	1 000000	-7,527 98 L
	3,700 000				19MAR02	.00	
** JF1M **	294	183,648 00	215,644 76	-31,996 76 S	05APR02	1 000000	-31,996.76 S
	4,800.000				10APR02	.00	
** JF1M **	360	50,188.75	51,434.65	-1,245 90 L	05APR02	1 000000	-1,245 90 L
	1,300.000				10APR02	.00	
** JF1M **	415	111,791 63	123,526.00	-816 66 L	05APR02	1 000000	-816 66 L
	2,900.000				10APR02	.00	
** JF1M **				-10,917.71 S		.00	-10,917 71 S
** JF1M **	688	106,400.00	118,024.48	-11,624 48 S	08APR02	1 000000	-11,624 48 S
	2,800.000				11APR02	.00	
** JF1M **	765	106,710 66	118,024.48	-11,313.82 S	08APR02	1 000000	-11,313.82 S
	2,800.000				11APR02	.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	GN/LS	GN/LS	NET BAS SECY GN/LS
53219L109	TOTAL						
	973,878 92		819,332 69	165,463 94 L		.00	165,463 94 L
	508,550 29		575,219 72	-65,852.77 S		.00	-65,852.77 S
532226107	LIGHTBRIDGE INC	COM		10DEC02	13DEC02	1 000000	
** JF1G **	761	28,069.15	35,644.00	-7,574 85 S		.00	-7,574 85 S
	4,000.000						
** JF1G **	764	42,060.66	54,521 92	-12,461 26 S	10DEC02	1.000000	-12,461.26 S
	6,100 000				13DEC02	.00	
** JF1G **	764	-42,060 66	-54,521 92	12,461 26 S	10DEC02	1 000000	12,461 26 S
	-6,100 000				13DEC02	.00	
** JF1G **	767	42,060 66	54,521 92	-12,461.26 S	10DEC02	1.000000	-12,461 26 S
	6,100 000				13DEC02	.00	
** JF1G **	775	6,250.31	8,032 32	-1,782 01 S	12DEC02	1 000000	-1,782 01 S
	900.000				17DEC02	.00	
** JF1G **	780	1,385.57	1,784 96	-399 39 S	12DEC02	1.000000	-399.39 S
	200.000				17DEC02	.00	
** JF1G **	805	3,132.40	4,462 40	-1,330 00 S	19DEC02	1.000000	-1,330.00 S
	500.000				24DEC02	.00	
** JF1G **	806	94,125.15	138,380 90	-44,255.75 S	19DEC02	1 000000	-44,255 75 S
	15,900 000				24DEC02	.00	
532226107	TOTAL						
	175,023.24		242,826 50	-67,803.26 S		.00	-67,803.26 S

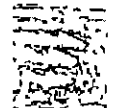
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS GN/LS
532457108	LILLY ELI + CO		COM		08JAN02	11JAN02	1.000000		
** JF1Y **	764	30,202.02		30,431.60	-229 58 S		00		-229 58 S
	400 000								
** JF1Y **	766	7,602 90		7,607.90	09JAN02 -5.00 S	14JAN02	1.000000 00		-5.00 S
	100 000								
** JF1Z **	789	22,814 35		20,492 36	10JAN02 2,321 99 L	15JAN02	1 000000 .00		2,321.99 L
	300.000								
** JF1Y **	562	140,215.77		144,550.10	18APR02 -4,334.33 L	23APR02	1 000000 00		-4,334 33 L
	1,900.000								
** JF1Y **	311	876,088 60		1,048,316 06	24MAY02 -156,488 96 L	30MAY02	1 000000 00		-156,488 96 L
	13,700.000								
** JF1Y **					-15,738.50 S		00		-15,738.50 S
** JF1Z **	545	40,529.49		56,761 87	03JUL02 -16,232 38 L	09JUL02	1 000000 00		-16,232.38 L
	800 000								
** JF1Z **	552	40,812 88		60,767.06	05JUL02 -19,954.18 L	10JUL02	1.000000 00		-19,954 18 L
	800.000								
** JF1Z **	573	35,216 68		53,372.01	09JUL02 -18,155.33 L	12JUL02	1.000000 00		-18,155.33 L
	700.000								
** JF1Y **	041	264,860 02		356,601.98	23JUL02 -91,741 96 S	26JUL02	1 000000 00		-91,741 96 S
	5,400 000								
** JF1Y **	192	98,307 19		109,872.19	09AUG02 -11,565.00 S	14AUG02	1 000000 00		-11,565.00 S
	1,700.000								
** JF1Y **	761	422,792.26		442,976.57	07NOV02 -20,184.31 S	13NOV02	1.000000 00		-20,184 31 S
	7,100 000								



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS GN/LS
532457108	TOTAL								
		1,155,677.77		1,384,259 46	-212,843 19 L		00		-212,843.19 L
		1,699,852 99		1,995,806 30	-139,464 35 S		00		-139,464 35 S
532716107	LIMITED BRANDS INC		COM		05MAR02	08MAR02	1 000000		
** JF2H **	572	298,264.39		188,872 32	109,392 07 S		00		109,392.07 S
	16,800.000								
** JF2H **	CXL 572	-298,264 39		-188,872.32	-109,392 07 S	08MAR02	1.000000 00		-109,392.07 S
	-16,800.000								
** JF2H **	676	55,180 00		36,782.12	18,397 88 S	10APR02	1 000000 00		18,397 88 S
	3,100.000								
** JF2H **	748	192,007 41		121,417 92	70,589 49 S	10APR02	1 000000 .00		70,589.49 S
	10,800.000								
** JF2H **	751	251,884 04		160,828 60	91,055.44 S	10APR02	1 000000 .00		91,055 44 S
	14,300.000								
** JF2H **	020	443,129.78		291,972 04	151,157.74 S	11APR02	1 000000 .00		151,157.74 S
	24,200 000								
** JF2H **	836	31,450 00		22,910.22	8,539 78 S	11APR02	1 000000 00		8,539 78 S
	1,700.000								
** JF2H **	866	111,000 00		80,859 60	30,140 40 S	11APR02	1 000000 00		30,140.40 S
	6,000.000								
** JF2H **	891	209,819 11		137,636.32	72,182.79 S	11APR02	1 000000 00		72,182.79 S
	11,600.000								



STATE STREET



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
532716107	TOTAL	1,294,470 34	852,406 82	442,063 52 S	00	442,063.52 S
532774106	LIN TV CORP	CL A	03MAY02	08MAY02	1 000000	
** JF1Z **	020	4,589 86	4,400 00	189 86 S	00	189.86 S
	200 000					
535678106	LINEAR TECHNOLOGY CORP	COM	07FEB02	12FEB02	1 000000	
** JF1Y **	214	72,531 35	81,569 43	-9,038 08 L	00	-9,038 08 L
	1,800.000					
** JF1Y **	232	11,556.39	13,741 40	-2,185 01 L	1 000000	-2,185 01 L
	300 000				00	
** JF1Y **	346	60,810 60	73,314.26	-12,503 66 L	1 000000	-12,503 66 L
	1,600.000				00	
** JF1Y **	351	7,751.26	9,178 81	-1,427 55 L	1 000000	-1,427.55 L
	200 000				00	
** JF1Y **	599	64,077 61	69,286 33	-5,208 72 L	1 000000	-5,208.72 L
	1,500 000				00	
** JF1Y **	063	33,322.19	47,007.20	-13,685 01 L	1 000000	-13,685 01 L
	1,000 000				00	
** JF1Y **	268	72,568.41	86,292.74	-13,724.33 L	1.000000	-13,724 33 L
	1,800.000				00	
** JF1Y **	691	68,904 32	127,251.49	-58,347.17 L	1 000000	-58,347.17 L
	2,400.000				.00	
** JF1Y **	720	72,937.05	129,611.06	-56,674 01 L	1 000000	-56,674.01 L
	2,500 000				00	
** JF1Y **	CXL 720	-72,937.05	-129,611 06	56,674 01 L	1.000000	56,674 01 L
	-2,500.000				00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1Y **	725	72,937.05	129,611.06	-56,674 01 L	1 000000	-56,674 01 L
	2,500.000				00	
** JF1Y **	732	123,057.68	305,251 21	-182,193 53 L	1 000000	-182,193 53 L
	4,400.000				00	
** JF1Y **	754	111,367 04	195,628 50	-69,979.54 L	1.000000	-69,979 54 L
	4,000 000				.00	
** JF1Y **				-14,281 92 S	00	-14,281 92 S
535678106	TOTAL	698,883 90	1,138,132.43	-424,966 61 L	00	-424,966 61 L
		111,367 04	195,628 50	-14,281.92 S	00	-14,281 92 S
536797103	LITHIA MTRS INC	CL A	07MAR02	12MAR02	1 000000	
** JF1M **	127	42,087.76	36,500 00	5,587.76 S	.00	5,587 76 S
	2,000.000					
** JF1M **	138	90,110 49	74,825 00	15,285 49 S	1.000000	15,285 49 S
	4,100 000				00	
** JF1M **	140	136,853 02	113,150 00	23,703 02 S	1 000000	23,703 02 S
	6,200 000				00	
** JF1M **	170	403,243.37	329,110.10	74,133 27 S	1.000000	74,133 27 S
	17,600 000				00	
536797103	TOTAL	672,294 64	553,585 10	118,709 54 S	00	118,709 54 S
539830109	LOCKHEED MARTIN CORP	COM	08MAY02	13MAY02	1 000000	
** JF1Y **	098	87,848 19	56,001 12	31,847 07 S	.00	31,847.07 S
	1,400 000					
** JF1Y **	111	37,630.56	25,736 73	11,893 83 S	1.000000	11,893.83 S
	600 000				00	
** JF1Y **					1.000000	
					00	
** JF1Y **					1.000000	
					00	

STATE STREET

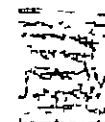
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
	237 1,300.000	79,683.69		60,665 90	19,017 79 S		00	19,017 79 S
** JF1Y **	344 1,800 000	112,736.00		87,042 27	31MAY02 25,693 73 S	05JUN02	1.000000 .00	25,693 73 S
** JF1Y **	345 600 000	37,521.60		29,472.30	03JUN02 8,049 30 S	06JUN02	1 000000 00	8,049.30 S
** JF1Y **	370 1,100 000	69,805 10		54,032.55	05JUN02 15,772.55 S	10JUN02	1 000000 00	15,772 55 S
** JF1Y **	462 1,100 000	73,351 29		53,048 82	18JUN02 20,302 47 S	21JUN02	1.000000 00	20,302.47 S
** JF1Y **	592 1,000 000	69,409 90		48,183 50	25JUN02 21,226 40 S	28JUN02	1 000000 .00	21,226.40 S
** JF1Y **	692 300 000	20,437.90		14,455 05	02JUL02 5,982 85 S	08JUL02	1 000000 00	5,982.85 S
** JF1Y **	708 1,800 000	123,136.09		86,497 60	09JUL02 36,638.49 S	12JUL02	1 000000 00	36,638.49 S
** JF1Z **	341 100.000	6,673.39		4,884 36	16SEP02 1,789 03 S	19SEP02	1 000000 00	1,789.03 S
** JF1Z **	346 300.000	20,049.53		14,653 08	16SEP02 5,396 45 S	19SEP02	1.000000 .00	5,396.45 S
** JF1Z **	CXL -300.000	-20,049.53		-14,653.08	16SEP02 -5,396.45 S	19SEP02	1.000000 .00	-5,396.45 S
** JF1Z **	349 400 000	26,710.31		19,690.20	16SEP02 7,020.11 S	19SEP02	1.000000 00	7,020.11 S
** JF1Z **	368 600.000	39,065 72		29,420.73	18SEP02 9,644 99 S	23SEP02	1.000000 00	9,644.99 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
** JF1Z **	CXL 368 -600 000	-39,065.72		-29,420 73	18SEP02 -9,644.99 S	23SEP02	1 000000 00	-9,644.99 S
** JF1Z **	375 600.000	39,066 50		29,891 30	18SEP02 9,175.20 S	23SEP02	1.000000 .00	9,175.20 S
** JF1Z **	035 300 000	15,301.57		14,653 08	05DEC02 648 49 S	10DEC02	1 000000 .00	648.49 S
539830109	TOTAL	799,312.09		584,254.78	215,057.31 S		00	215,057 31 S
548661107	LOWES COS INC		USDO 50		21MAY02	24MAY02	1.000000	
** JF1Y **	259 2,100 000	98,172.04		60,635.12	37,536 92 L		.00	37,536.92 L
** JF1Y **	260 200.000	9,373.71		5,780 83	21MAY02 3,592 88 L	24MAY02	1.000000 00	3,592.88 L
** JF1Y **	310 1,200.000	57,970.97		34,684 98	24MAY02 23,285 99 L	30MAY02	1 000000 00	23,285 99 L
** JF1Y **	314 200.000	9,568.29		5,780.83	28MAY02 3,787 46 L	31MAY02	1.000000 .00	3,787.46 L
** JF1Y **	779 1,600 000	62,997.62		46,631 89	16JUL02 16,365 73 L	19JUL02	1 000000 .00	16,365.73 L
** JF1Y **	711 2,900.000	124,750.47		85,678.04	30OCT02 39,072.43 L	04NOV02	1.000000 .00	39,072.43 L
** JF1Y **	724 1,900.000	80,953 33		56,077.29	31OCT02 24,876 04 L	05NOV02	1 000000 00	24,876.04 L
** JF1Y **	736 2,800 000	116,979 91		85,957 49	04NOV02 31,022.42 L	07NOV02	1.000000 .00	31,022 42 L
** JF1Y **	097	81,393.54		62,902 78	06DEC02 18,490 76 L	11DEC02	1.000000 00	18,490.76 L

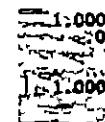
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS GN/LS
	2,000	000							
** JF1Z **	067	31,591.28		23,273.97	16DEC02 8,317.31 L	19DEC02	1.000000 00		8,317.31 L
548661107	TOTAL	673,751.16		467,403.22	206,347.94 L		00		206,347.94 L
549463107	LUCENT TECHNOLOGIES INC	COM			19MAR02	22MAR02	1.000000		
** JF2I **	766	184,230.70		256,242.36	-72,011.66 L		.00		-72,011.66 L
41,800	000								
** JF1Z **	468	961.95		27,064.15	26JUN02 -26,102.20 L	01JUL02	1.000000 .00		-26,102.20 L
600	000								
** JF1Z **	473	6,719.40		249,008.07	26JUN02 -242,288.67 L	01JUL02	1.000000 00		-242,288.67 L
4,300	000								
** JF1Z **	477	10,064.68		130,000.64	27JUN02 -110,709.93 L	02JUL02	1.000000 00		-110,709.93 L
6,100	000								
** JF1Z **					-9,226.03 S		00		-9,226.03 S
** JF1Z **	478	4,409.86		11,718.81	27JUN02 -7,308.95 S	02JUL02	1.000000 00		-7,308.95 S
3,000	000								
** JF1Z **	480	4,589.85		11,131.88	28JUN02 -6,542.03 S	03JUL02	1.000000 .00		-6,542.03 S
3,000	000								
** JF1Z **	482	56.80		133.51	28JUN02 -76.71 S	03JUL02	1.000000 00		-76.71 S
36	000								
549463107	TOTAL	201,976.73		662,315.22	-451,112.46 L		00		-451,112.46 L



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS GN/LS
		19,121.19		152,984.84	-23,153.72 S		00		-23,153.72 S
550819106	LYDALL INC	COM			27MAR02	02APR02	1.000000		
** JF1G **	504	2,787.95		2,110.00	677.95 L		00		677.95 L
200	000								
** JF1G **	505	11,471.82		8,440.00	27MAR02 3,031.82 L	02APR02	1.000000 .00		3,031.82 L
800	000								
** JF1G **	536	23,167.30		16,880.00	01APR02 6,287.30 L	04APR02	1.000000 .00		6,287.30 L
1,600	000								
** JF1G **	566	1,434.95		1,055.00	04APR02 379.95 L	09APR02	1.000000 .00		379.95 L
100	000								
** JF1G **	574	7,136.93		5,275.00	05APR02 1,861.93 L	10APR02	1.000000 .00		1,861.93 L
500	000								
** JF1G **	588	26,541.05		20,045.00	08APR02 6,496.05 L	11APR02	1.000000 00		6,496.05 L
1,900	000								
** JF1G **	595	1,397.95		1,055.00	09APR02 342.95 L	12APR02	1.000000 00		342.95 L
100	000								
** JF1G **	608	6,974.78		5,275.00	10APR02 1,699.78 L	15APR02	1.000000 00		1,699.78 L
500	000								
** JF1G **	627	1,394.95		1,055.00	11APR02 339.95 L	16APR02	1.000000 00		339.95 L
100	000								
** JF1G **	638	18,264.44		13,715.00	12APR02 4,549.44 L	17APR02	1.000000 00		4,549.44 L
1,300	000								
** JF1G **	662	8,407.90		6,330.00	15APR02 2,077.90 L	18APR02	1.000000 00		2,077.90 L
600	000								
** JF1G **					16APR02	19APR02	1.000000		



STATE STREET

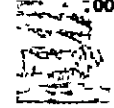
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
	675 100.000	1,394.95		1,055 00	339 95 L		00		339 95 L
** JF1G **	700 300 000	4,184.87		3,165.00	17APR02 1,019 87 L	22APR02	1 000000 .00		1,019 87 L
** JF1G **	744 100 000	1,394 95		1,055 00	19APR02 339 95 L	24APR02	1 000000 .00		339.95 L
** JF1G **	759 1,600 000	21,927.33		16,880 00	22APR02 5,047.33 L	25APR02	1 000000 .00		5,047 33 L
** JF1G **	777 1,300.000	18,134.45		13,715.00	23APR02 4,419 45 L	26APR02	1 000000 00		4,419 45 L
** JF1G **	782 3,900 000	54,403.35		41,145.00	24APR02 13,258 35 L	29APR02	1 000000 .00		13,258.35 L
550819106	TOTAL	210,419 92		158,250.00	52,169.92 L		00		52,169 92 L
55262C100	MBIA INC		COM		03DEC02	06DEC02	1 000000		
** JF1Z **	021 400 000	17,865.90		17,071 68	794.22 L		00		794.22 L
** JF1Z **	027 200 000	8,933 35		9,246.74	04DEC02 -313.39 L	09DEC02	1.000000 00		-313 39 L
** JF1Z **	050 200 000	9,110.48		9,222 67	11DEC02 -112.19 L	16DEC02	1 000000 .00		-112 19 L
55262C100	TOTAL	35,909 73		35,541.09	368 64 L		00		368 64 L
55262L100	MBNA CORP		COM		08JAN02	11JAN02	1.000000		
** JF1Y **	747 200 000	7,198 65		7,248 94	-50 29 L		.00		-50.29 L
** JF1Y **	753 800.000	28,821.16		28,995.76	08JAN02 -174 60 L	11JAN02	1.000000 .00		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
** JF1Y **	769 100 000	3,596.94		3,624 47	09JAN02 -27 53 L	14JAN02	1 000000 00		-27.53 L
** JF1Y **	782 1,700.000	61,128.36		61,639.63	09JAN02 -511 27 L	14JAN02	1 000000 .00		-511 27 L
** JF1Y **	792 100 000	3,552 94		3,630 38	10JAN02 -77 44 L	15JAN02	1 000000 .00		-77.44 L
** JF1Y **	798 1,300 000	45,820 15		46,333.82	10JAN02 -513.67 L	15JAN02	1.000000 00		-513 67 L
** JF1Y **	194 1,700 000	53,006 22		60,291 46	06FEB02 -7,285 24 L	11FEB02	1 000000 00		-7,285.24 L
** JF1Y **	474 2,700 000	55,110.73		63,132 30	17SEP02 -8,021.57 L	20SEP02	1.000000 .00		-8,021 57 L
** JF1Y **	478 200 000	4,095 87		4,625.39	17SEP02 -529.52 L	20SEP02	1.000000 00		-529.52 L
** JF1Y **	810 2,800 000	58,199.04		62,610 05	19NOV02 -4,411 01 L	22NOV02	1 000000 00		-4,411 01 L
** JF1Y **	013 5,400 000	119,768 38		121,761.72	21NOV02 -1,993 34 L	26NOV02	1.000000 00		-1,993 34 L
** JF1Y **	068 200 000	4,223 87		4,622 33	03DEC02 -398 46 L	06DEC02	1 000000 00		-398 46 L
** JF1Y **	071 100.000	2,121 93		2,311 17	03DEC02 -189 24 L	06DEC02	1.000000 .00		-189.24 L
** JF1Y **	077 1,000.000	21,141 16		23,505.32	03DEC02 -2,364.16 L	06DEC02	1.000000 .00		-2,364.16 L
** JF1Y **	109	28,286 14		33,734.12	10DEC02 -5,447 98 L	13DEC02	1.000000 00		

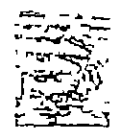
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
1,400.000					
55262L100	TOTAL	496,071.54	528,066.86	-31,995 32 L	.00 -31,995 32 L
55270M108	MCSI INC	COM	26FEB02	01MAR02	1 000000
** JF1M **	043	77,768.68	162,412 50	-84,643 82 S	.00 -84,643 82 S
7,100 000					
** JF1M **	044	99,730.17	210,450.00	-110,719 83 S	1.000000 00 -110,719 83 S
9,200 000					
** JF1M **	047	278,343.62	530,193.53	-251,849 91 S	1 000000 00 -251,849 91 S
25,500 000					
55270M108	TOTAL	455,842 47	903,056.03	-447,213 56 S	.00 -447,213 56 S
55272X102	MFA MTG INVTS INC	COM	08FEB02	13FEB02	1.000000
** JF1G **	159	107,930 37	105,732 22	2,198.15 S	00 2,198 15 S
12,100 000					
552913592	MAS FDS	ADVISORY MTG PORTFOLIO	21MAR02	21MAR02	1 000000
** JF2D **	135	74,759,535 60	73,912,446 92	808,664 10 L	.00 808,664 10 L
7,154,022.544					
** JF2D **				38,424 58 S	00 38,424 58 S
552913592	TOTAL	74,759,535.60	73,912,446.92	808,664 10 L	00 808,664.10 L
		74,759,535 60	73,912,446 92	38,424 58 S	00 38,424.58 S
553477100	MRY COMMUNICATIONS INC	COM	30JAN02	04FEB02	1 000000
** JF1G **	055	84,238.73	131,483 97	-47,245.24 S	00 -47,245.24 S
23,400.000					
** JF1G **	056	117,842 71	120,662 75	-2,820.04 S	1.000000 00 -2,820 04 S
32,900 000					



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
553477100	TOTAL	202,081 44	252,146.72	-50,065 28 S	00 -50,065 28 S
553530106	MSC INDL DIRECT INC	CL A	14NOV02	19NOV02	1 000000
** JF2V **	743	9,237.05	13,669.16	-4,432 11 L	00 -4,432.11 L
600 000					
** JF2V **	790	19,413.35	25,060.12	-5,644 77 L	1 000000 00 -5,644 77 L
1,100.000					
553530106	TOTAL	28,650 40	38,729.28	-10,078 88 L	.00 -10,078 88 L
553531104	MSC SOFTWARE CORP	COM	01FEB02	06FEB02	1 000000
** JF1G **	088	67,477.76	44,708 94	22,768 82 S	00 22,768.82 S
3,400.000					
** JF1G **	418	60,047 69	42,010 45	18,037 24 S	1.000000 .00 18,037 24 S
3,000.000					
** JF1G **	420	75,181.87	53,343 84	21,838 03 S	1.000000 .00 21,838.03 S
3,800 000					
** JF1G **	422	32,055.51	22,191.84	9,863.67 S	1 000000 00 9,863 67 S
1,600.000					
553531104	TOTAL	234,762.83	162,255.07	72,507 76 S	00 72,507.76 S
55377A106	MTC TECHNOLOGIES INC	COM	28JUN02	03JUL02	1.000000
** JF1G **	561	138,742 69	122,400 00	16,342 69 S	00 16,342.69 S
7,200 000					
554489104	MACK CA RLTY CORP	COM	26SEP02	01OCT02	1 000000
** JF2V **	605	103,486 21	109,000 96	-5,514 75 L	.00 -5,514 75 L
3,200.000					



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
555904101	MACROVISION CORP		COM		06MAR02	11MAR02	1.000000	
** JF2I **	728	170,284.16		338,463.56	-168,179.40 L		00	-168,179.40 L
	6,400.000							
** JF2I **	747	144,617.63		230,644.04	14MAR02 -86,026.41 L	19MAR02	1.000000 .00	-86,026.41 L
	5,200.000							
** JF2I **	752	135,191.73		141,718.72	15MAR02 -6,526.99 L	20MAR02	1.000000 00	-6,526.99 L
	5,200.000							
** JF1H **	389	50,782.56		99,695.93	05APR02 -48,913.37 L	10APR02	1.000000 00	-48,913.37 L
	2,100.000							
** JF1H **	429	87,054.37		167,071.73	05APR02 -80,017.36 L	10APR02	1.000000 00	-80,017.36 L
	3,600.000							
** JF1H **	713	84,735.00		81,665.15	08APR02 3,069.85 S	11APR02	1.000000 .00	3,069.85 S
	3,500.000							
** JF1H **	721	597,969.00		911,269.64	08APR02 -115,975.99 L	11APR02	1.000000 .00	-115,975.99 L
	24,700.000							
** JF1H **					-197,324.65 S		.00	-197,324.65 S
** JF1H **	808	96,930.50		96,852.65	08APR02 77.85 S	11APR02	1.000000 .00	77.85 S
	4,100.000							
555904101	TOTAL	1,185,899.45		1,888,863.62	-505,639.52 L		00	-505,639.52 L
		779,634.50		1,089,787.44	-194,176.95 S		00	-194,176.95 S
559222401	MAGNA INTL INC		CL A SUB YTG		07JUN02	12JUN02	1.000000	
** JF2H **	045	114,298.10		115,574.35	-1,276.25 S		.00	-1,276.25 S
	1,700.000							
** JF2H **	062	82,137.05		87,456.72	10JUN02 -5,319.67 S	13JUN02	1.000000 .00	-5,319.67 S
	1,200.000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
559222401	TOTAL	196,435.15		203,031.07	-6,595.92 S		.00	-6,595.92 S
56418H100	MANPOWER INC HIS		COM		02DEC02	05DEC02	1.000000	
** JF2V **	784	7,524.77		7,371.58	153.19 L		00	153.19 L
	200.000							
565011103	MANUGISTICS GROUP INC		COM		15MAR02	20MAR02	1.000000	
** JF1H **	217	109,701.18		116,458.92	-6,757.74 S		.00	-6,757.74 S
	5,900.000							
** JF1H **	225	153,188.10		157,910.40	18MAR02 -4,722.30 S	21MAR02	1.000000 00	-4,722.30 S
	8,000.000							
** JF1H **	333	11,276.18		11,843.28	05APR02 -567.10 S	10APR02	1.000000 .00	-567.10 S
	600.000							
** JF1H **	460	111,724.93		116,458.92	05APR02 -4,733.99 S	10APR02	1.000000 .00	-4,733.99 S
	5,900.000							
** JF1H **	829	700,092.43		688,085.12	08APR02 12,007.31 S	11APR02	1.000000 00	12,007.31 S
	37,300.000							
565011103	TOTAL	1,085,982.82		1,090,756.64	-4,773.82 S		00	-4,773.82 S
567908108	MARINEMAX INC		COM		11MAR02	14MAR02	1.000000	
** JF1G **	382	1,240.66		1,012.50	228.16 L		00	228.16 L
	100.000							
** JF1G **	391	2,490.02		2,025.00	12MAR02 465.02 L	15MAR02	1.000000 .00	465.02 L
	200.000							
** JFIG **	395	1,240.53		1,012.50	13MAR02 228.03 L	18MAR02	1.000000 00	228.03 L
	100.000							
** JF1G **	419	19,583.70		16,200.00	15MAR02 3,383.70 L	20MAR02	1.000000 .00	3,383.70 L
	1,600.000							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF1G **	491	3,701.94		3,037.50	25MAR02	28MAR02	1 000000	664 44 L
	300 000				664.44 L		.00	
** JF1G **	494	1,215 90		1,012 50	26MAR02	01APR02	1 000000	203 40 L
	100 000				203 40 L		.00	
** JF1G **	496	4,899 92		4,050 00	26MAR02	01APR02	1 000000	849 92 L
	400 000				849 92 L		.00	
** JF1G **	510	4,947.92		4,050 00	28MAR02	03APR02	1 000000	897 92 L
	400.000				897 92 L		.00	
** JF1G **	521	14,647 69		12,150.00	28MAR02	03APR02	1 000000	2,497 69 L
	1,200.000				2,497 69 L		.00	
** JF1G **	535	3,599 02		3,037 50	01APR02	04APR02	1.000000	561 52 L
	300 000				561.52 L		.00	
** JF1G **	544	13,261 41		11,137.50	02APR02	05APR02	1 000000	2,123 91 L
	1,100 000				2,123 91 L		.00	
** JF1G **	560	1,229 46		1,012 50	04APR02	09APR02	1 000000	216 96 L
	100 000				216 96 L		.00	
** JF1G **	592	22,014 33		17,212 50	09APR02	12APR02	1 000000	4,801 83 L
	1,700 000				4,801 83 L		.00	
** JF1G **	593	1,298.96		1,012.50	09APR02	12APR02	1.000000	286 46 L
	100 000				286 46 L		.00	
** JF1G **	602	27,605 97		21,262 50	09APR02	12APR02	1 000000	6,343.47 L
	2,100 000				6,343 47 L		.00	
** JF1G **	610	52,364 51		37,462.50	10APR02	15APR02	1.000000	14,902 01 L
	3,700 000				14,902.01 L		.00	
** JF1G **	611	9,959.50		7,087 50	10APR02	15APR02	1.000000	2,872 00 L
					2,872 00 L		.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	700 000							
567908108	TOTAL	185,301 44		143,775 00	41,526 44 L		.00	41,526 44 L
570535104	MARKEL CORP		COM		04JAN02	09JAN02	1 000000	
** JF1W **	367	69,869 03		79,204 36	-9,335 33 S		.00	-9,335 33 S
	400.000							
** JF1W **	450	52,660 24		59,268 00	-6,607 76 S	17JAN02	1.000000	-6,607 76 S
	300.000				-6,607 76 S		.00	
** JF1W **	456	53,869 08		59,268 00	-5,398.92 S	18JAN02	1.000000	-5,398 92 S
	300 000				-5,398.92 S		.00	
** JF1W **	483	107,781.60		119,077 92	-11,296 32 S	22JAN02	1 000000	-11,296 32 S
	600.000				-11,296 32 S		.00	
** JF1W **	327	80,696.57		80,159.12	537.45 S	10APR02	1 000000	537.45 S
	400.000				537.45 S		.00	
** JF1W **	740	565,768.04		557,039 25	8,728 79 S	11APR02	1 000000	8,728.79 S
	2,800 000				8,728 79 S		.00	
570535104	TOTAL	930,644.56		954,016.65	-23,372 09 S		.00	-23,372 09 S
573083102	MARTHA STEWART LIVING INC		CL A		04JAN02	09JAN02	1 000000	
** JF2I **	609	49,546 11		59,853 50	-10,307 39 L		.00	-10,307 39 L
	3,300 000							
** JF2I **	618	80,409.33		104,981.75	-24,572 42 L	10JAN02	1 000000	-24,572.42 L
	5,500 000				-24,572 42 L		.00	
** JF2I **	629	181,215 09		210,234 28	-29,019.19 L	14JAN02	1 000000	-29,019.19 L
	11,400 000				-29,019.19 L		.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
573083102	TOTAL		311,170 53	375,069 53	-63,899.00 L	00	-63,899.00 L
574599106	MASCO CORP	COM			18APR02	23APR02	1.000000
** JF1Z **	671 700.000		19,671.78	13,600.79	6,070 99 L	00	6,070 99 L
** JF1Z **	719 500.000		14,033.22	9,714 85	23APR02 4,318 37 L	26APR02	1.000000 00
** JF1Z **	210 300 000		8,066 72	5,828 91	28MAY02 2,237 81 L	31MAY02	1 000000 00
** JF1Z **	616 1,400 000		34,650 35	31,750.71	12JUL02 2,899 64 L	17JUL02	1 000000 .00
574599106	TOTAL		76,422 07	60,895.26	15,526.81 L	.00	15,526 81 L
577081102	MATTEL INC	COM			28JAN02	31JAN02	1 000000
** JF2Q **	544 10,000.000		179,406.29	172,198.13	7,208.16 S	00	7,208 16 S
** JF2Q **	545 5,000 000		90,198.64	86,099.06	29JAN02 4,099 58 S	01FEB02	1 000000 00
** JF2Q **	548 10,000 000		186,154 19	172,198.13	30JAN02 13,956 06 S	04FEB02	1 000000 00
** JF2Q **	551 5,000.000		93,483 59	86,099.06	31JAN02 7,384 53 S	05FEB02	1 000000 00
** JF1Y **	005 1,600.000		32,509 09	29,080 48	01MAY02 3,428 61 S	06MAY02	1.000000 00
** JF1Y **	019 2,400.000		48,946 52	41,313.58	02MAY02 7,632 94 S	07MAY02	1.000000 00
** JF1Y **					03MAY02	08MAY02	1.000000 00

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	037 1,300.000		26,266 22	20,901 27	5,364 95 S	00	5,364.95 S
** JF1Y **	059 1,200 000		24,001.43	19,672.72	06MAY02 4,328 71 S	09MAY02	1 000000 00
** JF1Y **	084 1,900 000		37,881.43	31,340.33	07MAY02 6,541.10 S	10MAY02	1 000000 00
** JF1Y **	105 2,000 000		40,005 59	34,949.11	08MAY02 5,056 48 S	13MAY02	1 000000 .00
577081102	TOTAL		758,852 99	693,851 87	65,001.12 S	.00	65,001.12 S
57772K101	MAXIM INTEGRATED PRODS INC	COM			31JAN02	05FEB02	1.000000
** JF1Y **	151 2,100 000		116,670.67	90,365.73	26,304 94 S	00	26,304.94 S
** JF1Y **	165 1,200.000		65,463 45	51,637.56	01FEB02 13,825 89 S	06FEB02	1 000000 .00
** JF1Y **	340 400 000		19,947 70	17,212.52	26FEB02 2,735.18 S	01MAR02	1 000000 .00
** JF1Y **	343 1,200.000		59,238 07	51,637.56	26FEB02 7,600 51 S	01MAR02	1.000000 .00
** JF1Y **	357 500.000		24,812.52	20,926 85	27FEB02 3,885.67 S	04MAR02	1.000000 00
** JF1Y **	589 1,200 000		66,869.42	49,871.16	19APR02 16,998 26 L	24APR02	1 000000 00
** JF1Y **	769 2,500.000		119,580 89	103,900 95	29APR02 15,679 94 L	02MAY02	1 000000 00
** JF1Y **	064 3,100 000		132,129.17	149,565 07	07MAY02 -17,435 90 L	10MAY02	1.000000 00

STATE STREET



ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE	GN/LS	NET BAS	SECTY GN/LS
** JF1Y **	251	45,525 93	45,817 82		21MAY02 -291.89 L	24MAY02	1.000000 .00		-291 89 L
	900.000								
** JF1Y **	021	16,811 25	20,586 63		22NOV02 -3,775 38 L	27NOV02	1.000000 .00		-3,775 38 L
	400.000								
** JF1Y **	CXL 021	-16,811.25	-20,586.63		22NOV02 3,775 38 L	27NOV02	1 000000 .00		3,775 38 L
	-400 000								
** JF1Y **	024	29,471.77	36,127.02		22NOV02 -6,655 25 L	27NOV02	1 000000 00		-6,655 25 L
	700.000								
** JF1Y **	032	29,386 72	36,827.98		26NOV02 -7,441 26 L	02DEC02	1.000000 00		-7,441.26 L
	700 000								
57772K101	TOTAL	422,963 90	422,110 00		853 90 L		.00		853 90 L
		286,132.41	231,780 22		54,352 19 S		00		54,352 19 S
580135101	MCDONALDS CORP			COM	05APR02	10APR02	1.000000		
** JF2H **	718	104,114 86	97,849 69		6,265.17 L		00		6,265 17 L
	3,700 000								
** JF2H **	744	260,876 54	235,456 35		05APR02 25,420 19 L	10APR02	1 000000 00		25,420 19 L
	9,200 000								
** JF2H **	037	227,293 15	209,280 00		08APR02 18,013 15 S	11APR02	1.000000 .00		18,013 15 S
	8,000 000								
** JF2H **	878	420,433 70	396,760.40		08APR02 7,895 02 L	11APR02	1 000000 00		7,895 02 L
	14,802.000								
** JF2H **					15,778 28 S		00		15,778 28 S
** JF1Z **	252	36,599 55	62,517 07		05SEP02 -25,917.52 L	10SEP02	1.000000 00		-25,917.52 L
	1,700.000								
** JF1Z **					05SEP02	10SEP02	1.000000		

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE	GN/LS	NET BAS	SECTY GN/LS
	254	13,197 08	22,773 51		-9,576.43 L		00		-9,576 43 L
	600 000								
** JF1Z **	601	5,426 20	11,386 76		31OCT02 -5,960 56 L	05NOV02	1 000000 00		-5,960 56 L
	300.000								
** JF1Z **	656	20,834 85	40,123.73		08NOV02 -19,288 88 L	14NOV02	1 000000 00		-19,288 88 L
	1,200.000								
** JF1Z **	662	10,349 98	17,993 10		11NOV02 -7,643 12 L	14NOV02	1.000000 00		-7,643.12 L
	600.000								
** JF1Z **	668	20,703 93	35,986 20		11NOV02 -15,282 27 L	14NOV02	1 000000 00		-15,282.27 L
	1,200.000								
** JF1Z **	065	25,959 26	43,351.85		16DEC02 -17,392 59 L	19DEC02	1 000000 00		-17,392 59 L
	1,500 000								
** JF1Z **	090	13,989 94	25,189 41		19DEC02 -11,199 47 L	24DEC02	1 000000 00		-11,199 47 L
	900 000								
** JF1Z **	106	9,246 56	16,572 78		23DEC02 -7,326 22 L	27DEC02	1 000000 00		-7,326.22 L
	600 000								
** JF1Z **	140	11,042 58	19,334 91		31DEC02 -8,292 33 L	06JAN03	1 000000 .00		-8,292.33 L
	700.000								
580135101	TOTAL	952,775 03	1,025,295 76		-88,299 01 L		00		-88,299 01 L
		647,726 85	606,040.40		33,791 43 S		00		33,791 43 S
580645109	MCGRAH HILL COS INC			COM	25JUL02	30JUL02	1 000000		
** JF1Z **	777	16,784 49	15,444 66		1,339 83 L		.00		1,339 83 L
	300.000								
** JF1Z **	778	39,079 82	35,459 05		25JUL02 3,620 77 L	30JUL02	1 000000 00		3,620 77 L
	700 000								

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1Z **	473 600.000	33,868.43	30,327.07	08OCT02 3,541.36 L	11OCT02	1.000000 .00	3,541.36 L
** JF1Z **	474 100.000	5,696.54	5,193.33	08OCT02 503.21 L	11OCT02	1.000000 .00	503.21 L
** JF1Z **	480 1,000.000	56,182.60	52,310.84	09OCT02 3,871.76 L	15OCT02	1.000000 .00	3,871.76 L
** JF1Z **	CXL 480 -1,000.000	-56,182.60	-52,310.84	09OCT02 -3,871.76 L	15OCT02	1.000000 .00	-3,871.76 L
** JF1Z **	484 1,000.000	56,184.50	58,857.52	09OCT02 -2,673.02 L	15OCT02	1.000000 .00	-2,673.02 L
** JF1Z **	489 600.000	34,199.56	31,190.40	10OCT02 3,009.16 L	16OCT02	1.000000 .00	3,009.16 L
** JF1Z **	501 600.000	35,941.49	32,943.68	11OCT02 2,997.81 L	17OCT02	1.000000 .00	2,997.81 L
** JF1Z **	604 100.000	6,506.46	4,327.56	31OCT02 2,178.90 L	05NOV02	1.000000 .00	2,178.90 L
** JF1Z **	085 300.000	17,656.20	14,809.61	18DEC02 2,846.59 L	23DEC02	1.000000 .00	2,846.59 L
580645109	TOTAL	245,917.49	228,552.88	17,364.61 L		.00	17,364.61 L
58155Q103	MCKESSON CORP		COM	29APR02	02MAY02	1.000000	
** JF1Y **	785 600.000	24,570.75	20,048.64	4,522.11 S		.00	4,522.11 S
** JF1Y **	797 200.000	8,189.75	6,682.88	30APR02 1,506.87 S	03MAY02	1.000000 .00	1,506.87 S
** JF1Y **	807	16,499.50	13,365.76	01MAY02 3,133.74 S	06MAY02	1.000000 .00	3,133.74 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1Z **	400.000 201 1,300.000	44,284.58	42,076.68	27AUG02 2,207.90 L	30AUG02	1.000000 .00	2,207.90 L
** JF1Z **	210 200.000	6,676.01	6,640.72	28AUG02 35.29 L	03SEP02	1.000000 .00	35.29 L
** JF1Z **	265 800.000	25,677.94	26,441.74	06SEP02 -763.80 L	11SEP02	1.000000 .00	-763.80 L
** JF1Z **	280 600.000	19,123.82	19,647.36	09SEP02 -523.54 L	12SEP02	1.000000 .00	-523.54 L
** JF1Z **	293 100.000	3,168.84	3,443.00	10SEP02 -274.16 L	13SEP02	1.000000 .00	-274.16 L
** JF1Z **	560 1,300.000	38,576.23	45,136.55	22OCT02 -6,560.32 L	25OCT02	1.000000 .00	-6,560.32 L
** JF1Z **	561 200.000	5,785.52	6,959.12	22OCT02 -1,173.60 L	25OCT02	1.000000 .00	-1,173.60 L
** JF1Z **	595 100.000	3,090.93	3,479.56	31OCT02 -388.63 L	05NOV02	1.000000 .00	-388.63 L
** JF1Z **	597 100.000	2,995.30	3,479.56	31OCT02 -484.26 L	05NOV02	1.000000 .00	-484.26 L
** JF1Z **	607 100.000	2,987.80	3,479.56	01NOV02 -491.76 L	06NOV02	1.000000 .00	-491.76 L
** JF1Z **	022 200.000	5,279.44	6,962.69	03DEC02 -1,683.25 L	06DEC02	1.000000 .00	-1,683.25 L
** JF1Z **	028 400.000	10,736.99	13,932.52	04DEC02 -3,195.53 L	09DEC02	1.000000 .00	-3,195.53 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS			
581550103	TOTAL		181,679.06	-13,295 66 L		00	-13,295 66 L
			49,260 00	40,097 28	9,162 72 S	00	9,162 72 S
583421102	MEASUREMENT SPECIALTIES INC	COM		10JUN02	19JUN02	1 000000	
** JF1G **	362		1,375,072 77	-763,118 32 L		00	-763,118 32 L
	100,000 000			-478,958 52 S		00	-478,958 52 S
** JF1G **							
583421102	TOTAL		1,375,072 77	-763,118 32 L		00	-763,118 32 L
			132,995 93	-478,958 52 S		00	-478,958 52 S
583521109	MECHANICAL DYNAMICS INC	COM		28MAR02	03APR02	1 000000	
** JF1G **	514		205,732 00	640,965 26 L		.00	640,965 26 L
	45,400 000						
** JF1G **	764		223,440.00	719,060 00 L	24APR02	1 000000	719,060 00 L
	50,000 000					00	
583521109	TOTAL		429,172.00	1,360,025.26 L		00	1,360,025.26 L
			1,789,197 26				
58463F104	MEDICAL STAFFING NETWORK HLDGS	COM		18APR02	23APR02	1 000000	
** JF1G **	713		64,600 00	11,074 91 S		00	11,074 91 S
	3,400.000						
584690309	MEDICIS PHARMACEUTICAL CORP	CL A NEW		05APR02	10APR02	1 000000	
** JF1H **	334		35,005 86	-3,374 82 L		00	-3,374 82 L
	600.000						
** JF1H **	390		122,520 51	-11,746 75 L	10APR02	1 000000	-11,746.75 L
	2,100.000					00	
** JF1H **	706		62,702 16	38,772 00 L	11APR02	1 000000	38,772 00 L
	1,900.000					00	
** JF1H **							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS			
				365 84 S		00	365 84 S
** JF1H **	727		734,428 24	-14,332.72 L	11APR02	1 000000	-14,332 72 L
	13,700.000					00	
584690309	TOTAL		954,656.77	9,317 71 L		00	9,317 71 L
			101,840.00	365.84 S		00	365 84 S
584699102	MEDIMMUNE INC	COM		22JAN02	25JAN02	1 000000	
** JF1H **	502		613,028.94	339,620 69 S		00	339,620 69 S
	22,037.000						
** JF1H **	675		13.91	8.71 S	05FEB02	1.000000	8.71 S
	500					.00	
** JF1Y **	775		26,982.20	-9,537.57 S	19JUL02	1 000000	-9,537 57 S
	700.000					00	
** JF1Y **	775		-26,982 20	9,537.57 S	19JUL02	1 000000	9,537 57 S
	CXL -700.000					00	
** JF1Y **	786		27,525.62	-10,094 99 S	19JUL02	1 000000	-10,094.99 S
	700.000					.00	
** JF1Y **	796		68,187 15	-24,873 71 S	19JUL02	1 000000	-24,873 71 S
	1,700 000					.00	
** JF1Y **	194		80,362 91	-23,405 23 S	14AUG02	1 000000	-23,405.23 S
	2,000.000					00	
** JF1Y **	658		89,447 13	-31,400 18 S	25OCT02	1.000000	-31,400.18 S
	2,100 000					00	
** JF1Y **	147		50,328 06	-13,189 09 S	31DEC02	1.000000	-13,189.09 S
	1,300 000					00	

STATE STREET

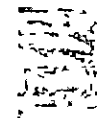
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
584699102	TOTAL		1,165,559.92	928,893.72	236,666 20 S	.00	236,666 20 S
585055106	MEDTRONIC INC	COM			02JAN02	07JAN02	1.000000
** JF1Z **	699 700 000	34,824 48	20,642 67	14,181 81 L		00	14,181.81 L
** JF1Z **	730 900 000	44,033.63	24,700 01	19,333 62 L	04JAN02	09JAN02	1.000000 00
** JF1Z **	816 400 000	19,694.86	10,977 78	8,717 08 L	11JAN02	16JAN02	1.000000 00
** JF1Z **	008 600 000	29,207 92	16,466.67	12,741 25 L	16JAN02	22JAN02	1.000000 .00
** JF1Z **	014 200.000	9,764.63	5,528 34	4,236 29 L	17JAN02	23JAN02	1 000000 00
** JF1Z **	035 500 000	24,486 63	13,919 53	10,567.10 L	22JAN02	25JAN02	1 000000 00
** JF1Z **	047 400 000	19,733 10	15,472.84	4,260.26 L	23JAN02	28JAN02	1 000000 .00
** JF1Z **	074 200 000	9,807.21	7,736 42	2,070.79 L	24JAN02	29JAN02	1.000000 00
** JF1Z **	103 300.000	14,299 83	11,604.63	2,695 20 L	29JAN02	01FEB02	1 000000 00
** JF1Z **	258 1,200.000	56,239 43	46,418.52	9,820 91 L	20FEB02	25FEB02	1 000000 .00
** JF1Z **	268 800.000	36,472.73	36,290 01	182.72 L	22FEB02	27FEB02	1 000000 00
** JF1Y **					13JUN02	18JUN02	1:000000

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	433 1,100 000	48,798.74	66,305 95	-17,507.21 L		00	-17,507 21 L
** JF1Y **	446 3,100.000	133,074 93	184,570 75	-51,495 82 L	14JUN02	19JUN02	1 000000 00
** JF1Y **	453 2,600 000	114,151.22	147,948.94	-33,797 72 L	17JUN02	20JUN02	1.000000 00
** JF1Y **	500 2,500.000	110,739 16	138,452.65	-27,713 49 L	20JUN02	25JUN02	1.000000 00
** JF1Y **	510 2,100 000	92,293 47	112,112.67	-19,819.20 L	21JUN02	26JUN02	1 000000 00
** JF1Y **	584 2,700 000	115,810 03	135,219 79	-19,409.76 L	24JUN02	27JUN02	1 000000 .00
** JF1Y **	617 2,800 000	121,168.58	139,745.64	-18,577.06 L	25JUN02	28JUN02	1 000000 00
** JF1Y **	638 3,700.000	151,775.71	169,051.03	-17,275.32 L	26JUN02	01JUL02	1.000000 00
** JF1Y **	190 1,500.000	61,543 14	66,742 92	-4,597 66 L	09AUG02	14AUG02	1 000000 .00
** JF1Y **				-602 12 S		.00	-602 12 S
585055106	TOTAL	1,247,919 43	1,369,907 76	-121,386.21 L		.00	-121,386 21 L
		61,543.14	66,742.92	-602.12 S		.00	-602 12 S

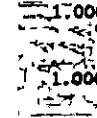
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
58551A108	MELLON FINL CORP	COM		03APR02	08APR02	1.000000	
** JF2Q **	594	75,177.73	77,260.00	-2,082.27 S		.00	-2,082.27 S
	2,000.000						
** JF2Q **	CXL 594	-75,177.73	-77,260.00	2,082.27 S	03APR02	08APR02	1.000000
	-2,000.000					.00	2,082.27 S
** JF2Q **	626	75,177.73	75,982.00	-804.27 S	09APR02	09APR02	1.000000
	2,000.000					.00	-804.27 S
** JF2Q **	599	87,675.85	87,883.25	-207.40 S	16APR02	19APR02	1.000000
	2,275.000					.00	-207.40 S
** JF2Q **	CXL 599	-87,675.85	-87,883.25	207.40 S	16APR02	19APR02	1.000000
	-2,275.000					.00	207.40 S
** JF2Q **	600	87,675.85	87,883.25	-207.40 S	16APR02	19APR02	1.000000
	2,275.000					.00	-207.40 S
** JF2Q **	CXL 600	-87,675.85	-87,883.25	207.40 S	16APR02	19APR02	1.000000
	-2,275.000					.00	207.40 S
** JF2Q **	601	351,769.09	352,498.75	-729.66 S	16APR02	19APR02	1.000000
	9,125.000					.00	-729.66 S
** JF2Q **	CXL 601	-351,769.09	-352,498.75	729.66 S	16APR02	19APR02	1.000000
	-9,125.000					.00	729.66 S
** JF2Q **	627	87,675.85	86,429.52	1,246.33 S	16APR02	19APR02	1.000000
	2,275.000					.00	1,246.33 S
** JF2Q **	628	351,769.09	346,667.88	5,101.21 S	16APR02	19APR02	1.000000
	9,125.000					.00	5,101.21 S



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
58551A108	TOTAL						
	514,622.67	509,079.40		5,543.27 S		.00	5,543.27 S
588448100	MERCHANTS BANCSHARES INC	COM		11APR02	16APR02	1.000000	
** JF1G **	626	11,508.77	6,133.33	5,375.44 L		.00	5,375.44 L
	400.000						
** JF1G **	672	8,660.73	4,600.00	4,060.73 L	16APR02	19APR02	1.000000
	300.000					.00	4,060.73 L
** JF1G **	810	39,828.79	21,466.67	18,362.12 L	26APR02	01MAY02	1.000000
	1,400.000					.00	18,362.12 L
** JF1G **	034	85,347.42	46,000.00	39,347.42 L	01MAY02	06MAY02	1.000000
	3,000.000					.00	39,347.42 L
** JF1G **	055	17,203.94	9,200.00	8,003.94 L	02MAY02	07MAY02	1.000000
	600.000					.00	8,003.94 L
** JF1G **	071	5,715.20	3,066.67	2,648.53 L	03MAY02	08MAY02	1.000000
	200.000					.00	2,648.53 L
** JF1G **	086	5,722.92	3,066.67	2,656.25 L	06MAY02	09MAY02	1.000000
	200.000					.00	2,656.25 L
** JF1G **	103	5,656.96	3,066.66	2,590.30 L	07MAY02	10MAY02	1.000000
	200.000					.00	2,590.30 L
** JF1G **	194	5,589.83	3,066.67	2,523.16 L	15MAY02	20MAY02	1.000000
	200.000					.00	2,523.16 L
** JF1G **	207	2,805.62	1,533.33	1,272.29 L	17MAY02	22MAY02	1.000000
	100.000					.00	1,272.29 L
** JF1G **	294	42,453.36	23,562.50	18,890.86 L	30MAY02	04JUN02	1.000000
	1,500.000					.00	18,890.86 L
** JF1G **				31MAY02	05JUN02	1.000000	



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	306 500 000	13,999.22	7,966.67	6,032 55 L	00	6,032.55 L
** JF1G **	360 200 000	5,340 61	3,191.67	10JUN02 2,148.94 L	13JUN02 1.000000 .00	2,148 94 L
** JF1G **	391 200 000	5,339 83	3,191 66	11JUN02 2,148 17 L	14JUN02 1.000000 00	2,148 17 L
** JF1G **	396 200 000	5,300.30	3,181 84	12JUN02 2,118 46 L	17JUN02 1.000000 00	2,118.46 L
** JF1G **	406 100.000	2,655 91	1,590 92	13JUN02 1,064.99 L	18JUN02 1 000000 00	1,064 99 L
** JF1G **	441 100 000	2,644.92	1,590 92	17JUN02 1,054 00 L	20JUN02 1 000000 .00	1,054.00 L
** JF1G **	478 200 000	5,298 04	3,181.84	20JUN02 2,116.20 L	25JUN02 1.000000 00	2,116 20 L
** JF1G **	499 700.000	18,695 38	11,136.44	24JUN02 7,558 94 L	27JUN02 1 000000 00	7,558 94 L
** JF1G **	507 4,100 000	110,204.26	65,822.62	25JUN02 44,381 64 L	28JUN02 1.000000 00	44,381.64 L
** JF1G **	532 2,700 000	73,462 08	43,750 00	26JUN02 29,712.08 L	01JUL02 1 000000 .00	29,712.08 L
588448100	TOTAL	473,434.09	269,367.08	204,067.01 L	.00	204,067 01 L
589331107	MERCK + CO INC		COM	01APR02	01APR02	1 000000
** JF2H **	646 5,900 000	439,481 56	439,481.56	00	00	00
** JF2H **	647 4,500.000	326,520.00	326,520.00	01APR02 00	01APR02 1 000000 00	00

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2H **	648 1,400 000	96,472.04	96,472 04	01APR02 00	01APR02 1 000000 00	00
** JF2H **	649 2,600.000	165,208.94	165,208 94	01APR02 .00	01APR02 1 000000 00	00
** JF2V **	745 6,200.000	333,934 95	461,249.56	14NOV02 -127,314 61 L	19NOV02 1 000000 00	-127,314.61 L
** JF2V **	753 8,200.000	447,777.02	566,432.98	15NOV02 -118,655.96 L	20NOV02 1.000000 .00	-118,655.96 L
589331107	TOTAL	1,027,682 54	1,027,682 54	.00	.00	00
		781,711 97	1,027,682 54	-245,970 57 L	00	-245,970.57 L
590188108	MERRILL LYNCH + CO INC		COM	07MAY02	10MAY02	1 000000
** JF1Y **	069 3,000 000	120,326 69	174,600.00	-54,273 31 S	00	-54,273.31 S
** JF1Y **	126 200 000	8,465.74	11,706 84	10MAY02 -3,241.10 S	15MAY02 1.000000 .00	-3,241.10 S
** JF1Y **	138 4,100.000	172,776.17	231,167 78	10MAY02 -58,391 61 S	15MAY02 1.000000 00	-58,391.61 S
** JF1Y **	148 200 000	8,125.91	11,259.10	13MAY02 -3,133.19 S	16MAY02 1 000000 00	-3,133 19 S
** JF1Y **	153 300 000	12,424 45	16,888.65	13MAY02 -4,464 20 S	16MAY02 1.000000 00	-4,464.20 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
590188108	TOTAL						
	322,118.96	445,622.37		-123,503.41 S		00	-123,503.41 S
591676101	METROLOGIC INSTRS INC	COM		07JAN02	10JAN02	1.000000	
** JF1G **	802	221,096.68	375,721.00	-154,624.32 L		00	-154,624.32 L
	26,800.000						
** JF1G **	894	168,081.47	249,354.00	-81,272.53 L	23JAN02	28JAN02	1.000000
	25,200.000					00	-81,272.53 L
591676101	TOTAL						
	389,178.15	625,075.00		-235,896.85 L		00	-235,896.85 L
592688105	METTLER TOLEDO INTL INC	COM		05APR02	10APR02	1.000000	
** JF1H **	383	83,823.57	75,169.51	8,654.06 L		.00	8,654.06 L
	1,900.000						
** JF1H **	420	140,989.67	127,562.68	13,426.99 L	05APR02	10APR02	1.000000
	3,200.000					00	13,426.99 L
** JF1H **	704	55,250.00	56,104.91	-854.91 S	08APR02	11APR02	1.000000
	1,300.000					00	-854.91 S
** JF1H **	729	1,194,964.80	1,184,859.38	9,439.77 L	08APR02	11APR02	1.000000
	28,000.000					00	9,439.77 L
** JF1H **				665.65 S		00	665.65 S
592688105	TOTAL						
	1,419,778.04	1,387,591.57		31,520.82 L		.00	31,520.82 L
	1,250,214.80	1,240,964.29		-189.26 S		00	-189.26 S
594087108	MICHAELS STORES INC	COM		05APR02	10APR02	1.000000	
** JF1H **	315	129,430.00	113,765.50	15,664.50 S		.00	15,664.50 S
	3,500.000						
** JF1H **	357	44,307.70	38,844.72	5,462.98 S	05APR02	10APR02	1.000000
	1,200.000					00	5,462.98 S

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
** JF1H **	371	62,728.11	55,030.02	7,698.09 S	05APR02	10APR02	1.000000
	1,700.000					00	7,698.09 S
** JF1H **	701	182,640.00	153,682.08	28,957.92 S	08APR02	11APR02	1.000000
	4,800.000					00	28,957.92 S
** JF1H **	722	317,467.13	277,929.70	39,537.43 S	08APR02	11APR02	1.000000
	8,500.000					00	39,537.43 S
594087108	TOTAL						
	736,572.94	639,252.02		97,320.92 S		.00	97,320.92 S
594790100	MICRO COMPONENT TECHNOLOGY INC	COM		30SEP02	03OCT02	1.000000	
** JF1G **	272	190,354.60	1,241,497.12	-1,051,142.52 L		.00	-1,051,142.52 L
	273,900.000						
594918104	MICROSOFT CORP	COM		15MAY02	20MAY02	1.000000	
** JF2I **	014	308,749.50	389,096.25	-80,346.75 L		00	-80,346.75 L
	5,600.000						
** JF1Z **	708	88,172.98	46,386.63	41,786.35 L	17JUL02	22JUL02	1.000000
	1,700.000					00	41,786.35 L
** JF1Z **	709	5,185.84	2,721.44	2,464.40 L	17JUL02	22JUL02	1.000000
	100.000					00	2,464.40 L
** JF1Z **	710	31,001.06	17,232.20	13,768.86 L	17JUL02	22JUL02	1.000000
	600.000					00	13,768.86 L
** JF1Z **	711	36,109.60	25,583.18	10,526.42 L	17JUL02	22JUL02	1.000000
	700.000					.00	10,526.42 L
** JF1Y **	044	44,316.06	80,218.80	-35,902.74 L	23JUL02	26JUL02	1.000000
	1,000.000					00	-35,902.74 L
** JF1Y **	059	103,911.82	193,019.04	-89,107.22 L	24JUL02	29JUL02	1.000000
	2,400.000					00	-89,107.22 L
** JF1Z **					26JUL02	31JUL02	1.000000

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
	799 1,400 000	61,922.51		51,900 88	10,021 63 L		00	10,021 63 L
** JF1Z **	284 900 000	43,783.68		33,202.81	10SEP02 10,580.87 L	13SEP02	1 000000 00	10,580 87 L
** JF1Z **	285 300 000	14,583 31		10,887 19	10SEP02 3,696 12 L	13SEP02	1 000000 .00	3,696.12 L
** JF1Z **	286 200 000	9,725.70		7,258 12	10SEP02 2,467 58 L	13SEP02	1 000000 00	2,467 58 L
** JF1Y **	732 1,400.000	78,887 62		103,652 36	04NOV02 -24,764 74 L	07NOV02	1 000000 00	-24,764.74 L
** JF1Z **	622 400 000	22,383 41		14,516.25	05NOV02 7,867 16 L	08NOV02	1 000000 00	7,867.16 L
** JF1Z **	623 300 000	16,814 49		10,887.19	05NOV02 5,927.30 L	08NOV02	1 000000 .00	5,927 30 L
** JF2V **	729 22,000.000	1,217,834 90		1,273,881 40	08NOV02 -56,046.50 L	14NOV02	1 000000 00	-56,046 50 L
** JF2I **	346 1,200 000	69,729.89		86,532 12	25NOV02 -16,802.23 L	29NOV02	1 000000 .00	-16,802.23 L
** JF2I **	382 5,100 000	278,298 61		368,623.92	17DEC02 -90,325 31 L	20DEC02	1 000000 .00	-90,325 31 L
** JF1Z **	088 600.000	32,567 01		21,662 92	19DEC02 10,904 09 L	24DEC02	1 000000 00	10,904 09 L

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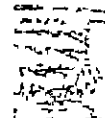
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
594918104	TOTAL	2,463,977.99		2,737,262 70	-273,284 71 L		00	-273,284 71 L
595017104	MICROCHIP TECHNOLOGY INC	COM			24OCT02	29OCT02	1 000000	
** JF1Y **	679 600.000	13,783 62		19,692 84	-5,909 22 S		00	-5,909 22 S
** JF1Y **	683 1,700.000	39,163 41		55,601 64	24OCT02 -16,438.23 S	29OCT02	1.000000 00	-16,438.23 S
595017104	TOTAL	52,947 03		75,294 48	-22,347.45 S		00	-22,347 45 S
595094103	MICROMUSE INC	COM			06FEB02	11FEB02	1 000000	
** JF1M **	670 10,000.000	92,258 61		104,213.00	-11,954.39 S		00	-11,954.39 S
** JF1M **	711 9,800.000	89,472 65		103,625 72	08FEB02 -14,153 07 S	13FEB02	1 000000 00	-14,153 07 S
** JF1M **	713 16,400 000	149,519 83		161,934 44	08FEB02 -12,414 61 S	13FEB02	1 000000 00	-12,414 61 S
** JF1M **	719 5,800.000	54,210 04		54,605.26	11FEB02 -395 22 S	14FEB02	1 000000 00	-395.22 S
595094103	TOTAL	385,461 13		424,378 42	-38,917.29 S		.00	-38,917 29 S
595112103	MICRON TECHNOLOGY INC	COM			23APR02	26APR02	1 000000	
** JF1Z **	707 1,500.000	44,514.45		20,227 80	24,286 65 L		00	24,286 65 L
** JF1Z **	727 900 000	25,863 69		13,459 74	24APR02 12,403 95 L	29APR02	1.000000 00	12,403 95 L
** JF1Z **	742 100 000	2,744.12		1,536 59	25APR02 1,207 53 L	30APR02	1.000000 00	1,207 53 L

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STATE STREET

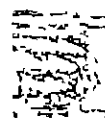


ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS
595112103	TOTAL		73,122.26	35,224.13	37,898.13 L	.00	37,898.13 L
59514P109	MICROTUNE INC DEL	COM			05FEB02	08FEB02	1.000000
** JF1H **	657	189,179.70	308,200.00	-119,020.30 S		.00	-119,020.30 S
	13,400.000						
** JF1H **	760	302,856.03	584,925.44	-282,069.41 S	15FEB02	21FEB02	1.000000
	24,200.000					.00	-282,069.41 S
59514P109	TOTAL		492,035.73	893,125.44	-401,089.71 S	.00	-401,089.71 S
59523C107	MID ATLANTIC MED SVCS INC				15FEB02	21FEB02	1.000000
** JF1H **	797	348,801.00	191,945.00	156,856.00 L		.00	156,856.00 L
	12,500.000						
** JF1H **	768	346,826.03	189,295.64	157,530.39 L	19FEB02	22FEB02	1.000000
	12,500.000					.00	157,530.39 L
** JF1H **	378	50,362.48	27,640.08	22,722.40 L	05APR02	10APR02	1.000000
	1,800.000					.00	22,722.40 L
** JF1H **	394	61,875.11	33,701.58	28,173.53 L	05APR02	10APR02	1.000000
	2,200.000					.00	28,173.53 L
** JF1H **	732	673,710.02	406,805.25	235,669.69 L	08APR02	11APR02	1.000000
	23,200.000					.00	235,669.69 L
** JF1H **				31,235.08 S		.00	31,235.08 S
59523C107	TOTAL		1,481,574.64	849,387.55	600,952.01 L	.00	600,952.01 L
			673,710.02	406,805.25	31,235.08 S	.00	31,235.08 S



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS
599902103	MILLENNIUM PHARMACEUTICALS	COM			07JUN02	12JUN02	1.000000
** JF1Z **	383	11,454.31	37,667.83	-26,213.52 L		.00	-26,213.52 L
	900.000						
** JF1Z **	401	1,309.55	4,270.51	-2,960.96 L	10JUN02	13JUN02	1.000000
	100.000					.00	-2,960.96 L
** JF1Z **	409	3,592.39	13,015.30	-9,422.91 L	11JUN02	14JUN02	1.000000
	300.000					.00	-9,422.91 L
** JF1Z **	417	6,504.16	32,628.37	-26,124.21 L	12JUN02	17JUN02	1.000000
	600.000					.00	-26,124.21 L
** JF1Z **	420	2,329.92	11,443.75	-9,113.83 L	13JUN02	18JUN02	1.000000
	200.000					.00	-9,113.83 L
** JF1Z **	421	1,134.66	4,427.34	-3,292.68 L	13JUN02	18JUN02	1.000000
	100.000					.00	-3,292.68 L
** JF1Z **	425	18,265.20	62,316.08	-44,050.88 L	14JUN02	19JUN02	1.000000
	1,600.000					.00	-44,050.88 L
** JF1Z **	432	7,476.91	22,466.07	-14,989.16 L	17JUN02	20JUN02	1.000000
	600.000					.00	-14,989.16 L
599902103	TOTAL		52,067.10	188,235.25	-136,168.15 L	.00	-136,168.15 L
601073109	HILLIPORE CORP	COM			17OCT02	22OCT02	1.000000
** JF1Z **	551	30,287.58	51,585.04	-19,053.78 L		.00	-19,053.78 L
	1,000.000						
** JF1Z **				-2,243.68 S		.00	-2,243.68 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
601073109	TOTAL			30,287.58	51,585.04	-19,053.78 L	.00	-19,053.78 L
				30,287.58	51,585.04	-2,243.68 S	.00	-2,243.68 S
607409109	MOBILE TELESYSTEMS		SPONSORED ADR		06MAY02	09MAY02	1.000000	
** JF2N **	715	121,172.75		112,037.20	9,135.55 S		.00	9,135.55 S
	4,000.000							
** JF2N **	738	117,766.31		109,236.27	8,530.04 S	13MAY02	1.000000	8,530.04 S
	3,900.000						.00	
** JF2N **	761	137,000.87		131,643.71	5,357.16 S	17MAY02	1.000000	5,357.16 S
	4,700.000						.00	
607409109	TOTAL			375,939.93	352,917.18	23,022.75 S	.00	23,022.75 S
608554200	MOLEX INC		CL A		30MAY02	04JUN02	1.000000	
** JF2I **	034	134,134.46		133,138.75	995.71 L		.00	995.71 L
	4,300.000							
** JF2I **	302	38,206.84		43,632.00	-5,425.16 L	14NOV02	1.000000	-5,425.16 L
	1,600.000						.00	
** JF2I **	304	34,999.34		39,522.71	-4,523.37 L	15NOV02	1.000000	-4,523.37 L
	1,500.000						.00	
** JF2I **	326	21,509.35		21,026.06	483.29 L	22NOV02	1.000000	483.29 L
	900.000						.00	
** JF2I **	340	166,254.98		158,171.13	8,083.85 L	26NOV02	1.000000	8,083.85 L
	6,800.000						.00	

STATE STREET

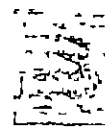
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
608554200	TOTAL			395,104.97	395,490.65	-385.68 L	.00	-385.68 L
60886R103	MONACO COACH CORP		COM		31JAN02	05FEB02	1.000000	
** JF1G **	081	155,954.00		58,554.47	97,399.53 L		.00	97,399.53 L
	5,500.000							
** JF1G **	083	93,702.09		35,132.68	58,569.41 L	05FEB02	1.000000	58,569.41 L
	3,300.000						.00	
** JF1G **	084	168,447.46		63,781.60	104,665.86 L	06FEB02	1.000000	104,665.86 L
	6,000.000						.00	
60886R103	TOTAL			418,103.55	157,468.75	260,634.80 L	.00	260,634.80 L
609842109	MONOLITHIC SYS TECHNOLOGY INC		COM		13SEP02	18SEP02	1.000000	
** JF1G **	183	39,193.81		28,147.60	11,046.21 S		.00	11,046.21 S
	3,900.000							
610236101	MONRO MUFFLER BRAKE INC		COM		23JAN02	28JAN02	1.000000	
** JF1G **	892	153,647.69		87,913.00	65,734.69 L		.00	65,734.69 L
	10,000.000							
61166W101	MONSANTO CO NEM		COM		13AUG02	19AUG02	1.000000	
** JF1Y **	264	11,311.44		10,857.32	454.12 S		.00	454.12 S
	700.000							
** JF1Y **	264	-11,311.44		-10,857.32	-454.12 S	19AUG02	1.000000	-454.12 S
	-700.000						.00	
** JF1Y **	265	9,751.14		9,306.28	444.86 S	19AUG02	1.000000	444.86 S
	600.000						.00	
** JF1Y **	265	-9,751.14		-9,306.28	-444.86 S	19AUG02	1.000000	-444.86 S
	-600.000						.00	
** JF1Y **	266	25,288.35		24,816.91	471.44 S	19AUG02	1.000000	471.44 S
	1,600.000						.00	

STATE STREET

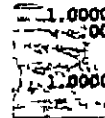
STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
** JF1Y **	CXL 266	-25,288.35	-24,816.91		14AUG02 -471.44 S	19AUG02	1.000000 .00	-471.44 S
	-1,600.000							
** JF1Y **	277	25,288.35	25,021.95		14AUG02 266.40 S	19AUG02	1.000000 00	266.40 S
	1,600.000							
** JF1Y **	357	9,751.14	9,286.99		14AUG02 464.15 S	19AUG02	1.000000 .00	464.15 S
	600.000							
** JF1Y **	358	11,311.44	10,671.57		14AUG02 639.87 S	19AUG02	1.000000 .00	639.87 S
	700.000							
** JF1Z **	200	28,954.48	25,425.55		27AUG02 3,528.93 S	30AUG02	1.000000 00	3,528.93 S
	1,600.000							
** JF1Z **	215	12.87	12.57		27AUG02 30 S	04SEP02	1.000000 00	.30 S
	.811							
** JF1Y **	391	1.28	1.09		27AUG02 19 S	27AUG02	1.000000 00	19 S
	081							
** JF1Z **	206	1,288.47	1,101.06		28AUG02 187.41 S	03SEP02	1.000000 .00	187.41 S
	71.000							
** JF1Z **	235	.00	.05		29AUG02 -05 S	29AUG02	1.000000 00	-05 S
	.003							
** JF1Z **	CXL 235	.00	-05		29AUG02 05 S	29AUG02	1.000000 00	.05 S
	-.003							
** JF1Z **	306	.00	05		29AUG02 -.05 S	04SEP02	1.000000 00	-.05 S
	.003							



STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
61166M101	TOTAL	76,608.03	71,520.83		5,087.20 S		00	5,087.20 S
611742107	MONSTER WORLDWIDE INC	COM			04NOV02	07NOV02	1.000000	
** JF2V **	710	26,424.55	34,073.21		-7,648.66 L		00	-7,648.66 L
	1,600.000							
** JF2V **	723	159,153.86	215,087.15		06NOV02 -55,933.29 L	12NOV02	1.000000 00	-55,933.29 L
	10,100.000							
611742107	TOTAL	185,578.41	249,160.36		-63,581.95 L		.00	-63,581.95 L
617446448	MORGAN STANLEY	COM NEW			08JAN02	11JAN02	1.000000	
** JF1Y **	754	75,749.86	111,094.97		-35,345.11 L		00	-35,345.11 L
	1,300.000							
** JF1Y **	767	5,766.91	7,961.11		09JAN02 -2,194.20 L	14JAN02	1.000000 00	-2,194.20 L
	100.000							
** JF1Y **	781	288,237.19	410,257.51		09JAN02 -122,020.32 L	14JAN02	1.000000 .00	-122,020.32 L
	4,900.000							
** JF1Y **	424	38,916.12	60,597.16		13MAR02 -21,681.04 L	18MAR02	1.000000 00	-21,681.04 L
	700.000							
** JF1Y **	425	93,580.02	152,735.05		13MAR02 -59,155.03 L	18MAR02	1.000000 00	-59,155.03 L
	1,700.000							
** JF2H **	643	313,830.06	313,830.06		01APR02 00	01APR02	1.000000 00	.00
	8,300.000							
** JF2H **	644	34,376.64	34,376.64		01APR02 .00	01APR02	1.000000 .00	.00
	1,600.000							
** JF2H **	645	162,698.80	162,698.80		01APR02 .00	01APR02	1.000000 .00	.00
	2,200.000							
** JF2H **					05APR02	10APR02	1.000000	



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF2H **	698 1,900.000	106,148.85		134,160.52	-21,703.42	L		00		-21,703.42 L
** JF2H **	702 2,300.000	130,034.17		132,161.84	-2,127.67	S	05APR02	10APR02	1.000000 00	-2,127.67 S
** JF2H **	027 300.000	16,430.50		16,273.02	157.48	S	08APR02	11APR02	1.000000 00	157.48 S
** JF2H **	843 4,800.000	267,264.00		260,368.32	6,895.68	S	08APR02	11APR02	1.000000 00	6,895.68 S
** JF2H **	882 2,500.000	137,145.87		137,099.44	46.43	S	08APR02	11APR02	1.000000 00	46.43 S
** JF1Y **	588 900.000	49,393.84		86,565.60	-37,171.76	L	19APR02	24APR02	1.000000 00	-37,171.76 L
** JF1Y **	615 2,800.000	153,960.36		188,413.98	-37,732.34	L	19APR02	24APR02	1.000000 00	-37,732.34 L
** JF1Y **	651 1,300.000	69,964.28		69,238.26	726.02	S	22APR02	25APR02	1.000000 00	726.02 S
** JF1Y **	722 3,100.000	149,370.54		145,285.90	4,084.64	S	25APR02	30APR02	1.000000 00	4,084.64 S
** JF1Y **	744 3,300.000	160,061.34		128,137.02	31,924.32	S	26APR02	01MAY02	1.000000 00	31,924.32 S
** JF2Y **	570 12,100.000	477,749.25		510,905.50	-33,156.25	L	16SEP02	19SEP02	1.000000 .00	-33,156.25 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
617446448	TOTAL	510,905.50		510,905.50		.00		00		.00
		1,289,502.40		1,662,691.40		-370,159.47	L	00		-370,159.47 L
		2,190,379.91		2,211,138.30		38,677.37	S	00		38,677.37 S
620076109	MOTOROLA INC		COM							
** JF1Y **	720 7,100.000	107,706.79		126,882.95	-19,176.16	S	02JAN02	07JAN02	1.000000 00	-19,176.16 S
** JF1Y **	728 2,900.000	45,379.67		47,402.21	-2,022.54	S	03JAN02	08JAN02	1.000000 00	-2,022.54 S
** JF1Y **	019 500.000	6,799.89		8,065.85	-1,265.96	S	22JAN02	25JAN02	1.000000 00	-1,265.96 S
** JF1Y **	CXL 019 -500.000	-6,799.89		-8,065.85	1,265.96	S	22JAN02	25JAN02	1.000000 00	1,265.96 S
** JF1Y **	020 500.000	6,851.99		8,065.85	-1,213.86	S	22JAN02	25JAN02	1.000000 .00	-1,213.86 S
** JF1Y **	CXL 020 -500.000	-6,851.99		-8,065.85	1,213.86	S	22JAN02	25JAN02	1.000000 00	1,213.86 S
** JF1Y **	030 600.000	8,173.85		9,679.02	-1,505.17	S	22JAN02	25JAN02	1.000000 00	-1,505.17 S
** JF1Y **	CXL 030 -600.000	-8,173.85		-9,679.02	1,505.17	S	22JAN02	25JAN02	1.000000 00	1,505.17 S
** JF1Y **	041 600.000	8,173.85		9,679.02	-1,505.17	S	22JAN02	25JAN02	1.000000 .00	-1,505.17 S
** JF1Y **	CXL 041 -600.000	-8,173.85		-9,679.02	1,505.17	S	22JAN02	25JAN02	1.000000 00	1,505.17 S
** JF1Y **	042 500.000	6,852.04		8,224.94	-1,372.90	S	22JAN02	25JAN02	1.000000 .00	-1,372.90 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JFIY **	046 500 000	6,799 89	8,065 85		22JAN02 -1,265 96 S	25JAN02	1.000000 00	-1,265 96 S
** JFIY **	061 9,900.000	133,852 91	165,745.07		23JAN02 -31,892.16 S	28JAN02	1.000000 00	-31,892 16 S
** JFIY **	077 400 000	5,411 91	6,800 64		24JAN02 -1,388 73 S	29JAN02	1 000000 00	-1,388 73 S
** JFIY **	089 6,500.000	88,048 97	111,286 63		24JAN02 -23,237 66 S	29JAN02	1 000000 00	-23,237 66 S
** JFIZ **	447 800 000	10,761 35	34,178.21		21MAR02 -23,416 86 L	26MAR02	1 000000 00	-23,416 86 L
** JFIZ **	453 100 000	1,344 78	4,269.53		21MAR02 -2,924 75 L	26MAR02	1 000000 00	-2,924 75 L
** JFZQ **	602 2,829 000	45,184.27	48,771 96		19APR02 -3,587 69 S	09MAY02	1 000000 00	-3,587.69 S
** JFZQ **	618 5,417 000	87,698 58	93,389 08		14MAY02 -5,690 50 S	17MAY02	1 000000 .00	-5,690 50 S
** JFZQ **	619 14,000 000	232,462 97	241,360 00		15MAY02 -8,897 03 S	04JUN02	1 000000 .00	-8,897 03 S
** JFZQ **	621 5,000 000	82,847.49	86,200 00		16MAY02 -3,352.51 S	04JUN02	1 000000 .00	-3,352.51 S
620076109	TOTAL	12,106 13	38,447 74		-26,341 61 L		00	-26,341 61 L

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
62845B104	MUTUALFIRST FINL INC	850,419 34	953,808.35		-103,389 01 S		00	-103,389 01 S
** JF1G **	652 13,000.000	250,242 44	146,379 45		11JUL02 103,862 99 L	16JUL02	1 000000 00	103,862 99 L
** JF1G **	653 47,900 000	919,652 24	643,816 82		11JUL02 272,342 99 L	16JUL02	1 000000 00	272,342.99 L
** JF1G **					3,492 43 S		.00	3,492 43 S
62845B104	TOTAL	1,169,894.68	790,196 27		376,205 98 L		00	376,205 98 L
62852P103	MYKROLIS CORP	919,652.24	643,816.82		3,492 43 S		00	3,492 43 S
** JF1Z **	430 845	10.36	8.41		20MAR02 1 95 S	20MAR02	1.000000 .00	1 95 S
** JF1Z **	430 - 845	-10 36	-8 41		20MAR02 -1 95 S	20MAR02	1.000000 00	-1 95 S
** JF1Z **	433 846	10.36	8 42		20MAR02 1 94 S	20MAR02	1.000000 00	1.94 S
** JF1Z **	458 300.000	3,890 22	2,972 54		21MAR02 917 68 S	26MAR02	1 000000 .00	917 68 S
** JF1Z **	466 800 000	10,376 80	7,782 47		22MAR02 2,594 33 S	27MAR02	1 000000 00	2,594 33 S
** JF1Z **	480 500 000	6,896 54	4,732 18		25MAR02 2,164 36 S	28MAR02	1.000000 00	2,164 36 S
** JF1Z **	490 500 000	6,964.19	5,026.72		26MAR02 1,937 47 S	01APR02	1.000000 .00	1,937 47 S

STATE STREET

STATE STREET

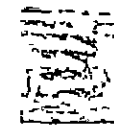
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF1Z **	500 268 000	3,727.90	2,569 93	27MAR02 1,157.97 S	02APR02	1.000000 00	1,157 97 S
** JF2I **	263 2,200 000	8,256.78	29,385.18	110CT02 -21,128 40 L	17OCT02	1 000000 00	-21,128 40 L
** JF2I **	264 3,300 000	12,800 63	44,077.77	140CT02 -31,277 14 L	17OCT02	1 000000 .00	-31,277 14 L
** JF2I **	265 6,500 000	24,692.09	97,079.02	150CT02 -72,386 93 L	18OCT02	1 000000 00	-72,386 93 L
62852P103	TOTAL	45,749 50	170,541 97	-124,792 47 L		00	-124,792.47 L
		31,866.01	23,092 26	8,773 75 S		00	8,773 75 S
62885J108	MCO PORTFOLIO MGT INC	COM		27JUN02	02JUL02	1 000000	
** JF1G **	535 15,000 000	105,596 81	95,250.00	10,346 81 L		.00	10,346 81 L
628852105	MCI BLDG SYS INC	COM		13MAR02	18MAR02	1 000000	
** JF1G **	396 1,100.000	25,805 61	17,105 00	8,700 61 L		00	8,700 61 L
** JF1G **	405 300.000	6,976.39	4,665.00	14MAR02 2,311 39 L	19MAR02	1.000000 00	2,311 39 L
** JF1G **	428 500.000	11,544.82	7,775.00	18MAR02 3,769 82 L	21MAR02	1 000000 00	3,769 82 L
** JF1G **	435 400 000	9,219.86	6,417.25	19MAR02 2,802 61 L	22MAR02	1.000000 00	2,802.61 L
** JF1G **	452 600.000	13,772 55	9,705 50	20MAR02 4,067 05 L	25MAR02	1.000000 00	4,067 05 L
** JF1G **	453	13,781 85	9,705 00	20MAR02 4,076 85 L	25MAR02	1.000000 00	4,076 85 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	600 000						
** JF1G **	466 500.000	11,312.33	8,087 50	21MAR02 3,224.83 L	26MAR02	1.000000 00	3,224.83 L
** JF1G **	469 8,900 000	203,806 93	159,705.52	21MAR02 44,101 41 L	26MAR02	1 000000 00	44,101 41 L
** JF1G **	CXL 469 -8,900 000	-203,806 93	-159,705.52	21MAR02 -44,101 41 L	26MAR02	1.000000 00	-44,101 41 L
** JF1G **	471 8,900 000	203,984.93	166,131 91	21MAR02 37,853 02 L	26MAR02	1 000000 00	37,853 02 L
** JF1G **	479 300 000	6,905.89	5,077 50	22MAR02 1,828 39 L	27MAR02	1.000000 00	1,828.39 L
** JF1G **	490 100 000	2,273.51	1,730.00	25MAR02 543 51 L	28MAR02	1 000000 .00	543.51 L
** JF1G **	495 400.000	9,019 86	6,920 00	26MAR02 2,099 86 L	01APR02	1 000000 00	2,099 86 L
** JF1G **	500 300 000	6,671.89	5,190 00	27MAR02 1,481 89 L	02APR02	1 000000 00	1,481 89 L
** JF1G **	506 700 000	15,462 27	12,402 72	27MAR02 3,059 55 L	02APR02	1.000000 00	3,059 55 L
** JF1G **	522 200 000	4,423.17	3,606 36	28MAR02 816 81 L	03APR02	1 000000 00	816 81 L
628852105	TOTAL	341,154.93	264,518 74	76,636 19 L		.00	76,636 19 L

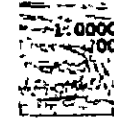
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
62886E108	MCR CORP NEM	COM	09JUL02	12JUL02	1.000000	
** JF1Y **	706 1,700.000	58,224.94	68,765 00	-10,540.06 S	.00	-10,540 06 S
** JF1Y **	733 300.000	9,573.28	11,845.00	10JUL02 -2,271 72 S	1 000000 00	-2,271 72 S
** JF1Y **	752 1,500.000	46,872.23	57,691 00	11JUL02 -10,818.77 S	1.000000 00	-10,818 77 S
** JF1Y **	765 300.000	9,950 52	11,283.00	12JUL02 -1,332 48 S	1.000000 00	-1,332 48 S
** JF1Y **	773 600 000	19,033 04	22,902.00	15JUL02 -3,868 96 S	1 000000 .00	-3,868 96 S
** JF1Y **	795 2,200 000	71,732 79	84,730.00	16JUL02 -12,997.21 S	1 000000 .00	-12,997.21 S
** JF1Y **	007 1,500.000	49,002.62	56,822 39	17JUL02 -7,819.77 S	1.000000 00	-7,819 77 S
62886E108	TOTAL	264,389.42	314,038 39	-49,648.97 S	.00	-49,648 97 S
629337106	NW INC	COM	22JUL02	25JUL02	1.000000	
** JF1G **	710 1,200 000	11,939.63	11,810.67	128.96 L	00	128 96 L
** JF1G **	182 18,800.000	182,730.47	215,134.33	13SEP02 -32,403 86 L	1 000000 .00	-32,403 86 L
629337106	TOTAL	194,670.10	226,945.00	-32,274 90 L	00	-32,274 90 L



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
629568106	NABORS INDUSTRIES INC	COM	16JAN02	22JAN02	1 000000	
** JF2H **	513 32,600.000	914,657.49	874,396 83	40,260.66 S	00	40,260.66 S
** JF1Z **	466 4,000.000	147,680 00	127,044.83	26JUN02 20,635.17 S	1.000000 .00	20,635.17 S
629568106	TOTAL	1,062,337 49	1,001,441.66	60,895.83 S	.00	60,895 83 S
637277104	NATIONAL R V HLDGS INC	COM	25APR02	30APR02	1 000000	
** JF1G **	795 22,000.000	296,991.02	329,725 00	-32,733 98 L	.00	-32,733.98 L
** JF1G **	008 5,000 000	65,061.53	74,937 50	29APR02 -9,875.97 L	1 000000 .00	-9,875 97 L
** JF1G **	020 200.000	2,465 92	2,997 50	30APR02 -531 58 L	1.000000 .00	-531.58 L
** JF1G **	041 9,300 000	120,431 36	139,383.75	01MAY02 -18,952.39 L	1 000000 .00	-18,952.39 L
** JF1G **	050 12,500 000	162,370 10	187,343 75	02MAY02 -24,973.65 L	1 000000 .00	-24,973.65 L
** JF1G **	077 3,300 000	42,875.27	49,458 75	03MAY02 -6,583 48 L	1 000000 00	-6,583 48 L
** JF1G **	090 2,500 000	32,274 02	37,468.75	06MAY02 -5,194.73 L	1 000000 .00	-5,194 73 L
** JF1G **	165 1,200.000	15,587 53	11,160 00	13MAY02 4,427.53 L	1 000000 00	4,427.53 L
** JF1G **	187 5,100 000	64,829.24	47,110.54	15MAY02 17,718 70 L	1.000000 00	17,718.70 L



STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1G **	206	174,701.05	128,232.00	46,469.05	17MAY02 05 L	22MAY02	1 000000 00	46,469.05 L
	13,900 000							
** JF1G **	233	1,230.46	922.53	307.93	21MAY02 93 L	24MAY02	1 000000 .00	307.93 L
	100 000							
** JF1G **	244	61,148.15	46,126.50	15,021.65	22MAY02 65 L	28MAY02	1.000000 .00	15,021.65 L
	5,000 000							
** JF1G **	276	8,434.74	6,457.71	1,977.03	24MAY02 03 L	30MAY02	1 000000 00	1,977.03 L
	700 000							
** JF1G **	289	105,917.79	83,027.70	22,890.09	29MAY02 09 L	03JUN02	1 000000 00	22,890.09 L
	9,000.000							
637277104	TOTAL	1,154,318.18	1,144,351.98	9,966.20	00			9,966.20 L
639027101	NATURES	SUNSHINE PRODS INC	COM		06AUG02	09AUG02	1 000000	
** JF1G **	050	184,434.42	260,226.17	-75,791.75	07AUG02 20 L	12AUG02	1 000000 00	-102,489.20 L
	17,400.000							
** JF1G **	060	97,367.05	199,856.25	-102,489.20	11OCT02 43 L	17OCT02	1.000000 00	-6,825.43 L
	9,100.000							
** JF1G **	393	13,974.57	20,800.00	-27,306.44	14OCT02 44 L	17OCT02	1 000000 00	-27,306.44 L
	1,300.000							
** JF1G **	404	80,622.56	107,929.00	48,013.64	23OCT02 64 L	28OCT02	1 000000 00	48,013.64 L
	7,500 000							
** JF1G **	477	643,745.52	595,731.88					
	64,700.000							

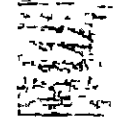
STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
639027101	TOTAL	1,020,144.12	1,184,543.30	-164,399.18	00			-164,399.18 L
639108102	NAUTILUS GROUP INC	COM			05APR02	10APR02	1 000000	
** JF1W **	328	14,687.55	12,714.32	1,973.23	05APR02 23 S	10APR02	1 000000 00	1,973.23 S
	400 000							
** JF1W **	468	266,982.15	232,036.34	34,945.81	05APR02 81 S	10APR02	1 000000 00	34,945.81 S
	7,300 000							
** JF1W **	800	512,041.11	455,946.77	56,094.34	08APR02 34 S	11APR02	1 000000 00	56,094.34 S
	13,900 000							
639108102	TOTAL	793,710.81	700,697.43	93,013.38	00			93,013.38 S
640933107	NETBANK INC	COM			11APR02	12APR02	1 000000	
** JF1G **	630	5.28	2.86	2.42	06MAY02 25 S	09MAY02	1 000000 00	123,739.25 S
	380							
** JF1G **	079	220,164.87	96,425.62	123,741.67	29JAN02 67 S	01FEB02	1 000000 00	123,741.67 S
	12,800.000							
640933107	TOTAL	220,170.15	96,428.48	123,741.67	00			123,741.67 S
64115P102	NETIQ	COM			29JAN02	01FEB02	1 000000	
** JF1W **	569	163,157.77	189,427.53	-26,269.76	05APR02 16 S	10APR02	1.000000 00	-24,194.16 S
	5,700.000							
** JF1W **	380	35,625.06	59,819.22	-69,221.37	05APR02 37 S	10APR02	1 000000 .00	-69,221.37 S
	1,800.000							
** JF1W **	453	103,589.71	172,811.08		08APR02 16 S	11APR02	1.000000 00	-198,759.16 S
	5,200 000							
** JF1W **	756	803,263.17	1,002,022.33	-198,759.16				
	39,800 000							

STATE STREET

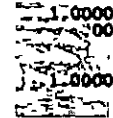


ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
64115P102	TOTAL		1,105,635.71	1,424,080.16	-318,444.45 S	00	-318,444.45 S
64120L104	NETWORK APPLIANCE INC	COM			19APR02	24APR02	1 000000
** JF1Y **	608	28,933.36	30,724.80	-1,791.44 S		00	-1,791.44 S
	1,600 000						
** JF1Y **	635	11,853.44	13,454.14	-1,600.70 S	22APR02	25APR02	1 000000
	700 000					00	-1,600.70 S
** JF1Y **	647	79,358.04	95,954.99	-16,596.95 S	22APR02	25APR02	1 000000
	4,700 000					00	-16,596.95 S
** JF1Y **	675	37,665.72	49,425.97	-11,760.25 S	23APR02	26APR02	1 000000
	2,200 000					00	-11,760.25 S
** JF1Z **	013	3,099.90	5,804.60	-2,704.70 L	07AUG02	12AUG02	1.000000
	400 000					00	-2,704.70 L
** JF1Z **	022	5,830.82	10,750.60	-4,919.78 L	07AUG02	12AUG02	1.000000
	700 000					00	-4,919.78 L
** JF1Z **	030	15,077.94	29,511.55	-14,433.61 L	08AUG02	13AUG02	1.000000
	1,900 000					00	-14,433.61 L
** JF1Z **	034	765.97	1,557.89	-791.92 L	09AUG02	14AUG02	1.000000
	100 000					00	-791.92 L
** JF1Z **	130	7,859.04	11,507.17	-3,648.13 L	30DEC02	03JAN03	1.000000
	800 000					00	-3,648.13 L
64120L104	TOTAL		32,633.67	59,131.81	-26,498.14 L	00	-26,498.14 L



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
64125C109	NEUROCRINE BIOSCIENCES INC	COM	157,810.56	189,559.90	-31,749.34 S	00	-31,749.34 S
** JF1M **	375	68,721.93	92,331.72	-23,609.79 S	05APR02	10APR02	1 000000
	1,800 000					.00	-23,609.79 S
** JF1M **	779	374,535.77	508,943.00	-134,407.23 S	08APR02	11APR02	1.000000
	10,200 000					.00	-134,407.23 S
64125C109	TOTAL		443,257.70	601,274.72	-158,017.02 S	00	-158,017.02 S
647296904	JARDINE STRATEGIC	US O 05(SING QUOTE)			19APR02	24APR02	1 000000
** JF2M **	090	45,636.30	43,627.87	2,008.43 L		00	2,008.43 L
	15,938 000						
** JF2M **	097	105,830.51	100,186.97	5,643.54 L	22APR02	25APR02	1 000000
	36,600.000					00	5,643.54 L
** JF2M **	102	11,671.80	10,949.40	722.40 L	24APR02	29APR02	1.000000
	4,000.000					00	722.40 L
** JF2M **	113	10,583.55	9,854.46	729.09 L	29APR02	03MAY02	1 000000
	3,600 000					.00	729.09 L
** JF2M **	134	10,018.27	9,306.99	711.28 L	02MAY02	07MAY02	1.000000
	3,400 000					00	711.28 L
** JF2M **	143	2,847.14	2,633.33	213.81 L	03MAY02	08MAY02	1 000000
	962 000					00	213.81 L
** JF2M **	223	10,477.36	9,854.46	622.90 L	19JUN02	24JUN02	1 000000
	3,600 000					00	622.90 L
** JF2M **	231	23,860.20	22,446.26	1,413.94 L	20JUN02	25JUN02	1.000000
	8,200 000					.00	1,413.94 L
** JF2M **					21JUN02	26JUN02	1.000000



STATE STREET

ASSET ID SM SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	236 10,500 000	30,519.21	28,742 16	1,777.05 L	00	1,777 05 L
** JF2H **	252 9,500.000	27,453 58	26,004.81	27JUN02 1,448 77 L	02JUL02 1 000000 00	1,448 77 L
** JF2H **	254 6,700.000	19,363.33	18,340 24	28JUN02 1,023 09 L	03JUL02 1 000000 00	1,023 09 L
647296904	TOTAL	298,261.25	281,946 95	16,314 30 L	00	16,314 30 L
651824104	NEHPORT CORP					
** JF1H **	586 10,700.000	244,179 96	274,446 44	30JAN02 -30,266 48 S	04FEB02 1.000000 00	-30,266 48 S
** JF1H **	310 5,600 000	131,320.00	143,635.52	05APR02 -12,315 52 S	10APR02 1 000000 00	-12,315 52 S
** JF1H **	423 3,400.000	80,826 10	87,207.28	05APR02 -6,381 18 S	10APR02 1.000000 00	-6,381 18 S
** JF1H **	784 14,200 000	326,960 76	342,226.46	08APR02 -15,265.70 S	11APR02 1 000000 00	-15,265 70 S
651824104	TOTAL	783,286.82	847,515 70	-64.228 88 S	.00	-64,228.88 S
652487703	NEMS CORP LTD					
** JF1V **	344 200.000	4,291.91	6,521 06	29AUG02 -2,229 15 S	04SEP02 1 000000 00	-2,229 15 S
** JF1V **	370 400.000	8,523 58	13,042.12	30AUG02 -4,518 54 S	05SEP02 1 000000 .00	-4,518 54 S

STATE STREET

ASSET ID SM SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
652487703	TOTAL	12,815 49	19,563 18	-6,747 69 S	.00	-6,747 69 S
652646902	WANT WANT HOLDINGS					
** JF1L **	745 120,000.000	00	138,604 82	15MAY02 -138,604 82 S	18MAY02 1.000000 00	-138,604.82 S
** JF1L **	CXL 745 -120,000 000	00	-138,604.82	15MAY02 138,604.82 S	18MAY02 1 000000 .00	138,604 82 S
** JF1L **	068 120,000.000	89,617 69	138,604 82	01AUG02 -48,987 13 S	06AUG02 1.000000 00	-48,987.13 S
652646902	TOTAL	89,617 69	138,604 82	-48,987 13 S	.00	-48,987.13 S
65332V103	NEXTEL COMMUNICATIONS INC					
** JF1Y **	505 1,600 000	12,639 61	9,943 68	19SEP02 2,695 93 S	24SEP02 1 000000 .00	2,695.93 S
** JF1Y **	695 3,300 000	32,581.89	20,508 84	25OCT02 12,073 05 S	30OCT02 1.000000 00	12,073.05 S
** JF1Y **	703 1,700.000	17,407 47	10,565 16	30OCT02 6,842 31 S	04NOV02 1.000000 00	6,842.31 S
** JF1Y **	704 900.000	9,125 72	5,593.32	30OCT02 3,532.40 S	04NOV02 1 000000 00	3,532.40 S
** JF1Y **	737 1,500 000	19,874 39	9,322.20	04NOV02 10,552 19 S	07NOV02 1 000000 00	10,552 19 S
** JF1Y **	CXL 737 -1,500 000	-19,874.39	-9,322 20	04NOV02 -10,552.19 S	07NOV02 1 000000 .00	-10,552.19 S
** JF1Y **	747 1,500.000	19,874 39	9,322 20	04NOV02 10,552 19 S	07NOV02 1.000000 00	10,552.19 S
** JF1Y **				05NOV02	08NOV02 1.000000	

STATE STREET

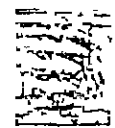
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	746 1,100.000	13,701.51		6,836.28	6,865.23 S		.00	6,865.23 S
** JF1Y **	812 2,100 000	27,017 78		13,051 08	19NOV02 13,966 70 S	22NOV02	1 000000 00	13,966 70 S
** JF1Y **	067 1,400 000	57,596 45		27,136.56	03DEC02 30,459 89 S	06DEC02	1 000000 00	30,459 89 S
** JF1Y **	112 2,400 000	27,203 17		14,289 84	10DEC02 12,913 33 S	13DEC02	1 000000 00	12,913 33 S
65332V103	TOTAL	217,147 99		117,246 96	99,901 03 S		00	99,901.03 S
65333F107	NEXTEL PARTNERS INC		CL A		05APR02	10APR02	1 000000	
** JF1W **	482 10,000.000	55,498.32		80,938 00	-25,439 68 S		00	-25,439 68 S
** JF1W **	754 37,600 000	205,658.26		302,691 96	08APR02 -97,033 70 S	11APR02	1.000000 .00	-97,033 70 S
65333F107	TOTAL	261,156 58		383,629.96	-122,473 38 S		00	-122,473 38 S
654902204	NOKIA CORP		SPONSORED ADR		23MAY02	29MAY02	1 000000	
** JF2I **	027 27,500.000	393,865 10		527,515 74	-133,650 64 L		.00	-133,650.64 L
** JF1V **	756 200.000	2,829 41		4,900 96	28MAY02 -2,071 55 L	31MAY02	1 000000 00	-2,071 55 L
** JF1V **	755 2,600.000	34,318 96		60,110 52	29MAY02 -25,791.56 L	03JUN02	1 000000 .00	-25,791.56 L
** JF1V **	766 300 000	4,026 23		7,250.22	30MAY02 -3,223 99 L	04JUN02	1 000000 .00	-3,223 99 L
** JF1V **	003 800.000	10,967 66		19,333 92	31MAY02 -8,366.26 L	05JUN02	1 000000 .00	-8,366.26 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1V **	797 200 000	2,822.61		4,833.48	31MAY02 -2,010 87 L	05JUN02	1 000000 .00	-2,010 87 L
** JF1V **	002 200 000	2,773 81		4,833 48	03JUN02 -2,059 67 L	06JUN02	1 000000 00	-2,059 67 L
** JF1V **	025 100.000	1,354 26		2,416 74	05JUN02 -1,062 48 L	10JUN02	1.000000 .00	-1,062 48 L
** JF1V **	220 100 000	1,370 46		2,416 74	27JUN02 -1,046 28 L	02JUL02	1 000000 00	-1,046 28 L
654902204	TOTAL	454,328.50		633,611 80	-179,283 30 L		00	-179,283.30 L
656568102	MORTEL NETWORKS CORP		COM		16JAN02	22JAN02	1 000000	
** JF1V **	153 1,300 000	9,853 85		9,810 09	43 76 S		.00	43.76 S
** JF1V **	181 3,700 000	27,825 79		28,339 89	17JAN02 -514 10 S	23JAN02	1 000000 00	-514 10 S
** JF1V **	359 1,700 000	2,691 69		13,030 10	08JUL02 -10,338 41 S	11JUL02	1 000000 00	-10,338.41 S
** JF1V **	368 2,300 000	3,611 11		17,258.89	09JUL02 -13,647 78 S	12JUL02	1 000000 .00	-13,647.78 S
** JF1V **	382 5,500.000	7,204 22		40,431 56	10JUL02 -33,227 34 S	15JUL02	1 000000 00	-33,227 34 S
** JF1V **	398 7,300.000	9,940.10		45,125 39	11JUL02 -35,185 29 S	16JUL02	1 000000 .00	-35,185 29 S
** JF1V **	419 3,900.000	5,655.60		19,653 32	12JUL02 -13,997 72 S	17JUL02	1.000000 .00	-13,997.72 S
** JF1V **	445	4,304 82		16,637.76	15JUL02 -12,332 94 S	18JUL02	1.000000 .00	-12,332.94 S

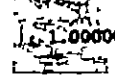
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
3,200.000							
656568102	TOTAL		190,287.00	-119,199.82 S		.00	-119,199.82 S
658418108	NORTH CENT BANCSHARES INC	COM		05DEC02	10DEC02	1.000000	
** JF1G **	737	253,717.35	188,487.50	65,229.85 L		.00	65,229.85 L
8,500.000							
665859104	NORTHERN TRUST CORP	COM		06NOV02	12NOV02	1.000000	
** JF1Y **	759	33,211.87	38,464.56	-5,252.69 S		.00	-5,252.69 S
900.000							
666764105	NORTHRIM BK ALASKA	COM		04JAN02	04JAN02	1.000000	
** JF1G **	792	588,320.87	588,320.87	.00		.00	.00
66,000.000							
666807102	NORTHPROP GRUMMAN CORP	COM		16APR02	19APR02	1.000000	
** JF1Y **	548	137,928.13	106,200.00	31,728.13 S		.00	31,728.13 S
1,200.000							
** JF1Y **	563	79,685.60	61,950.00	17,735.60 S	23APR02	1.000000	17,735.60 S
700.000							
** JF1Y **	609	157,766.84	125,971.16	31,795.68 S	24APR02	1.000000	31,795.68 S
1,400.000							
666807102	TOTAL		294,121.16	81,259.41 S		.00	81,259.41 S
670008101	NOVELLUS SYS INC	COM		24APR02	29APR02	1.000000	
** JF1Y **	682	69,684.30	56,283.38	13,400.92 S		.00	13,400.92 S
1,400.000							
** JF1Y **	741	190,210.91	166,580.38	23,630.53 S	01MAY02	1.000000	23,630.53 S
3,900.000							



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
670008101	TOTAL		222,863.76	37,031.45 S		.00	37,031.45 S
67053T101	NUMERICAL TECHNOLOGIES INC	COM		23JAN02	28JAN02	1.000000	
** JF1H **	517	235,425.94	464,811.03	-229,385.09 S		.00	-229,385.09 S
14,300.000							
** JF1H **	521	13,200.60	13,950.00	-749.40 S	29JAN02	1.000000	-749.40 S
800.000							
67053T101	TOTAL		478,761.03	-230,134.49 S		.00	-230,134.49 S
67066G104	MYDIA CORP	COM		18JUL02	23JUL02	1.000000	
** JF2I **	142	175,461.70	506,976.00	-331,514.30 L		.00	-331,514.30 L
9,200.000							
** JF2I **	161	137,510.29	441,550.00	-304,039.71 L	01AUG02	1.000000	-304,039.71 L
9,300.000							
67066G104	TOTAL		948,526.00	-635,554.01 L		.00	-635,554.01 L
670712108	MYFIX INC	COM		04JAN02	09JAN02	1.000000	
** JF1H **	389	258,829.97	325,054.80	-66,224.83 S		.00	-66,224.83 S
14,900.000							
** JF1H **	401	186,712.19	224,700.00	-37,987.81 S	10JAN02	1.000000	-37,987.81 S
10,700.000							
** JF1H **	724	61,123.93	94,500.00	-33,376.07 S	15FEB02	1.000000	-33,376.07 S
4,500.000							
** JF1H **	740	100,170.07	155,025.00	-54,854.93 S	19FEB02	1.000000	-54,854.93 S
7,400.000							
** JF1H **	754	84,821.76	124,923.75	-40,101.99 S	20FEB02	1.000000	-40,101.99 S
6,400.000							
** JF1H **					27FEB02	1.000000	



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
	060 4,000 000	45,999.31		64,800.00	-18,800 69 S		00		-18,800 69 S
** JF1H **	075 11,100 000	113,990 85		200,472 49	28FEB02 -86,481 64 S	05MAR02	1.000000 .00		-86,481 64 S
** JF1H **	076 14,300 000	149,065.25		292,760 17	28FEB02 -143,694 92 S	05MAR02	1.000000 00		-143,694 92 S
670712108	TOTAL	1,000,713.33		1,482,236 21	-481,522 88 S		00		-481,522 88 S
670872100	OM GROUP INC		COM		26SEP02	01OCT02	1 000000		
** JF2V **	603 1,800.000	77,699.15		93,937.50	-16,238 35 L		.00		-16,238.35 L
671040103	OSI PHARMACEUTICALS INC		COM		05APR02	10APR02	1.000000		
** JF1H **	409 2,800.000	101,835 73		137,156 88	-35,321 15 S		00		-35,321 15 S
** JF1H **	703 1,900.000	68,305.00		77,114 92	08APR02 -8,809 92 S	11APR02	1 000000 00		-8,809 92 S
** JF1H **	767 14,500 000	507,897 95		691,441.48	08APR02 -183,543.53 S	11APR02	1 000000 00		-183,543 53 S
671040103	TOTAL	678,038.68		905,713 28	-227,674 60 S		00		-227,674.60 S
671059103	OTG SOFTWARE INC		COM		21FEB02	26FEB02	1.000000		
** JF1H **	816 14,100 000	134,368.16		161,036.21	-26,668 05 S		00		-26,668.05 S
** JF1H **	014 8,000 000	74,382 88		92,475 00	22FEB02 -18,092.12 S	27FEB02	1 000000 00		-18,092 12 S
** JF1H **	029 4,000.000	36,023 45		46,694 00	25FEB02 -10,670 55 S	28FEB02	1.000000 00		-10,670 55 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
671059103	TOTAL	244,774 49		300,205 21	-55,430 72 S		00		-55,430 72 S
673662102	OAKLEY INC		COM		18MAR02	21MAR02	1 000000		
** JF1H **	223 3,900.000	73,903 88		63,364 08	10,539 80 S		00		10,539 80 S
** JF1H **	232 2,200 000	41,329 01		35,743 84	19MAR02 5,585 17 S	22MAR02	1 000000 00		5,585 17 S
** JF1H **	421 3,300 000	57,525 18		54,915 95	05APR02 2,609 23 S	10APR02	1 000000 00		2,609 23 S
** JF1H **	495 19,000.000	332,299.98		313,528.18	05APR02 18,771 80 S	10APR02	1 000000 00		18,771 80 S
673662102	TOTAL	505,058.05		467,552.05	37,506.00 S		.00		37,506 00 S
675744106	OCULAR SCIENCES INC		COM		26FEB02	01MAR02	1 000000		
** JF1G **	280 1,500 000	40,888.18		19,389.45	21,498.73 L		00		21,498.73 L
** JF1G **	286 3,000.000	81,238.77		38,778.90	27FEB02 42,459 87 L	04MAR02	1 000000 00		42,459.87 L
** JF1G **	328 900.000	24,989 65		11,633.67	04MAR02 13,355 98 L	07MAR02	1 000000 00		13,355 98 L
** JF1G **	379 1,200.000	32,540 87		15,511 56	11MAR02 17,029 31 L	14MAR02	1.000000 00		17,029.31 L
** JF1G **	400 600 000	16,642 06		7,755 78	13MAR02 8,886.28 L	18MAR02	1 000000 00		8,886 28 L
** JF1G **	406 1,200 000	33,335 73		15,511 56	14MAR02 17,824 17 L	19MAR02	1.000000 00		17,824 17 L
** JF1G **					15MAR02	20MAR02	1.000000 00		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE	MAT DATE MAT RATE LOCAL COST BASE	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	409 36,341.34	16,804 19	19,537.15 L		00	19,537 15 L
1,300 000						
** JF1G **	820 17,049 48	12,926.30	20DEC02 4,123 18 L	26DEC02	1 000000 .00	4,123 18 L
1,000 000						
675744106	TOTAL	283,026 08	138,311 41		00	144,714 67 L
676220106	OFFICE DEPOT INC	COM	19JUL02	24JUL02	1 000000	
** JF1Y **	035 27,167 63	44,340.88	-17,173 25 S		00	-17,173 25 S
2,200 000						
** JF1Y **	038 27,887.39	48,506.16	-20,618.77 S	25JUL02	1 000000 00	-20,618 77 S
2,400.000						
** JF1Y **	047 28,259 14	48,506.16	-20,247.02 S	26JUL02	1 000000 .00	-20,247 02 S
2,400 000						
** JF1Y **	051 14,940.70	25,727.15	-10,786.45 S	26JUL02	1.000000 00	-10,786.45 S
1,300.000						
** JF1Y **	056 57,922 74	98,979.56	-41,056 82 S	29JUL02	1 000000 00	-41,056 82 S
5,000.000						
** JF1Y **	084 1,246.96	1,997 30	-750 34 S	02AUG02	1 000000 .00	-750.34 S
100 000						
** JF1Y **	095 52,547 29	81,781.35	-29,234.06 S	02AUG02	1 000000 00	-29,234 06 S
4,100 000						
** JF1Y **	183 82,315 59	123,602.75	-41,287 16 S	13AUG02	1 000000 00	-41,287.16 S
6,400.000						
** JF1Y **	379 180,422.35	250,281 86	-69,859 51 S	30AUG02	1 000000 .00	-69,859 51 S
13,300 000						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE	MAT DATE MAT RATE LOCAL COST BASE	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
676220106	TOTAL	472,709.79	723,723 17		.00	-251,013 38 S
681919106	OMNICON GROUP	COM	28FEB02	05MAR02	1 000000	
** JF2J **	706 84,427 73	72,458 14	11,969.59 L		.00	11,969 59 L
900 000						
** JF1Z **	351 46,566.69	10,008 00	36,558 69 L	13MAR02	1.000000 .00	36,558.69 L
500 000						
** JF2I **	739 111,742 32	96,774.84	14,967.48 L	15MAR02	1 000000 .00	14,967.48 L
1,200.000						
** JF1Z **	452 18,938.61	4,003 20	14,935 41 L	26MAR02	1 000000 .00	14,935 41 L
200.000						
** JF1Z **	684 75,509 48	16,012 80	59,496 68 L	24APR02	1.000000 00	59,496.68 L
800 000						
** JF1Z **	733 9,362 28	2,001.60	7,360 68 L	29APR02	1 000000 .00	7,360 68 L
100.000						
** JF1Z **	755 18,548 30	4,003 20	14,545.10 L	30APR02	1.000000 00	14,545.10 L
200.000						
** JF1Z **	756 9,305.71	2,001.60	7,304 11 L	30APR02	1 000000 00	7,304.11 L
100.000						
** JF1Z **	765 63,617 37	14,011.20	49,606 17 L	01MAY02	1.000000 .00	49,606.17 L
700.000						
** JF1Z **	766 9,189 97	2,001.60	7,188.37 L	01MAY02	1 000000 00	7,188 37 L
100.000						
** JF1Z **	792 52,913.78	12,395 53	40,518 25 L	02MAY02	1.000000 00	40,518.25 L
600 000						
** JF1Z **				30APR02	1.000000	

STATE STREET

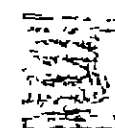
ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SM SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
			BASE	BASE	BASE	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	798	8,659.74		2,387.53	6,272.21	L		00	6,272.21
100 000									
** JF1Z **	037	34,131.65		9,310.98	24,820.67	L	07MAY02	10MAY02	1.000000
400 000								.00	24,820.67
** JF1Z **	147	26,393.05		6,983.24	19,409.81	L	20MAY02	23MAY02	1.000000
300 000								.00	19,409.81
** JF1Z **	225	17,295.79		7,253.94	10,041.85	L	30MAY02	04JUN02	1.000000
200 000								.00	10,041.85
** JF1Z **	230	8,639.61		7,487.08	1,152.53	L	30MAY02	04JUN02	1.000000
100 000								.00	1,152.53
** JF1Z **	230	-8,639.61		-7,487.08	-1,152.53	L	30MAY02	04JUN02	1.000000
CXL -100 000								.00	-1,152.53
** JF1Z **	231	8,639.62		8,554.78	84.84	L	30MAY02	04JUN02	1.000000
100 000								.00	84.84
** JF1Z **	403	23,394.94		24,596.63	-1,201.69	L	10JUN02	13JUN02	1.000000
300.000								.00	-1,201.69
** JF2I **	165	134,211.87		177,293.71	-43,081.84	L	30JUL02	02AUG02	1.000000
2,400 000								.00	-43,081.84
** JF2I **	314	39,172.81		38,526.00	646.81	L	14NOV02	19NOV02	1.000000
600 000								.00	646.81
** JF2I **	321	53,494.38		54,598.00	-1,103.62	L	18NOV02	21NOV02	1.000000
800.000								.00	-1,103.62
** JF2I **	331	6,537.80		6,824.75	-286.95	L	20NOV02	25NOV02	1.000000
100 000								.00	-286.95
** JF2I **	337	59,002.22		57,393.15	1,609.07	L	21NOV02	26NOV02	1.000000
900.000								.00	1,609.07

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SM SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
			BASE	BASE	BASE	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF2I **	380	19,960.40		18,056.49	1,903.91	L	17DEC02	20DEC02	1.000000
300 000								.00	1,903.91
681919106	TOTAL	931,016.51		647,450.91	283,565.60	L		.00	283,565.60
681977104	1 800 CONTACTS		COM				03DEC02	09DEC02	1.000000
** JF1G **	721	280,502.73		225,219.20	55,283.53	L		.00	55,283.53
11,300 000									
** JF1G **	724	328,940.78		279,978.58	48,962.20	L	03DEC02	09DEC02	1.000000
13,700.000								.00	48,962.20
** JF1G **	735	105,343.23		77,734.74	27,608.49	L	04DEC02	09DEC02	1.000000
3,900 000								.00	27,608.49
** JF1G **	746	18,839.65		13,546.82	5,292.83	L	05DEC02	10DEC02	1.000000
700.000								.00	5,292.83
** JF1G **	794	165,545.80		116,115.60	49,430.20	L	17DEC02	24DEC02	1.000000
6,000 000								.00	49,430.20
681977104	TOTAL	899,172.19		712,594.94	186,577.25	L		.00	186,577.25
68388R208	OPTIMAL ROBOTICS CORP		CL A NEM				26FEB02	01MAR02	1.000000
** JF1M **	052	100,268.46		204,745.89	-104,477.43	L		.00	-104,477.43
6,100 000									
** JF1M **	057	50,461.85		110,764.17	-60,302.32	L	27FEB02	04MAR02	1.000000
3,300 000								.00	-60,302.32
** JF1M **	351	17,289.47		33,564.90	-16,275.43	L	05APR02	10APR02	1.000000
1,000 000								.00	-16,275.43
** JF1M **	437	69,437.90		134,259.60	-64,821.70	L	05APR02	10APR02	1.000000
4,000 000								.00	-64,821.70
** JF1M **	758	640,727.36		1,106,405.36	-413,257.37	L	08APR02	11APR02	1.000000
								.00	-413,257.37

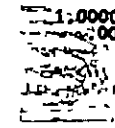
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	37,100.000						
** JF1H **				-52,420 63 S		.00	-52,420 63 S
68388R208	TOTAL	878,185 04	1,589,739 92	-659,134 25 L		00	-659,134 25 L
	640,727.36		1,106,405 36	-52,420 63 S		.00	-52,420 63 S
68389X105	ORACLE CORP			29APR02	02MAY02	1 000000	
** JF1Z **	770	8,215 75	28,363 31	-20,147.56 L		.00	-20,147 56 L
	800.000						
** JF1Y **	771	61,837 12	99,279 79	-37,442 67 S		00	-37,442.67 S
	6,000 000						
** JF1Z **	772	6,147 46	21,939 17	-15,791 71 L		00	-15,791 71 L
	600 000						
** JF1Z **	774	1,026 57	3,658 86	-2,632 29 L		00	-2,632 29 L
	100.000						
** JF1Z **	775	3,085 42	10,976.60	-7,891.18 L		00	-7,891 18 L
	300.000						
** JF1Z **	776	3,086 01	10,976 60	-7,890 59 L		.00	-7,890 59 L
	300.000						
** JF1Y **	423	111,058.63	234,365 71	-123,307.08 S		00	-123,307.08 S
	14,000 000						
68389X105	TOTAL	22,584 47	79,566.39	-56,981 92 L		.00	-56,981.92 L



STATE STREET.

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	172,895.75		333,645.50	-160,749 75 S		00	-160,749.75 S
686091109	O REILLY AUTOMOTIVE INC			05APR02	10APR02	1 000000	
** JF1H **	280	75,712.00	85,600 20	-9,888 20 S		.00	-9,888.20 S
	2,600 000						
** JF1H **	355	33,221 58	37,209.84	-3,988.26 S		00	-3,988.26 S
	1,135 000						
** JF1H **	382	54,364 79	61,142 16	-6,777.37 S		.00	-6,777.37 S
	1,865.000						
** JF1H **	789	431,707 43	501,302.30	-69,594.87 S		00	-69,594.87 S
	14,800 000						
686091109	TOTAL	595,005.80	685,254 50	-90,248.70 S		00	-90,248.70 S
69039R100	OVERTURE SVCS INC			05APR02	10APR02	1.000000	
** JF1H **	290	91,188.00	128,306 14	-37,118 14 S		.00	-37,118.14 S
	3,400 000						
** JF1H **	341	21,969 33	30,189.68	-8,220.35 S		00	-8,220.35 S
	800 000						
** JF1H **	834	517,703.04	593,415 04	-75,712.00 S		00	-75,712.00 S
	19,300.000						
69039R100	TOTAL	630,860.37	751,910.86	-121,050 49 S		.00	-121,050.49 S
69331M104	PFF BANCORP INC			02JUL02	08JUL02	1 000000	
** JF1G **	591	11,166 65	6,262.50	4,904.15 L		.00	4,904.15 L
	300 000						
** JF1G **	754	182,851 05	131,937 50	50,913 55 L		00	50,913.55 L
	5,700 000						



STATE STREET.



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
69331M104	TOTAL		194,017.70	138,200.00	55,817.70 L	.00	55,817.70 L
69344F106	PMC SIERRA INC	COM			08JAN02	11JAN02	1.000000
** JF1Y **	752	36,801.64	27,976.20	8,825.44 S		.00	8,825.44 S
	1,500.000						
** JF1Y **	777	81,839.40	60,602.35	21,237.05 S	09JAN02	14JAN02	1.000000
	3,200.000					.00	21,237.05 S
** JF1Y **	147	40,488.80	39,369.17	1,119.63 S	31JAN02	05FEB02	1.000000
	1,700.000					.00	1,119.63 S
** JF1Y **	158	4,768.92	4,681.96	86.96 S	01FEB02	06FEB02	1.000000
	200.000					.00	86.96 S
** JF1Y **	168	30,904.17	30,432.74	471.43 S	01FEB02	06FEB02	1.000000
	1,300.000					.00	471.43 S
** JF1Y **	169	49,541.19	49,160.58	380.61 S	01FEB02	06FEB02	1.000000
	2,100.000					.00	380.61 S
** JF1Y **	178	40,766.68	41,551.92	-785.24 S	04FEB02	07FEB02	1.000000
	1,800.000					.00	-785.24 S
** JF1Y **	179	15,495.10	16,173.32	-678.22 S	04FEB02	07FEB02	1.000000
	700.000					.00	-678.22 S
** JF1Y **	185	84,783.12	90,457.60	-5,674.48 S	05FEB02	08FEB02	1.000000
	4,000.000					.00	-5,674.48 S
** JF1Y **	400	60,283.49	67,622.97	-7,339.48 S	08MAR02	13MAR02	1.000000
	3,000.000					.00	-7,339.48 S
** JF1Y **	406	5,924.91	6,768.21	-843.30 S	11MAR02	14MAR02	1.000000
	300.000					.00	-843.30 S
** JF1Y **					11MAR02	14MAR02	1.000000

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	408	47,872.78	56,401.75	-8,528.97 S		.00	-8,528.97 S
	2,500.000						
** JF1Y **	501	45,325.69	61,713.70	-16,388.01 S	02APR02	05APR02	1.000000
	2,700.000					.00	-16,388.01 S
** JF1Y **	503	11,420.15	14,661.99	-3,241.84 S	02APR02	05APR02	1.000000
	700.000					.00	-3,241.84 S
** JF1Y **	504	11,405.03	14,885.26	-3,480.23 S	02APR02	05APR02	1.000000
	700.000					.00	-3,480.23 S
** JF1Y **	513	6,499.80	8,652.16	-2,152.36 S	03APR02	08APR02	1.000000
	400.000					.00	-2,152.36 S
** JF1Y **	521	43,958.18	60,570.83	-16,612.65 S	03APR02	08APR02	1.000000
	2,700.000					.00	-16,612.65 S
69344F106	TOTAL		618,079.05	651,682.71	-33,603.66 S	.00	-33,603.66 S
693483109	POSCO	SPONSORED ADR			10JUN02	13JUN02	1.000000
** JF2N **	057	397,338.53	218,673.00	178,665.53 S		.00	178,665.53 S
	13,100.000						
** JF2N **	071	180,770.55	142,190.00	38,580.55 S	11JUN02	14JUN02	1.000000
	5,900.000					.00	38,580.55 S
693483109	TOTAL		578,109.08	360,863.00	217,246.08 S	.00	217,246.08 S
693506107	PPG INDS INC	COM			22OCT02	25OCT02	1.000000
** JF1Y **	659	61,790.57	63,757.69	-1,967.12 S		.00	-1,967.12 S
	1,200.000						



STATE STREET

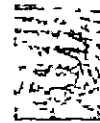
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GM/LS	NET SECY GN/LS NET BAS SECY GN/LS
69351T106	PPL CORP	COM		04JAN02	09JAN02	1.000000	
** JF2H **	503 34,700.000	1,119,731.35	1,233,377.50	-113,646.15 S		00	-113,646.15 S
** JF2H **	664 28,600.000	959,518.56	959,518.56	01APR02 00	01APR02	1.000000 .00	00
69351T106	TOTAL	959,518.56	959,518.56	00 L		00	00 L
		1,119,731.35	1,233,377.50	-113,646.15 S		00	-113,646.15 S
695257105	PACTIV CORP	COM		03JUN02	06JUN02	1.000000	
** JF2V **	276 600.000	13,872.82	11,667.74	2,205.08 L		00	2,205.08 L
** JF2V **	768 300.000	5,976.86	5,833.87	21NOV02 142.99 L	26NOV02	1.000000 .00	142.99 L
** JF2V **	787 400.000	8,289.00	7,778.49	02DEC02 510.51 L	05DEC02	1.000000 00	510.51 L
** JF2V **	018 300.000	6,363.68	5,833.87	16DEC02 529.81 L	19DEC02	1.000000 00	529.81 L
695257105	TOTAL	34,502.36	31,113.97	3,388.39 L		00	3,388.39 L
701094104	PARKER HANNIFIN CORP	COM		23JAN02	28JAN02	1.000000	
** JF1Z **	052 300.000	13,465.56	14,613.78	-1,148.22 L		.00	-1,148.22 L
** JF1Z **	108 300.000	14,225.78	14,613.78	29JAN02 -388.00 L	01FEB02	1.000000 .00	-388.00 L
** JF1Z **	207 300.000	14,191.46	14,613.78	11FEB02 -422.32 L	14FEB02	1.000000 00	-422.32 L
** JF1Z **				21MAR02	26MAR02	1.000000 00	

STATE STREET.

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GM/LS	NET SECY GN/LS NET BAS SECY GN/LS
	445 200.000	9,858.25	9,742.52	115.73 L		00	115.73 L
** JF1Z **	463 100.000	4,848.17	4,871.26	21MAR02 -23.09 L	26MAR02	1.000000 .00	-23.09 L
** JF1Y **	018 500.000	21,343.35	25,711.35	18JUL02 -4,368.00 S	23JUL02	1.000000 .00	-4,368.00 S
** JF1Y **	023 500.000	21,069.46	25,711.35	18JUL02 -4,641.89 S	23JUL02	1.000000 .00	-4,641.89 S
** JF1Y **	025 400.000	16,610.73	20,569.08	19JUL02 -3,958.35 S	24JUL02	1.000000 .00	-3,958.35 S
** JF1Y **	060 600.000	23,659.62	30,853.62	24JUL02 -7,194.00 S	29JUL02	1.000000 .00	-7,194.00 S
** JF2V **	036 8,300.000	385,744.15	310,134.22	23DEC02 75,609.93 L	27DEC02	1.000000 00	75,609.93 L
701094104	TOTAL	442,333.37	368,589.34	73,744.03 L		00	73,744.03 L
		82,683.16	102,845.40	-20,162.24 S		.00	-20,162.24 S
703224105	PATINA OIL + GAS CORP	COM		21MAR02	26MAR02	1.000000	
** JF1M **	239 14,600.000	443,443.51	365,315.73	78,127.78 S		00	78,127.78 S
** JF1M **	253 27,400.000	829,010.16	733,470.78	21MAR02 95,539.38 S	02APR02	1.000000 00	95,539.38 S
703224105	TOTAL	1,272,453.67	1,098,786.51	173,667.16 S		.00	173,667.16 S

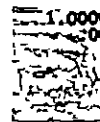
STATE STREET.

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS			
70337B102	PATRIOT TRANSH HLDG INC	COM		07FEB02	12FEB02	1 000000	
** JF1G **	146	215,852.76	161,952.50	53,900.26 L		00	53,900.26 L
	7,200 000						
** JF1G **	154	227,859.77	174,432.50	53,427.27 L	08FEB02	1.000000	53,427.27 L
	7,600 000				13FEB02	00	
** JF1G **	154	-227,859.77	-174,432.50	-53,427.27 L	08FEB02	1 000000	-53,427.27 L
	CXL -7,600 000				13FEB02	00	
** JF1G **	157	233,856.08	197,361.00	36,495.08 L	08FEB02	1 000000	36,495.08 L
	7,800 000				13FEB02	00	
70337B102	TOTAL		359,313.50	90,395.34 L		00	90,395.34 L
		449,708.84					
703481101	PATTERSON UTI ENERGY INC	COM		05APR02	10APR02	1 000000	
** JF1H **	439	127,630.03	119,084.68	8,545.35 S		.00	8,545.35 S
	4,400 000						
** JF1H **	709	112,518.00	105,367.16	7,150.84 S	08APR02	1 000000	7,150.84 S
	3,800 000				11APR02	.00	
** JF1H **	781	639,340.73	591,009.90	48,330.83 S	08APR02	1.000000	48,330.83 S
	21,600 000				11APR02	.00	
703481101	TOTAL		815,461.74	64,027.02 S		.00	64,027.02 S
		879,488.76					
705324101	PEDIATRIX MED GROUP	COM		23MAY02	29MAY02	1.000000	
** JF20 **	629	458,265.64	473,840.00	-15,574.36 S		.00	-15,574.36 S
	11,956 000						
** JF20 **	631	521,698.26	531,206.00	-9,507.74 S	07JUN02	1 000000	-9,507.74 S
	13,744 000				12JUN02	.00	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS			
705324101	TOTAL		1,005,046.00	-25,082.10 S		00	-25,082.10 S
	979,963.90						
705991966	PEGASUS PARTNERS II LP			03MAY02	03MAY02	1 000000	
** JF1Q **	740	742,655.14	445,593.08	297,062.06 L		.00	297,062.06 L
	445,593.080						
** JF1Q **	135	913,786.78	879,401.78	34,385.00 L	05SEP02	1.000000	34,385.00 L
	879,401.780				05SEP02	00	
705991966	TOTAL		1,324,994.86	331,447.06 L		00	331,447.06 L
	1,656,441.92						
707882106	PENN VA CORP	COM		23JUL02	26JUL02	1.000000	
** JF1G **	728	13,779.58	15,744.40	-1,964.82 S		.00	-1,964.82 S
	400 000						
** JF1G **	763	116,998.67	135,731.57	-18,732.90 S	24JUL02	1 000000	-18,732.90 S
	3,500.000				29JUL02	00	
** JF1G **	780	30,143.78	34,094.37	-3,950.59 S	25JUL02	1 000000	-3,950.59 S
	900 000				30JUL02	00	
** JF1G **	782	13,361.15	14,955.16	-1,594.01 S	25JUL02	1 000000	-1,594.01 S
	400.000				30JUL02	.00	
** JF1G **	789	13,241.60	14,955.16	-1,713.56 S	26JUL02	1.000000	-1,713.56 S
	400 000				31JUL02	.00	
** JF1G **	790	55,920.15	63,739.75	-7,819.60 S	26JUL02	1 000000	-7,819.60 S
	1,700 000				31JUL02	.00	
** JF1G **	809	89,406.72	102,889.78	-13,483.06 S	29JUL02	1.000000	-13,483.06 S
	2,700.000				01AUG02	00	
** JF1G **	810	9,925.20	11,434.50	-1,509.30 S	29JUL02	1.000000	-1,509.30 S
	300 000				01AUG02	.00	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
707882106	TOTAL						
	342,776.85		393,544.69	-50,767.84 S		.00	-50,767.84 S
712713106	PEOPLESFT INC	COM		02APR02	05APR02	1.000000	
** JF1Y **	508	152,615.43	191,605.48	-38,990.05 S		.00	-38,990.05 S
	5,800.000						
** JF1Y **	514	41,505.43	56,944.47	-15,439.04 S	03APR02	08APR02	1.000000
	1,700.000					.00	-15,439.04 S
** JF1Z **	526	5,919.82	8,667.78	-2,747.96 L	03JUL02	09JUL02	1.000000
	400.000					.00	-2,747.96 L
** JF1Z **	527	2,980.02	4,325.00	-1,344.98 L	03JUL02	09JUL02	1.000000
	200.000					.00	-1,344.98 L
** JF1Z **	528	2,987.54	4,343.75	-1,356.21 L	03JUL02	09JUL02	1.000000
	200.000					.00	-1,356.21 L
** JF1Z **	529	4,439.86	6,597.13	-2,157.27 L	03JUL02	09JUL02	1.000000
	300.000					.00	-2,157.27 L
** JF1Z **	531	2,951.15	4,289.10	-1,337.95 L	03JUL02	09JUL02	1.000000
	200.000					.00	-1,337.95 L
** JF1Z **	532	4,447.08	6,684.35	-2,237.27 L	03JUL02	09JUL02	1.000000
	300.000					.00	-2,237.27 L
** JF1Z **	533	8,901.33	14,137.32	-5,235.99 L	03JUL02	09JUL02	1.000000
	600.000					.00	-5,235.99 L
** JF1Z **	534	1,441.06	2,385.37	-944.31 L	03JUL02	09JUL02	1.000000
	100.000					.00	-944.31 L
** JF1Z **	535	1,489.33	2,385.37	-896.04 L	03JUL02	09JUL02	1.000000
	100.000					.00	-896.04 L
** JF1Z **					09JUL02	12JUL02	1.000000

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	571	9,440.29	14,830.66	-5,390.37 L		.00	-5,390.37 L
	600.000						
** JF1Z **	575	4,553.86	7,337.39	-2,783.53 L	09JUL02	12JUL02	1.000000
	300.000					.00	-2,783.53 L
** JF1Z **	588	4,677.01	7,292.19	-2,615.18 L	10JUL02	15JUL02	1.000000
	300.000					.00	-2,615.18 L
** JF1Z **	596	2,788.83	4,861.46	-2,072.63 L	11JUL02	16JUL02	1.000000
	200.000					.00	-2,072.63 L
** JF1Z **	598	4,137.80	8,565.53	-4,427.73 L	11JUL02	16JUL02	1.000000
	300.000					.00	-4,427.73 L
** JF1Z **	599	1,395.05	3,067.40	-1,672.35 L	11JUL02	16JUL02	1.000000
	100.000					.00	-1,672.35 L
712713106	TOTAL						
	62,550.03		99,769.80	-37,219.77 L		00	-37,219.77 L
	194,120.86		248,549.95	-54,429.09 S		00	-54,429.09 S
713409100	PEPSI BOTTLING GROUP INC	COM		10MAY02	15MAY02	1.000000	
** JF1Y **	128	37,972.13	24,474.21	13,497.92 L		00	13,497.92 L
	1,200.000						
** JF1Y **	130	6,278.17	4,076.52	2,201.65 L	10MAY02	15MAY02	1.000000
	200.000					.00	2,201.65 L
** JF1Y **	147	3,123.64	2,038.26	1,085.38 L	10MAY02	15MAY02	1.000000
	100.000					.00	1,085.38 L
** JF1Y **	159	3,127.43	2,038.26	1,089.17 L	13MAY02	16MAY02	1.000000
	100.000					.00	1,089.17 L
** JF1Y **	180	12,336.62	8,237.59	4,099.03 L	14MAY02	17MAY02	1.000000
	400.000					.00	4,099.03 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Y **	198 100 000	3,167.02		2,080.54	15MAY02 1,086.48 L	20MAY02	1 000000 00	1,086.48 L
** JF1Y **	200 100.000	3,167.30		2,080.53	15MAY02 1,086.77 L	20MAY02	1.000000 00	1,086.77 L
** JF1Y **	261 2,200 000	75,523.72		48,238.97	21MAY02 27,284.75 L	24MAY02	1 000000 00	27,284.75 L
** JF1Y **	331 1,200 000	38,800.83		26,446.74	29MAY02 12,354.09 L	03JUN02	1 000000 .00	12,354.09 L
** JF1Y **	468 2,400 000	79,377.60		52,893.48	18JUN02 26,484.12 L	21JUN02	1 000000 00	26,484.12 L
** JF1Y **	145 2,500 000	59,393.45		55,002.94	06AUG02 4,390.51 L	09AUG02	1 000000 .00	4,390.51 L
** JF1Y **	164 1,700 000	40,339.95		37,381.73	07AUG02 2,958.22 L	12AUG02	1.000000 .00	2,958.22 L
** JF1Y **	170 800.000	19,047.42		17,591.40	08AUG02 1,456.02 L	13AUG02	1 000000 00	1,456.02 L
** JF1Y **	267 800 000	23,397.05		17,615.04	16AUG02 5,782.01 L	21AUG02	1 000000 .00	5,782.01 L
** JF1Y **	278 2,100.000	62,017.43		46,239.48	19AUG02 15,777.95 L	22AUG02	1.000000 00	15,777.95 L
** JF1Y **	531 3,535.000	88,128.43		72,613.27	24SEP02 15,515.16 L	27SEP02	1 000000 00	15,515.16 L

STATE STREET

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
713409100	TOTAL	555,198.19		419,048.96	136,149.23 L		00	136,149.23 L
713448108	PEPSICO INC	COM			08JAN02	11JAN02	1 000000	
** JF1Y **	758 1,100 000	52,636.73		51,557.99	1,078.74 L		00	1,078.74 L
** JF1Y **	788 2,300.000	109,970.08		107,803.07	09JAN02 2,167.01 L	14JAN02	1 000000 00	2,167.01 L
** JF1Y **	801 1,300 000	62,361.36		60,932.17	10JAN02 1,429.19 L	15JAN02	1.000000 .00	1,429.19 L
** JF1Z **	806 2,300.000	91,708.58		100,965.51	26JUL02 -9,256.93 L	31JUL02	1 000000 00	-9,256.93 L
** JF1Y **	108 650.000	27,447.70		30,466.09	31JUL02 -3,018.39 L	05AUG02	1.000000 00	-3,018.39 L
** JF1Y **	385 13,600 000	580,974.49		628,265.84	27AUG02 -47,291.35 L	30AUG02	1.000000 00	-47,291.35 L
** JF1Z **	225 1,700 000	67,158.17		72,213.04	30AUG02 -5,054.87 L	05SEP02	1 000000 00	-5,054.87 L
** JF1Z **	232 700 000	27,206.77		30,008.99	03SEP02 -2,802.22 L	06SEP02	1 000000 .00	-2,802.22 L
** JF1Z **	245 800 000	30,672.67		34,958.08	04SEP02 -4,285.41 L	09SEP02	1.000000 00	-4,285.41 L
** JF1Z **	256 700.000	26,035.08		30,162.58	05SEP02 -4,127.50 L	10SEP02	1.000000 .00	-4,127.50 L
** JF1Z **	283 1,200 000	46,367.20		51,620.16	09SEP02 -5,252.96 L	12SEP02	1.000000 00	-5,252.96 L
** JF1Z **					26SEP02	01OCT02	1.000000 00	

STATE STREET

STATE STREET

ASSET ID SM SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT LOCAL BASE	DT SECTY GN/LS	STL DT BASE	CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS GN/LS
	421 900.000		33,604.08		41,021.45		-7,417.37 L			00		-7,417.37 L
** JF1Z **	775 100.000		4,242.27		4,865.96	22NOV02	-623.69 L	27NOV02		1.000000 00		-623.69 L
** JF1Z **	780 500.000		20,962.11		24,329.80	22NOV02	-3,367.69 L	27NOV02		1.000000 00		-3,367.69 L
** JF1Z **	145 400.000		16,782.21		19,463.84	31DEC02	-2,681.63 L	06JAN03		1.000000 00		-2,681.63 L
713448108	TOTAL		1,198,129.50		1,288,634.57		-90,505.07 L			00		-90,505.07 L
71366Q101	PEREGRINE SYS INC	COM				10MAY02		15MAY02		1.000000		
** JF1G **	148 80,000.000		102,860.85		81,600.00		21,260.85 S			00		21,260.85 S
** JF1G **	161 70,000.000		111,583.55		71,400.00	13MAY02	40,183.55 S	16MAY02		1.000000 .00		40,183.55 S
** JF1G **	804 127,400.000		29,874.24		129,948.00	26JUL02	-100,073.76 S	31JUL02		1.000000 00		-100,073.76 S
** JF1G **	820 158,500.000		44,426.83		161,670.00	29JUL02	-117,243.17 S	01AUG02		1.000000 00		-117,243.17 S
** JF1G **	CXL 820 -158,500.000		-44,426.83		-161,670.00	29JUL02	117,243.17 S	01AUG02		1.000000 .00		117,243.17 S
** JF1G **	823 158,500.000		44,426.11		161,670.00	29JUL02	-117,243.89 S	01AUG02		1.000000 .00		-117,243.89 S
** JF1G **	829 147,100.000		38,612.49		150,042.00	30JUL02	-111,429.51 S	02AUG02		1.000000 .00		-111,429.51 S
** JF1G **	839 107,000.000		24,887.41		109,140.00	31JUL02	-84,252.59 S	05AUG02		1.000000 .00		-84,252.59 S

STATE STREET

ASSET ID SM SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT LOCAL BASE	DT SECTY GN/LS	STL DT BASE	CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS GN/LS
71366Q101	TOTAL		352,244.65		703,800.00		-351,555.35 S			00		-351,555.35 S
71367B103	PEREZ COMPANC SA NEM	SPONSORED ADR REPSTG SHS B				25JAN02		30JAN02		1.000000		
** JF1L **	551 11,408.000		111,112.24		134,788.06		-23,675.82 S			00		-23,675.82 S
716016209	PETCO ANIMAL SUPPLIES INC	COM NEM				05APR02		10APR02		1.000000		
** JF1H **	317 9,000.000		210,420.00		173,181.42		37,238.58 S			.00		37,238.58 S
** JF1H **	381 1,800.000		41,794.74		34,200.00	05APR02	7,594.74 S	10APR02		1.000000 .00		7,594.74 S
** JF1H **	397 2,300.000		53,194.40		43,700.00	05APR02	9,494.40 S	10APR02		1.000000 .00		9,494.40 S
** JF1H **	768 14,600.000		343,053.16		316,148.88	08APR02	26,904.28 S	11APR02		1.000000 .00		26,904.28 S
716016209	TOTAL		648,462.30		567,230.30		81,232.00 S			00		81,232.00 S
71654V408	PETROLEO BRASILEIRO SA	SPONSORED ADR				06MAR02		11MAR02		1.000000		
** JF2J **	143 9,410.000		234,878.53		271,971.52		-37,092.99 L			.00		-37,092.99 L
** JF2J **	151 8,035.000		201,948.65		233,150.79	07MAR02	-31,202.14 L	12MAR02		1.000000 .00		-31,202.14 L
** JF2J **	163 2,472.000		61,463.87		71,729.78	08MAR02	-10,265.91 L	13MAR02		1.000000 .00		-10,265.91 L
** JF2J **	520 5,215.000		123,615.76		152,903.64	03MAY02	-29,287.88 L	08MAY02		1.000000 .00		-29,287.88 L
** JF2J **	529 9,343.000		216,359.60		275,832.32	06MAY02	-59,472.72 L	09MAY02		1.000000 .00		-59,472.72 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2J **	544 6,557.000	151,643 09	195,611.05	07MAY02 -43,967.96 L	10MAY02 1 000000 00	-43,967.96 L
** JF2J **	561 15,685 000	368,275 83	466,621 52	08MAY02 -98,345 69 L	13MAY02 1 000000 00	-98,345 69 L
** JF2J **	574 7,450.000	170,954 46	194,382 06	09MAY02 -23,427.60 L	14MAY02 1.000000 00	-23,427 60 L
** JF2J **	581 4,500 000	100,625.51	105,974 55	10MAY02 -5,349 04 L	15MAY02 1 000000 00	-5,349 04 L
** JF2J **	585 9,752.000	211,694 90	222,986 37	13MAY02 -11,291 47 L	16MAY02 1.000000 00	-11,291.47 L
71654V408	TOTAL	1,841,460.20	2,191,163.60	-349,703 40 L	00	-349,703 40 L
717081103	PFIZER INC	COM		19APR02	24APR02	1 000000
** JF1Y **	601 5,800.000	219,943 29	140,781 53	79,161.76 L	00	79,161.76 L
** JF1Y **	727 2,000 000	75,448.32	48,545.36	25APR02 26,902.96 L	30APR02 1 000000 00	26,902.96 L
** JF1Y **	756 1,100.000	40,823 39	26,699 95	26APR02 14,123 44 L	01MAY02 1 000000 00	14,123 44 L
** JF1Y **	770 700.000	25,406.78	16,990 87	29APR02 8,415.91 L	02MAY02 1 000000 .00	8,415 91 L
** JF1Y **	651 4,600.000	168,653 45	111,654 32	28JUN02 56,999 13 L	03JUL02 1 000000 00	56,999.13 L
** JF1Y **	728 2,700 000	85,426 77	65,536 23	10JUL02 19,890.54 L	15JUL02 1.000000 00	19,890 54 L
** JF1Y **	731	34,141 87	26,699.95	10JUL02 7,441 92 L	15JUL02 1.000000 00	STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	1,100.000					
** JF1Y **	040 2,300.000	60,270 14	55,827 16	22JUL02 4,442.98 L	25JUL02 1 000000 .00	4,442 98 L
** JF1Y **	050 11,100.000	288,559 04	269,426 72	23JUL02 19,132 32 L	26JUL02 1 000000 .00	19,132 32 L
** JF1Y **	187 3,700 000	121,417.08	89,808 91	09AUG02 31,608 17 L	14AUG02 1 000000 .00	31,608.17 L
** JF1Z **	275 2,000 000	61,248 55	87,360 90	09SEP02 -26,112.35 L	12SEP02 1 000000 00	-26,112 35 L
** JF1Z **	276 5,500 000	169,119 90	211,763.26	09SEP02 -42,643 36 L	12SEP02 1.000000 00	-42,643 36 L
** JF1Z **	279 600.000	18,419.44	21,506.88	09SEP02 -3,087 44 L	12SEP02 1.000000 00	-3,087 44 L
** JF1Z **	298 3,200 000	98,806 30	120,817 87	10SEP02 -22,011.57 L	13SEP02 1 000000 00	-22,011 57 L
** JF1Z **	314 2,300.000	71,948 50	83,724.59	11SEP02 -11,776.09 L	16SEP02 1 000000 .00	-11,776 09 L
** JF1Z **	330 1,100 000	33,124 95	41,659.93	12SEP02 -8,534 98 L	17SEP02 1.000000 .00	-8,534.98 L
** JF1Z **	358 1,300.000	38,949 29	49,258.82	17SEP02 -10,309 53 L	20SEP02 1.000000 .00	-10,309.53 L
** JF1Z **	367 1,700.000	49,946.70	66,676.10	18SEP02 -16,729 40 L	23SEP02 1.000000 00	-16,729 40 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
717081103	TOTAL		1,661,653.76	1,534,739.35	126,914 41 L	.00	126,914 41 L
717125108	PHARMACEUTICAL RES INC	COM		18MAR02	21MAR02	1.000000	
** JF1M **	224 103,924 98	190,732 30		-86,807 32 S		.00	-86,807.32 S
	4,900 000						
** JF1M **	292 62,730 00	100,472 47		-37,742 47 S	05APR02	1 000000	-37,742 47 S
	3,000.000				10APR02	00	
** JF1M **	408 60,479 29	109,604.88		-49,125 59 S	05APR02	1 000000	-49,125 59 S
	2,800 000				10APR02	00	
** JF1M **	451 109,672.70	174,949 26		-65,276 56 S	05APR02	1.000000	-65,276 56 S
	5,100 000				10APR02	00	
** JF1M **	739 356,407 85	529,035.34		-172,627 49 S	08APR02	1.000000	-172,627.49 S
	16,600.000				11APR02	.00	
** JF1M **	837 553,879 32	597,260 47		-43,381 15 S	08APR02	1 000000	-43,381.15 S
	25,200.000				11APR02	00	
717125108	TOTAL		1,247,094 14	1,702,054 72	-454,960 58 S	00	-454,960.58 S
71713U102	PHARMACIA CORP	COM		11FEB02	14FEB02	1 000000	
** JF1Z **	203 19,409.25	29,154.27		-9,745.02 L		.00	-9,745 02 L
	500.000						
** JF1Z **	134 33,667 54	46,351 00		-12,683 46 L	20MAY02	1 000000	-12,683 46 L
	800 000				23MAY02	00	
** JF1Z **	203 29,810.70	40,320.86		-10,510 16 L	24MAY02	1.000000	-10,510.16 L
	700.000				30MAY02	.00	
** JF1Z **	313 48,229.78	52,139.67		-3,909 89 S	04JUN02	1.000000	-3,909 89 S
	1,200.000				07JUN02	00	
** JF1Z **					05JUN02	1.000000	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	330 27,975 63	30,718 65		-2,743.02 S		00	-2,743.02 S
	700 000						
** JF1Z **	367 19,223 07	22,028.85		-2,805.78 S	07JUN02	1.000000	-2,805.78 S
	500.000				12JUN02	00	
** JF1Z **	392 23,211.08	26,636 57		-3,425.49 S	10JUN02	1 000000	-3,425.49 S
	600 000				13JUN02	00	
** JF1Z **	570 48,466 39	63,990.97		-15,524.58 S	09JUL02	1.000000	-15,524.58 S
	1,400 000				12JUL02	00	
71713U102	TOTAL		82,887.49	115,826 13	-32,938.64 L	00	-32,938.64 L
			167,105 95	195,514 71	-28,408 76 S	00	-28,408 76 S
722005857	PIMCO FDS PAC INVT MGMT SER	INTL PORTFOLIO INSTL CL		02DEC02	05DEC02	1.000000	
** JF2E **	051 3,200,000 00	3,332,153.39		-132,153.39 L		.00	-132,153.39 L
	471,976 400						
722005865	PIMCO FDS PAC INVT MGMT SER	HIGH YIELD PORTFOLIO INSTL CL		08JUL02	11JUL02	1 000000	
** JF2E **	730 429,479 46	668,908 49		-239,429 03 L		.00	-239,429.03 L
	57,417 038						
72581M107	PIXELWORKS INC	COM		03JAN02	08JAN02	1 000000	
** JF2Q **	513 60,448.99	136,062 52		-75,613.53 L		00	-75,613 53 L
	3,500 000						
731068102	POLARIS INDS INC	COM		05APR02	10APR02	1.000000	
** JF1M **	288 106,080 00	95,736 09		10,343.91 S		00	10,343.91 S
	1,700 000						
** JF1M **	332 37,854 84	33,628.14		4,226.70 S	05APR02	1 000000	4,226 70 S
	600.000				10APR02	00	
** JF1M **	353 69,121 91	61,651 59		7,470.32 S	05APR02	1.000000	7,470.32 S
	1,100.000				10APR02	00	
** JF1M **					08APR02	1.000000	

STATE STREET



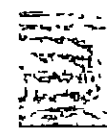
ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS GN/LS
	725 8,000.000	502,156 07		456,892.20	45,263.87 S		00		45,263 87 S
731068102	TOTAL	715,212.82		647,908 02	67,304 80 S		.00		67,304 80 S
73172K104	POLYCOM INC	COM			08MAR02	13MAR02	1.000000		
** JF1M **	144 8,400 000	228,397 61		192,439 52	35,958 09 S		00		35,958.09 S
** JF1M **	335 675 000	16,318 30		15,397 63	05APR02 920 67 S	10APR02	1 000000 .00		920 67 S
** JF1M **	392 2,125.000	50,552 22		58,829.95	05APR02 -8,277 73 S	10APR02	1.000000 00		-8,277 73 S
** JF1M **	694 4,600.000	106,904 00		148,929.14	08APR02 -42,025.14 S	11APR02	1 000000 00		-42,025 14 S
** JF1M **	785 11,900 000	273,796 46		380,438.93	08APR02 -106,642.47 S	11APR02	1.000000 .00		-106,642.47 S
73172K104	TOTAL	675,968 59		796,035.17	-120,066.58 S		00		-120,066.58 S
731738100	POLYMEDICA CORP				08APR02	18APR02	1 000000		
** JF1G **	578 2,700.000	90,249 09		61,822.71	28,426 38 L		00		28,426 38 L
** JF1G **	589 8,400 000	320,311.74		192,337 32	09APR02 127,974 42 L	18APR02	1 000000 00		127,974.42 L
** JF1G **	590 800 000	32,401 82		18,317 84	09APR02 14,083 98 L	18APR02	1.000000 .00		14,083 98 L
** JF1G **	690 700 000	29,793.27		16,028.11	17APR02 13,765.16 L	22APR02	1.000000 .00		13,765 16 L
** JF1G **	739 500 000	21,224 36		11,448 65	19APR02 9,775.71 L	24APR02	1.000000 .00		9,775 71 L

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ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS GN/LS
731738100	TOTAL	493,980.28		299,954 63	194,025 65 L		00		194,025 65 L
737464107	POST PPTYS INC	COM			27SEP02	02OCT02	1.000000		
** JF2V **	618 3,200.000	83,872 59		107,395 12	-23,522.53 L		.00		-23,522 53 L
739363109	POWERMAVE TECHNOLOGIES INC	COM			05FEB02	08FEB02	1 000000		
** JF1M **	660 7,900 000	132,903 65		154,278 31	-21,374 66 S		00		-21,374.66 S
** JF1M **	669 5,300 000	85,939.27		103,503.17	06FEB02 -17,563.90 S	11FEB02	1.000000 .00		-17,563.90 S
** JF1M **	795 13,600.000	219,487 09		249,213 03	15FEB02 -29,725 94 S	21FEB02	1.000000 00		-29,725 94 S
** JF1M **	032 8,000 000	106,914 39		140,655 33	25FEB02 -33,740 94 S	28FEB02	1.000000 00		-33,740 94 S
** JF1M **	142 7,200.000	116,434 49		128,962 93	08MAR02 -12,528 44 S	13MAR02	1.000000 .00		-12,528 44 S
** JF1M **	176 9,900 000	141,718.35		194,101.28	12MAR02 -52,382 93 S	15MAR02	1 000000 00		-52,382.93 S
** JF1M **	188 6,000 000	81,532 77		113,578 80	13MAR02 -32,046.03 S	18MAR02	1 000000 00		-32,046 03 S
739363109	TOTAL	884,930 01		1,084,292 85	-199,362 84 S		.00		-199,362 84 S
73941U102	POZEN INC	COM			23JAN02	13FEB02	1 000000		
** JF2Q **	538 4,000 000	19,051 71		39,200.00	-20,148 29 S		00		-20,148 29 S

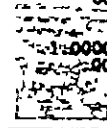
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
74005P104	PRAXAIR INC	COM		14JAN02	17JAN02	1.000000	
** JF12 **	508 19,300 000		987,917 42	961,711.28	26,206.14 S	00	26,206.14 S
** JF12 **	783 500 000		28,135 20	20,500 56	29APR02 7,634.64 L	02MAY02 1 000000 .00	7,634 64 L
** JF12 **	797 700 000		39,912 16	31,569.09	30APR02 8,343 07 L	03MAY02 1 000000 00	8,343 07 L
74005P104	TOTAL		68,047.36	52,069 65	15,977 71 L	00	15,977.71 L
			987,917 42	961,711.28	26,206.14 S	00	26,206 14 S
740065107	PRE PAID LEGAL SVCS INC	COM		18MAR02	21MAR02	1 000000	
** JF1G **	429 3,300 000		102,183 95	70,353 36	31,830.59 S	.00	31,830.59 S
** JF1G **	442 1,100 000		33,824.82	23,451 12	19MAR02 10,373.70 S	22MAR02 1 000000 .00	10,373 70 S
** JF1G **	443 800 000		24,699 62	17,055.36	20MAR02 7,644 26 S	25MAR02 1 000000 00	7,644 26 S
** JF1G **	712 1,000 000		29,478 71	21,319.20	02DEC02 8,159 51 L	05DEC02 1.000000 00	8,159 51 L
740065107	TOTAL		29,478 71	21,319.20	8,159.51 L	.00	8,159 51 L
			160,708.39	110,859.84	49,848.55 S	.00	49,848.55 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
74045Q104	PREMCO INC	COM		30APR02	03MAY02	1.000000	
** JF1Z **	794 100 000		2,769 49	2,400 00	369.49 S	00	369 49 S
741929103	PRIMUS TELECOMM GROUP INC	COM		02JAN02	07JAN02	1 000000	
** JF1G **	781 2,600.000		1,726.37	00	1,726 37 S	00	1,726 37 S
** JF1G **	788 5,200.000		3,327.94	00	03JAN02 3,327 94 S	08JAN02 1 000000 00	3,327.94 S
** JF1G **	807 1,000 000		619 99	00	08JAN02 619 99 S	11JAN02 1.000000 00	619 99 S
** JF1G **	812 6,200 000		4,103.71	.00	09JAN02 4,103.71 S	14JAN02 1 000000 .00	4,103.71 S
** JF1G **	820 21,700 000		15,502.24	.00	10JAN02 15,502.24 S	15JAN02 1.000000 .00	15,502.24 S
** JF1G **	825 10,300 000		7,399.40	00	11JAN02 7,399 40 S	16JAN02 1 000000 00	7,399 40 S
** JF1G **	830 10,600.000		8,303 91	.00	14JAN02 8,303 91 S	17JAN02 1 000000 00	8,303 91 S
** JF1G **	836 7,200 000		5,569.83	.00	15JAN02 5,569.83 S	18JAN02 1.000000 00	5,569.83 S
** JF1G **	847 2,100.000		1,461 57	.00	16JAN02 1,461.57 S	22JAN02 1 000000 .00	1,461.57 S
** JF1G **	875 10,300 000		7,090 41	00	18JAN02 7,090.41 S	24JAN02 1.000000 00	7,090.41 S
** JF1G **	879 2,100.000		1,426.92	00	22JAN02 1,426.92 S	25JAN02 1.000000 00	1,426.92 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
** JFIG **	003 1,400.000	891.92		.00	23JAN02 891.92 S	28JAN02	1.000000 00		891.92 S
** JFIG **	019 500.000	344.99		.00	24JAN02 344.99 S	29JAN02	1.000000 .00		344.99 S
** JFIG **	050 5,700.000	3,507.72		.00	29JAN02 3,507.72 S	01FEB02	1.000000 00		3,507.72 S
** JFIG **	163 7,200.000	4,139.93		.00	08FEB02 4,139.93 S	13FEB02	1.000000 .00		4,139.93 S
** JFIG **	178 6,700.000	3,901.34		.00	11FEB02 3,901.34 S	14FEB02	1.000000 00		3,901.34 S
** JFIG **	196 3,100.000	1,937.46		.00	13FEB02 1,937.46 S	19FEB02	1.000000 .00		1,937.46 S
** JFIG **	207 11,900.000	7,470.70		.00	14FEB02 7,470.70 S	20FEB02	1.000000 00		7,470.70 S
** JFIG **	216 23,800.000	15,136.56		.00	15FEB02 15,136.56 S	21FEB02	1.000000 00		15,136.56 S
** JFIG **	224 9,300.000	6,097.91		.00	19FEB02 6,097.91 S	22FEB02	1.000000 00		6,097.91 S
** JFIG **	285 6,200.000	3,564.94		.00	27FEB02 3,564.94 S	04MAR02	1.000000 00		3,564.94 S
** JFIG **	316 10,800.000	6,243.38		.00	01MAR02 6,243.38 S	06MAR02	1.000000 00		6,243.38 S
** JFIG **	363 10,300.000	5,922.40		.00	07MAR02 5,922.40 S	12MAR02	1.000000 00		5,922.40 S
** JFIG **	375 10,300.000	5,096.00		.00	08MAR02 5,096.00 S	13MAR02	1.000000 00		5,096.00 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
	8,800.000								
** JFIG **	465 6,200.000	3,564.94		.00	21MAR02 3,564.94 S	26MAR02	1.000000 00		3,564.94 S
** JFIG **	530 8,200.000	3,894.87		.00	01APR02 3,894.87 S	04APR02	1.000000 00		3,894.87 S
** JFIG **	545 6,200.000	2,944.90		.00	02APR02 2,944.90 S	05APR02	1.000000 .00		2,944.90 S
** JFIG **	549 1,000.000	474.98		.00	03APR02 474.98 S	08APR02	1.000000 .00		474.98 S
** JFIG **	567 6,200.000	2,944.90		.00	04APR02 2,944.90 S	09APR02	1.000000 00		2,944.90 S
** JFIG **	582 5,200.000	2,469.92		.00	08APR02 2,469.92 S	11APR02	1.000000 .00		2,469.92 S
** JFIG **	594 5,200.000	2,469.92		.00	09APR02 2,469.92 S	12APR02	1.000000 .00		2,469.92 S
** JFIG **	615 2,100.000	997.46		.00	10APR02 997.46 S	15APR02	1.000000 .00		997.46 S
** JFIG **	639 1,000.000	499.98		.00	12APR02 499.98 S	17APR02	1.000000 00		499.98 S
** JFIG **	CXL 639 -1,000.000	-499.98		.00	12APR02 -499.98 S	17APR02	1.000000 .00		-499.98 S
** JFIG **	641 1,000.000	474.98		.00	12APR02 474.98 S	17APR02	1.000000 00		474.98 S
** JFIG **	663 3,100.000	1,472.45		.00	15APR02 1,472.45 S	18APR02	1.000000 00		1,472.45 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF1G **	698 4,100.000	1,967 93		.00	17APR02	1,967.93 S	22APR02	1 000000 .00		1,967.93 S
** JF1G **	723 2,100 000	1,007 96		.00	18APR02	1,007.96 S	23APR02	1.000000 .00		1,007 96 S
** JF1G **	792 20,700.000	7,762.25		.00	24APR02	7,762 25 S	29APR02	1 000000 .00		7,762 25 S
** JF1G **	798 20,700.000	7,762 25		00	25APR02	7,762 25 S	30APR02	1.000000 00		7,762.25 S
** JF1G **	813 45,133 000	16,545.21		00	26APR02	16,545.21 S	01MAY02	1 000000 .00		16,545.21 S
741929103	TOTAL	177,542 46		00		177,542.46 S		00		177,542.46 S
742282106	PRINCETON NATL BANCORP INC	COM			12SEP02		17SEP02	1.000000		
** JF1G **	179 5,600 000	112,556.60		67,662.00		44,894 60 L		00		44,894 60 L
** JF1G **	189 13,900.000	277,296 63		167,946 75	16SEP02	109,349.88 L	19SEP02	1.000000 .00		109,349.88 L
742282106	TOTAL	389,853 23		235,608 75		154,244 48 L		00		154,244 48 L
74251V102	PRINCIPAL FINANCIAL GROUP	COM			14JAN02		17JAN02	1.000000		
** JF1P **	662 20,000 000	479,392.80		370,000.00		109,392.80 S		.00		109,392 80 S
** JF1P **	719 11,753 000	302,865 68		217,430 50	04APR02	85,435 18 S	09APR02	1 000000 .00		85,435.18 S
** JF1P **	CXL 719 -11,753 000	-302,865 68		-217,430 50	04APR02	-85,435.18 S	09APR02	1.000000 .00		-85,435 18 S
** JF1P **	723 302,865 68			217,430 50	04APR02	85,435.18 S	09APR02	1.000000 .00		85,435.18 S

STATE STREET

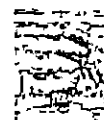
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	11,753 000									
** JF1P **	765 10,000.000	300,190 95		185,000 00	31MAY02	115,190.95 S	06JUN02	1.000000 00		115,190 95 S
74251V102	TOTAL	1,082,449 43		772,430.50		310,018 93 S		00		310,018.93 S
74264T102	PRIORITY HEALTHCARE CORP	CL B			04OCT01		01APR02	1.000000		
** JF1H **	262 4,500.000	118,319.40		118,319 40		00		00		00
** JF1H **	CXL 262 -4,500 000	-118,319 40		-118,319 40	04OCT01	00	01APR02	1 000000 00		.00
** JF1H **	064 7,700 000	203,732 78		202,457 64	27FEB02	1,275 14 S	04MAR02	1.000000 .00		1,275.14 S
** JF1H **	270 4,500 000	118,319 40		118,319.40	01APR02	.00	01APR02	1 000000 .00		00
** JF1H **	326 400 000	10,389 68		10,517.28	05APR02	-127 60 S	10APR02	1 000000 .00		-127 60 S
** JF1H **	452 5,200.000	134,674.38		137,307 57	05APR02	-2,633 19 S	10APR02	1 000000 00		-2,633.19 S
** JF1H **	711 3,400.000	84,524 00		100,831 76	08APR02	-16,307.76 S	11APR02	1.000000 00		-16,307 76 S
** JF1H **	720 24,400.000	606,565 74		702,475.91	08APR02	-95,910.17 S	11APR02	1 000000 00		-95,910.17 S
** JF1H **	809 4,000.000	99,700 99		115,294.23	08APR02	-15,593.24 S	11APR02	1 000000 .00		-15,593 24 S
** JF2Y **	525 300 000	7,172 78		7,887 96	03SEP02	-715 18 L	06SEP02	1.000000 00		-715 18 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF2Y **	606	101,807.87		110,431.44	26SEP02	01OCT02	1.000000	-8,623.57 L
	4,200.000				-8,623.57 L		.00	
74264T102	TOTAL	118,319.40		118,319.40			.00	.00
		108,980.65		118,319.40	-9,338.75 L		.00	-9,338.75 L
		1,139,587.57		1,268,884.39	-129,296.82 S		.00	-129,296.82 S
742718109	PROCTER + GAMBLE CO		COM		23JAN02	28JAN02	1.000000	
** JF1Z **	048	15,771.02		18,783.72	-3,012.70 L		.00	-3,012.70 L
	200.000							
** JF1Z **	115	23,427.96		28,175.58	-4,747.62 L	01FEB02	1.000000	-4,747.62 L
	300.000						.00	
** JF2H **	689	107,525.76		65,547.00	41,978.76 L	10APR02	1.000000	41,978.76 L
	1,200.000						.00	
** JF2H **	700	179,212.60		120,170.02	59,042.58 L	10APR02	1.000000	59,042.58 L
	2,000.000						.00	
** JF2H **	007	17,944.45		12,749.50	5,194.95 L	11APR02	1.000000	5,194.95 L
	200.000						.00	
** JF2H **	039	430,369.92		306,547.06	85,512.57 L	11APR02	1.000000	85,512.57 L
	4,800.000						.00	
** JF2H **					38,310.29 S		.00	38,310.29 S
** JF2H **	868	63,203.00		44,623.25	18,579.75 L	11APR02	1.000000	18,579.75 L
	700.000						.00	
** JF1Y **	002	56,705.71		64,586.65	-7,880.94 S	22JUL02	1.000000	-7,880.94 S
	700.000						.00	
** JF1Y **	028	53,889.41		64,586.65	-10,697.24 S	24JUL02	1.000000	-10,697.24 S
							.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
		700.000						
** JF1Y **	046	167,238.12		192,833.79	-25,595.67 S	26JUL02	1.000000	-25,595.67 S
	2,100.000						.00	
** JF1Y **	429	26,090.21		27,523.16	-1,432.95 S	09SEP02	1.000000	-1,432.95 S
	300.000						.00	
** JF1Y **	638	54,494.43		55,046.32	-551.89 S	18OCT02	1.000000	-551.89 S
	600.000						.00	
** JF1Y **	673	26,867.13		27,430.36	-563.23 S	28OCT02	1.000000	-563.23 S
	300.000						.00	
** JF1Y **	692	62,349.36		63,571.13	-1,221.77 S	29OCT02	1.000000	-1,221.77 S
	700.000						.00	
** JF1Y **	729	26,010.05		28,192.50	-2,182.45 S	07NOV02	1.000000	-2,182.45 S
	300.000						.00	
742718109	TOTAL	837,454.71		596,596.13	202,548.29 L		.00	202,548.29 L
		904,014.34		830,317.62	-11,815.85 S		.00	-11,815.85 S
74369L103	PROTEIN DESIGN LABS INC		COM		07AUG02	12AUG02	1.000000	
** JF1Z **	024	9,817.86		33,940.81	-24,122.95 L		.00	-24,122.95 L
	800.000							
** JF1Z **	031	38,154.78		151,734.66	-113,579.88 L	13AUG02	1.000000	-113,579.88 L
	3,000.000						.00	
** JF1Z **	033	3,934.71		11,985.55	-8,050.84 L	14AUG02	1.000000	-8,050.84 L
	300.000						.00	



STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT	DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	BASE	SECTY GN/LS	GN/LS		NET BAS SECTY GN/LS
74369L103	TOTAL	51,907 35		197,661.02		-145,753 67 L		00	-145,753 67 L
745310102	PUGET ENERGY INC		COM			28AUG02	03SEP02	1 000000	
** JF2V **	513	116,872 34		110,200 94		6,671 40 L		00	6,671 40 L
	5,300.000								
74622E102	PURE RES INC		COM			25JAN02	30JAN02	1 000000	
** JF1G **	029	9,984 70		5,923 77		4,060 93 L		00	4,060 93 L
	500 000								
** JF1G **	042	11,939 82		7,108.53		4,831.29 L	28JAN02	31JAN02	1 000000
	600.000							00	4,831 29 L
** JF1G **	068	1,973 97		1,184 76		789.21 L	30JAN02	04FEB02	1 000000
	100.000							00	789.21 L
** JF1G **	074	26,129.60		15,401.81		10,727.79 L	31JAN02	05FEB02	1 000000
	1,300 000							00	10,727 79 L
** JF1G **	089	4,045 53		2,369 51		1,676.02 L	01FEB02	06FEB02	1 000000
	200.000							00	1,676 02 L
** JF1G **	134	27,845 58		16,586 57		11,259.01 L	06FEB02	11FEB02	1 000000
	1,400 000							00	11,259.01 L
** JF1G **	174	15,915 44		9,478.04		6,437 40 L	11FEB02	14FEB02	1 000000
	800 000							00	6,437 40 L
** JF1G **	191	37,721 84		22,510 35		15,211 49 L	12FEB02	15FEB02	1.000000
	1,900 000							00	15,211.49 L
** JF1G **	197	11,981.27		7,108 53		4,872 74 L	13FEB02	19FEB02	1 000000
	600.000							.00	4,872 74 L
** JF1G **	218	27,929 58		16,586 57		11,343 01 L	15FEB02	21FEB02	1.000000
	1,400.000							.00	11,343 01 L

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ASSET ID	SECURITY	DESCRIPTION	MAT	DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	BASE	SECTY GN/LS	GN/LS		NET BAS SECTY GN/LS
** JF1G **	240	3,989 93		2,369 51		20FEB02	25FEB02	1 000000	1,620.42 L
	200 000					1,620.42 L		00	
** JF1G **	247	79,669 60		47,390 20		32,279 40 L	21FEB02	26FEB02	1 000000
	4,000.000							00	32,279 40 L
** JF1G **	258	47,974 31		28,434 12		19,540 19 L	22FEB02	27FEB02	1 000000
	2,400.000							.00	19,540.19 L
** JF1G **	272	173,596 31		103,073 68		70,522 63 L	25FEB02	28FEB02	1.000000
	8,700.000							00	70,522 63 L
** JF1G **	282	19,953 49		11,847 55		8,105 94 L	27FEB02	04MAR02	1.000000
	1,000 000							00	8,105 94 L
** JF1G **	306	9,983 69		5,923 78		4,059 91 L	28FEB02	05MAR02	1 000000
	500 000							.00	4,059 91 L
** JF1G **	317	15,980 47		9,478 04		6,502 43 L	01MAR02	06MAR02	1 000000
	800.000							00	6,502 43 L
** JF1G **	336	19,969 69		11,847 55		8,122 14 L	04MAR02	07MAR02	1 000000
	1,000.000							00	8,122 14 L
** JF1G **	341	12,958 45		7,736 45		5,222 00 L	05MAR02	08MAR02	1.000000
	653.000							00	5,222.00 L
74622E102	TOTAL	559,543 27		332,359 32		227,183 95 L		.00	227,183.95 L
747277101	QLOGIC CORP		COM			05DEC02	10DEC02	1.000000	
** JF2I **	361	7,871.76		7,858 00		13 76 L		00	13.76 L
	200 000								
** JF2I **	393	160,385 16		168,947 00		-8,561 84 L	27DEC02	02JAN03	1 000000
	4,300.000							00	-8,561.84 L

STATE STREET

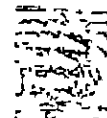
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
747277101	TOTAL		176,805.00	-8,548.08 L		00	-8,548.08 L
747525103	QUALCOMM INC	COM		08JAN02	11JAN02	1.000000	
** JF1Z **	753	4,626.71	7,730.21	-3,103.50 L		.00	-3,103.50 L
	100.000						
** JF1Z **	755	28,521.37	48,155.51	-19,634.14 L	11JAN02	1.000000	-19,634.14 L
	600.000					.00	
** JF1Y **	255	98,411.02	189,336.95	-90,925.93 L	14FEB02	1.000000	-90,925.93 L
	2,500.000					.00	
** JF1Z **	419	30,229.39	59,563.43	-29,334.04 L	22MAR02	1.000000	-29,334.04 L
	700.000					.00	
** JF1Y **	500	71,789.71	153,869.94	-82,080.23 L	05APR02	1.000000	-82,080.23 L
	1,900.000					.00	
** JF1Y **	544	125,395.74	213,073.55	-59,103.74 L	18APR02	1.000000	-59,103.74 L
	3,600.000					.00	
** JF1Y **	544	-125,395.74	-213,073.55	59,103.74 L	18APR02	1.000000	59,103.74 L
	-3,600.000					.00	
** JF1Y **	546	125,403.65	213,073.55	-59,098.91 L	18APR02	1.000000	-59,098.91 L
	3,600.000					.00	
** JF1Y **	595	68,368.59	103,212.24	-34,843.65 S	24APR02	1.000000	-34,843.65 S
	1,800.000					.00	
** JF2I **	149	247,117.29	226,246.09	20,871.20 L	26JUL02	1.000000	20,871.20 L
	8,500.000					.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF2I **	364	55,620.32	37,264.06	18,356.26 L	10DEC02	1.000000	18,356.26 L
	1,400.000					.00	
** JF2I **	375	124,010.26	88,464.85	35,545.41 L	18DEC02	1.000000	35,545.41 L
	3,300.000					.00	
747525103	TOTAL		1,023,704.59	-209,403.88 L		00	-209,403.88 L
		193,772.24	316,285.79	-63,414.64 S		00	-63,414.64 S
74834L100	QUEST DIAGNOSTICS INC	COM		23JUL02	26JUL02	1.000000	
** JF1Z **	755	76,358.44	125,899.99	-49,541.55 S		00	-49,541.55 S
	1,400.000						
74834T103	QUEST SOFTWARE INC	COM		05APR02	10APR02	1.000000	
** JF1M **	444	69,464.46	136,604.64	-67,140.18 S		00	-67,140.18 S
	4,800.000						
** JF1M **	716	65,700.00	86,179.50	-20,479.50 S	11APR02	1.000000	-20,479.50 S
	4,500.000					.00	
** JF1M **	792	328,066.95	452,657.04	-124,590.09 S	11APR02	1.000000	-124,590.09 S
	22,900.000					.00	
74834T103	TOTAL		675,441.18	-212,209.77 S		.00	-212,209.77 S
74837R104	QUICKSILVER RES INC	COM		28FEB02	05MAR02	1.000000	
** JF1G **	302	85,048.72	29,400.00	55,648.72 L		00	55,648.72 L
	4,200.000						
** JF1G **	303	2,022.96	700.00	1,322.96 L	05MAR02	1.000000	1,322.96 L
	100.000					.00	
** JF1G **	334	4,052.93	1,400.00	2,652.93 L	07MAR02	1.000000	2,652.93 L
	200.000					.00	
** JF1G **	335	16,189.59	5,600.00	10,589.59 L	07MAR02	1.000000	10,589.59 L
						.00	

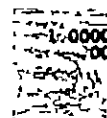
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	SECTY GN/LS			
800 000							
** JF1G **	392	44,518.97	15,400.00	13MAR02	18MAR02	1 000000	29,118.97 L
	2,200.000			29,118.97 L		00	
** JF1G **	459	278,155.81	85,400.00	21MAR02	26MAR02	1 000000	192,755.81 L
	12,200.000			192,755.81 L		00	
** JF1G **	729	232,926.17	84,000.00	23JUL02	26JUL02	1.000000	148,926.17 L
	12,000.000			148,926.17 L		00	
** JF1G **	781	36,115.91	12,600.00	25JUL02	30JUL02	1.000000	23,515.91 L
	1,800.000			23,515.91 L		00	
** JF1G **	798	13,862.73	4,900.00	26JUL02	31JUL02	1 000000	8,962.73 L
	700.000			8,962.73 L		.00	
** JF1G **	811	93,437.34	30,800.00	29JUL02	01AUG02	1 000000	62,637.34 L
	4,400.000			62,637.34 L		.00	
** JF1G **	830	105,621.77	33,600.00	30JUL02	02AUG02	1.000000	72,021.77 L
	4,800.000			72,021.77 L		00	
** JF1G **	CXL 830	-105,621.77	-33,600.00	30JUL02	02AUG02	1.000000	-72,021.77 L
	-4,800.000			-72,021.77 L		.00	
** JF1G **	832	103,221.84	33,600.00	30JUL02	02AUG02	1 000000	69,621.84 L
	4,800.000			69,621.84 L		00	
** JF1G **	836	51,488.04	16,800.00	31JUL02	05AUG02	1 000000	34,688.04 L
	2,400.000			34,688.04 L		00	
74837R104	TOTAL	961,041.01	320,600.00	640,441.01 L		.00	640,441.01 L



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	SECTY GN/LS			
748767100	QUINTILES TRANSNATIONAL CORP	COM		03JAN02	08JAN02	1 000000	
** JF1M **	359	366,541.63	437,891.87	-71,350.24 S		00	-71,350.24 S
	23,900.000						
** JF1M **	385	164,388.53	183,777.31	-19,388.78 S	09JAN02	1 000000	-19,388.78 S
	11,100.000					00	
748767100	TOTAL	530,930.16	621,669.18	-90,739.02 S		00	-90,739.02 S
748773108	QUINTON CARDIOLOGY SYS INC	COM		07JUN02	12JUN02	1 000000	
** JF1G **	348	43,341.80	34,244.00	9,097.80 S		00	9,097.80 S
	4,892.000						
** JF1G **	557	77,569.37	59,934.00	17,635.37 S	03JUL02	1.000000	17,635.37 S
	8,562.000					.00	
** JF1G **	589	10,590.85	8,561.00	2,029.85 S	08JUL02	1.000000	2,029.85 S
	1,223.000					00	
748773108	TOTAL	131,502.02	102,739.00	28,763.02 S		00	28,763.02 S
749121109	QWEST COMMUNICATIONS INTL INC	COM		11FEB02	14FEB02	1 000000	
** JF1Y **	256	26,509.37	38,947.08	-12,437.71 S		00	-12,437.71 S
	2,900.000						
** JF1Y **	257	73,157.29	108,182.06	-35,024.77 S	14FEB02	1 000000	-35,024.77 S
	8,000.000					00	
** JF1Y **	263	16,838.92	24,443.18	-7,604.26 S	14FEB02	1.000000	-7,604.26 S
	1,800.000					00	
** JF1Y **	267	932.98	1,359.55	-426.57 S	15FEB02	1 000000	-426.57 S
	100.000					00	
** JF1Y **	271	30,194.54	46,991.10	-16,796.56 S	15FEB02	1.000000	-16,796.56 S
	3,300.000					.00	



STATE STREET



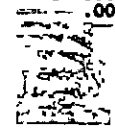
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1Y **	280	16,480.37	26,190.00	12FEB02	15FEB02	1.000000	-9,709.63 S
1,800.000				-9,709.63 S		.00	
** JF1Y **	284	16,339.75	27,679.00	13FEB02	19FEB02	1.000000	-11,339.25 S
1,900.000				-11,339.25 S		.00	
** JF1Y **	289	17,124.34	29,690.61	13FEB02	19FEB02	1.000000	-12,566.27 S
2,000.000				-12,566.27 S		.00	
** JF1Y **	293	9,989.30	19,268.99	14FEB02	20FEB02	1.000000	-9,279.69 S
1,300.000				-9,279.69 S		.00	
** JF1Y **	024	21,620.84	39,405.20	18JUL02	23JUL02	1.000000	-17,784.36 S
7,900.000				-17,784.36 S		.00	
** JF1Y **	032	7,545.78	15,462.80	19JUL02	24JUL02	1.000000	-7,917.02 S
3,100.000				-7,917.02 S		.00	
** JF1Y **	053	38,479.22	106,076.61	23JUL02	26JUL02	1.000000	-67,597.39 S
21,600.000				-67,597.39 S		.00	
** JF1Y **	054	27,830.36	58,962.87	24JUL02	29JUL02	1.000000	-31,132.51 S
18,700.000				-31,132.51 S		.00	
** JF2Y **	686	101,056.92	239,945.41	28OCT02	31OCT02	1.000000	-138,888.49 L
31,000.000				-138,888.49 L		.00	
749121109	TOTAL	101,056.92	239,945.41				-138,888.49 L
		303,043.06	542,659.05			.00	-239,615.99 S
74913K106	QUOVAOX INC	COM		27SEP02	02OCT02	1.000000	
** JF1G **	250	375,335.55	1,165,464.29			.00	-448,069.41 L
249,400.000				-448,069.41 L		.00	
** JF1G **				-342,059.33 S		.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS	
74913K106	TOTAL		375,335.55	1,165,464.29		-448,069.41 L	.00	-448,069.41 L
			375,335.55	1,165,464.29		-342,059.33 S	.00	-342,059.33 S
749941100	RF MICRO DEVICES INC	COM		14JUN02	19JUN02	1.000000		
** JF2I **	082	268,277.44	609,393.96			.00	-341,116.52 L	
29,600.000				-341,116.52 L		.00		
750236101	RADIAN GROUP INC	COM		03JAN02	08JAN02	1.000000		
** JF1H **	356	562,365.67	279,893.20			.00	282,472.47 L	
13,200.000				282,472.47 L		.00		
** JF1H **	481	469,435.46	189,991.68			1.000000	279,443.78 L	
9,600.000				279,443.78 L	10APR02	.00		
** JF1H **	680	1,487,531.69	727,835.28			1.000000	759,696.41 L	
30,500.000				759,696.41 L	10APR02	.00		
** JF1H **	826	1,375,457.47	950,118.69			1.000000	425,338.78 L	
27,700.000				425,338.78 L	11APR02	.00		
750236101	TOTAL		3,894,790.29	2,147,838.85		1,746,951.44 L	.00	1,746,951.44 L
75040P405	RADIO ONE INC	NON VTG CL D		22FEB02	27FEB02	1.000000		
** JF1H **	018	193,122.10	178,085.77			.00	15,036.33 S	
10,300.000				15,036.33 S		.00		
** JF1H **	150	356,374.65	323,779.70			1.000000	32,594.95 S	
17,300.000				32,594.95 S	13MAR02	.00		
** JF1H **	330	10,750.17	9,860.10			1.000000	890.07 S	
500.000				890.07 S	10APR02	.00		
** JF1H **	681	711,157.43	492,303.12			1.000000	218,854.31 S	
32,200.000				218,854.31 S	10APR02	.00		
** JF1H **				08APR02	11APR02	1.000000		

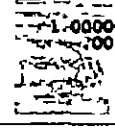
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GM/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GM/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS		NET BAS	SECTY GM/LS
	813	416,251.41	256,905.52	159,345.89		.00	159,345.89	S
18,800.000								
75040P405	TOTAL	1,687,655.76	1,260,934.21	426,721.55		.00	426,721.55	S
75086X106	RAINDANCE COMMUNICATIONS INC	COM		20FEB02	25FEB02	1.000000		
** JF1H **	776	14,867.37	29,678.00	-14,810.63		.00	-14,810.63	S
4,400.000								
** JF1H **	807	13,375.79	27,074.50	-13,698.71		.00	-13,698.71	S
4,000.000								
** JF1H **	033	22,279.40	56,594.08	-34,314.68		.00	-34,314.68	S
8,200.000								
** JF1H **	045	28,417.20	69,046.42	-40,629.22		.00	-40,629.22	S
10,200.000								
** JF1H **	085	29,865.15	67,047.36	-37,182.21		.00	-37,182.21	S
10,200.000								
** JF1H **	086	61,100.23	119,571.41	-58,471.18		.00	-58,471.18	S
20,900.000								
** JF1H **	067	6,112.00	13,204.80	-7,092.80		.00	-7,092.80	S
2,000.000								
** JF1H **	082	11,654.82	24,428.88	-12,774.06		.00	-12,774.06	S
3,700.000								
** JF1H **	090	11,849.96	21,389.55	-9,539.59		.00	-9,539.59	S
3,900.000								
** JF1H **	106	37,353.75	61,555.34	-24,201.59		.00	-24,201.59	S
11,600.000								



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GM/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GM/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS		NET BAS	SECTY GM/LS
75086X106	TOTAL	236,875.67	489,590.34	-252,714.67		.00	-252,714.67	S
75409P202	RATIONAL SOFTWARE CORP	COM NEW		17APRO2	22APRO2	1.000000		
** JF2I **	813	95,348.22	141,241.10	-45,892.88		.00	-45,892.88	L
6,500.000								
755081106	RAYOVAC CORP	COM		12FEB02	15FEB02	1.000000		
** JF2Q **	569	136,564.48	138,604.98	-2,040.50		.00	-2,040.50	S
9,141.000								
** JF2Q **	565	55,834.35	60,652.00	-4,817.65		.00	-4,817.65	S
4,000.000								
** JF2Q **	566	84,038.93	30,326.00	53,712.93		.00	53,712.93	S
2,000.000								
** JF2Q **	CXL 566	-84,038.93	-30,326.00	-53,712.93		.00	-53,712.93	S
-2,000.000								
** JF2Q **	577	84,038.93	90,978.00	-6,939.07		.00	-6,939.07	S
6,000.000								
** JF2Q **	568	42,119.36	45,489.00	-3,369.64		.00	-3,369.64	S
3,000.000								
** JF2Q **	573	70,898.93	75,815.00	-4,916.07		.00	-4,916.07	S
5,000.000								
** JF2Q **	574	1,478.97	1,516.30	-37.33		.00	-37.33	S
100.000								
** JF2Q **	578	44,700.00	45,489.00	-789.00		.00	-789.00	S
3,000.000								
** JF2Q **	CXL 578	-44,700.00	-45,489.00	789.00		1.000000	789.00	S
-3,000.000						.00		



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LN
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL MAT COST	LOCAL COST	LOCAL SECTY GN/LN	BASE CURR	GN/LN	NET BAS SECTY GN/LN
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LN	BASE CURR	GN/LN	NET BAS SECTY GN/LN
** JF2Q **	582 44,519.32	45,489 00	18MAR02	21MAR02	1 000000	00	-969 68 S
3,000 000			-969.68 S				
** JF2Q **	579 135,547 00	134,950 70	19MAR02	22MAR02	1.000000	00	596 30 S
8,900 000			596.30 S				
** JF2Q **	CXL 579 -135,547 00	-134,950 70	19MAR02	22MAR02	1 000000	00	-596 30 S
-8,900.000			-596 30 S				
** JF2Q **	583 135,010 96	134,950 70	19MAR02	22MAR02	1 000000	00	60 26 S
8,900 000			60 26 S				
** JF2Q **	650 32,349 02	34,645 00	15AUG02	20AUG02	1 000000	00	-2,295.98 S
2,500 000			-2,295 98 S				
** JF2Q **	652 276,820 79	285,530 23	20AUG02	23AUG02	1 000000	.00	-8,709 44 S
20,604 000			-8,709 44 S				
** JF2Q **	656 214,275.12	221,728.00	21AUG02	26AUG02	1 000000	00	-7,452 88 S
16,000 000			-7,452 88 S				
** JF2Q **	654 278,915 56	285,474.80	22AUG02	29AUG02	1 000000	00	-6,559 24 S
20,600.000			-6,559.24 S				
** JF2Q **	655 248,670 32	254,987 20	23AUG02	29AUG02	1 000000	00	-6,316 88 S
18,400 000			-6,316 88 S				
755081106	TOTAL	1,621,496.11	1,675,860.21	-54,364 10 S		00	-54,364 10 S
755111507	RAYTHEON CO	COM MEM	05APR02	10APR02	1.000000		
** JF2H **	701 77,762 65	56,093 12	21,669 53 S			00	21,669 53 S
2,000.000							
** JF2H **	749 482,237.59	347,777.31	134,460.28 S	10APR02	1.000000	.00	134,460.28 S
12,400.000							
** JF2H **	034 155,445 31	112,186.23	43,259.08 S	11APR02	1.000000	.00	43,259.08 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LN
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL MAT COST	LOCAL COST	LOCAL SECTY GN/LN	BASE CURR	GN/LN	NET BAS SECTY GN/LN
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LN	BASE CURR	GN/LN	NET BAS SECTY GN/LN
4,000 000							
** JF2H **	837 7,800 00	5,609.31	08APR02	11APR02	1 000000	00	2,190 69 S
200 000			2,190 69 S				
** JF2H **	853 280,800 00	201,552 89	08APR02	11APR02	1 000000	00	79,247 11 S
7,200 000			79,247 11 S				
** JF2H **	874 547,647 24	395,456 46	08APR02	11APR02	1 000000	00	152,190 78 S
14,100.000			152,190 78 S				
755111507	TOTAL	1,551,692 79	1,118,675 32	433,017 47 S		00	433,017 47 S
758766109	REGAL ENTMT GROUP	CL A	09MAY02	14MAY02	1 000000		
** JF1Z **	057 2,187 70	1,900 00	287 70 S			00	287 70 S
100 000							
758932107	REGIS CORP MINNESOTA	COM	15OCT02	18OCT02	1.000000		
** JF1G **	419 452,868 44	173,470.89	279,397.55 L			00	279,397 55 L
15,500.000							
** JF1G **	428 179,420 10	73,241 10	106,179 00 L	21OCT02	1 000000	00	106,179 00 L
6,200.000							
** JF1G **	442 306,826 82	126,863 44	179,963 38 L	22OCT02	1 000000	00	179,963.38 L
10,600 000							
758932107	TOTAL	939,115 36	373,575 43	565,539 93 L		00	565,539.93 L
758940100	REGIONS FINL CORP	COM	16SEP02	19SEP02	1 000000		
** JF2V **	571 507,093 58	519,773.42	-12,679.84 L			.00	-12,679 84 L
15,000 000							



STATE STREET

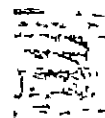
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
759509102	RELIANCE STL + ALUM CO	COM		05JUL02	10JUL02	1.000000	
** JF2V **	338	111,976.12	119,144.13	-7,168.01 L		.00	-7,168.01 L
	4,000.000						
759528105	RELIANT RES INC	COM		05MAR02	01APR02	1.000000	
** JF2H **	595	538,798.00	538,798.00	.00		.00	.00
	44,200.000						
** JF2H **	CXL 595	-538,798.00	-538,798.00	05MAR02	01APR02	1.000000	.00
	-44,200.000			.00		.00	.00
** JF2H **	665	538,798.00	538,798.00	01APR02	01APR02	1.000000	.00
	44,200.000			.00		.00	.00
** JF2V **	679	8,598.15	65,826.00	25OCT02	30OCT02	1.000000	.00
	5,400.000			-57,227.85 L		.00	-57,227.85 L
** JF2V **	709	2,279.93	14,628.00	04NOV02	07NOV02	1.000000	.00
	1,200.000			-12,348.07 L		.00	-12,348.07 L
** JF2V **	711	6,700.83	43,884.00	04NOV02	07NOV02	1.000000	.00
	3,600.000			-37,183.17 L		.00	-37,183.17 L
** JF2V **	722	10,487.03	63,388.00	06NOV02	12NOV02	1.000000	.00
	5,200.000			-52,900.97 L		.00	-52,900.97 L
** JF2V **	030	46,125.39	219,420.00	18DEC02	23DEC02	1.000000	.00
	18,000.000			-173,294.61 L		.00	-173,294.61 L
759528105	TOTAL		945,944.00	-332,954.67 L		.00	-332,954.67 L
759549108	REMEDYTEMP	CLASS A		02JUL02	08JUL02	1.000000	
** JF1G **	583	18,046.85	18,250.00	-203.15 L		.00	-203.15 L
	1,000.000						
** JF1G **	620	3,526.89	3,650.00	08JUL02	11JUL02	1.000000	.00
	200.000			-123.11 L		.00	-123.11 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1G **	658	10,318.06	10,950.00	11JUL02	16JUL02	1.000000	.00
	600.000			-631.94 L		.00	-631.94 L
** JF1G **	667	1,664.28	1,825.00	12JUL02	17JUL02	1.000000	.00
	100.000			-160.72 L		.00	-160.72 L
** JF1G **	364	85,525.92	70,637.48	09OCT02	15OCT02	1.000000	.00
	5,700.000			14,888.44 L		.00	14,888.44 L
** JF1G **	578	48,638.53	38,748.16	05NOV02	08NOV02	1.000000	.00
	3,200.000			9,890.37 L		.00	9,890.37 L
** JF1G **	632	27,269.53	21,795.84	14NOV02	19NOV02	1.000000	.00
	1,800.000			5,473.69 L		.00	5,473.69 L
759549108	TOTAL		165,856.48	29,133.58 L		.00	29,133.58 L
76009N100	RENT A CTR INC NEM	COM		28JAN02	31JAN02	1.000000	
** JF1H **	555	62,479.06	44,394.24	18,084.82 L		.00	18,084.82 L
	1,600.000						
** JF1H **	571	15,519.76	11,098.56	4,421.20 L	01FEB02	1.000000	.00
	400.000					.00	4,421.20 L
** JF1H **	597	91,664.62	69,366.00	22,298.62 L	05FEB02	1.000000	.00
	2,500.000					.00	22,298.62 L
** JF1H **	137	187,079.19	110,985.60	76,093.59 L	13MAR02	1.000000	.00
	4,000.000					.00	76,093.59 L
** JF1H **	279	69,160.00	39,943.82	29,216.18 L	10APR02	1.000000	.00
	1,400.000					.00	29,216.18 L
** JF1H **	358	63,798.56	35,749.49	28,049.07 L	10APR02	1.000000	.00
	1,275.000					.00	28,049.07 L
** JF1H **	393	106,341.14	60,629.01	45,712.13 L	10APR02	1.000000	.00

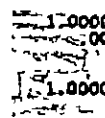
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
2,125 000							
** JF1H **	831 897,486.33		509,885 00	08APRO2 387,601.33 L	11APRO2	1.000000 00	387,601.33 L
18,400 000							
76009N100	TOTAL	1,493,528.66	882,051 72	611,476 94 L		00	611,476 94 L
761197102	RESOURCE BANCSHARES MTG GRP IN			19MAR02	22MAR02	1 000000	
** JF1G **	439 275,287.87		208,522 63	66,765 24 L		00	66,765 24 L
14,400.000							
** JF1G **	446 109,561.47		85,775 00	20MAR02 23,786 47 L	25MAR02	1 000000 00	23,786 47 L
5,700 000							
** JF1G **	526 822,279 91		822,279 91	01APRO2 .00	03APRO2	1 000000 00	00
95,900 000							
761197102	TOTAL	822,279 91	822,279.91	00		00	.00
		384,849.34	294,297 63	90,551 71 L		00	90,551.71 L
76128Q109	RETEK INC	COM		05APRO2	10APRO2	1.000000	
** JF1H **	362 35,609 88		41,566 18	-5,956 30 S		00	-5,956 30 S
1,400 000							
** JF1H **	442 113,335 38		133,968.68	05APRO2 -20,633.30 S	10APRO2	1.000000 00	-20,633 30 S
4,500 000							
** JF1H **	692 103,604.00		92,489 81	08APRO2 11,114 19 S	11APRO2	1.000000 00	11,114.19 S
4,000.000							
** JF1H **	807 757,399.17		860,830 98	08APRO2 -103,431.81 S	11APRO2	1 000000 00	-103,431.81 S
30,000 000							



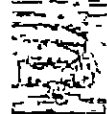
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
76128Q109	TOTAL	1,009,948 43	1,128,855.65	-118,907 22 S		00	-118,907.22 S
767754104	RITE AID CORP	COM		08JAN02	11JAN02	1 000000	
** JF1Y **	743 1,779 97		3,417 48	-1,637 51 S		.00	-1,637 51 S
400 000							
** JF1Y **	744 1,775 97		3,243 11	08JAN02 -1,467.14 S	11JAN02	1 000000 00	-1,467.14 S
400 000							
** JF1Y **	759 7,407.29		13,630 43	08JAN02 -6,223 14 S	11JAN02	1 000000 00	-6,223 14 S
1,700.000							
** JF1Y **	784 52,137.13		95,437 90	09JAN02 -43,300.77 S	14JAN02	1 000000 .00	-43,300 77 S
12,900 000							
** JF1Y **	790 4,879 48		8,064 00	09JAN02 -3,184 52 S	14JAN02	1 000000 .00	-3,184.52 S
1,200.000							
** JF1Y **	794 21,068.27		47,040 00	10JAN02 -25,971 73 S	15JAN02	1 000000 00	-25,971.73 S
7,000.000							
** JF1Y **	819 13,387.29		27,680 00	14JAN02 -14,292 71 S	17JAN02	1 000000 00	-14,292 71 S
4,500.000							
** JF1Y **	826 1,179 98		2,368 00	14JAN02 -1,188 02 S	17JAN02	1.000000 00	-1,188 02 S
400.000							
** JF1Y **	836 1,056 54		2,368 00	15JAN02 -1,311.46 S	18JAN02	1 000000 .00	-1,311 46 S
400 000							
** JF1Y **	868 7,649 88		17,760.00	16JAN02 -10,110 12 S	22JAN02	1 000000 .00	-10,110 12 S
3,000 000							
** JF1Y **	879 20,755 12		47,952.00	17JAN02 -27,196 88 S	23JAN02	1 000000 .00	-27,196.88 S
8,100 000							
** JF1Z **				18APRO2	23APRO2	1.000000	



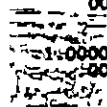
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	MET SECTY NET BAS	GN/LS SECTY GN/LS
	661 2,400.000	9,507.79		20,569.87	-11,062.08 S		.00		-11,062.08 S
** JF1Z **	688 600.000	2,360.50		5,321.00	19APR02 -2,960.50 S	24APR02	1.000000 .00		-2,960.50 S
** JF1Z **	698 800.000	3,105.10		7,094.67	22APR02 -3,989.57 S	25APR02	1.000000 .00		-3,989.57 S
** JF1Z **	716 1,500.000	6,001.46		13,585.60	23APR02 -7,584.14 S	26APR02	1.000000 .00		-7,584.14 S
767754104	TOTAL	154,051.77		315,532.06	-161,480.29 S		.00		-161,480.29 S
770319408	ROBERT FLEMING EQUITY BM LTD		PREF SH LINK TAINAN 144A 3C7		02MAY02	07MAY02	1.000000		
** JF1L **	722 116,800.000	1,448,086.40		1,210,722.44	237,363.96 S		.00		237,363.96 S
** JF1L **	210 .076	00		.72	21OCT02 - 72 L	21OCT02	1.000000 .00		- 72 L
770319408	TOTAL	.00		.72	-.72 L		.00		-.72 L
		1,448,086.40		1,210,722.44	237,363.96 S		.00		237,363.96 S
776696106	ROPER INDS		COM		05APR02	10APR02	1.000000		
** JF1H **	285 3,200.000	149,504.00		151,190.40	-1,686.40 S		.00		-1,686.40 S
** JF1H **	404 2,700.000	126,380.22		124,252.65	05APR02 2,127.57 S	10APR02	1.000000 .00		2,127.57 S
** JF1H **	742 14,900.000	687,140.48		709,880.86	08APR02 -22,740.38 S	11APR02	1.000000 .00		-22,740.38 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	MET SECTY NET BAS	GN/LS SECTY GN/LS
776696106	TOTAL	963,024.70		985,323.91	-22,299.21 S		.00		-22,299.21 S
780257804	ROYAL DUTCH PETE CD		NY REGISTRY SH PAR N GLDR 1.25		28FEB02	05MAR02	1.000000		
** JF1L **	583 16,550.000	850,121.01		617,673.26	232,447.75 L		.00		232,447.75 L
** JF1L **	596 8,290.000	433,916.95		317,036.40	05MAR02 116,880.55 L	08MAR02	1.000000 .00		116,880.55 L
** JF1L **	609 8,260.000	443,144.82		316,205.90	08MAR02 126,938.92 L	13MAR02	1.000000 .00		126,938.92 L
** JF1Y **	450 500.000	21,299.35		30,125.76	04SEP02 -8,826.41 L	09SEP02	1.000000 .00		-8,826.41 L
** JF1Y **	731 200.000	8,692.61		11,768.38	04NOV02 -3,075.77 L	07NOV02	1.000000 .00		-3,075.77 L
** JF1Y **	741 1,400.000	60,791.90		82,378.66	04NOV02 -21,586.76 L	07NOV02	1.000000 .00		-21,586.76 L
** JF1Y **	749 1,800.000	78,783.62		107,229.78	05NOV02 -28,446.16 L	08NOV02	1.000000 .00		-28,446.16 L
** JF1Y **	811 2,600.000	115,062.13		127,191.60	19NOV02 -4,704.76 L	22NOV02	1.000000 .00		-4,704.76 L
** JF1Y **					-7,424.71 S		.00		-7,424.71 S
** JF1Y **	049 700.000	30,288.08		33,878.88	26NOV02 -3,590.80 S	02DEC02	1.000000 .00		-3,590.80 S
** JF1Y **	070 1,400.000	60,801.19		67,757.76	03DEC02 -6,956.57 S	06DEC02	1.000000 .00		-6,956.57 S
** JF1Y **	105 700.000	29,465.61		34,134.16	10DEC02 -4,668.55 S	13DEC02	1.000000 .00		-4,668.55 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
780257804	TOTAL		2,011,812.39	1,609,609.74	409,627.36 L	00	409,627.36 L
			235,617.01	262,962.40	-22,640.63 S	00	-22,640.63 S
781182100	RUBY TUESDAY INC	COM			27FEB02	04MAR02	1.000000
** JF1M **	056		48,126.47	45,267.12	2,859.35 S	.00	2,859.35 S
	2,400.000						
** JF1M **	069		50,424.99	47,692.32	2,732.67 S	.00	2,732.67 S
	2,500.000						
** JF1M **	309		181,600.00	152,707.88	28,892.12 S	.00	28,892.12 S
	8,000.000						
** JF1M **	398		54,113.32	45,883.20	8,230.12 S	.00	8,230.12 S
	2,400.000						
** JF1M **	459		133,335.98	112,821.92	20,514.06 S	.00	20,514.06 S
	5,900.000						
** JF1M **	730		359,570.72	295,152.22	64,418.50 S	.00	64,418.50 S
	15,600.000						
** JF1M **	838		549,823.44	429,673.08	120,150.36 S	.00	120,150.36 S
	23,700.000						
781182100	TOTAL		1,376,994.92	1,129,197.74	247,797.18 S	00	247,797.18 S
781270103	RUDOLPH TECHNOLOGIES INC	COM			13MAR02	18MAR02	1.000000
** JF1M **	182		104,518.43	100,170.96	4,347.47 S	.00	4,347.47 S
	2,400.000						
** JF1M **	303		58,110.00	65,007.09	-6,897.09 S	-1.000000	-6,897.09 S
	1,500.000					.00	
** JF1M **	769		683,624.00	627,050.11	56,573.89 S	1.000000	56,573.89 S
						.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	17,800.000						
781270103	TOTAL		846,252.43	792,228.16	54,024.27 S	00	54,024.27 S
781904107	RURAL CELLUAR CORP	CL A			02JAN02	07JAN02	1.000000
** JF1M **	333		17,487.73	23,670.00	-6,182.27 S	00	-6,182.27 S
	800.000						
** JF1M **	340		27,147.55	36,104.58	-8,957.03 S	.00	-8,957.03 S
	1,200.000						
** JF1M **	371		46,410.98	74,931.65	-28,520.67 S	.00	-28,520.67 S
	2,100.000						
** JF1M **	454		55,416.21	144,275.70	-85,244.48 L	.00	-85,244.48 L
	3,900.000						
** JF1M **					-3,615.01 S	00	-3,615.01 S
** JF1M **	460		11,011.83	40,287.52	-29,275.69 S	.00	-29,275.69 S
	800.000						
** JF1M **	481		76,546.43	248,622.29	-172,075.86 S	.00	-172,075.86 S
	5,700.000						
** JF1M **	487		30,042.74	69,786.10	-39,743.36 S	.00	-39,743.36 S
	2,400.000						
** JF1M **	494		11,619.82	30,560.40	-18,940.58 S	.00	-18,940.58 S
	1,000.000						
** JF1M **	507		42,002.50	123,513.00	-81,510.50 S	.00	-81,510.50 S
	3,700.000						
** JF1M **	533		49,719.54	166,614.00	-116,894.46 S	1.000000	-116,894.46 S
	4,100.000					.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
781904107	TOTAL						
	55,416.21	144,275.70		-85,244.48 L		00	-85,244.48 L
	367,405.33	958,365.24		-505,715.43 S		.00	-505,715.43 S
782233100	RUSS BERRIE + CO INC	COM		09MAY02	14MAY02	1.000000	
** JF1G **	131 400.000	14,770.07	11,336.00	3,434.07 S		00	3,434.07 S
** JF1G **	579 500.000	17,408.92	14,170.00	02JUL02 3,238.92 S	08JUL02	1.000000 00	3,238.92 S
** JF1G **	623 700.000	24,143.60	19,838.00	08JUL02 4,305.60 S	11JUL02	1.000000 00	4,305.60 S
** JF1G **	637 5,200.000	177,859.07	147,368.00	09JUL02 30,491.07 S	12JUL02	1.000000 00	30,491.07 S
** JF1G **	646 500.000	16,982.18	14,170.00	10JUL02 2,812.18 S	15JUL02	1.000000 .00	2,812.18 S
** JF1G **	657 3,400.000	111,741.03	96,356.00	11JUL02 15,385.03 S	16JUL02	1.000000 .00	15,385.03 S
** JF1G **	668 200.000	6,498.20	5,668.00	12JUL02 830.20 S	17JUL02	1.000000 .00	830.20 S
** JF1G **	687 100.000	3,009.28	2,834.00	17JUL02 175.28 S	22JUL02	1.000000 .00	175.28 S
** JF1G **	703 100.000	2,946.41	2,834.00	19JUL02 112.41 S	24JUL02	1.000000 .00	112.41 S
** JF1G **	704 1,000.000	29,417.21	28,340.00	19JUL02 1,077.21 S	24JUL02	1.000000 .00	1,077.21 S
** JF1G **	722	2,873.91	2,834.00	22JUL02 39.91 S	25JUL02	1.000000 .00	39.91 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	100.000						
** JF1G **	762 2,300.000	64,266.50	65,182.00	24JUL02 -915.50 S	29JUL02	1.000000 .00	-915.50 S
** JF1G **	779 5,500.000	156,010.49	155,870.00	25JUL02 140.49 S	30JUL02	1.000000 .00	140.49 S
** JF1G **	783 100.000	2,854.41	2,834.00	25JUL02 20.41 S	30JUL02	1.000000 .00	20.41 S
** JF1G **	797 7,000.000	199,258.79	198,380.00	26JUL02 878.79 S	31JUL02	1.000000 .00	878.79 S
** JF1G **	808 3,300.000	99,252.09	93,522.00	29JUL02 5,730.09 S	01AUG02	1.000000 00	5,730.09 S
782233100	TOTAL	929,292.16	861,536.00	67,756.16 S		.00	67,756.16 S
783519101	RYANS FAMILY STEAK HOUSES INC	COM		09MAY02	14MAY02	1.000000	
** JF1G **	144 26,500.000	724,753.16	331,250.00	393,503.16 S		.00	393,503.16 S
** JF1G **	145 21,500.000	587,104.29	268,750.00	09MAY02 318,354.29 S	14MAY02	1.000000 .00	318,354.29 S
783519101	TOTAL	1,311,857.45	600,000.00	711,857.45 S		.00	711,857.45 S
783876103	SBC COMMUNICATIONS INC	COM		11JAN02	16JAN02	1.000000	
** JF1Y **	807 500.000	19,038.21	22,980.40	-3,942.19 S		00	-3,942.19 S
** JF1Y **	815 700.000	26,459.60	32,172.56	14JAN02 -5,712.96 S	17JAN02	1.000000 00	-5,712.96 S
** JF1Y **	815 CXL -700.000	-26,459.60	-32,172.56	14JAN02 5,712.96 S	17JAN02	1.000000 00	5,712.96 S

STATE STREET



ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Y **	822 2,000 000	75,939.05	92,155.59	92,155.59	14JAN02 -16,216.54 S	17JAN02	1 000000 .00	-16,216.54 S
** JF1Y **	CXL 822 -2,000 000	-75,939.05	-92,155.59	-92,155.59	14JAN02 16,216.54 S	17JAN02	1 000000 00	16,216.54 S
** JF1Y **	830 2,000 000	75,939.05	92,155.59	92,155.59	14JAN02 -16,216.54 S	17JAN02	1 000000 00	-16,216.54 S
** JF1Y **	847 700 000	26,459.60	32,172.56	32,172.56	14JAN02 -5,712.96 S	17JAN02	1 000000 00	-5,712.96 S
** JF1Y **	854 1,400.000	52,377.27	65,225.86	65,225.86	16JAN02 -12,848.59 S	22JAN02	1 000000 00	-12,848.59 S
** JF1Y **	861 1,200 000	44,799.52	55,984.06	55,984.06	16JAN02 -11,184.54 S	22JAN02	1.000000 00	-11,184.54 S
** JF1Y **	883 200.000	7,389.88	9,351.42	9,351.42	17JAN02 -1,961.54 S	23JAN02	1 000000 00	-1,961.54 S
** JF1Y **	028 300 000	10,817.35	14,027.13	14,027.13	22JAN02 -3,209.78 S	25JAN02	1 000000 00	-3,209.78 S
** JF1Y **	091 2,900.000	106,680.40	135,595.59	135,595.59	24JAN02 -28,915.19 S	29JAN02	1 000000 00	-28,915.19 S
** JF1Y **	109 5,300 000	189,317.92	240,851.50	240,851.50	25JAN02 -51,533.58 S	30JAN02	1.000000 00	-51,533.58 S
** JF1Y **	122 1,800.000	64,380.71	78,220.80	78,220.80	28JAN02 -13,840.09 S	31JAN02	1 000000 .00	-13,840.09 S
** JF1Y **	124 600.000	21,814.35	26,073.60	26,073.60	29JAN02 -4,259.25 S	01FEB02	1.000000 -1,000,000 -1,000,000	-4,259.25 S
** JF2H **	655	11,462.60	11,462.60	11,462.60	01APR02 .00	01APR02	1.000000 -1,000,000 -1,000,000	-1,000,000

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	400.000							
** JF2H **	656 800.000	23,295.56	23,295.56	23,295.56	01APR02 00	01APR02	1.000000 00	.00
** JF2H **	657 1,000 000	32,575.50	32,575.50	32,575.50	01APR02 00	01APR02	1 000000 00	00
** JF2H **	658 1,500 000	61,720.35	61,720.35	61,720.35	01APR02 .00	01APR02	1 000000 00	.00
** JF2H **	659 1,900 000	81,449.77	81,449.77	81,449.77	01APR02 .00	01APR02	1 000000 00	.00
** JF2H **	660 1,700.000	72,925.58	72,925.58	72,925.58	01APR02 00	01APR02	1 000000 00	.00
** JF2H **	661 5,600.000	238,470.96	238,470.96	238,470.96	01APR02 00	01APR02	1 000000 00	00
** JF2H **	662 1,800.000	81,770.04	81,770.04	81,770.04	01APR02 00	01APR02	1 000000 00	.00
** JF2H **	663 2,900 000	129,280.26	129,280.26	129,280.26	01APR02 00	01APR02	1 000000 00	00
** JF2H **	675 4,038.000	150,778.92	178,949.55	178,949.55	05APR02 -28,170.63 S	10APR02	1.000000 00	-28,170.63 S
** JF2H **	683 700 000	26,593.17	29,589.34	29,589.34	05APR02 -1,976.75 L	10APR02	1 000000 00	-1,976.75 L
** JF2H **					-1,019.42 S		00	-1,019.42 S
** JF2H **	739 6,662 000	253,015.14	279,818.02	279,818.02	05APR02 -26,802.88 S	10APR02	1.000000 00	-26,802.88 S
** JF1Z **	571	56,517.97	65,514.46	65,514.46	09APR02 -8,996.49 S	12APR02	1.000000 -1,000,000 -1,000,000	-8,996.49 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/L	BASE CURR GN/L	GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
1,600.000							
** JF1Z **	706 25,547.70	32,258.44	23APR02	26APR02	1 000000	-6,710.74 S	-6,710.74 S
800.000					00		
** JF1Z **	331 26,882.14	32,197.92	05JUN02	10JUN02	1 000000	-5,315.78 S	-5,315.78 S
800.000					00		
** JF1Z **	757 32,092.91	56,821.85	23JUL02	26JUL02	1 000000	-24,728.94 L	-24,728.94 L
1,400.000					00		
** JF1Z **	020 38,236.39	61,017.36	07AUG02	12AUG02	1 000000	-22,780.97 L	-22,780.97 L
1,500.000					00		
** JF1Y **	355 61,824.29	95,603.20	22AUG02	27AUG02	1 000000	-33,778.91 S	-33,778.91 S
2,200.000					00		
** JF1Z **	549 56,451.33	96,111.28	17OCT02	22OCT02	1 000000	-39,659.95 L	-39,659.95 L
2,300.000					00		
** JF1Y **	720 34,180.51	56,146.16	31OCT02	05NOV02	1.000000	-21,965.65 L	-21,965.65 L
1,300.000					00		
** JF1Y **	733 59,087.17	90,846.63	04NOV02	07NOV02	1.000000	-31,759.46 L	-31,759.46 L
2,100.000					00		
78387G103	TOTAL	732,950.62	732,950.62	.00	00	00	00
		246,641.48	390,532.62	-142,871.72 L	00	-142,871.72 L	-142,871.72 L
		1,220,173.59	1,486,569.44	-264,419.10 S	.00	-264,419.10 S	-264,419.10 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/L	BASE CURR GN/L	GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
78440P108	SK TELECOM LTD	SPONSORED ADR		23APR02	26APR02	1.000000	
** JF1L **	698 190,654.37	203,807.28				00	-8,753.72 L
8,300.000							
** JF1L **						00	-4,399.19 S
78440P108	TOTAL	190,654.37	203,807.28	-8,753.72 L	00	-8,753.72 L	-8,753.72 L
		190,654.37	203,807.28	-4,399.19 S	00	-4,399.19 S	-4,399.19 S
78464R105	SRA INTL INC	CL A		20JUN02	25JUN02	1 000000	
** JF2I **	089 121,908.52	102,015.00				00	19,893.52 L
4,500.000							
** JF2I **	160 174,829.72	165,491.00		29JUL02	01AUG02	1.000000	9,338.72 L
7,300.000						00	
78464R105	TOTAL	296,738.24	267,506.00	29,232.24 L	.00	29,232.24 L	29,232.24 L
78492I105	SABA SOFTWARE INC	COM		19APR02	24APR02	1 000000	
** JF2Q **	603 47,551.54	425,625.00				00	-378,073.46 L
15,000.000							
** JF2Q **	604 23,525.51	197,692.50		22APR02	25APR02	1.000000	-174,166.99 L
7,360.000						00	
** JF2Q **	632 34,156.70	449,400.00		07JUN02	12JUN02	1 000000	-415,243.30 L
16,800.000						00	
** JF2Q **	633 34,425.43	401,250.00		10JUN02	13JUN02	1 000000	-366,824.57 L
15,000.000						00	
** JF2Q **	634 8,219.74	80,250.00		11JUN02	14JUN02	1.000000	-72,030.26 L
3,000.000						00	
** JF2Q **	636 10,147.83	92,234.00		24JUN02	27JUN02	1.000000	-82,086.17 L
3,448.000						00	

STATE STREET

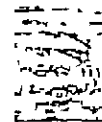
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF2Q **	641	6,379.80	53,500.00	25 JUN 02	01 JUL 02	1.000000	-47,120.20 L
	2,000.000			-47,120.20 L		.00	
784932105	TOTAL	164,406.55	1,699,951.50	-1,535,544.95 L		00	-1,535,544.95 L
786514208	SAFEMAY INC						
** JF2H **	709	122,293.31	119,728.00	05 APR 02	10 APR 02	1.000000	2,565.31 S
	2,800.000			2,565.31 S		00	
** JF2H **	732	231,636.94	226,628.00	05 APR 02	10 APR 02	1.000000	5,008.94 S
	5,300.000			5,008.94 S		00	
** JF2H **	035	39,310.81	38,484.00	08 APR 02	11 APR 02	1.000000	826.81 S
	900.000			826.81 S		00	
** JF2H **	833	35,160.00	34,208.00	08 APR 02	11 APR 02	1.000000	952.00 S
	800.000			952.00 S		.00	
** JF2H **	865	61,530.00	59,864.00	08 APR 02	11 APR 02	1.000000	1,666.00 S
	1,400.000			1,666.00 S		.00	
** JF2H **	872	493,026.74	483,188.00	08 APR 02	11 APR 02	1.000000	9,838.74 S
	11,300.000			9,838.74 S		00	
786514208	TOTAL	982,957.80	962,100.00	20,857.80 S		.00	20,857.80 S
792860108	ST PAUL COS INC						
** JF2H **	699	95,447.12	84,834.80	05 APR 02	10 APR 02	1.000000	10,612.32 S
	2,000.000			10,612.32 S		.00	
** JF2H **	826	500,054.79	445,382.70	05 APR 02	10 APR 02	1.000000	54,672.09 S
	10,500.000			54,672.09 S		.00	
** JF2H **	031	302,353.09	267,229.62	08 APR 02	11 APR 02	1.000000	35,123.47 S
	6,300.000			35,123.47 S		.00	
** JF2H **	877	508,326.76	449,624.44	08 APR 02	11 APR 02	1.000000	58,702.32 S
				58,702.32 S		.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	10,600.000						
792860108	TOTAL	1,406,181.76	1,247,071.56	159,110.20 S		00	159,110.20 S
795757103	SALTON INC						
** JF1G **	779	63,394.66	59,331.21	02 JAN 02	07 JAN 02	1.000000	4,063.45 S
	3,100.000			4,063.45 S		00	
** JF1G **	133	13,430.55	13,397.37	06 FEB 02	11 FEB 02	1.000000	33.18 L
	700.000			33.18 L		.00	
** JF1G **	147	10,613.72	11,483.46	07 FEB 02	12 FEB 02	1.000000	-869.74 L
	600.000			-869.74 L		00	
** JF1G **	148	12,585.81	13,397.37	07 FEB 02	12 FEB 02	1.000000	-811.56 L
	700.000			-811.56 L		00	
** JF1G **	168	1,748.83	1,913.91	08 FEB 02	13 FEB 02	1.000000	-165.08 L
	100.000			-165.08 L		00	
** JF1G **	176	25,366.63	26,794.74	11 FEB 02	14 FEB 02	1.000000	-1,428.11 L
	1,400.000			-1,428.11 L		.00	
** JF1G **	190	1,797.04	1,913.91	12 FEB 02	15 FEB 02	1.000000	-116.87 L
	100.000			-116.87 L		.00	
** JF1G **	206	39,323.52	42,106.02	14 FEB 02	20 FEB 02	1.000000	-2,782.50 L
	2,200.000			-2,782.50 L		.00	
** JF1G **	217	32,360.09	34,450.38	15 FEB 02	21 FEB 02	1.000000	-2,090.29 L
	1,800.000			-2,090.29 L		00	
** JF1G **	227	5,270.92	5,741.73	19 FEB 02	22 FEB 02	1.000000	-470.81 L
	300.000			-470.81 L		.00	
** JF1G **	234	75,406.67	82,130.23	20 FEB 02	25 FEB 02	1.000000	-6,723.56 L
	4,300.000			-6,723.56 L		.00	

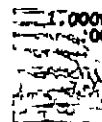
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1G **	236 1,800.000	30,665.41	33,845.94	20FEB02 -3,180.53 L	25FEB02 1.000000 00	-3,180.53 L
795757103	TOTAL	248,569.19	267,175.06	-18,605.87 L	.00	-18,605.87 L
796050201	SAMSUNG ELECTRS LTD	63,394.66	59,331.21	4,063.45 S	00	4,063.45 S
** JF1L **	577 4,300.000	239,897.00	197,262.50	26FEB02 42,634.50 L	05MAR02 1.000000	42,634.50 L
796050888	SAMSUNG ELECTRS LTD	515,899.87	375,008.34	140,891.53 S	.00	140,891.53 S
** JF1L **	535 4,426.000	515,899.87	375,008.34	24JAN02 119,412.46 S	29JAN02 1.000000 00	119,412.46 S
** JF1L **	537 3,354.000	403,591.85	284,179.39	05APR02 185,909.91 L	10APR02 1.000000 00	185,909.91 L
** JF1L **	677 5,600.000	797,801.19	490,399.90	121,491.38 S	.00	121,491.38 S
** JF1L **	719 2,600.000	376,918.88	222,956.41	02MAY02 153,962.47 S	07MAY02 1.000000 00	153,962.47 S
** JF1L **	140 13,720.000	1,223,152.51	1,223,152.51	28JUN02 26,407.06 L	28JUN02 1.000000 00	26,407.06 L
** JF1L **				-26,407.06 S	00	-26,407.06 S
796050888	TOTAL	2,020,953.70	1,713,552.41	212,316.97 L	.00	212,316.97 L



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
800907107	SANHINA SCI CORP	3,317,364.30	2,595,696.55	509,350.78 S	.00	509,350.78 S
** JF1Y **	507 1,600.000	18,778.31	38,290.88	02APR02 -19,512.57 S	05APR02 1.000000	-19,512.57 S
** JF1Y **	512 200.000	2,282.93	4,786.36	03APR02 -2,503.43 S	08APR02 1.000000 00	-2,503.43 S
** JF1Y **	517 1,400.000	15,371.53	33,504.52	03APR02 -18,132.99 S	08APR02 1.000000 00	-18,132.99 S
** JF1Y **	520 7,700.000	84,262.40	185,185.91	03APR02 -100,923.51 S	08APR02 1.000000 00	-100,923.51 S
** JF1Y **	535 10,000.000	111,053.64	192,960.29	04APR02 -81,906.65 S	09APR02 1.000000 00	-81,906.65 S
800907107	TOTAL	231,748.81	454,727.96	-222,979.15 S	.00	-222,979.15 S
803111103	SARA LEE CORP	16,914.62	17,778.34	-863.72 S	.00	-863.72 S
** JF1Z **	129 800.000	16,914.62	17,778.34	30JAN02 -863.72 S	04FEB02 1.000000	-863.72 S
** JF1Z **	221 300.000	6,351.44	6,586.65	12FEB02 -235.21 S	15FEB02 1.000000 00	-235.21 S
** JF1Z **	230 500.000	10,461.09	10,928.43	13FEB02 -467.34 S	19FEB02 1.000000 00	-467.34 S
** JF1Z **	326 500.000	10,413.19	10,916.10	05MAR02 -502.91 S	08MAR02 1.000000 00	-502.91 S
** JF1Z **	332 1,000.000	20,521.89	21,221.86	06MAR02 -699.97 S	11MAR02 1.000000 00	-699.97 S



STATE STREET

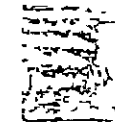
ASSET ID	SECURITY	DESCRIPTION	MAT	DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL	LOCAL	LOCAL	SECTY GN/LS	BASE CURR	GN/LS	GN/LS
SHARES/PAR	SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
803111103	TOTAL	64,662.23			67,431.38	-2,769.15 S		00	-2,769.15 S
806605101	SCHERING PLOUGH CORP		COM			06FEB02	11FEB02	1.000000	
** JF1Y **	196	91,053.16			150,546.77	-59,493.61 L		00	-59,493.61 L
	2,900.000								
** JF1Y **	206	15,240.89			25,959.73	-10,718.84 L	07FEB02	12FEB02	1.000000
	500.000							00	-10,718.84 L
** JF1Z **	531	41,602.87			41,917.26	-314.39 L	02APR02	05APR02	1.000000
	1,400.000							00	-314.39 L
** JF1Z **	563	64,340.56			91,251.95	-26,911.39 L	09APR02	12APR02	1.000000
	2,300.000							.00	-26,911.39 L
** JF1Y **	646	103,370.78			176,500.17	-73,129.39 L	22APR02	25APR02	1.000000
	3,500.000							00	-73,129.39 L
** JF1Z **	541	49,232.53			95,330.88	-46,098.35 L	03JUL02	09JUL02	1.000000
	2,200.000							00	-46,098.35 L
** JF1Z **	554	20,629.53			39,331.21	-18,701.68 L	05JUL02	10JUL02	1.000000
	900.000							00	-18,701.68 L
** JF1Z **	572	27,020.54			56,622.74	-29,602.20 L	09JUL02	12JUL02	1.000000
	1,200.000							00	-29,602.20 L
** JF1Y **	461	28,158.95			60,216.18	-32,057.23 L	13SEP02	18SEP02	1.000000
	1,200.000							00	-32,057.23 L
** JF1Y **	464	9,194.24			20,072.06	-10,877.82 L	16SEP02	19SEP02	1.000000
	400.000							00	-10,877.82 L
** JF1Y **	487	11,526.10			25,090.08	-13,563.98 L	17SEP02	20SEP02	1.000000
	500.000							00	-13,563.98 L
** JF1Y **							18SEP02	23SEP02	1.000000

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT	DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL	LOCAL	LOCAL	SECTY GN/LS	BASE CURR	GN/LS	GN/LS
SHARES/PAR	SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
	498	4,568.04			10,036.03	-5,467.99 L		00	-5,467.99 L
	200.000								
** JF1Y **	556	15,613.79			35,126.10	-19,512.31 L	27SEP02	02OCT02	1.000000
	700.000							00	-19,512.31 L
** JF1Y **	562	8,518.50			20,072.06	-11,553.56 L	30SEP02	03OCT02	1.000000
	400.000							.00	-11,553.56 L
** JF1Y **	563	8,539.82			20,072.06	-11,532.24 L	30SEP02	03OCT02	1.000000
	400.000							00	-11,532.24 L
** JF1Y **	570	18,967.01			45,162.14	-26,195.13 L	01OCT02	04OCT02	1.000000
	900.000							00	-26,195.13 L
** JF1Y **	574	23,909.99			58,311.43	-34,401.44 L	01OCT02	04OCT02	1.000000
	1,200.000							00	-34,401.44 L
** JF1Y **	576	48,513.58			105,252.07	-56,738.49 L	01OCT02	04OCT02	1.000000
	2,300.000							.00	-56,738.49 L
** JF1Z **	440	14,627.15			39,209.36	-24,582.21 L	02OCT02	07OCT02	1.000000
	800.000							00	-24,582.21 L
** JF1Y **	578	1,915.62			4,690.64	-2,775.02 L	02OCT02	07OCT02	1.000000
	100.000							00	-2,775.02 L
** JF1Y **	580	15,161.58			37,281.84	-22,120.26 L	02OCT02	07OCT02	1.000000
	800.000							00	-22,120.26 L
** JF1Y **	585	16,159.64			41,574.02	-25,414.38 L	02OCT02	07OCT02	1.000000
	900.000							00	-25,414.38 L
** JF1Y **	586	34,726.97			74,781.81	-40,054.84 L	02OCT02	07OCT02	1.000000
	1,900.000							00	-40,054.84 L
** JF1Z **	449	17,924.25			37,772.87	-3,191.19 L	03OCT02	08OCT02	1.000000
	1,000.000							00	-3,191.19 L

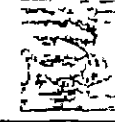
STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	BASE	GN/LS	NET BAS	SECTY GN/LS
** JF1Z **					-16,657.43 S		.00		-16,657.43 S
** JF1Y **	589	30,367.66	65,396.10		03OCT02	08OCT02	1.000000		-35,028.44 L
	1,700.000						.00		
** JF1Y **	592	26,664.50	68,090.95		04OCT02	09OCT02	1.000000		-41,426.45 L
	1,600.000						.00		
** JF1Y **	611	51,328.45	114,392.80		08OCT02	11OCT02	1.000000		-63,064.35 L
	2,900.000						.00		
** JF1Z **	535	18,939.52	36,530.69		16OCT02	21OCT02	1.000000		-17,591.17 S
	1,000.000						.00		
** JF1Z **	548	3,859.20	7,482.88		17OCT02	22OCT02	1.000000		-3,623.68 S
	200.000						.00		
** JF1Y **	700	57,281.47	102,759.24		29OCT02	01NOV02	1.000000		-45,477.77 L
	2,700.000						.00		
** JF1Y **	723	57,880.58	98,952.74		31OCT02	05NOV02	1.000000		-41,072.16 L
	2,700.000						.00		
** JF1Y **	781	54,250.86	99,039.00		12NOV02	15NOV02	1.000000		-44,788.14 L
	2,500.000						.00		
** JF1Y **	005	131,492.03	147,597.28		19NOV02	22NOV02	1.000000		-16,105.25 S
	6,000.000						.00		
806605101	TOTAL	968,289.61	1,860,812.29				.00		-875,865.25 L
		172,215.00	229,383.72				.00		-53,977.53 S



STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	BASE	GN/LS	NET BAS	SECTY GN/LS
807066105	SCHOLASTIC CORP				05APR02	10APR02	1.000000		
** JF1H **	354	61,547.34	49,788.68		11,758.66 S		.00		11,758.66 S
	1,125.000								
** JF1H **	432	206,311.12	167,792.20		05APR02	10APR02	1.000000		38,518.92 S
	3,775.000						.00		
** JF1H **	690	114,849.00	95,748.38		08APR02	11APR02	1.000000		19,100.62 S
	2,100.000						.00		
** JF1H **	812	196,473.08	162,220.10		08APR02	11APR02	1.000000		34,252.98 S
	3,600.000						.00		
** JF1H **	825	1,214,081.45	1,021,142.62		08APR02	11APR02	1.000000		192,938.83 S
	22,200.000						.00		
807066105	TOTAL	1,793,261.99	1,496,691.98		296,570.01 S		.00		296,570.01 S
808905103	SCIOS INC			COM	05APR02	10APR02	1.000000		
** JF1H **	325	9,149.72	6,570.00		2,579.72 S		.00		2,579.72 S
	300.000								
** JF1H **	753	1,159,259.03	841,457.27		08APR02	11APR02	1.000000		317,801.76 S
	39,600.000						.00		
808905103	TOTAL	1,168,408.75	848,027.27		320,381.48 S		.00		320,381.48 S
811700106	SEACOAST FINL SVCS CORP			COM	18APR02	23APR02	1.000000		
** JF1G **	718	693,750.82	292,985.79		400,765.03 L		.00		400,765.03 L
	31,500.000								
** JF1G **	732	23,732.33	10,203.16		13,529.17 L	24APR02	1.000000		13,529.17 L
	1,100.000						.00		



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
81170Q106	TOTAL						
	717,483.15		303,188.95	414,294.20 L		.00	414,294.20 L
811904101	SEACOR SMIT INC	COM		07FEB01	01APR02	1.000000	
** JF1M **	259	119,145.29	119,145.29	00		.00	00
	2,300.000						
** JF1M **	CXL 259	-119,145.29	-119,145.29	07FEB01	01APR02	1.000000	.00
	-2,300.000			.00		.00	.00
** JF1M **	266	119,145.29	119,145.29	01APR02	01APR02	1.000000	00
	2,300.000			00		.00	
** JF1M **	338	34,655.95	36,261.61	05APR02	10APR02	1.000000	-1,605.66 L
	700.000			-1,605.66 L		.00	
** JF1M **	440	218,836.64	228,667.78	05APR02	10APR02	1.000000	-9,831.14 L
	4,400.000			-9,831.14 L		.00	
** JF1M **	734	89,455.32	93,643.38	08APR02	11APR02	1.000000	-4,188.06 L
	1,800.000			-4,188.06 L		.00	
** JF1M **	817	371,098.82	369,444.45	08APR02	11APR02	1.000000	-7,583.85 L
	7,400.000			-7,583.85 L		.00	
** JF1M **				9,238.22 S		00	9,238.22 S
811904101	TOTAL						
	119,145.29		119,145.29	00		00	00
	714,046.73		728,017.22	-23,208.71 L		00	-23,208.71 L
	371,098.82		369,444.45	9,238.22 S		00	9,238.22 S

STATE STREET

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
81211K100	SEALED AIR CORP NEW	COM		31JUL02	05AUG02	1.000000	
** JF1Z **	831	15,412.51	44,931.75	-29,519.24 S		00	-29,519.24 S
	1,000.000						
** JF1Z **	835	8,976.67	27,013.30	31JUL02	05AUG02	1.000000	-18,036.63 S
	600.000			-18,036.63 S		.00	
** JF1Z **	005	32,418.97	81,980.09	01AUG02	06AUG02	1.000000	-49,561.12 S
	1,900.000			-49,561.12 S		.00	
81211K100	TOTAL						
	56,808.15		153,925.14	-97,116.99 S		00	-97,116.99 S
812387108	SEARS ROEBUCK + CO	COM		24SEP01	01APR02	1.000000	
** JF2H **	596	74,344.82	74,344.82	.00		00	.00
	2,200.000						
** JF2H **	CXL 596	-74,344.82	-74,344.82	24SEP01	01APR02	1.000000	.00
	-2,200.000			.00		.00	
** JF2H **	608	74,344.82	74,344.82	24SEP01	01APR02	1.000000	00
	2,200.000			.00		.00	
** JF2H **	CXL 608	-74,344.82	-74,344.82	24SEP01	01APR02	1.000000	00
	-2,200.000			.00		.00	
** JF2H **	597	199,063.95	199,063.95	25SEP01	01APR02	1.000000	.00
	5,700.000			.00		.00	
** JF2H **	CXL 597	-199,063.95	-199,063.95	25SEP01	01APR02	1.000000	.00
	-5,700.000			.00		.00	
** JF2H **	598	225,797.18	225,797.18	02OCT01	01APR02	1.000000	00
	6,200.000			.00		.00	
** JF2H **	CXL 598	-225,797.18	-225,797.18	02OCT01	01APR02	1.000000	00
	-6,200.000			.00		.00	

STATE STREET

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF2H **	599 2,800.000	110,432.00		110,432.00	03OCT01 00	01APR02	1 000000 .00		00
** JF2H **	CXL 599 -2,800 000	-110,432 00		-110,432 00	03OCT01 00	01APR02	1 000000 00		00
** JF2H **	600 3,200.000	125,425 28		125,425.28	31OCT01 00	01APR02	1.000000 00		.00
** JF2H **	CXL 600 -3,200.000	-125,425.28		-125,425 28	31OCT01 00	01APR02	1 000000 00		00
** JF2H **	609 2,200 000	74,344 82		74,344.82	01APR02 00	01APR02	1 000000 .00		00
** JF2H **	610 5,700.000	199,063.95		199,063 95	01APR02 .00	01APR02	1.000000 .00		00
** JF2H **	611 6,200 000	225,797 18		225,797 18	01APR02 00	01APR02	1 000000 .00		00
** JF2H **	612 2,800.000	110,432 00		110,432.00	01APR02 .00	01APR02	1.000000 .00		00
** JF2H **	613 3,200 000	125,425 28		125,425.28	01APR02 .00	01APR02	1.000000 00		00
** JF2H **	682 500 000	24,914.24		19,597 70	05APR02 5,316 54 S	10APR02	1.000000 .00		5,316.54 S
** JF2H **	690 1,400 000	70,015 95		70,959 08	05APR02 -943.13 S	10APR02	1 000000 .00		-943 13 S
** JF2H **	005 300 000	14,893 56		15,780.00	08APR02 -886.44 S	11APR02	1.000000 00		-886 44 S
** JF2H **	829	116,679 00		120,980 00	08APR02 -4,301 00 S	11APR02	1.000000 00		-4,301 00 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	2,300 000								
** JF2H **	880 1,000 000	49,668 50		52,600 00	08APR02 -2,931 50 S	11APR02	1 000000 00		-2,931.50 S
** JF2V **	256 20,100 000	1,120,563 34		735,063.23	22MAY02 385,500 11 L	28MAY02	1 000000 00		385,500 11 L
812387108	TOTAL	735,063.23		735,063.23	.00		00		.00
		1,120,563.34		735,063.23	385,500 11 L		.00		385,500 11 L
		276,171 25		279,916 78	-3,745 53 S		.00		-3,745 53 S
813705100	SECURE COMPUTING CORP	COM			05APR02	10APR02	1 000000		
** JF1H **	434 3,900 000	59,241.16		76,950 51	-17,709 35 S		.00		-17,709.35 S
** JF1H **	795 22,500 000	315,784 72		463,878 92	08APR02 -148,094.20 S	11APR02	1 000000 .00		-148,094.20 S
813705100	TOTAL	375,025.88		540,829 43	-165,803 55 S		00		-165,803 55 S
816196109	SELECT MED CORP	OC COM			27MAR02	02APR02	1.000000		
** JF2Q **	585 2,816.000	43,750.69		54,912 00	-11,161 31 S		00		-11,161.31 S
** JF2Q **	590 32,292 000	511,013.20		523,389.00	28MAR02 -12,375.80 S	03APR02	1 000000 .00		-12,375 80 S
** JF2Q **	CXL 590 -32,292 000	-511,013 20		-523,389.00	28MAR02 12,375 80 S	03APR02	1 000000 00		12,375.80 S
** JF2Q **	612 32,292.000	511,013.20		523,389.00	28MAR02 -12,375.80 S	03APR02	1 000000 .00		-12,375 80 S
** JF2Q **	606	98,437 22		98,927 98	26APR02 -490 76 S	01MAY02	1.000000 00		-490 76 S

STATE STREET



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	6,000 000							
** JF2Q **	608	138,604 48		143,462.06	01MAY02 -4,857 58 S	06MAY02	1.000000 .00	-4,857 58 S
	8,701 000							
** JF2Q **	611	160,677 14		164,879.97	03MAY02 -4,202 83 S	08MAY02	1.000000 00	-4,202.83 S
	10,000 000							
** JF2Q **	620	79,222 60		82,439 99	15MAY02 -3,217 39 S	23MAY02	1.000000 00	-3,217 39 S
	5,000 000							
816196109	TOTAL	1,031,705 33		1,068,011.00			00	-36,305.67 S
816850101	SEMTECH CORP	COM			02DEC02	05DEC02	1.000000	
** JF2V **	792	86,663 67		159,153.00			00	-72,489.33 L
	5,900.000							
817418916	SEQUOIA CAPITAL IX	LIMITED PARTNERSHIP			30JAN02	30JAN02	1.000000	
** JF1Q **	593	25,123.00		4,671.00			.00	20,452 00 L
	4,671 000							
** JF1Q **	187	1,946,119.00		142,666.00	15OCT02 1,803,453 00 L	15OCT02	1.000000 00	1,803,453 00 L
	142,666 000							
** JF1Q **	213	739,397 59		47,556.82	06NOV02 691,840 77 L	06NOV02	1.000000 00	691,840 77 L
	47,556 820							
817418916	TOTAL	2,710,639 59		194,893 82	2,515,745 77 L		.00	2,515,745 77 L
817996911	SEQUOIA CAPITAL VIII	LP			08JAN02	08JAN02	1.000000	
** JF1Q **	553	592,225.00		182,436 00			00	409,789 00 L
	182,436 000							
** JF1Q **	576	394,297 00		66,613 00	15JAN02 327,684 00 L	15JAN02	1.000000 .00	327,684 00 L
	66,613.000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
817996911	TOTAL	986,522.00		249,049 00	737,473 00 L		00	737,473 00 L
824348106	SHERWIN WILLIAMS CO	COM			29JUL02	01AUG02	1.000000	
** JF2V **	400	602,026.32		637,003 45			00	-34,977 13 L
	22,000 000							
** JF2V **	583	24,012.74		28,954 70	20SEP02 -4,941.96 L	25SEP02	1.000000 00	-4,941 96 L
	1,000.000							
** JF2V **	596	23,376.44		28,954 70	25SEP02 -5,578 26 L	30SEP02	1.000000 00	-5,578 26 L
	1,000.000							
** JF2V **	602	23,679 30		28,954.70	26SEP02 -5,275 40 L	01OCT02	1.000000 00	-5,275 40 L
	1,000.000							
** JF2V **	676	24,978.57		28,954.70	24OCT02 -3,976 13 L	29OCT02	1.000000 00	-3,976.13 L
	1,000.000							
** JF2V **	689	24,816.26		28,954 70	29OCT02 -4,138.44 L	01NOV02	1.000000 00	-4,138.44 L
	1,000.000							
** JF2V **	698	27,289.16		28,954 70	30OCT02 -1,665 54 L	04NOV02	1.000000 00	-1,665 54 L
	1,000.000							
** JF2V **	701	38,206.37		40,536.59	31OCT02 -2,330.22 L	05NOV02	1.000000 00	-2,330 22 L
	1,400 000							
** JF2V **	705	35,533 86		37,641 12	01NOV02 -2,107.26 L	06NOV02	1.000000 00	-2,107 26 L
	1,300 000							
** JF2V **	721	92,270.46		95,550.52	06NOV02 -3,280 06 L	12NOV02	1.000000 00	-3,280.06 L
	3,300 000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
824348106	TOTAL	916,189 48		984,459 88	-68,270.40 L		00	-68,270 40 L
825846108	SICOR INC		COM		15JUL02	18JUL02	1 000000	
** JF2V **	373	6,115 81		6,836 00	-720 19 L		00	-720 19 L
	400 000							
** JF2V **	607	96,183 90		105,958 00	-9,774 10 L	01OCT02	1 000000	-9,774 10 L
	6,200 000						00	
825846108	TOTAL	102,299 71		112,794 00	-10,494 29 L		.00	-10,494.29 L
826170102	SIEBEL SYS INC		COM		12JUN02	17JUN02	1 000000	
** JF1Y **	429	72,517.16		127,206 60	-54,689 44 S		.00	-54,689 44 S
	4,800.000							
** JF1Y **	663	88,633.33		236,783 18	-148,149 85 S	25OCT02	1.000000	-148,149 85 S
	13,800 000						00	
826170102	TOTAL	161,150 49		363,989 78	-202,839 29 S		.00	-202,839 29 S
826919102	SILICON LABORATORIES INC		OC COM		15FEB02	21FEB02	1 000000	
** JF1H **	787	185,122 02		246,022 00	-60,899 98 S		00	-60,899 98 S
	7,000 000							
** JF1H **	410	95,399.56		103,841 47	-8,441 91 S	10APRO2	1 000000	-8,441.91 S
	2,800 000						00	
** JF1H **	814	552,380 26		586,327 41	-33,947 15 S	11APRO2	1 000000	-33,947 15 S
	16,500 000						00	
826919102	TOTAL	832,901.84		936,190 88	-103,289 04 S		00	-103,289 04 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
827084864	SILICONWARE PRECISION INDS LTD SPONSORED ADR SPIL				01AUG02	06AUG02	1.000000	
** JF1L **	070	25,380 03		36,571 50	-11,191 47 S		00	-11,191.47 S
	9,450.000							
** JF1L **	079	13,099 60		19,350.00	-6,250 40 S	07AUG02	1 000000	-6,250 40 S
	5,000.000						.00	
** JF1L **	083	33,079 96		52,438 50	-19,358 54 S	08AUG02	1.000000	-19,358 54 S
	13,550 000						.00	
827084864	TOTAL	71,559 59		108,360 00	-36,800 41 S		00	-36,800 41 S
827993981	SILVER LAKE PARTNERS LP				16DEC02	16DEC02	1 000000	
** JF1Q **	268	4,022,190 47		1,287,100 95	2,735,089 52 L		00	2,735,089 52 L
	1,287,100.950							
828730200	SIMMONS 1ST NATL CORP		CL A 5 PAR		11JAN02	16JAN02	1.000000	
** JF1G **	826	9,584.85		7,050 00	2,534 85 S		.00	2,534 85 S
	300 000							
** JF1G **	312	3,289 95		2,350 00	939 95 S	06MAR02	1.000000	939.95 S
	100.000						.00	
** JF1G **	349	3,273 95		2,350 00	923 95 S	08MAR02	1 000000	923.95 S
	100 000						00	
** JF1G **	357	13,023 80		9,400 00	3,623 80 S	11MAR02	1 000000	3,623.80 S
	400 000						00	
** JF1G **	370	3,255 95		2,350.00	905 95 S	13MAR02	1.000000	905.95 S
	100 000						.00	
** JF1G **	397	3,259.95		2,350 00	909 95 S	18MAR02	1.000000	909 95 S
	100.000						00	
** JF1G **	433	3,262 95		2,350 00	912.95 S	21MAR02	1.000000	912.95 S
	100.000						00	

STATE STREET

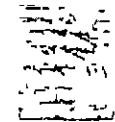
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF1G **	449 100.000	3,284.95	2,350.00		20MAR02 934.95 S	25MAR02	1.000000 .00		934.95 S
** JF1G **	463 100.000	3,249.95	2,350.00		21MAR02 899.95 S	26MAR02	1.000000 .00		899.95 S
** JF1G **	518 600.000	19,505.70	14,100.00		28MAR02 5,405.70 S	03APR02	1.000000 .00		5,405.70 S
** JF1G **	547 1,200.000	38,998.82	28,200.00		02APR02 10,798.82 L	05APR02	1.000000 .00		10,798.82 L
** JF1G **	573 400.000	13,015.60	9,244.00		05APR02 903.90 L	10APR02	1.000000 .00		903.90 L
** JF1G **	587 200.000	6,521.80	4,596.00		08APR02 1,925.80 S	11APR02	1.000000 .00		1,925.80 S
** JF1G **	596 100.000	3,279.90	2,298.00		09APR02 981.90 S	12APR02	1.000000 .00		981.90 S
** JF1G **	609 200.000	6,527.80	4,596.00		10APR02 1,931.80 L	15APR02	1.000000 .00		1,931.80 L
** JF1G **	622 100.000	3,259.90	2,298.00		11APR02 961.90 L	16APR02	1.000000 .00		961.90 L
** JF1G **	632 500.000	16,364.50	11,490.00		12APR02 4,874.50 L	17APR02	1.000000 .00		4,874.50 L
** JF1G **	659 100.000	3,261.90	2,298.00		15APR02 963.90 L	18APR02	1.000000 .00		963.90 L
** JF1G **	665 200.000	6,529.80	4,596.00		16APR02 1,933.80 L	19APR02	1.000000 .00		1,933.80 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF1G **	687 100.000	3,269.90	2,298.00		17APR02 971.90 L	22APR02	1.000000 .00		971.90 L
** JF1G **	741 100.000	3,263.90	2,298.00		19APR02 965.90 L	24APR02	1.000000 .00		965.90 L
** JF1G **	781 3,100.000	101,211.95	71,063.00		24APR02 30,148.95 L	29APR02	1.000000 .00		30,148.95 L
<b>828730200</b>	<b>TOTAL</b>	<b>195,704.07</b>	<b>138,381.00</b>		<b>54,455.37 L</b>		<b>.00</b>		<b>54,455.37 L</b>
<b>829073105</b>	<b>SIMPSON MFG INC</b>	<b>COM</b>			<b>11SEP02</b>	<b>16SEP02</b>	<b>1.000000</b>		
** JF1G **	172 1,400.000	46,551.39	34,988.10		11SEP02 11,563.29 L	16SEP02	1.000000 .00		11,563.29 L
** JF1G **	191 500.000	16,749.59	12,509.97		16SEP02 4,239.62 L	19SEP02	1.000000 .00		4,239.62 L
** JF1G **	244 800.000	25,610.50	20,015.96		26SEP02 5,594.54 L	01OCT02	1.000000 .00		5,594.54 L
** JF1G **	282 1,900.000	59,643.00	47,537.91		30SEP02 12,105.09 L	03OCT02	1.000000 .00		12,105.09 L
** JF1G **	348 300.000	9,021.38	7,505.98		08OCT02 1,515.40 L	11OCT02	1.000000 .00		1,515.40 L
** JF1G **	366 1,400.000	42,240.22	35,027.93		09OCT02 7,212.29 L	15OCT02	1.000000 .00		7,212.29 L
** JF1G **	381 300.000	8,845.23	7,505.99		10OCT02 1,339.24 L	16OCT02	1.000000 .00		1,339.24 L
** JF1G **	401 200.000	6,131.89	5,003.99		14OCT02 1,127.90 L	17OCT02	1.000000 .00		1,127.90 L

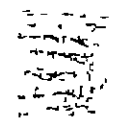
STATE STREET

ASSET ID SM SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1G **	413 100 000	3,106 30		2,502.00	150CT02 604 30 L	180CT02	1.000000 00	604 30 L
** JF1G **	416 300.000	9,042 53		7,505 98	150CT02 1,536 55 L	180CT02	1 000000 00	1,536 55 L
** JF1G **	435 100.000	3,104 40		2,501.99	160CT02 602 41 L	210CT02	1.000000 00	602 41 L
** JF1G **	444 400 000	12,463 62		10,007 98	170CT02 2,455.64 L	220CT02	1 000000 00	2,455 64 L
** JF1G **	450 300 000	9,720.21		7,505 99	180CT02 2,214 22 L	230CT02	1 000000 00	2,214 22 L
829073105	TOTAL	252,230 26		200,119.77	52,110.49 L		00	52,110 49 L
83066P101	SKILLSOFT CORP	COM			14JAN02	17JAN02	1 000000	
** JF1M **	447 8,000 000	230,484.54		226,183 30	4,301.24 S		.00	4,301 24 S
** JF1M **	282 1,200.000	20,832 00		36,300 00	-15,468 00 S	10APR02	1.000000 00	-15,468 00 S
** JF1M **	369 1,600 000	29,232 71		48,293.28	-19,060.57 S	10APR02	1 000000 00	-19,060 57 S
** JF1M **	399 2,500 000	46,100 61		75,478 26	-29,377 65 S	10APR02	1 000000 00	-29,377 65 S
** JF1M **	830 22,300.000	429,819 54		618,435 32	-188,615 78 S	11APR02	1 000000 00	-188,615.78 S



STATE STREET

ASSET ID SM SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
83066P101	TOTAL	756,469 40		1,004,690 16	-248,220.76 S		00	-248,220.76 S
83088M102	SKYWORKS SOLUTIONS INC	COM			05FEB02	08FEB02	1 000000	
** JF1M **	650 6,300.000	122,308.88		163,224.81	-40,915 93 S		00	-40,915.93 S
** JF1M **	792 12,100 000	222,251 88		310,671.52	-88,419.64 S	21FEB02	1.000000 00	-88,419.64 S
** JF1M **	308 7,400.000	105,154 00		179,920 23	-74,766.23 S	10APR02	1 000000 00	-74,766 23 S
** JF1M **	449 5,000 000	72,390.81		98,312.00	-25,921 19 S	10APR02	1 000000 00	-25,921.19 S
** JF1M **	472 8,100 000	117,989 95		183,666 74	-65,676 79 S	10APR02	1 000000 00	-65,676.79 S
** JF1M **	766 20,100 000	286,796.24		443,018.90	-156,222 66 S	11APR02	1.000000 .00	-156,222.66 S
** JF2V **	365 700	3.65		15.30	-11 65 L	12JUL02	1.000000 00	-11 65 L
** JF2V **	376 4,808.000	20,914.17		92,957 32	-72,043 15 L	18JUL02	1 000000 00	-72,043.15 L
83088M102	TOTAL	20,917 82		92,972.62	-72,054 80 L		00	-72,054.80 L
		926,891 76		1,378,814 20	-451,922 44 S		00	-451,922 44 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
830928107	SKILLSOFT PUB LTD CO	SPONSORED ADR	21MAR02	26MAR02	1.000000	
** JF1L **	638 200,239.18	206,877.72	-6,638.54 L		00	-6,638.54 L
	18,713.000					
** JF1L **	649 218,818.98	299,738.64	-30,373.66 L	26MAR02	1.000000	-30,373.66 L
** JF1L **	21,956.000			01APR02	.00	
** JF1L **	655 122,402.99	202,558.08	-80,155.09 S	27MAR02	1.000000	-80,155.09 S
** JF1L **	12,234.000			02APR02	.00	
** JF1L **	661 140,134.44	233,142.09	-93,007.65 S	28MAR02	1.000000	-93,007.65 S
** JF1L **	13,997.000			03APR02	.00	
** JF1W **	401 18,299.44	89,718.90	-71,419.46 L	05APR02	1.000000	-71,419.46 L
** JF1W **	2,500.000			10APR02	.00	
** JF1W **	493 109,591.78	515,139.15	-194,497.51 L	05APR02	1.000000	-194,497.51 L
** JF1W **	15,340.000			10APR02	.00	
** JF1W **	744 611,223.75	1,943,632.73	-1,332,408.98 S	08APR02	1.000000	-1,332,408.98 S
** JF1W **	89,960.000			11APR02	.00	
830928107	TOTAL	546,949.38	-302,929.17 L		.00	-302,929.17 L
	1,202,171.94	3,194,210.69	-1,767,167.58 S		00	-1,767,167.58 S
832696405	SMUCKER J M CO	COM NEW	04JUN02	07JUN02	1.000000	
** JF1Y **	359 3,327.83	3,255.17	72.66 S		.00	72.66 S
	92.000					
** JF1Z **	546 4,992.83	4,902.64	90.19 S	03JUL02	1.000000	90.19 S
** JF1Z **	154.000			09JUL02	.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
832696405	TOTAL	8,320.66	8,157.81	162.85 S	00	162.85 S
834182107	SOLELECTRON CORP	COM	19APR02	24APR02	1.000000	
** JF21 **	816 161,115.12	415,752.43	-254,637.31 L		00	-254,637.31 L
	20,000.000					
** JF21 **	821 99,701.46	441,291.40	-341,589.94 L	24APR02	1.000000	-341,589.94 L
** JF21 **	13,700.000			29APR02	.00	
** JF21 **	062 142,030.00	506,892.87	-364,862.87 L	07JUN02	1.000000	-364,862.87 L
** JF21 **	20,900.000			12JUN02	.00	
** JF21 **	071 179,654.67	364,378.04	-184,723.37 L	12JUN02	1.000000	-184,723.37 L
** JF21 **	29,900.000			17JUN02	.00	
834182107	TOTAL	582,501.25	-1,145,813.49 L		00	-1,145,813.49 L
835451105	SONIC CORP		02JAN02	07JAN02	1.000000	
** JF1W **	334 50,679.23	31,360.00	19,319.23 L		.00	19,319.23 L
** JF1W **	1,400.000					
** JF1W **	346 162,530.74	109,668.30	52,862.44 L	03JAN02	1.000000	52,862.44 L
** JF1W **	4,600.000			08JAN02	.00	
** JF1W **	372 117,037.36	80,070.84	36,966.52 L	04JAN02	1.000000	36,966.52 L
** JF1W **	3,300.000			09JAN02	.00	
** JF1W **	442 108,934.22	75,862.69	33,071.53 L	14JAN02	1.000000	33,071.53 L
** JF1W **	3,100.000			17JAN02	.00	
** JF1W **	453 122,660.21	86,593.30	36,066.91 L	15JAN02	1.000000	36,066.91 L
** JF1W **	3,500.000			18JAN02	.00	
** JF1W **	467 308,589.37	211,045.76	21,830.71 L	16JAN02	1.000000	21,830.71 L
** JF1W **	8,800.000			22JAN02	.00	
** JF1W **			75,712.90 S		.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GM/LS	NET SECY GN/LS NET BAS SECY GN/LS
835451105	TOTAL						
			870,431 13	594,600.89		200,117.34 L	00 200,117 34 L
			308,589 37	211,045 76		75,712 90 S	00 75,712 90 S
835470105	SONICMALL INC	COM			06FEB02	11FEB02	1 000000
** JF1H **	672 15,000 000		251,339 22	264,030.00		-12,690 78 S	00 -12,690 78 S
** JF1H **	817 16,100.000		228,452 35	289,672 64	21FEB02	26FEB02	1 000000 00 -61,220 29 S
** JF1H **	819 20,800 000		291,355 78	393,648 60	21FEB02	26FEB02	1 000000 00 -102,292 82 S
** JF1H **	015 8,100 000		105,469 32	156,862 98	22FEB02	27FEB02	1 000000 00 -51,393 66 S
835470105	TOTAL		876,616 67	1,104,214.22		-227,597 55 S	00 -227,597 55 S
835699307	SONY CORP	AMER SH NEW			11JAN02	16JAN02	1 000000
** JF1V **	099 100.000		4,775 79	3,696.64		1,079 15 S	00 1,079 15 S
** JF1V **	111 100 000		4,703.93	3,696.64	14JAN02	17JAN02	1 000000 .00 1,007 29 S
** JF1V **	133 100.000		4,604 29	3,753 63	15JAN02	18JAN02	1 000000 00 850 66 S
** JF1V **	180 100.000		4,554 93	3,753 63	17JAN02	23JAN02	1.000000 00 801.30 S
** JF1V **	193 500 000		22,366 95	18,311.70	18JAN02	24JAN02	1.000000 00 4,055 25 S
** JF1V **	215		4,441 47	3,601 48	21JAN02	24JAN02	1.000000 00 839 99 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GM/LS	NET SECY GN/LS NET BAS SECY GN/LS
	100 000						
** JF1Z **	068 800.000		33,442.83	64,969 72	16DEC02	19DEC02	1.000000 00 -31,526.89 L
** JF1Z **	107 200 000		8,238 93	16,196 48	23DEC02	27DEC02	1.000000 .00 -7,957.55 L
** JF1Z **	118 200 000		8,338 52	16,196 48	24DEC02	30DEC02	1.000000 00 -7,857 96 L
** JF1Z **	139 300 000		12,301 09	23,540 74	31DEC02	06JAN03	1 000000 .00 -11,239 65 L
835699307	TOTAL		62,321 37	120,903.42		-58,582 05 L	00 -58,582.05 L
	45,447 36			36,813 72		8,633 64 S	.00 8,633 64 S
84476R109	SOUTHWEST BANCORPORATION TEX	COM			15JUL02	18JUL02	1 000000
** JF2V **	371 300.000		9,905 70	9,882 00		23 70 L	.00 23 70 L
** JF2V **	415 300 000		11,249 66	9,882 00	01AUG02	06AUG02	1 000000 00 1,367.66 L
** JF2V **	545 300 000		11,624.65	9,882 00	10SEP02	13SEP02	1 000000 .00 1,742.65 L
** JF2V **	016 200 000		5,969 82	6,588 00	16DEC02	19DEC02	1.000000 00 -618 18 L
84476R109	TOTAL		38,749 83	36,234.00		2,515.83 L	.00 2,515.83 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
845467109	SOUTHWESTERN ENERGY CO	COM		02JUL02	08JUL02	1.000000	
** JF1G **	588	23,942.58	9,647.50	14,295.08 L		.00	14,295.08 L
	1,700.000						
** JF1G **	621	4,206.44	1,702.50	2,503.94 L	08JUL02	1.000000	2,503.94 L
	300.000				11JUL02	.00	
** JF1G **	622	12,698.61	5,107.50	7,591.11 L	08JUL02	1.000000	7,591.11 L
	900.000				11JUL02	.00	
** JF1G **	260	6,119.81	2,837.50	3,282.31 L	27SEP02	1.000000	3,282.31 L
	500.000				02OCT02	.00	
** JF1G **	278	22,810.90	10,782.50	12,028.40 L	30SEP02	1.000000	12,028.40 L
	1,900.000				03OCT02	.00	
** JF1G **	293	3,710.67	1,702.50	2,008.17 L	01OCT02	1.000000	2,008.17 L
	300.000				04OCT02	.00	
** JF1G **	296	20,518.72	9,647.50	10,871.22 L	01OCT02	1.000000	10,871.22 L
	1,700.000				04OCT02	.00	
** JF1G **	313	2,437.92	1,135.00	1,302.92 L	02OCT02	1.000000	1,302.92 L
	200.000				07OCT02	.00	
** JF1G **	336	1,187.96	567.50	620.46 L	07OCT02	1.000000	620.46 L
	100.000				10OCT02	.00	
** JF1G **	371	128,722.32	64,127.50	64,594.82 L	09OCT02	1.000000	64,594.82 L
	11,300.000				15OCT02	.00	
** JF1G **	379	21,366.75	10,782.50	10,584.25 L	10OCT02	1.000000	10,584.25 L
	1,900.000				16OCT02	.00	
** JF1G **	412	6,773.79	3,405.00	3,368.79 L	15OCT02	1.000000	3,368.79 L
	600.000				18OCT02	.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
** JF1G **	415	6,985.22	3,405.00	3,580.22 L	15OCT02	1.000000	3,580.22 L
	600.000				18OCT02	.00	
** JF1G **	434	3,436.09	1,702.50	1,733.59 L	16OCT02	1.000000	1,733.59 L
	300.000				21OCT02	.00	
** JF1G **	446	28,924.12	14,187.50	14,736.62 L	17OCT02	1.000000	14,736.62 L
	2,500.000				22OCT02	.00	
** JF1G **	453	37,398.87	19,295.00	18,103.87 L	18OCT02	1.000000	18,103.87 L
	3,400.000				23OCT02	.00	
** JF1G **	465	30,724.86	16,457.50	14,267.36 L	21OCT02	1.000000	14,267.36 L
	2,900.000				24OCT02	.00	
** JF1G **	486	3,469.39	1,702.50	1,766.89 L	24OCT02	1.000000	1,766.89 L
	300.000				29OCT02	.00	
** JF1G **	534	1,135.96	567.50	568.46 L	31OCT02	1.000000	568.46 L
	100.000				05NOV02	.00	
** JF1G **	551	31,317.70	15,322.50	15,995.20 L	01NOV02	1.000000	15,995.20 L
	2,700.000				06NOV02	.00	
** JF1G **	571	7,193.78	3,405.00	3,788.78 L	04NOV02	1.000000	3,788.78 L
	600.000				07NOV02	.00	
** JF1G **	586	3,439.39	1,702.50	1,736.89 L	06NOV02	1.000000	1,736.89 L
	300.000				12NOV02	.00	
** JF1G **	587	29,571.50	16,381.60	13,189.90 L	06NOV02	1.000000	13,189.90 L
	2,600.000				12NOV02	.00	
** JF1G **	605	124,769.23	79,602.26	45,166.97 L	11NOV02	1.000000	45,166.97 L
	11,400.000				14NOV02	.00	
** JF1G **	613	126,205.35	81,475.87	44,729.48 L	12NOV02	1.000000	44,729.48 L
					15NOV02	.00	

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT	DATE	MAT	RATE	TRD	DT	STL	DT	SELL	RATE	NET	SECY	GN/LS
SH SELL/BTC	LOT	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	SECY	BASE	CURR	GN/LS	GN/LS	NET	NET	GN/LS
SHARES/PAR	BASE	PRINCIPAL	BASE	BASE	BASE	COST	GN/LS	GN/LS	BASE	GN/LS	GN/LS	GN/LS	BASE	BASE	GN/LS
	11,600.000														
** JF1G **	627		10,070.69			6,342.84	14NOV02	19NOV02			1 000000	00			3,727 85 L
	900 000														
** JF1G **	637		8,895.73			5,638 08	15NOV02	20NOV02			1 000000	00			3,257 65 L
	800.000														
** JF1G **	645		1,104.46			704.76	18NOV02	21NOV02			1 000000	00			199.70 L
	100 000														
** JF1G **	654		1,107.46			704.76	19NOV02	22NOV02			1 000000	.00			402.70 L
	100 000														
** JF1G **	672		30,967 06			19,460 92	21NOV02	26NOV02			1 000000	00			11,506.14 L
	2,800.000														
** JF1G **	694		18,988.42			11,547.50	26NOV02	02DEC02			1 000000	00			7,440 92 L
	1,700 000														
** JF1G **	718		1,104.71			673 75	02DEC02	05DEC02			1 000000	00			430 96 L
	100.000														
** JF1G **	750		23,250 28			14,086.25	06DEC02	11DEC02			1 000000	00			9,164.03 L
	2,100.000														
** JF1G **	777		1,188.96			667.50	12DEC02	17DEC02			1.000000	00			521.46 L
	100.000														
** JF1G **	804		5,542.33			3,337 50	18DEC02	23DEC02			1 000000	.00			2,204.83 L
	500.000														
** JF1G **	813		45,520 51			26,942 50	19DEC02	24DEC02			1 000000	00			18,578 01 L
	4,100 000														
** JF1G **	816		175,252 30			110,797 48	20DEC02	26DEC02			1.000000	.00			64,454 82 L
	16,000.000														

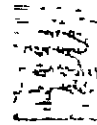
STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT	DATE	MAT	RATE	TRD	DT	STL	DT	SELL	RATE	NET	SECY	GN/LS
SH SELL/BTC	LOT	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	LOCAL	SECY	BASE	CURR	GN/LS	GN/LS	NET	NET	GN/LS
SHARES/PAR	BASE	PRINCIPAL	BASE	BASE	BASE	COST	GN/LS	GN/LS	BASE	GN/LS	GN/LS	GN/LS	BASE	BASE	GN/LS
845467109	TOTAL		1,012,060 84			577,556.07					.00				434,504 77 L
847615101	SPECTRUM CTL INC			COM							1.000000				
** JF1G **	685		102,938.89			56,115.00	17APR02	22APR02			00				46,823.89 L
	12,900 000														
** JF1G **	724		13,139 60			6,960 00	18APR02	23APR02			1.000000	00			6,179.60 L
	1,600.000														
** JF1G **	762		19,874.39			10,607 50	22APR02	25APR02			1.000000	.00			9,266.89 L
	2,500 000														
** JF1G **	249		58,576.73			32,251.75	23MAY02	29MAY02			1 000000	00			26,324.98 L
	7,900 000														
** JF1G **	257		54,448.35			74,370 75	23MAY02	29MAY02			1 000000	.00			-19,922.40 L
	7,500 000														
** JF1G **	257		-54,448.35			-74,370.75	23MAY02	29MAY02			1 000000	00			19,922 40 L
	7,500.000														
** JF1G **	264		53,885.86			52,900 94	23MAY02	29MAY02			1 000000	00			984.92 L
	7,500.000														
** JF1G **	288		46,918.58			66,570.75	29MAY02	03JUN02			1 000000	00			-19,652.17 L
	6,900 000														
** JF1G **	705		14,400 06			21,048.89	19JUL02	24JUL02			1 000000	00			-6,648 83 L
	2,500.000														
** JF1G **	721		68,122 93			87,163.75	22JUL02	25JUL02			1 000000	00			-19,040 82 L
	12,500.000														
** JF1G **	747		218,608.46			318,864.35	24JUL02	29JUL02			1.000000	.00			-100,255 89 L
	45,700 000														

STATE STREET

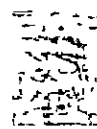


ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
847615101	TOTAL	596,465.50	652,482.93	-56,017.43 L	00	-56,017.43 L
84855M109	SPINNAKER EXPL CO	COM	05APR02	10APR02	1.000000	
** JF1M **	281 3,500.000	147,000.00	156,646.00	-9,646.00 S	00	-9,646.00 S
** JF1M **	336 700.000	29,149.15	31,329.20	-2,180.05 S	1.000000 00	-2,180.05 S
** JF1M **	418 3,000.000	124,963.33	134,268.00	-9,304.67 S	1.000000 00	-9,304.67 S
** JF1M **	731 18,000.000	752,046.14	791,685.45	-39,639.31 S	1.000000 .00	-39,639.31 S
84855M109	TOTAL	1,053,158.62	1,113,928.65	-60,770.03 S	00	-60,770.03 S
852061100	SPRINT CORP	COM	06FEB02	11FEB02	1.000000	
** JF1Y **	195 9,900.000	130,989.87	234,555.14	-103,565.27 S	.00	-103,565.27 S
** JF1Y **	204 1,600.000	20,666.72	37,440.80	-16,774.08 S	1.000000 00	-16,774.08 S
** JF1Y **	216 8,900.000	120,312.83	206,965.99	-86,653.16 S	1.000000 .00	-86,653.16 S
** JF1Y **	227 500.000	6,669.89	11,214.65	-4,544.76 S	1.000000 00	-4,544.76 S
** JF1Y **	233 7,800.000	107,665.67	163,919.43	-56,253.76 S	1.000000 00	-56,253.76 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
852061100	TOTAL	386,304.98	654,096.01	-267,791.03 S	00	-267,791.03 S
852061506	SPRINT CORP	PCS COM SER 1	15MAY02	20MAY02	1.000000	
** JF1Y **	201 3,400.000	34,054.04	89,338.40	-55,284.36 L	00	-55,284.36 L
** JF1Y **	213 1,900.000	19,393.09	50,762.68	-31,369.59 L	1.000000 00	-31,369.59 L
** JF1Y **	233 500.000	5,092.69	13,358.60	-8,265.91 L	1.000000 00	-8,265.91 L
** JF1Y **	240 400.000	3,844.84	10,686.88	-6,842.04 L	1.000000 00	-6,842.04 L
** JF1Z **	427 4,600.000	18,049.07	118,332.02	-100,282.95 S	1.000000 00	-100,282.95 S
** JF1Y **	456 7,000.000	28,341.43	166,469.87	-138,128.44 S	1.000000 00	-138,128.44 S
** JF1Y **	473 20,000.000	80,297.56	490,562.44	-410,264.88 S	1.000000 00	-410,264.88 S
** JF2I **	127 5,400.000	29,537.10	209,236.50	-179,699.40 L	1.000000 00	-179,699.40 L
** JF2I **	290 7,800.000	33,226.98	292,136.75	-258,909.77 L	1.000000 00	-258,909.77 L
852061506	TOTAL	125,148.74	665,519.81	-540,371.07 L	00	-540,371.07 L



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
852312305	STAAR SURGICAL CO	06	775,364.33	27DEC02	02JAN03	1.000000	-648,676.27 S
** JF1G **	833 50,000.000	164,495.01	748,022.11	COM NEM		.00	-583,527.10 L
852891100	STANCORP FINL GROUP INC	06	5,589.90	01AUG02	06AUG02	1.000000	-52.07 L
** JF2V **	413 100.000	5,537.83	16,769.70	COM		.00	-741.94 L
** JF2V **	601 300.000	16,027.76	16,769.70	26SEP02	01OCT02	1.000000	-741.94 L
852891100	TOTAL		22,359.60			.00	-794.01 L
855030102	STAPLES INC	06	1,614.00	21MAY02	24MAY02	1.000000	559.93 S
** JF1Y **	258 100.000	2,173.93	22,338.25	COM		.00	6,402.88 S
** JF1Y **	262 1,400.000	28,741.13	86,732.40	21MAY02	24MAY02	1.000000	6,402.88 S
** JF1Y **	008 5,600.000	103,647.83	86,732.40	19NOV02	22NOV02	1.000000	16,915.43 L
855030102	TOTAL		86,732.40			.00	16,915.43 L
855244109	STARBUCKS CORP	06	6,396.32	06MAR02	11MAR02	1.000000	538.58 S
** JF1Y **	378 300.000	6,934.90	6,396.32	COM		.00	482.57 S
** JF1Y **	382 300.000	6,878.89	6,396.32	06MAR02	11MAR02	1.000000	482.57 S
** JF1Y **				06MAR02	11MAR02	1.000000	482.57 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	384 900.000	20,723.71	19,261.69	07MAR02	12MAR02	1.000000	1,462.02 S
** JF1Y **	391 900.000	20,753.23	19,282.45	07MAR02	12MAR02	1.000000	1,470.78 S
** JF1Y **	397 600.000	13,773.69	12,865.81	08MAR02	13MAR02	1.000000	907.88 S
** JF1Y **	403 300.000	6,861.79	6,443.74	08MAR02	13MAR02	1.000000	418.05 S
** JF1Y **	754 10,900.000	259,961.51	220,442.99	26APR02	01MAY02	1.000000	39,518.52 L
** JF1Y **	786 5,700.000	132,118.59	107,549.67	29APR02	02MAY02	1.000000	24,175.88 L
** JF1Y **				393.04 S		.00	393.04 S
** JF1Y **	800 11,400.000	260,630.33	218,111.06	30APR02	03MAY02	1.000000	42,519.27 S
** JF1Y **	030 1,300.000	30,829.22	22,659.00	03MAY02	08MAY02	1.000000	8,170.22 S
** JF1Y **	050 1,300.000	30,107.09	22,659.00	06MAY02	09MAY02	1.000000	7,448.09 S
** JF1Y **	073 1,700.000	38,906.72	29,631.00	07MAY02	10MAY02	1.000000	9,275.72 S
** JF1Y **	074 1,500.000	34,526.70	26,145.00	07MAY02	10MAY02	1.000000	8,381.70 S
** JF1Y **	097 5,200.000	116,961.63	90,636.00	08MAY02	13MAY02	1.000000	26,325.63 S
** JF1Y **				09MAY02	14MAY02	1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	BASE	BASE COST	GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
	118	18,010	65	13,944.00	4,066.65 S		00	4,066.65 S
800.000								
** JF1Y **	132	15,642	77	12,201.00	3,441.77 S	10MAY02	1.000000	3,441.77 S
700.000						15MAY02	.00	
** JF1Y **	165	60,122	05	47,061.00	13,061.05 S	13MAY02	1.000000	13,061.05 S
2,700.000						16MAY02	.00	
** JF1Y **	182	87,780	77	66,234.00	21,546.77 S	14MAY02	1.000000	21,546.77 S
3,800.000						17MAY02	.00	
** JF1Y **	193	23,543	28	17,430.00	6,113.28 S	15MAY02	1.000000	6,113.28 S
1,000.000						20MAY02	.00	
855244109	TOTAL	392,080.10		327,992.66	63,694.40 L		.00	63,694.40 L
		925,106.01		744,907.06	156,023.07 S		00	156,023.07 S
85590A203	STARHOOD HOTELS + RESORTS	PAIRD 1 CL B SH BEN + 1 COM		24JAN02	29JAN02	1.000000		
** JF2H **	526	365,765	30	238,343.36	127,421.94 S		00	127,421.94 S
12,000.000								
** JF2H **	567	111,658	32	66,073.50	45,584.82 S	05MAR02	1.000000	45,584.82 S
3,000.000						08MAR02	.00	
** JF2H **	694	59,374	21	35,319.13	24,055.08 S	05APR02	1.000000	24,055.08 S
1,600.000						10APR02	.00	
** JF2H **	734	208,568	51	128,010.39	80,558.12 S	05APR02	1.000000	80,558.12 S
5,600.000						10APR02	.00	
** JF2H **	026	348,649.59		214,918.24	133,731.35 S	08APR02	1.000000	133,731.35 S
9,400.000						11APR02	.00	
** JF2H **	899	138,113.02		82,829.46	55,283.56 S	08APR02	1.000000	55,283.56 S
3,721.000						11APR02	.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	BASE	BASE COST	GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
85590A203	TOTAL	1,232,128.95		765,494.08	466,634.87 S		00	466,634.87 S
858912108	STERICYCLE INC	COM		03JUN02	06JUN02	1.000000		
** JF2V **	275	6,884.79		6,050.00	834.79 L		00	834.79 L
200.000								
** JF2V **	291	6,884.79		6,050.00	834.79 L	03JUN02	1.000000	834.79 L
200.000						06JUN02	.00	
** JF2V **	311	19,844.40		15,125.00	4,719.40 L	19JUN02	1.000000	4,719.40 L
500.000						24JUN02	.00	
** JF2V **	657	9,899.70		9,075.00	824.70 L	16OCT02	1.000000	824.70 L
300.000						21OCT02	.00	
858912108	TOTAL	43,513.68		36,300.00	7,213.68 L		00	7,213.68 L
86126T203	STOCKERYALE INC	COM		27JUN02	02JUL02	1.000000		
** JF1G **	538	1,827.08		7,350.00	-5,522.92 S		00	-5,522.92 S
700.000								
** JF1G **	560	65,682.76		335,257.86	-269,575.10 S	28JUN02	1.000000	-269,575.10 S
32,200.000						03JUL02	.00	
** JF1G **	292	30,860.05		285,750.00	-254,889.95 S	01OCT02	1.000000	-254,889.95 S
38,100.000						15OCT02	.00	
** JF1G **	292	-30,860.05		-285,750.00	254,889.95 S	01OCT02	1.000000	254,889.95 S
CXL -38,100.000						15OCT02	.00	
** JF1G **	522	30,860.05		285,750.00	-254,889.95 S	01OCT02	1.000000	-254,889.95 S
38,100.000						24OCT02	.00	
** JF1G **	496	285,750.00		285,750.00	16OCT02	1.000000	00	00
38,100.000						24OCT02	.00	
** JF1G **					16OCT02	1.000000		

STATE STREET

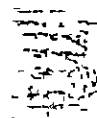
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/L S GN/L S	STL DT BASE CURR	SELL RATE GN/L S	NET SECTY NET BAS	GN/L S GN/L S
	CXL 496 -38,100 000		-285,750 00			.00		00
** JF1G **	523 38,100 000		285,750 00		16OCT02 00	24OCT02 1.000000 .00		00
86126T203	TOTAL		285,750 00			00 .00		00
			98,369.89			00		-529,987 97 S
861996940	STOCKERYALE PIPES				28JAN02	28JAN02	1 000000	
** JF1G **	734 38,100.000		38,100 00		28JAN02	28JAN02	1.000000 00	-247,650 00 S
** JF1G **	CXL 734 -38,100 000		-38,100 00		28JAN02	28JAN02	1.000000 00	247,650 00 S
861996940	TOTAL		00			00		00 S
86211E103	STORAGENETWORKS INC	DC COM			05APR02	10APR02	1 000000	
** JF1M **	377 1,800.000		5,615.82				.00	-3,446 64 S
** JF1M **	712 14,500 000		40,600 00		08APR02	11APR02	1.000000 .00	-11,226 02 S
** JF1M **	746 62,500 000		177,807 10		08APR02	11APR02	1.000000 .00	-132,349.28 S
86211E103	TOTAL		224,022.92				00	-147,021 94 S
866810104	SUN MICROSYSTEMS INC	COM			25JUL02	30JUL02	1.000000	
** JF1Z **	780 6,200 000		23,393 74				00	-238,235 88 L
** JF1Z **	781 2,500.000		9,611.95		25JUL02	30JUL02	1.000000 00	-104,113.44 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/L S GN/L S	STL DT BASE CURR	SELL RATE GN/L S	NET SECTY NET BAS	GN/L S GN/L S
** JF1Z **	019 6,200 000		24,272 26		07AUG02	12AUG02	1.000000 .00	-209,564.72 L
** JF2Q **	673 20,571 000		77,315 79		18NOV02	21NOV02	1.000000 00	6,493.93 S
** JF2Q **	676 47,000 000		167,460.57		20NOV02	25NOV02	1.000000 00	5,648 93 S
** JF1Z **	128 500.000		1,598 88		30DEC02	03JAN03	1 000000 00	-8,143 17 L
** JF1Z **	135 1,200.000		3,729.51		30DEC02	03JAN03	1.000000 .00	-20,540.25 L
** JF1Z **	CXL 135 -1,200 000		-3,729 51		30DEC02	03JAN03	1 000000 00	20,540.25 L
** JF1Z **	137 1,200 000		3,717 51		30DEC02	03JAN03	1 000000 00	-22,421.77 L
866810104	TOTAL		62,594 34				.00	-582,478 98 L
			244,776.36				00	12,142 86 S
867363103	SUNGARD DATA SYS INC	COM			15APR02	18APR02	1.000000	
** JF1Z **	610 400 000		12,735.61				00	2,739.97 S
** JF1Z **	616 300 000		8,794 74		16APR02	19APR02	1 000000 .00	1,298 01 S
** JF1Z **	638 300 000		8,909 73		17APR02	22APR02	1 000000 00	1,413.00 S
** JF1Z **	179 100.000		2,861.76		22MAY02	28MAY02	1.000000 00	362 85 S

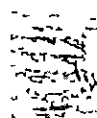
STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/LS	GN/LS		
** JF1Z **	180	5,696.54	4,997.82	22MAY02	28MAY02	1.000000	698.72 S	698.72 S
	200.000					.00		
** JF1Z **	187	5,749.00	5,181.04	23MAY02	29MAY02	1.000000	567.96 S	567.96 S
	200.000					.00		
** JF1Z **	188	5,735.07	5,181.04	23MAY02	29MAY02	1.000000	554.03 S	554.03 S
	200.000					.00		
** JF1Z **	189	2,870.73	2,590.52	23MAY02	29MAY02	1.000000	280.21 S	280.21 S
	100.000					.00		
** JF1Z **	199	2,861.83	2,590.52	24MAY02	30MAY02	1.000000	271.31 S	271.31 S
	100.000					.00		
** JF1Z **	315	2,669.01	2,590.52	04JUN02	07JUN02	1.000000	78.49 S	78.49 S
	100.000					.00		
** JF1Z **	344	2,657.11	2,590.53	05JUN02	10JUN02	1.000000	66.58 S	66.58 S
	100.000					.00		
** JF1Z **	345	2,670.71	2,590.52	05JUN02	10JUN02	1.000000	80.19 S	80.19 S
	100.000					.00		
** JF1Z **	458	17,137.65	17,983.98	24JUN02	27JUN02	1.000000	-846.33 S	-846.33 S
	700.000					.00		
** JF1Z **	464	6,926.88	7,737.25	26JUN02	01JUL02	1.000000	-810.37 S	-810.37 S
	300.000					.00		
** JF1Z **	589	41,094.59	46,609.79	10JUL02	15JUL02	1.000000	-5,515.20 S	-5,515.20 S
	1,800.000					.00		



STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/LS	GN/LS		
867363103	TOTAL	129,370.96	128,131.54	1,239.42 S			.00	1,239.42 S
86768K106	SUNRISE SENIOR LIVING INC	COM	06FEB02	11FEB02	1.000000			
** JF1W **	673	439,824.94	554,139.48	-114,314.54 S			.00	-114,314.54 S
	19,300.000							
867914103	SUNTRUST BKS INC	COM	18APR02	23APR02	1.000000			
** JF1Y **	564	53,278.39	57,302.18	-4,023.79 S			.00	-4,023.79 S
	800.000							
** JF1Y **	590	53,134.39	58,276.24	-5,141.85 S			1.000000	-5,141.85 S
	800.000						.00	
** JF1Y **	636	53,438.39	58,276.24	-4,837.85 S			1.000000	-4,837.85 S
	800.000						.00	
** JF1Y **	660	53,662.38	58,276.24	-4,613.86 S			1.000000	-4,613.86 S
	800.000						.00	
** JF1Y **	690	47,024.58	50,991.71	-3,967.13 S			1.000000	-3,967.13 S
	700.000						.00	
867914103	TOTAL	260,538.13	283,122.61	-22,584.48 S			.00	-22,584.48 S
86859F107	SUPREMA SPECIALTIES INC	COM	05MAR02	08MAR02	1.000000			
** JF1G **	338	905.98	577,575.00	-576,669.02 S			.00	-576,669.02 S
	45,300.000							
** JF1G **	614	189.99	64,631.00	-59,920.30 L			1.000000	-59,920.30 L
	190,000.000						.00	
** JF1G **				-4,520.71 S			.00	-4,520.71 S



STATE STREET

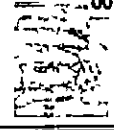
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
86859F107	TOTAL			189.99	64,631.00			-59,920.30	L
				1,095.97	642,206.00			-581,189.73	S
86866R102	SUREBEAM CORP		CL A			16AUG02	16AUG02	1.000000	
** JF1G **	110 .980	1.40		1.00	40 S		00		40 S
** JF1G **	471 15,654.000	60,579.14		36,586.21	23,992.93 S	22OCT02	25OCT02	1.000000 00	23,992.93 S
** JF1G **	504 3,400.000	15,240.71		20,168.23	-4,927.52 S	28OCT02	31OCT02	1.000000 .00	-4,927.52 S
** JF1G **	520 8,200.000	36,818.52		47,178.55	-10,360.03 S	29OCT02	01NOV02	1.000000 00	-10,360.03 S
** JF1G **	529 21,000.000	103,367.26		46,189.55	57,177.71 S	30OCT02	04NOV02	1.000000 .00	57,177.71 S
** JF1G **	582 8,800.000	54,512.59		19,067.84	35,444.75 S	06NOV02	12NOV02	1.000000 .00	35,444.75 S
** JF1G **	633 1,400.000	8,385.74		3,033.52	5,352.22 S	14NOV02	19NOV02	1.000000 00	5,352.22 S
** JF1G **	689 7,400.000	43,714.91		16,034.32	27,680.59 S	25NOV02	29NOV02	1.000000 00	27,680.59 S
** JF1G **	691 1,800.000	10,854.57		3,900.24	6,954.33 S	26NOV02	02DEC02	1.000000 00	6,954.33 S
** JF1G **	704 200.000	1,173.96		433.36	740.60 S	27NOV02	03DEC02	1.000000 00	740.60 S
** JF1G **	707	8,787.09		3,466.88	5,320.21 S	29NOV02	09DEC02	1.000000 00	5,320.21 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
				1,600.000					
86866R102	TOTAL			343,435.89	196,059.70			147,376.19	S
868861204	SURGUTNEFTEGAZ JSC		SPONSORED ADR			13DEC02	18DEC02	1.000000	
** JF2N **	367 4,700.000	68,147.95		65,800.00	2,347.95 L		00		2,347.95 L
** JF2N **	372 2,800.000	40,491.82		39,200.00	1,291.82 L	16DEC02	19DEC02	1.000000 .00	1,291.82 L
** JF2N **	378 4,100.000	60,815.52		57,400.00	3,415.52 L	17DEC02	20DEC02	1.000000 00	3,415.52 L
** JF2N **	CXL 378 -4,100.000	-60,815.52		-57,400.00	-3,415.52 L	17DEC02	20DEC02	1.000000 00	-3,415.52 L
** JF2N **	394 4,100.000	60,996.73		57,400.00	3,596.73 L	17DEC02	20DEC02	1.000000 .00	3,596.73 L
868861204	TOTAL			169,636.50	162,400.00			7,236.50	L
870756103	SWIFT TRANSM INC		COM			05APR02	10APR02	1.000000	
** JF1W **	314 3,000.000	60,690.00		67,893.30	-7,203.30 S		00		-7,203.30 S
** JF1W **	424 3,400.000	69,122.29		76,945.74	-7,823.45 S	05APR02	10APR02	1.000000 .00	-7,823.45 S
** JF1W **	695 4,100.000	79,909.00		91,102.82	-11,193.82 S	08APR02	11APR02	1.000000 .00	-11,193.82 S
** JF1W **	777 12,200.000	237,195.01		271,415.16	-34,220.15 S	08APR02	11APR02	1.000000 00	-34,220.15 S

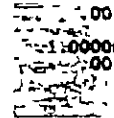
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
870756103	TOTAL						
	446,916.30	507,357.02		-60,440.72 S		.00	-60,440.72 S
871503108	SYMANTEC CORP	COM		30JUL02	02AUG02	1.000000	
** JF2I **	168	128,919.31	137,459.52	-8,540.21 L		.00	-8,540.21 L
	3,600.000						
** JF2I **	235	94,651.70	105,774.76	-11,123.06 L	19SEP02	1.000000	-11,123.06 L
	2,800.000					.00	
** JF2I **	247	207,612.58	223,972.55	-16,359.97 L	27SEP02	1.000000	-16,359.97 L
	6,600.000					.00	
** JF1Y **	051	17,460.91	13,059.20	4,401.71 S	02DEC02	1.000000	4,401.71 S
	400.000					.00	
** JF1Y **	055	30,706.39	22,853.60	7,852.79 S	03DEC02	1.000000	7,852.79 S
	700.000					.00	
** JF1Y **	059	8,839.23	6,529.60	2,309.63 S	04DEC02	1.000000	2,309.63 S
	200.000					.00	
** JF1Y **	107	51,380.95	44,184.79	7,196.16 S	13DEC02	1.000000	7,196.16 S
	1,300.000					.00	
871503108	TOTAL						
	431,183.59	467,206.83		-36,023.24 L		.00	-36,023.24 L
	108,387.48	86,627.19		21,760.29 S		.00	21,760.29 S
871508107	SYMBOL TECHNOLOGIES INC	COM		15FEB02	21FEB02	1.000000	
** JF1Z **	238	34,313.77	95,536.75	-57,332.12 L		.00	-57,332.12 L
	3,925.000						
** JF1Z **				-3,890.86 S		.00	-3,890.86 S



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
871508107	TOTAL						
	34,313.77	95,536.75		-57,332.12 L		.00	-57,332.12 L
	34,313.77	95,536.75		-3,890.86 S		.00	-3,890.86 S
87157J106	SYNCOR INTL CORP MEM	COM		14JUN02	19JUN02	1.000000	
** JF1G **	418	653,791.21	479,840.10	173,951.11 S		.00	173,951.11 S
	21,100.000						
871607107	SYNOPSIS INC	COM		11JUL02	16JUL02	1.000000	
** JF1Z **	600	18,445.34	20,298.13	-1,852.79 S		.00	-1,852.79 S
	400.000						
** JF1Z **	602	4,644.86	5,337.13	-692.27 S	16JUL02	1.000000	-692.27 S
	100.000					.00	
** JF1Z **	608	4,498.25	5,204.53	-706.28 S	16JUL02	1.000000	-706.28 S
	100.000					.00	
** JF1Z **	611	9,206.08	10,438.83	-1,232.75 S	17JUL02	1.000000	-1,232.75 S
	200.000					.00	
871607107	TOTAL						
	36,794.53	41,278.62		-4,484.09 S		.00	-4,484.09 S
871829107	SYSCO CORP	COM		08JAN02	11JAN02	1.000000	
** JF1Y **	760	41,107.38	43,973.12	-2,865.74 L		.00	-2,865.74 L
	1,600.000						
** JF1Y **	770	2,554.96	2,784.83	-229.87 L	14JAN02	1.000000	-229.87 L
	100.000					.00	
** JF1Y **	783	25,900.21	27,583.63	-974.07 L	14JAN02	1.000000	-974.07 L
	1,000.000					.00	
** JF1Y **				-709.35 S		.00	-709.35 S
** JF1Y **	787	15,557.76	16,391.34	-833.58 S	14JAN02	1.000000	-833.58 S
	600.000					.00	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
** JF1Y **	800 44,349.27	46,442.12	10JAN02	15JAN02	1 000000	-2,092.85 S	-2,092.85 S
1,700 000					00		
** JF1Y **	810 12,982.85	13,659.45	11JAN02	16JAN02	1 000000	-676.60 S	-676.60 S
500 000					.00		
** JF1Y **	818 5,192.20	5,463.78	14JAN02	17JAN02	1.000000	-271.58 S	-271.58 S
200 000					00		
** JF1Y **	840 7,829.67	8,195.67	15JAN02	18JAN02	1 000000	-366.00 S	-366.00 S
300.000					00		
** JF1Y **	038 20,030.31	19,123.22	03MAY02	08MAY02	1 000000	907.09 L	907.09 L
700 000					00		
** JF1Y **	051 66,077.00	62,833.45	06MAY02	09MAY02	1.000000	3,243.55 L	3,243.55 L
2,300 000					00		
** JF1Y **	082 39,053.64	38,246.44	07MAY02	10MAY02	1.000000	807.20 L	807.20 L
1,400 000					00		
** JF1Y **	088 11,190.62	10,927.56	08MAY02	13MAY02	1.000000	263.06 L	263.06 L
400.000					00		
** JF1Y **	100 36,479.36	35,514.56	08MAY02	13MAY02	1 000000	964.80 L	964.80 L
1,300 000					00		
** JF1Y **	115 19,758.37	19,321.17	09MAY02	14MAY02	1.000000	544.42 L	544.42 L
700 000					.00		
** JF1Y **						-107.22 S	-107.22 S
** JF1Y **	143 17,070.32	17,579.04	10MAY02	15MAY02	1 000000	-508.72 S	-508.72 S
600.000					00		
** JF1Y **	170 14,144.62	14,649.20	13MAY02	16MAY02	1.000000	-504.58 S	-504.58 S
500 000					00		

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
** JF1Y **	173 19,514.78	20,508.88	14MAY02	17MAY02	1 000000	-994.10 S	-994.10 S
700 000					00		
** JF1Y **	186 5,531.81	5,859.68	14MAY02	17MAY02	1 000000	-327.87 S	-327.87 S
200 000					00		
** JF1Y **	202 5,604.13	5,859.68	15MAY02	20MAY02	1.000000	-255.55 S	-255.55 S
200.000					.00		
** JF1Y **	241 8,238.50	8,789.52	20MAY02	23MAY02	1.000000	-551.02 S	-551.02 S
300 000					00		
** JF1Y **	273 13,866.83	14,649.20	21MAY02	24MAY02	1 000000	-782.37 S	-782.37 S
500.000					00		
** JF1Y **	286 2,770.91	2,929.84	22MAY02	28MAY02	1 000000	-158.93 S	-158.93 S
100 000					00		
** JF1Y **	296 8,279.48	8,789.52	23MAY02	29MAY02	1 000000	-510.04 S	-510.04 S
300.000					00		
871829107	TOTAL	262,151.85	260,307.98	2,660.44 L		.00	2,660.44 L
		226,591.71	236,671.72	-9,650.36 S		00	-9,650.36 S
872443403	T HQ INC	COM		23OCT02	28OCT02	1 000000	
** JF2V **	674 62,793.14	105,708.00				00	-42,914.86 L
4,200.000							
872540109	TJX COS INC NEW	COM		12NOV02	15NOV02	1 000000	
** JF1Y **	783 36,990.68	31,843.23				.00	5,147.45 L
1,800 000							
** JF1Y **	803 25,565.02	22,905.41		19NOV02	22NOV02	1.000000	2,659.61 L
1,300 000						00	

STATE STREET



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
872540109	TOTAL	62,555 70		54,748.64	7,807.06 L		00	7,807 06 L
872941109	TMP WORLDWIDE INC		COM		20FEB02	25FEB02	1.000000	
** JF1Y **	318 1,600.000	46,554 02		73,653 61	-27,099.59 S		.00	-27,099 59 S
** JF1Y **	319 100.000	2,907 45		4,595 13	-1,687.68 S	25FEB02	1 000000 00	-1,687.68 S
** JF1Y **	325 300 000	8,582 78		13,785 39	-5,202 61 S	26FEB02	1 000000 00	-5,202 61 S
** JF1Y **	331 100.000	2,755 93		4,595.13	-1,839.20 S	27FEB02	1 000000 .00	-1,839.20 S
872941109	TOTAL	60,800 18		96,629.26	-35,829.08 S		00	-35,829 08 S
87299C928	TPG PARTNERS II L P				10JUL01	10JUL01	1 000000	
** JF1Q **	009 44,225.000	44,225.00		44,225.00	.00		.00	00
** JF1Q **	ADXC- 274 .000	-44,225.00		-44,225 00	.00	10JUL01	1.000000 .00	00
** JF1Q **	002 928,538 000	2,104,448 00		926,689 41	1,177,758.59 L	08MAR02	1 000000 00	1,177,758 59 L
** JF1Q **	CXL 002 -928,538.000	-2,104,448 00		-926,689 41	-1,177,758.59 L	08MAR02	1 000000 00	-1,177,758 59 L
** JF1Q **	010 928,538 000	2,104,448.00		928,538.00	1,175,910.00 L	08MAR02	1 000000 .00	1,175,910.00 L
** JF1Q **	641 646,709.000	1,822,619 00		645,421 49	1,177,197 51 L	08MAR02	1.000000 00	1,177,197 51 L
** JF1Q **					08MAR02	08MAR02	1.000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	CXL 641 -646,709 000	-1,822,619.00		-645,421.49	-1,177,197.51 L		.00	-1,177,197.51 L
** JF1Q **	704 928,538 000	928,538.00		926,689 41	1,848 59 L	08MAR02	1 000000 .00	1,848 59 L
** JF1Q **	CXL 704 -928,538.000	-928,538 00		-926,689 41	-1,848 59 L	08MAR02	1.000000 00	-1,848 59 L
** JF1Q **	705 928,538.000	2,104,448 00		926,689 41	1,177,758.59 L	08MAR02	1 000000 00	1,177,758 59 L
** JF1Q **	CXL 705 -928,538 000	-2,104,448 00		-926,689 41	-1,177,758 59 L	08MAR02	1 000000 00	-1,177,758 59 L
** JF1Q **	706 928,538.000	2,104,448.00		926,689.41	1,177,758.59 L	08MAR02	1 000000 00	1,177,758.59 L
** JF1Q **	CXL 706 -928,538.000	-2,104,448.00		-926,689 41	-1,177,758 59 L	08MAR02	1 000000 .00	-1,177,758 59 L
** JF1Q **	799 928,538 000	2,104,448.00		926,689 41	1,177,758 59 L	08MAR02	1 000000 .00	1,177,758.59 L
** JF1Q **	CXL 799 -928,538 000	-2,104,448.00		-926,689.41	-1,177,758 59 L	08MAR02	1 000000 .00	-1,177,758 59 L
** JF1Q **	283 386,392 000	677,881.00		386,392.00	291,489 00 L	23DEC02	1 000000 00	291,489 00 L
87299C928	TOTAL	44,225 00		44,225 00	00		00	.00
		2,738,104.00		1,270,705 00	1,467,399.00 L		00	1,467,399 00 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
873994933	T3 PARTNERS LP			09JUL01	09JUL01	1.000000	
** JF1Q **	ADXC- 282	-42,052.00	-42,052.00	.00	.00	.00	00
	000						
** JF1Q **	777	407,223.00	405,631.89	29MAY02	29MAY02	1.000000	1,591.11 L
	407,223.000			1,591.11 L	.00	.00	
** JF1Q **	CXL 777	-407,223.00	-405,631.89	29MAY02	29MAY02	1.000000	-1,591.11 L
	-407,223.000			-1,591.11 L	.00	.00	
** JF1Q **	778	64,175.00	63,924.25	29MAY02	29MAY02	1.000000	250.75 L
	64,175.000			250.75 L	.00	.00	
** JF1Q **	CXL 778	-64,175.00	-63,924.25	29MAY02	29MAY02	1.000000	-250.75 L
	-64,175.000			-250.75 L	.00	.00	
** JF1Q **	179	231,021.00	23,735.00	11OCT02	11OCT02	1.000000	207,286.00 L
	23,735.000			207,286.00 L	.00	.00	
** JF1Q **	285	1,972,835.00	1,775,551.50	20DEC02	20DEC02	1.000000	197,283.50 L
	1,775,551.500			197,283.50 L	.00	.00	
873994933	TOTAL	2,161,804.00	1,757,234.50	404,569.50 L		.00	404,569.50 L
874039100	TAIMAN SEMICNDOCTR MFG CO LTD	SPONSORED ADR		10APR02	15APR02	1.000000	
** JF1Z **	573	30,136.37	25,396.12	4,740.25 S	.00	.00	4,740.25 S
	1,600.000						
** JF1Z **	577	18,409.74	15,875.97	10APR02	15APR02	1.000000	2,533.77 S
	1,000.000			2,533.77 S	.00	.00	
** JF1Z **	582	11,115.44	9,495.99	10APR02	15APR02	1.000000	1,619.45 S
	600.000			1,619.45 S	.00	.00	
** JF1Z **	590	12,863.79	10,916.87	11APR02	16APR02	1.000000	1,946.92 S
	700.000			1,946.92 S	.00	.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1Z **	594	10,977.80	9,502.97	11APR02	16APR02	1.000000	1,474.83 S
	600.000			1,474.83 S	.00	.00	
** JF1Z **	784	26,853.08	19,494.30	29APR02	02MAY02	1.000000	7,358.78 S
	1,500.000			7,358.78 S	.00	.00	
** JF1Z **	348	10,142.48	8,823.08	06JUN02	11JUN02	1.000000	1,319.40 S
	700.000			1,319.40 S	.00	.00	
** JF1Z **	354	38,751.11	35,082.54	06JUN02	11JUN02	1.000000	3,668.57 S
	2,700.000			3,668.57 S	.00	.00	
** JF2N **	264	435,149.80	494,918.10	03JUL02	09JUL02	1.000000	-84,628.84 L
	38,100.000			-84,628.84 L	.00	.00	
** JF2N **				24,860.54 S	.00	.00	24,860.54 S
** JF2N **	341	139,197.34	237,526.54	25JUL02	30JUL02	1.000000	-98,329.20 S
	15,338.000			-98,329.20 S	.00	.00	
** JF2J **	282	3.40	5.17	31JUL02	31JUL02	1.000000	-1.77 L
	.400			-1.77 L	.00	.00	
** JF2J **	CXL 282	-3.40	-5.17	31JUL02	31JUL02	1.000000	1.77 L
	-.400			1.77 L	.00	.00	
** JF2J **	290	3.40	5.17	31JUL02	31JUL02	1.000000	-1.77 L
	.400			-1.77 L	.00	.00	
** JF2J **	485	179,225.52	350,618.58	26SEP02	02OCT02	1.000000	-171,393.06 L
	27,102.000			-171,393.06 L	.00	.00	
** JF2J **	494	134,371.92	286,438.73	27SEP02	02OCT02	1.000000	-152,066.81 L
	20,991.000			-152,066.81 L	.00	.00	
** JF2J **	506	332,291.21	771,267.46	01OCT02	04OCT02	1.000000	-438,976.25 L
	52,105.000			-438,976.25 L	.00	.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF2J **	508 55,793 000	344,237.53		750,617.79	02OCT02 -406,380 26 L	07OCT02	1 000000 .00		-406,380 26 L
** JF2J **	509 1,500.000	9,239.76		19,809.27	02OCT02 -10,569 51 L	07OCT02	1.000000 00		-10,569 51 L
874039100	TOTAL	1,434,519 14		2,673,675.10	-1,264,016 50 L		00		-1,264,016.50 L
		733,596 95		867,032 48	-48,806 69 S		00		-48,806.69 S
874054109	TAKE TWO INTERACTIVE SOFTWARE	CDT COM			03JUN02	06JUN02	1 000000		
** JF2V **	279 800 000	20,447 38		15,896.00	4,551 38 L		00		4,551 38 L
** JF2V **	498 4,800 000	125,948.20		95,376.00	22AUG02 30,572.20 L	27AUG02	1.000000 .00		30,572 20 L
** JF2V **	785 200.000	5,927 82		5,370 00	02DEC02 557 82 L	05DEC02	1 000000 00		557.82 L
874054109	TOTAL	152,323 40		116,642.00	35,681 40 L		00		35,681 40 L
87612E106	TARGET CORP	COM			05MAR02	08MAR02	1.000000		
** JF2H **	573 28,500.000	1,163,403 82		918,099 00	245,304 82 S		.00		245,304 82 S
** JF1Y **	560 4,600.000	202,853 88		136,133 07	18APR02 66,720 81 S	23APR02	1 000000 00		66,720.81 S
** JF1Z **	427 200 000	6,624 78		6,316.46	27SEP02 308.32 S	02OCT02	1 000000 00		308 32 S
** JF1Z **	428 100.000	3,278.58		3,158 23	27SEP02 120.35 S	02OCT02	1 000000 .00		120.35 S
** JF1Z **	430 1,000.000	29,464.61		31,562 30	30SEP02 -2,117.69 S	03OCT02	1 000000 .00		-2,117.69 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF1Z **	550 1,400.000	41,329 69		44,215.22	17OCT02 -2,885 53 S	22OCT02	1 000000 .00		-2,885.53 S
87612E106	TOTAL	1,446,955.36		1,139,504 28	307,451.08 S		00		307,451.08 S
879131100	TEKTRONIX INC	COM			27AUG02	30AUG02	1 000000		
** JF1Z **	202 300 000	5,448 13		7,256.80	-1,808.67 L		00		-1,808 67 L
** JF1Z **	213 200 000	3,552 08		4,887.03	28AUG02 -1,334 95 L	03SEP02	1 000000 00		-1,334.95 L
** JF1Z **	217 300.000	5,257.61		7,489.30	29AUG02 -2,231 69 L	04SEP02	1.000000 .00		-2,231.69 L
** JF1Z **	223 200.000	3,499.23		5,061 66	30AUG02 -1,562.43 L	05SEP02	1 000000 00		-1,562 43 L
** JF1Z **	233 100 000	1,702 55		2,550.25	03SEP02 -847 70 L	06SEP02	1 000000 00		-847 70 L
** JF1Z **	246 500.000	8,557 99		13,234.92	04SEP02 -4,676 93 L	09SEP02	1 000000 .00		-4,676.93 L
** JF1Z **	258 100.000	1,707.21		2,679 64	05SEP02 -972.43 L	10SEP02	1 000000 00		-972.43 L
** JF1Z **	264 300 000	5,242 25		8,024 78	06SEP02 -2,782 53 L	11SEP02	1.000000 00		-2,782 53 L
** JF1Z **	281 200 000	3,487.29		5,331 00	09SEP02 -1,843 71 L	12SEP02	1 000000 00		-1,843 71 L
** JF1Z **	297 100.000	1,782.18		2,665.50	10SEP02 -883.32 L	13SEP02	1.000000 .00		-883.32 L
** JF1Z **	324	1,734 94		2,665.50	12SEP02 -930 56 L	17SEP02	1.000000 .00		-930 56 L

STATE STREET

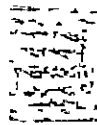
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
	100 000							
879131100	TOTAL	41,971.46		61,846.38	-19,874 92 L		00	-19,874.92 L
879403780	TELEFONOS DE MEXICO S A				SPONSORED ADR REPSTG SH ORD L 10MAY02	15MAY02	1 000000	
** JF2N **	762 2,700.000	98,790 02		85,838 96	12,951.06 L		00	12,951.06 L
** JF2N **	782 2,200.000	81,231.89		69,942 86	11,289 03 L	13MAY02	1 000000 00	11,289 03 L
** JF2N **	035 12,200 000	406,399.03		428,655.79	-20,471 40 L	06JUN02	1.000000 00	-20,471 40 L
** JF2N **					-1,785 36 S		00	-1,785 36 S
** JF1L **	008 4,400.000	135,075.92		141,656.36	-6,580 44 L	05JUL02	1 000000 00	-6,580 44 L
879403780	TOTAL	721,496.86		726,093 97	-2,811 75 L		.00	-2,811.75 L
		406,399 03		428,655.79	-1,785 36 S		.00	-1,785 36 S
87967E107	TELLIUM INC		COM			08APRO2	1.000000	
** JF1Z **	556 100.000	201 99		1,500 00	-1,298 01 S		00	-1,298 01 S
88033G100	TENET HEALTHCARE CORP		COM			08NOV02	1.000000	
** JF1Z **	650 1,600.000	25,689.14		37,795 49	-12,106 35 L		.00	-12,106.35 L
** JF1Z **	660 6,100 000	91,271 54		142,417.00	-51,145.46 L		.00	-51,145.46 L
** JF2V **	727 2,100 000	35,593 92		100,966 74	-65,372.82 L		1.000000 00	-65,372 82 L
** JF2V **	728	243,397 54		765,765.82	-522,368.28 L		1.000000 00	-522,368 28 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
	15,500 000							
** JF1Z **	663 900.000	13,075 52		22,885.58	-9,810.06 L	11NOV02	1.000000 .00	-9,810 06 L
** JF1Z **	669 300 000	4,231.37		7,298.32	-3,066 95 L	11NOV02	1 000000 00	-3,066.95 L
** JF1Z **	676 1,500 000	21,813.24		48,678 73	-9,785 57 L	12NOV02	1.000000 00	-9,785 57 L
** JF1Z **					-17,079 92 S		00	-17,079.92 S
88033G100	TOTAL	435,072 27		1,125,807 68	-673,655 49 L		.00	-673,655 49 L
		21,813.24		48,678.73	-17,079 92 S		00	-17,079.92 S
880770102	TERADYNE INC		COM			04SEP02	1.000000	
** JF1Z **	248 700 000	8,492 35		27,468.98	-18,976 63 L		00	-18,976.63 L
** JF1Z **	259 900 000	10,315 48		34,419 10	-24,103 62 L	05SEP02	1 000000 00	-24,103 62 L
** JF1Z **	528 1,200 000	11,153.86		46,524.51	-35,370 65 L	16OCT02	1 000000 00	-35,370.65 L
** JF1Z **	529 300.000	2,780.52		11,790.21	-9,009 69 L	16OCT02	1.000000 00	-9,009.69 L
** JF1Z **	096 300.000	4,022.15		11,842.89	-7,820.74 L	19DEC02	1 000000 00	-7,820.74 L
** JF1Z **	097 200 000	2,685 12		7,969.58	-5,284 46 L	19DEC02	1 000000 00	-5,284 46 L
** JF1Z **	102 300 000	4,017 98		12,580 35	-8,562.37 L	20DEC02	1.000000 00	-8,562 37 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	NET	LOCAL COST	BASE COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/LS	BASE	CURR GN/LS	NET BAS SECTY GN/LS
** JF1Z **	104	1,394.95		4,193.45	23DEC02 -2,798.50 L	27DEC02	1.000000 00	-2,798.50 L
	100.000							
** JF1Z **	114	1,388.22		4,347.40	23DEC02 -2,959.18 L	27DEC02	1.000000 00	-2,959.18 L
	100.000							
** JF1Z **	115	1,391.16		4,347.40	23DEC02 -2,956.24 L	27DEC02	1.000000 00	-2,956.24 L
	100.000							
880770102	TOTAL	47,641.79		165,483.87	-117,842.08 L		00	-117,842.08 L
881624209	TEVA PHARMACEUTICAL INDS LTD		ADR		16OCT02	21OCT02	1.000000	
** JF1L **	206	659,009.28		593,672.00	65,337.28 L		00	65,337.28 L
	10,200.000							
** JF1L **	233	1,188,685.79		877,345.87	07NOV02 311,339.92 L	13NOV02	1.000000 00	311,339.92 L
	16,000.000							
881624209	TOTAL	1,847,695.07		1,471,017.87	376,677.20 L		.00	376,677.20 L
882508104	TEXAS INSTRS INC		COM		22JAN02	25JAN02	1.000000	
** JF2H **	520	587,208.39		764,731.57	-177,523.18 S		00	-177,523.18 S
	22,700.000							
** JF1Z **	058	31,127.41		21,436.47	23JAN02 9,690.94 L	28JAN02	1.000000 00	9,690.94 L
	1,200.000							
** JF1Y **	324	35,788.92		40,686.48	29MAY02 -4,897.56 S	03JUN02	1.000000 .00	-4,897.56 S
	1,200.000							
** JF1Y **	606	170,764.05		239,166.65	25JUN02 -68,402.60 S	28JUN02	1.000000 .00	-68,402.60 S
	7,100.000							



SIATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	NET	LOCAL COST	BASE COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/LS	BASE	CURR GN/LS	NET BAS SECTY GN/LS
882508104	TOTAL	31,127.41		21,436.47	9,690.94 L		00	9,690.94 L
		793,761.36		1,044,584.70	-250,823.34 S		.00	-250,823.34 S
883203101	TEXTRON INC		COM		05APR02	10APR02	1.000000	
** JF2H **	691	70,822.88		54,688.62	16,134.26 S		00	16,134.26 S
	1,400.000							
** JF2H **	743	459,899.24		355,476.03	05APR02 104,423.21 S	10APR02	1.000000 00	104,423.21 S
	9,100.000							
** JF2H **	022	145,933.75		113,283.57	08APR02 32,650.18 S	11APR02	1.000000 .00	32,650.18 S
	2,900.000							
** JF2H **	881	583,097.04		453,134.28	08APR02 129,962.76 S	11APR02	1.000000 .00	129,962.76 S
	11,600.000							
883203101	TOTAL	1,259,752.91		976,582.50	283,170.41 S		00	283,170.41 S
884990946	THOMAS LEE EQUITY FUND III		LIMITED PARTNERSHIP		11FEB02	11FEB02	1.000000	
** JF1Q **	613	593,494.98		171,750.71	421,744.27 L		00	421,744.27 L
	171,750.710							
** JF1Q **	622	661,208.00		491,678.00	20FEB02 169,530.00 L	20FEB02	1.000000 00	169,530.00 L
	491,678.000							
** JF1Q **	622	-661,208.00		-491,678.00	20FEB02 -169,530.00 L	20FEB02	1.000000 00	-169,530.00 L
	-491,678.000							
** JF1Q **	623	1,152,886.00		491,678.00	20FEB02 661,208.00 L	20FEB02	1.000000 00	661,208.00 L
	491,678.000							
** JF1Q **	659	37,118.00		15,830.00	21MAR02 21,288.00 L	21MAR02	1.000000 .00	21,288.00 L
	15,830.000							
** JF1Q **	097	713,465.27		227,662.25	13AUG02 485,803.02 L	13AUG02	1.000000 .00	485,803.02 L



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
227,662.250								
** JF1Q **	098	368,899.96	160,758.18		13AUG02 208,141.78 L	13AUG02	1.000000 .00	208,141.78 L
	160,758.180							
** JF1Q **	200	1,266,031.13	422,410.41		23OCT02 843,620.72 L	23OCT02	1.000000 .00	843,620.72 L
	422,410.410							
884990946	TOTAL	4,131,895.34	1,490,089.55		2,641,805.79 L		.00	2,641,805.79 L
885175307	THORATEC CORP				13MAR02	18MAR02	1.000000	
** JF1M **	190	86,638.70	148,544.00		-61,905.30 S		.00	-61,905.30 S
	8,000.000							
** JF1M **	295	76,720.00	135,968.28		-59,248.28 S	10APR02	1.000000 .00	-59,248.28 S
	7,000.000							
** JF1M **	350	11,108.66	19,000.00		-7,891.34 S	10APR02	1.000000 .00	-7,891.34 S
	1,000.000							
** JF1M **	441	47,298.57	83,350.94		-36,052.37 S	10APR02	1.000000 .00	-36,052.37 S
	4,400.000							
** JF1M **	786	261,869.17	420,256.82		-158,387.65 S	11APR02	1.000000 .00	-158,387.65 S
	23,900.000							
885175307	TOTAL	483,635.10	807,120.04		-323,484.94 S		.00	-323,484.94 S
88575R308	3TEC ENERGY CORP				01OCT02	04OCT02	1.000000	
** JF1G **	299	10,068.42	6,300.00		3,768.42 L		.00	3,768.42 L
	700.000							
** JF1G **	314	9,792.70	6,300.00		3,492.70 L	07OCT02	1.000000 .00	3,492.70 L
	700.000							
** JF1G **	356	26,109.21	18,000.00		8,109.21 L	11OCT02	1.000000 .00	8,109.21 L
	2,000.000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1G **	365	6,739.79	4,500.00		09OCT02 2,239.79 L	15OCT02	1.000000 .00	2,239.79 L
	500.000							
** JF1G **	394	16,061.51	10,800.00		11OCT02 5,261.51 L	17OCT02	1.000000 .00	5,261.51 L
	1,200.000							
** JF1G **	430	30,594.91	19,800.00		16OCT02 10,794.91 L	21OCT02	1.000000 .00	10,794.91 L
	2,200.000							
** JF1G **	457	5,589.99	3,600.00		18OCT02 1,989.99 L	23OCT02	1.000000 .00	1,989.99 L
	400.000							
** JF1G **	489	5,599.83	3,600.00		24OCT02 1,999.83 L	29OCT02	1.000000 .00	1,999.83 L
	400.000							
** JF1G **	544	19,851.90	13,500.00		31OCT02 6,351.90 L	05NOV02	1.000000 .00	6,351.90 L
	1,500.000							
** JF1G **	555	3,941.88	2,700.00		01NOV02 1,241.88 L	06NOV02	1.000000 .00	1,241.88 L
	300.000							
** JF1G **	572	5,387.83	3,600.00		04NOV02 1,787.83 L	07NOV02	1.000000 .00	1,787.83 L
	400.000							
** JF1G **	584	4,106.87	2,700.00		06NOV02 1,406.87 L	12NOV02	1.000000 .00	1,406.87 L
	300.000							
** JF1G **	600	5,211.84	3,600.00		08NOV02 1,611.84 L	14NOV02	1.000000 .00	1,611.84 L
	400.000							
** JF1G **	615	5,275.84	3,600.00		12NOV02 1,675.84 L	15NOV02	1.000000 .00	1,675.84 L
	400.000							
** JF1G **	630	1,298.96	900.00		14NOV02 398.96 L	19NOV02	1.000000 .00	398.96 L
	100.000							
** JF1G **	665	7,905.24	5,400.00		20NOV02 2,505.24 L	25NOV02	1.000000 .00	2,505.24 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1G **	600 000				21NOV02 3,642.93 L	26NOV02	1.000000 .00	3,642 93 L
** JF1G **	676 900 000	11,742 93		8,100 00	22NOV02 402 71 L	27NOV02	1 000000 00	402 71 L
** JF1G **	680 100.000	1,302 71		900.00	26NOV02 1,735 83 L	02DEC02	1 000000 00	1,735 83 L
** JF1G **	696 400.000	5,335.83		3,600 00	02DEC02 2,287 29 L	05DEC02	1 000000 00	2,287 29 L
** JF1G **	713 500 000	6,787 29		4,500.00	04DEC02 1,863.83 L	09DEC02	1 000000 .00	1,863.83 L
** JF1G **	734 400 000	5,463 83		3,600.00	05DEC02 8,459.25 L	10DEC02	1.000000 .00	8,459.25 L
** JF1G **	745 1,800 000	24,659.25		16,200.00	06DEC02 2,057 30 L	11DEC02	1 000000 00	2,057.30 L
** JF1G **	752 400.000	5,657 30		3,600.00	09DEC02 4,418 71 L	12DEC02	1 000000 .00	4,418 71 L
** JF1G **	756 900.000	12,518 71		8,100 00	10DEC02 7,659 17 L	13DEC02	1.000000 00	7,659 17 L
** JF1G **	763 1,600 000	22,059 17		14,400.00	12DEC02 27,968 45 L	17DEC02	1 000000 00	27,968 45 L
** JF1G **	779 5,500 000	77,468 45		49,500.00	13DEC02 8,928.68 L	18DEC02	1.000000 00	8,928 68 L
** JF1G **	782 1,800 000	25,128.68		16,200.00	16DEC02 4,601 13 L	19DEC02	1.000000 00	4,601.13 L
** JF1G **	791 900.000	12,701 13		8,100.00				

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1G **	800 600 000	8,760 87		5,400.00	18DEC02 3,360.87 L	23DEC02	1 000000 00	3,360 87 L
** JF1G **	812 400.000	5,853 22		3,600 00	19DEC02 2,253 22 L	24DEC02	1 000000 00	2,253.22 L
** JF1G **	821 1,100 000	16,169 51		9,900.00	20DEC02 6,269 51 L	26DEC02	1 000000 .00	6,269.51 L
** JF1G **	825 900 000	13,496.17		8,100 00	23DEC02 5,396 17 L	27DEC02	1 000000 00	5,396.17 L
** JF1G **	841 500.000	7,106 78		4,500.00	31DEC02 2,606.78 L	06JAN03	1 000000 .00	2,606.78 L
88575R308	TOTAL	425,748 55		277,200 00	148,548 55 L		.00	148,548.55 L
88579Y101	3M CO		COM		10APR02	15APR02	1.000000	
** JF1Z **	587 300.000	37,257 76		33,232 96	4,024 80 L		00	4,024 80 L
** JF1Z **	697 500.000	62,918.60		55,752 87	22APR02 7,165 73 L	25APR02	1 000000 00	7,165.73 L
** JF1Z **	033 300 000	37,347.55		34,219 01	07MAY02 3,128 54 L	10MAY02	1.000000 00	3,128 54 L
** JF1Z **	049 300.000	37,848 33		33,795.00	08MAY02 4,053.33 L	13MAY02	1 000000 00	4,053.33 L
** JF1Z **	061 100.000	12,660.21		11,094.46	09MAY02 1,565 75 L	14MAY02	1 000000 .00	1,565.75 L
** JF1Y **	806 400 000	50,964 86		50,299 36	19NOV02 665 50 S	22NOV02	1 000000 .00	665 50 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
88579Y101	TOTAL		188,032.45	168,094.30	19,938.15 L	00	19,938.15 L
			50,964.86	50,299.36	665.50 S	.00	665.50 S
887317105	TIME WARNER INC NEM	COM			02JAN02	07JAN02	1.000000
** JF1Z **	701 1,700.000		53,355.57	58,202.38	-4,846.81 S	00	-4,846.81 S
** JF1Z **	CXL 701 -1,700.000		-53,355.57	-58,202.38	4,846.81 S	00	4,846.81 S
** JF1Z **	706 1,700.000		53,343.66	58,202.38	-4,858.72 S	00	-4,858.72 S
** JF2I **	677 800.000		22,359.66	43,909.00	-21,549.34 L	00	-21,549.34 L
** JF2I **	716 2,100.000		57,134.89	116,088.00	-58,953.11 L	00	-58,953.11 L
** JF1Z **	772 1,100.000		10,394.68	37,660.36	-27,265.68 L	00	-27,265.68 L
** JF1Z **	773 1,200.000		11,377.81	41,084.03	-29,706.22 L	.00	-29,706.22 L
** JF1Z **	774 1,300.000		11,465.00	44,507.70	-33,042.70 L	00	-33,042.70 L
** JF1Z **	775 3,600.000		33,624.78	123,252.11	-89,627.33 L	00	-89,627.33 L
** JF1Z **	790 2,800.000		25,672.68	95,862.75	-70,190.07 L	1.000000 00	-70,190.07 L
** JF1Z **	804		16,639.49	57,646.31	-41,006.82 L	1.000000 00	-41,006.82 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	1,600.000						
** JF1Z **	811 9,000.000		92,249.86	351,144.35	-258,894.49 L	00	-258,894.49 L
** JF2I **	183 6,800.000		67,657.95	373,982.00	-306,324.05 L	00	-306,324.05 L
887317105	TOTAL		348,576.80	1,285,136.61	-936,559.81 L	00	-936,559.81 L
			53,343.66	58,202.38	-4,858.72 S	00	-4,858.72 S
888266103	TITAN CORP	COM			14JAN02	17JAN02	1.000000
** JF1H **	448 20,700.000		444,803.19	420,134.92	24,668.27 S	.00	24,668.27 S
889478103	TOLL BROS INC	COM			04MAR02	07MAR02	1.000000
** JF1H **	104 8,000.000		417,661.72	284,882.99	132,778.73 S	00	132,778.73 S
** JF1H **	319 100.000		2,563.00	2,098.39	464.61 S	00	464.61 S
** JF1H **	367 1,600.000		41,212.83	33,574.24	7,638.59 S	00	7,638.59 S
** JF1H **	457 5,600.000		144,487.40	117,509.84	26,977.56 S	.00	26,977.56 S
** JF1H **	723 16,400.000		434,190.03	355,903.62	78,286.41 S	.00	78,286.41 S
** JF1H **	818 24,900.000		683,484.42	539,989.34	143,495.08 S	00	143,495.08 S

STATE STREET



ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS			NET BAS SECTY GN/LS
889478103	TOTAL	1,723,599.40		1,333,958.42	389,640.98 S		.00	389,640.98 S
892356106	TRACTOR SUPPLY CO		COM		04JAN02	09JAN02	1.000000	
** JF1G **	791	310,885.33		146,200.00	164,685.33 L		.00	164,685.33 L
	8,600.000							
** JF1G **	813	11,169.04		5,100.00	6,069.04 L	14JAN02	1.000000	6,069.04 L
	300.000						.00	
** JF1G **	822	204,816.92		93,500.00	111,316.92 L	16JAN02	1.000000	111,316.92 L
	5,500.000						.00	
** JF1G **	853	22,819.75		10,200.00	12,619.75 L	22JAN02	1.000000	12,619.75 L
	600.000						.00	
** JF1G **	855	30,384.74		13,600.00	16,784.74 L	23JAN02	1.000000	16,784.74 L
	800.000						.00	
** JF1G **	865	68,488.97		29,193.75	39,295.22 L	24JAN02	1.000000	39,295.22 L
	1,800.000						.00	
** JF1G **	867	46,859.29		19,218.75	27,640.54 L	24JAN02	1.000000	27,640.54 L
	1,200.000						.00	
** JF1G **	369	18,259.72		6,350.00	11,909.72 L	13MAR02	1.000000	11,909.72 L
	400.000						.00	
** JF1G **	381	4,502.93		1,587.50	2,915.43 L	14MAR02	1.000000	2,915.43 L
	100.000						.00	
** JF1G **	389	27,089.23		9,525.00	17,564.23 L	15MAR02	1.000000	17,564.23 L
	600.000						.00	
** JF1G **	390	58,759.11		23,329.75	35,429.36 L	15MAR02	1.000000	35,429.36 L
	1,300.000						.00	
** JF1G **					13MAR02	18MAR02	1.000000	

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS			NET BAS SECTY GN/LS
	394	22,519.66		9,161.25	13,358.41 L		.00	13,358.41 L
	500.000							
** JF1G **	503	8,999.86		3,664.50	5,335.36 L	02APR02	1.000000	5,335.36 L
	200.000						.00	
** JF1G **	515	18,207.72		7,329.00	10,878.72 L	03APR02	1.000000	10,878.72 L
	400.000						.00	
** JF1G **	516	40,724.38		16,490.25	24,234.13 L	03APR02	1.000000	24,234.13 L
	900.000						.00	
** JF1G **	740	32,757.63		10,993.50	21,764.13 L	24APR02	1.000000	21,764.13 L
	600.000						.00	
** JF1G **	751	139,565.61		47,638.50	91,927.11 L	25APR02	1.000000	91,927.11 L
	2,600.000						.00	
** JF1G **	263	246,333.49		46,515.42	199,818.07 L	29MAY02	1.000000	199,818.07 L
	4,200.000						.00	
** JF1G **	345	46,931.70		6,966.00	39,965.70 L	12JUN02	1.000000	39,965.70 L
	800.000						.00	
** JF1G **	351	119,633.39		17,415.00	102,218.39 L	12JUN02	1.000000	102,218.39 L
	2,000.000						.00	
** JF1G **	358	49,233.55		6,966.00	42,267.55 L	13JUN02	1.000000	42,267.55 L
	800.000						.00	
** JF1G **	373	136,536.90		19,156.50	117,380.40 L	13JUN02	1.000000	117,380.40 L
	2,200.000						.00	
** JF1G **	376	54,573.07		6,966.00	47,607.07 L	14JUN02	1.000000	47,607.07 L
	800.000						.00	
** JF1G **	425	77,216.24		9,578.25	67,637.99 L	19JUN02	1.000000	67,637.99 L
	1,100.000						.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GM/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
** JF1G **	426 700 000	48,984.52	6,095.25	14JUN02 42,889.27 L	19JUN02	1.000000 00		42,889.27 L
** JF1G **	440 300 000	21,887.61	2,612.25	17JUN02 19,275.36 L	20JUN02	1.000000 00		19,275.36 L
** JF1G **	454 200 000	14,591.96	1,741.50	18JUN02 12,850.46 L	21JUN02	1.000000 00		12,850.46 L
** JF1G **	490 700 000	50,977.71	6,095.25	21JUN02 44,882.46 L	26JUN02	1.000000 00		44,882.46 L
** JF1G **	168 2,100 000	74,293.66	9,142.87	10SEP02 65,150.79 L	13SEP02	1.000000 .00		65,150.79 L
** JF1G **	176 1,600.000	55,558.64	6,966.00	11SEP02 48,592.64 L	16SEP02	1.000000 00		48,592.64 L
** JF1G **	202 100 000	3,369.89	435.38	17SEP02 2,934.51 L	20SEP02	1.000000 00		2,934.51 L
** JF1G **	237 8,000 000	246,352.57	34,830.00	24SEP02 211,522.57 L	27SEP02	1.000000 00		211,522.57 L
892356106	TOTAL	2,313,284.79	634,563.42	1,678,721.37 L		00		1,678,721.37 L
893735100	TRANSKARYOTIC THERAPIES INC	COM		05APR02	10APR02	1.000000		
** JF1H **	340 800 000	31,587.04	28,760.88	2,826.16 S		00		2,826.16 S
** JF1H **	364 1,400.000	54,122.37	50,331.54	3,790.83 S	10APR02	1.000000 .00		3,790.83 S
** JF1H **	803 7,400 000	281,088.67	266,100.30	14,988.37 S	11APR02	1.000000 .00		14,988.37 S
** JF1H **	835	860,327.10	915,307.74	-54,980.64 S	11APR02	1.000000 .00		-54,980.64 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GM/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
	22,900 000							
893735100	TOTAL	1,227,125.18	1,260,500.46	-33,375.28 S		00		-33,375.28 S
89420G109	TRAVELERS PPTY CAS CORP NEM	CL A		22AUG02	27AUG02	1.000000		
** JF2Y **	494 3,503.000	53,947.88	78,347.45	-24,399.57 L		.00		-24,399.57 L
** JF1Y **	376 510 000	7,147.94	7,654.82	-506.88 L	30AUG02	1.000000 .00		-506.88 L
** JF1Y **	387 2,000 000	28,539.13	37,712.30	-7,080.71 L	30AUG02	1.000000 00		-7,080.71 L
** JF1Y **				-2,092.46 S		00		-2,092.46 S
** JF1Z **	263 .646	10.06	7.54	2.52 S	06SEP02	1.000000 00		2.52 S
** JF1Z **	305 001	.00	.01	-01 S	05SEP02	1.000000 00		-01 S
** JF1Y **	454 170	2.64	2.66	-02 S	06SEP02	1.000000 00		-02 S
** JF1Y **	458 002	.00	.03	-03 S	05SEP02	1.000000 00		-03 S
** JF2V **	537 .869	13.53	19.50	-5.97 L	06SEP02	1.000000 00		-5.97 L
** JF2V **	551 .001	.00	.02	-02 L	05SEP02	1.000000 00		-02 L

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
89420G109	TOTAL						
	89,648.48		123,734.09	-31,993.15 L		00	-31,993.15 L
	28,551.83		37,722.54	-2,090.00 S		00	-2,090.00 S
89420G406	TRAVELERS PPTY CAS CORP NEM	CL B		22AUG02	27AUG02	1.000000	
** JF2V **	502	118,261.59	173,949.03	-55,687.44 L		.00	-55,687.44 L
	7,198.000						
** JF1Y **	378	76,661.64	100,713.89	-24,052.25 S	27AUG02	1.000000	-24,052.25 S
	5,157.000				30AUG02	00	
** JF1Z **	262	4.30	3.37	06SEP02	06SEP02	1.000000	93 S
	.267			93 S		00	
** JF1Z **	307	.00	.03	06SEP02	06SEP02	1.000000	-03 S
	002			-03 S		.00	
** JF1Y **	453	4.53	4.75	06SEP02	06SEP02	1.000000	-.22 S
	281			-.22 S		00	
** JF2V **	536	14.36	21.58	06SEP02	06SEP02	1.000000	-7.22 L
	.890			-7.22 L		.00	
89420G406	TOTAL						
	118,275.95		173,970.61	-55,694.66 L		00	-55,694.66 L
	76,670.47		100,722.04	-24,051.57 S		.00	-24,051.57 S
89531P105	TREX INC	COM		31JAN02	05FEB02	1.000000	
** JF1G **	073	428,993.55	341,000.00	87,993.55 S		00	87,993.55 S
	20,000.000						
** JF1G **	676	364,770.11	240,405.00	124,365.11 S	16APR02	1.000000	124,365.11 S
	14,100.000				25APR02	00	
** JF1G **	697	202,045.11	136,400.00	65,645.11 S	17APR02	1.000000	65,645.11 S
	8,000.000				29APR02	00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1G **	726	109,615.79	76,725.00	32,890.79 S	18APR02	1.000000	32,890.79 S
	4,500.000				29APR02	00	
** JF1G **	742	44,836.04	25,575.00	19,261.04 S	19APR02	1.000000	19,261.04 S
	1,500.000				29APR02	00	
** JF1G **	743	341,495.90	164,563.00	176,932.90 S	19APR02	1.000000	176,932.90 S
	11,900.000				29APR02	00	
89531P105	TOTAL						
	1,491,756.50		984,668.00	507,088.50 S		.00	507,088.50 S
89579K109	TRIAD HOSPS INC	COM		05APR02	10APR02	1.000000	
** JF1H **	365	52,334.47	41,339.10	10,995.37 L		00	10,995.37 L
	1,500.000						
** JF1H **	413	100,825.03	79,922.26	20,902.77 L	05APR02	1.000000	20,902.77 L
	2,900.000				10APR02	.00	
** JF1H **	710	115,467.00	84,892.50	30,574.50 S	08APR02	1.000000	30,574.50 S
	3,300.000				11APR02	.00	
** JF1H **	728	764,734.20	693,555.10	55,176.17 L	08APR02	1.000000	55,176.17 L
	22,100.000				11APR02	00	
** JF1H **				16,002.93 S		00	16,002.93 S
89579K109	TOTAL						
	917,893.70		814,816.46	87,074.31 L		00	87,074.31 L
	880,201.20		778,447.60	46,577.43 S		00	46,577.43 S
89618L100	TRIGON HEALTHCARE INC	COM		01AUG02	02AUG02	1.000000	
** JF1Z **	002	265,568.32	263,118.13	2,450.19 S		00	2,450.19 S
	2,600.000						

STATE STREET

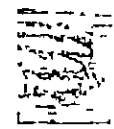
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L			
896263100	TRIMERIS INC	COM		05APR02	10APR02	1 000000	
** JF1M **							
324	12,284.62	12,000.00		284.62 S		.00	284.62 S
300.000							
** JF1M **							
376	73,161.85	72,000.00		1,161.85 S	10APR02	1 000000	1,161.85 S
1,800.000						.00	
** JF1M **							
787	467,565.00	484,378.23		-16,813.23 S	11APR02	1.000000	-16,813.23 S
12,100.000						.00	
896263100	TOTAL		568,378.23	-15,366.76 S		.00	-15,366.76 S
89674K103	TRIQUINT SEMICONDUCTOR INC	COM		20MAR02	25MAR02	1 000000	
** JF2I **							
773	85,132.78	133,387.07		-48,254.29 L		.00	-48,254.29 L
7,300.000							
** JF2I **							
777	281,086.13	428,911.38		-147,825.25 L	26MAR02	1.000000	-147,825.25 L
24,100.000						.00	
89674K103	TOTAL		562,298.45	-196,079.54 L		.00	-196,079.54 L
89677M106	TRITON PCS HLDGS INC	CL A		31JAN02	05FEB02	1 000000	
** JF2I **							
655	96,553.00	288,410.95		-191,857.95 L		.00	-191,857.95 L
6,900.000							
** JF2I **							
664	48,329.27	233,945.80		-185,616.53 L	08FEB02	1.000000	-185,616.53 L
5,400.000						.00	
** JF2I **							
681	74,815.84	303,661.26		-228,845.42 L	20FEB02	1.000000	-228,845.42 L
7,300.000						.00	
** JF2I **							
688	76,948.83	253,683.57		-176,734.74 L	21FEB02	1 000000	-176,734.74 L
8,100.000						.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L			
89677M106	TOTAL		1,079,701.58	-783,054.64 L		.00	-783,054.64 L
898349105	TRUSTCO BK CORP N Y	COM		21NOV01	21NOV01	1 000000	
** JF1I **							
010	5.49	2.20		3.29 L		.00	3.29 L
450							
** JF1I **							
017	-5.49	-2.80		-2.69 L	21NOV01	1 000000	-2.69 L
-450						.00	
** JF1I **							
021	5.49	2.80		2.69 L	21NOV01	1 000000	2.69 L
450						.00	
** JF1I **							
021	-5.49	-2.80		-2.69 L	21NOV01	1 000000	-2.69 L
-450						.00	
** JF1I **							
029	5.49	.00		5.49 S	21NOV01	1.000000	5.49 S
450						.00	
** JF1I **							
792	-5.49	-2.20		-3.29 L	21NOV01	1 000000	-3.29 L
-450						.00	
** JF1I **							
007	26,299.60	10,956.85		15,342.75 L	10JAN02	1.000000	15,342.75 L
2,000.000						.00	
** JF1I **							
012	32,874.50	15,603.80		17,270.70 L	11JAN02	1.000000	17,270.70 L
2,500.000						.00	
** JF1I **							
015	262,509.51	124,494.66		138,014.85 L	14JAN02	1 000000	138,014.85 L
19,963.000						.00	
** JF1I **							
024	131,498.02	82,166.29		49,331.73 L	22JAN02	1.000000	49,331.73 L
10,000.000						.00	
** JF1I **							
033	62,266.90	.00		62,266.90 S	08FEB02	1.000000	62,266.90 S
5,169.000						.00	

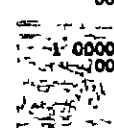
STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
898349105	TOTAL	453,176.14		233,218.80	219,957 34 L		.00	219,957.34 L
		62,272.39		.00	62,272 39 S		.00	62,272 39 S
899035505	TUESDAY MORNING CORP	COM NEW			19JUN02	24JUN02	1.000000	
** JF2V **	312	63,583 98		91,175.00	-27,591 02 L		.00	-27,591 02 L
	3,500 000							
901167106	TWEETER HOME ENTMT GROUP INC	COM			15JAN02	18JAN02	1.000000	
** JF1G **	842	111,343 32		32,679.78	78,663 54 S		.00	78,663 54 S
	3,900 000							
** JF1G **	030	170,797 43		51,114.52	119,682 91 S	31JAN02	1.000000	119,682 91 S
	6,100 000						.00	
** JF1M **	752	107,179 99		91,919 72	15,260.27 S	20FEB02	1.000000	15,260 27 S
	4,000 000						.00	
** JF1M **	788	196,238 81		178,068.99	18,169.82 S	21FEB02	1.000000	18,169.82 S
	7,800 000						.00	
** JF1M **	065	157,056 16		258,361.26	-101,305 10 S	04MAR02	1.000000	-101,305.10 S
	9,700 000						.00	
** JF1M **	087	94,205.88		157,713.91	-63,508 03 S	04MAR02	1.000000	-63,508 03 S
	5,500 000						.00	
** JF1M **	072	62,449 34		98,533.08	-36,083.74 S	05MAR02	1.000000	-36,083 74 S
	3,600 000						.00	
901167106	TOTAL	899,270.93		868,391.26	30,879 67 S		.00	30,879 67 S



STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
902124106	TYCO INTL LTD	NEW COM			22JAN02	25JAN02	1.000000	
** JF1Y **	011	241,713 81		136,253.35	105,460 46 L		.00	105,460.46 L
	4,800.000							
** JF1Y **	CXL 011	-241,713.81		-136,253 35	-105,460.46 L	25JAN02	1.000000	-105,460 46 L
	-4,800 000						.00	
** JF1Y **	012	138,075 92		106,858.47	31,217 45 L	25JAN02	1.000000	31,217.45 L
	2,700 000						.00	
** JF1Z **	031	111,325 91		41,998.00	69,327 91 L	25JAN02	1.000000	69,327 91 L
	2,300 000						.00	
** JF1Y **	045	241,713.81		136,253.35	105,460 46 L	25JAN02	1.000000	105,460 46 L
	4,800 000						.00	
** JF1Y **	392	163,003.63		208,467.13	-45,463 50 L	12MAR02	1.000000	-45,463 50 L
	4,800 000						.00	
** JF1Z **	501	55,130.17		36,243.05	18,887 12 L	02APR02	1.000000	18,887 12 L
	1,700.000						.00	
** JF1Y **	606	208,381 99		265,353.75	-56,971.76 L	24APR02	1.000000	-56,971 76 L
	6,900 000						.00	
** JF1Y **	709	42,172.72		85,540 80	-43,368 08 L	30APR02	1.000000	-43,368 08 L
	2,000 000						.00	
** JF2V **	233	362,239.06		556,081.25	-193,842 19 L	01MAY02	1.000000	-193,842 19 L
	17,500 000						.00	
** JF1Y **	745	64,720 61		141,142.32	-76,421 71 L	01MAY02	1.000000	-76,421 71 L
	3,300 000						.00	
** JF1I **	070	1,663,819 88		2,149,472 81	-485,652 93 S	03MAY02	1.000000	-485,652 93 S
	99,421.000						.00	



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE COST	MAT RATE LOCAL COST BASE COST	LOCAL SECY BASE SECY	TRD DT GM/LS GM/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
** JF1Y **	041 2,600.000	56,171.82	110,508.72			03MAY02 -54,336.90 L	08MAY02	1.000000 .00		-54,336.90 L
** JF1Y **	295 4,200.000	96,569.78	177,163.40			23MAY02 -80,593.62 L	29MAY02	1.000000 .00		-80,593.62 L
** JF1Y **	497 4,300.000	68,471.13	180,971.52			20JUN02 -112,500.39 L	25JUN02	1.000000 .00		-112,500.39 L
** JF1I **	113 240	00		5.19		01AUG02 -5.19 S	01AUG02	1.000000 .00		-5.19 S
** JF1Y **	686 4,500.000	69,929.23	186,380.19			24OCT02 -116,450.96 L	29OCT02	1.000000 .00		-116,450.96 L
902124106	TOTAL	1,677,905.78	2,232,961.95			-555,056.17 L		00		-555,056.17 L
		1,663,819.88	2,149,478.00			-485,658.12 S		.00		-485,658.12 S
903849107	ULTIMATE ELECTRS INC	COM				22AUG02	27AUG02	1.000000		
** JF2Y **	497 4,300.000	47,348.88	101,255.00			-53,906.12 L		00		-53,906.12 L
904688108	UNIFIED ENERGY SYS RUSSIA	SPONSORED ADR				03JUL02	09JUL02	1.000000		
** JF2N **	257 21,000.000	196,228.59	280,350.00			-84,121.41 S		.00		-84,121.41 S
907818108	UNION PAC CORP	COM				09APR02	12APR02	1.000000		
** JF1Z **	570 400.000	23,066.18	21,152.88			1,913.30 L		00		1,913.30 L
** JF1Z **	589 1,200.000	70,450.95	62,735.37			10APR02 7,715.58 L	15APR02	1.000000 .00		7,715.58 L
** JF1Z **	611 200.000	11,454.47	9,966.00			15APR02 1,488.47 L	18APR02	1.000000 .00		1,488.47 L
** JF1Z **						16APR02	19APR02	1.000000		

STATE STREET.

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE COST	MAT RATE LOCAL COST BASE COST	LOCAL SECY BASE SECY	TRD DT GM/LS GM/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
** JF1Z **	624 600.000	34,890.98	29,939.18			4,951.80 L		.00		4,951.80 L
** JF1Z **	634 200.000	11,568.85	10,511.31			17APR02 1,057.54 L	22APR02	1.000000 .00		1,057.54 L
** JF1Z **	669 100.000	5,680.65	5,507.72			18APR02 172.93 L	23APR02	1.000000 .00		172.93 L
** JF1Z **	039 700.000	41,257.17	38,516.13			08MAY02 2,741.04 L	13MAY02	1.000000 .00		2,741.04 L
** JF1Z **	063 100.000	5,947.31	5,279.13			09MAY02 668.18 L	14MAY02	1.000000 .00		668.18 L
** JF1Z **	070 100.000	5,849.19	5,279.13			10MAY02 570.06 L	15MAY02	1.000000 .00		570.06 L
** JF1Z **	075 200.000	11,790.32	10,555.49			13MAY02 1,234.83 L	16MAY02	1.000000 .00		1,234.83 L
** JF1Z **	081 400.000	23,713.56	22,088.57			14MAY02 1,624.99 L	17MAY02	1.000000 .00		1,624.99 L
** JF1Z **	166 300.000	17,977.91	16,812.21			22MAY02 1,165.70 L	28MAY02	1.000000 .00		1,165.70 L
907818108	TOTAL	263,647.54	238,343.12			25,304.42 L		00		25,304.42 L
910873207	UNITED MICROELECTRONICS CORP	SPONSORED ADR				29JAN02	01FEB02	1.000000		
** JF2J **	673 31,144.000	262,546.19	241,646.81			20,899.38 L		.00		20,899.38 L
** JF2J **	699 29,031.000	241,531.37	217,671.89			30JAN02 23,859.48 L	04FEB02	1.000000 .00		23,859.48 L
** JF2J **	741 6,537.000	52,700.35	51,037.63			03JUN02 1,662.72 L	06JUN02	1.000000 .00		1,662.72 L

STATE STREET.

ROBERT HOOD JOHNSON FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	PRINCIPAL NET	BASE	BASE	BASE	BASE		
** JF2J **	750	307,597.06	315,978.84	04JUN02	07JUN02	1.000000	-8,381.78 L
	39,224.000					.00	
** JF2J **	768	259,782.96	291,125.58	05JUN02	10JUN02	1.000000	-31,342.62 L
	32,033.000					.00	
** JF2J **	784	175,645.29	237,902.83	06JUN02	11JUN02	1.000000	-62,257.54 L
	22,385.000					.00	
** JF2N **	340	135,390.89	242,240.38	25JUL02	30JUL02	1.000000	-106,849.49 S
	25,000.000					.00	
910873207	TOTAL	1,299,803.22	1,355,363.58			.00	-55,560.36 L
		135,390.89	242,240.38			.00	-106,849.49 S
911312106	UNITED PARCEL SVC INC	CL B		11JUL02	16JUL02	1.000000	
** JF1I **	100	215,722.77	327,092.99			.00	-111,370.22 L
	3,460.000						
** JF1I **	101	399,456.76	605,027.49	11JUL02	16JUL02	1.000000	-205,570.73 L
	6,400.000					.00	
** JF1I **	103	298,897.07	453,770.62	11JUL02	16JUL02	1.000000	-154,873.55 L
	4,800.000					.00	
911312106	TOTAL	914,076.60	1,385,891.10			.00	-471,814.50 L
911363109	UNITED RENTALS INC	COM		05APR02	10APR02	1.000000	
** JF1H **	373	46,204.60	49,816.12			.00	-3,611.52 S
	1,700.000						
** JF1H **	396	62,572.14	67,398.28	05APR02	10APR02	1.000000	-4,826.14 S
	2,300.000					.00	
** JF1H **	686	100,296.00	105,492.96	08APR02	11APR02	1.000000	-5,196.96 S
	3,600.000					.00	

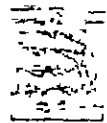
STATE STREET

ROBERT HOOD JOHNSON FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	PRINCIPAL NET	BASE	BASE	BASE	BASE		
** JF1H **	702	217,308.00	217,025.04	08APR02	11APR02	1.000000	282.96 S
	7,800.000					.00	
** JF1H **	705	89,152.00	88,000.00	08APR02	11APR02	1.000000	1,152.00 S
	3,200.000					.00	
** JF1H **	737	233,027.17	252,010.96	08APR02	11APR02	1.000000	-18,983.79 S
	8,600.000					.00	
911363109	TOTAL	748,559.91	779,743.36			.00	-31,183.45 S
913016309	UNITED SURGICAL PARTNERS	COM		04APR02	09APR02	1.000000	
** JF2Q **	597	356,237.38	348,326.69			.00	7,910.69 S
	14,783.000						
** JF2Q **	598	48,898.52	47,125.31	08APR02	11APR02	1.000000	1,773.21 S
	2,000.000					.00	
** JF2Q **	614	114,735.95	114,620.26	09MAY02	13MAY02	1.000000	115.69 S
	4,118.000					.00	
** JF2Q **	615	54,978.34	55,667.93	13MAY02	23MAY02	1.000000	-689.59 S
	2,000.000					.00	
** JF2Q **	622	5,477.83	5,566.79	16MAY02	23MAY02	1.000000	-88.96 S
	200.000					.00	
** JF2Q **	623	135,432.71	133,603.02	17MAY02	23MAY02	1.000000	1,829.69 S
	4,800.000					.00	
** JF2Q **	642	123,560.00	129,213.00	25JUN02	03JUL02	1.000000	-5,653.00 S
	4,102.000					.00	
** JF2Q **	637	87,118.30	91,350.00	26JUN02	03JUL02	1.000000	-4,231.70 S
	2,900.000					.00	
** JF2Q **	640	123,156.18	129,150.00	28JUN02	03JUL02	1.000000	-5,993.82 S
						.00	

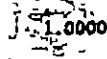
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECTY GN/L GN/L	STL DT BASE CURR	SELL RATE GN/L	NET SECTY NET BAS SECTY	GN/L GN/L
	4,100.000									
** JF2Q **	CXL 640 -4,100.000	-123,156.18		-129,150.00		28JUN02 5,993.82 S	03JUL02	1.000000 .00		5,993.82 S
** JF2Q **	643 4,100.000	123,156.18		129,150.00		28JUN02 -5,993.82 S	03JUL02	1.000000 00		-5,993.82 S
913016309	TOTAL	1,049,595.21		1,054,623.00		-5,027.79 S		00		-5,027.79 S
913017109	UNITED TECHNOLOGIES CORP	COM				05APR02	10APR02	1.000000		
** JF2H **	688 1,200.000	88,093.30		70,915.44		17,177.86 L		00		17,177.86 L
** JF2H **	729 5,000.000	364,024.03		298,328.39		05APR02 65,695.64 L	10APR02	1.000000 .00		65,695.64 L
** JF2H **	021 500.000	36,617.89		27,280.00		08APR02 9,337.89 S	11APR02	1.000000 .00		9,337.89 S
** JF2H **	842 800.000	59,160.00		43,648.00		08APR02 15,512.00 S	11APR02	1.000000 00		15,512.00 S
** JF2H **	871 800.000	59,160.00		43,648.00		08APR02 15,512.00 S	11APR02	1.000000 00		15,512.00 S
** JF2H **	879 9,000.000	659,789.93		571,045.00		08APR02 40,760.12 L	11APR02	1.000000 .00		40,760.12 L
** JF2H **						47,984.81 S		.00		47,984.81 S
913017109	TOTAL	1,111,907.26		940,288.83		123,633.62 L		.00		123,633.62 L



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECTY GN/L GN/L	STL DT BASE CURR	SELL RATE GN/L	NET SECTY NET BAS SECTY	GN/L GN/L
	814,727.82			685,621.00		88,346.70 S		00		88,346.70 S
91324P102	UNITEDHEALTH GROUP INC	COM				17JAN02	23JAN02	1.000000		
** JF1Y **	881 100.000	7,216.40		4,616.61		2,599.79 L		.00		2,599.79 L
** JF1Y **	884 300.000	21,649.19		14,397.42		17JAN02 7,251.77 L	23JAN02	1.000000 00		7,251.77 L
** JF1Y **	005 500.000	36,375.90		25,985.38		18JAN02 10,390.52 L	24JAN02	1.000000 00		10,390.52 L
** JF1Y **	010 100.000	7,254.89		5,328.64		22JAN02 1,926.25 L	25JAN02	1.000000 00		1,926.25 L
** JF1Y **	029 800.000	58,124.34		42,629.12		22JAN02 15,495.22 L	25JAN02	1.000000 .00		15,495.22 L
** JF1Y **	032 100.000	7,254.39		5,328.64		22JAN02 1,925.75 L	25JAN02	1.000000 00		1,925.75 L
** JF1Y **	063 400.000	28,938.08		21,314.56		23JAN02 7,623.52 L	28JAN02	1.000000 00		7,623.52 L
** JF1Y **	073 200.000	14,491.98		10,657.28		23JAN02 3,834.70 L	28JAN02	1.000000 00		1,834.70 L
** JF1Y **	090 1,400.000	103,382.20		74,038.69		24JAN02 29,343.51 L	29JAN02	1.000000 00		29,343.51 L
** JF1Y **	604 2,600.000	220,456.98		135,640.43		19APR02 84,816.55 L	24APR02	1.000000 00		84,816.55 L
** JF1Y **	728 3,200.000	279,604.85		167,356.76		25APR02 112,248.09 L	30APR02	1.000000 00		112,248.09 L
** JF1Y **						26APR02	01MAY02	1.000000 00		



STATE STREET



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	746 500 000	43,011 89	25,985.67		17,026 22 L		.00	17,026.22 L
** JF1Y **	191 700 000	62,496.07	36,969.07		15MAY02 25,527 00 L	20MAY02	1 000000 .00	25,527 00 L
** JF1Y **	278 700 000	60,521 85	36,903 62		22MAY02 23,618.23 L	28MAY02	1 000000 00	23,618 23 L
** JF1Y **	365 800.000	73,188.84	42,175 56		05JUN02 31,013 28 L	10JUN02	1 000000 .00	31,013 28 L
** JF1Y **	409 700 000	67,879 74	37,544 18		11JUN02 30,335 56 L	14JUN02	1.000000 00	30,335 56 L
** JF1Y **	787 1,300.000	117,827 80	89,177.54		16JUL02 3,578.22 L	19JUL02	1.000000 00	3,578 22 L
** JF1Y **					25,072 04 S		.00	25,072.04 S
** JF1Y **	089 600 000	51,716 70	40,275.08		30JUL02 11,441 62 S	02AUG02	1 000000 00	11,441 62 S
** JF1Y **	476 100 000	9,284 72	6,188 86		17SEP02 3,095.86 S	20SEP02	1 000000 .00	3,095.86 S
** JF1Y **	486 400 000	37,051 08	24,529 75		17SEP02 12,521.33 S	20SEP02	1 000000 00	12,521 33 S
** JF1Y **	494 100 000	9,071 72	6,192.47		18SEP02 2,879 25 S	23SEP02	1.000000 00	2,879 25 S
** JF1Y **	718 300 000	27,713.40	18,576 43		31OCT02 9,136 97 L	05NOV02	1 000000 00	9,136 97 L
** JF1Y **	765 300 000	28,365 13	18,575 94		07NOV02 9,789 19 L	13NOV02	1.000000 00	9,789.19 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
91324P102	TOTAL	1,265,753 92	813,201 54		427,480 34 L		.00	427,480 34 L
		224,952 02	166,363 70		55,010 10 S		00	55,010 10 S
913377107	UNIVERSAL AMERN FINL CORP	COM			21JUN02	26JUN02	1 000000	
** JF1G **	486 9,800 000	70,184 49	49,000 00		21.184.49 S		00	21,184 49 S
** JF1G **	494 26,200 000	186,058.91	131,000 00		24JUN02 55,058 91 S	27JUN02	1.000000 .00	55,058 91 S
** JF1G **	506 4,000.000	28,238.34	20,000.00		25JUN02 8,238 34 S	28JUN02	1 000000 00	8,238 34 S
** JF1G **	539 1,800 000	11,947.13	9,000.00		27JUN02 2,947 13 S	02JUL02	1.000000 00	2,947 13 S
** JF1G **	558 11,100 000	74,596 40	55,500 00		28JUN02 19,096 40 S	03JUL02	1 000000 00	19,096.40 S
** JF1G **	566 1,200.000	8,367.34	6,000 00		01JUL02 2,367.34 S	05JUL02	1 000000 00	2,367 34 S
** JF1G **	582 300 000	2,120 93	1,500 00		02JUL02 620 93 S	08JUL02	1 000000 00	620 93 S
** JF1G **	597 100 000	704 97	500 00		03JUL02 204.97 S	09JUL02	1 000000 00	204 97 S
** JF1G **	CXL 597 -100 000	-704 97	-500 00		03JUL02 -204.97 S	09JUL02	1.000000 00	-204 97 S
** JF1G **	604 100.000	706 97	500.00		03JUL02 206 97 S	09JUL02	1 000000 00	206 97 S
** JF1G **	671	17,873 41	13,000 00		15JUL02 4,873 41 L	18JUL02	1.000000 00	4,873.41 L

STATE STREET

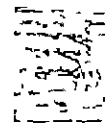
ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
2,600.000									
** JF1G **	678	4,878.85		3,500.00	16JUL02 1,378.85 L	19JUL02	1.000000 .00		1,378.85 L
	700.000								
** JF1G **	706	3,962.88		3,000.00	19JUL02 962.88 L	24JUL02	1.000000 .00		962.88 L
	600.000								
** JF1G **	712	10,751.67		8,000.00	22JUL02 2,751.67 L	25JUL02	1.000000 .00		2,751.67 L
	1,600.000								
** JF1G **	751	1,313.96		1,000.00	24JUL02 313.96 L	29JUL02	1.000000 .00		313.96 L
	200.000								
** JF1G **	770	8,551.01		6,500.00	25JUL02 2,051.01 L	30JUL02	1.000000 .00		2,051.01 L
	1,300.000								
** JF1G **	803	3,334.89		2,500.00	26JUL02 834.89 L	31JUL02	1.000000 .00		834.89 L
	500.000								
** JF1G **	814	1,333.95		1,000.00	29JUL02 333.95 L	01AUG02	1.000000 .00		333.95 L
	200.000								
** JF1G **	826	5,335.83		4,000.00	30JUL02 1,335.83 L	02AUG02	1.000000 .00		1,335.83 L
	800.000								
** JF1G **	835	1,333.95		1,000.00	31JUL02 333.95 L	05AUG02	1.000000 .00		333.95 L
	200.000								
** JF1G **	006	15,685.52		11,500.00	01AUG02 4,185.52 L	06AUG02	1.000000 .00		4,185.52 L
	2,300.000								
** JF1G **	048	14,309.90		11,000.00	06AUG02 3,309.90 L	09AUG02	1.000000 .00		3,309.90 L
	2,200.000								
** JF1G **	064	8,484.84		6,500.00	07AUG02 1,984.84 L	12AUG02	1.000000 .00		1,984.84 L
	1,300.000								

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
913377107	TOTAL	97,150.66		72,500.00	24,650.66 L		.00		24,650.66 L
		382,220.51		272,500.00	109,720.51 S		.00		109,720.51 S
914906102	UNIVISION COMMUNICATIONS INC	CL A			09AUG02	14AUG02	1.000000		
** JF2I **	194	44,988.64		75,768.66	-30,780.02 L		.00		-30,780.02 L
	2,200.000								
918076100	UTSTARCOM INC	COM			28AUG02	03SEP02	1.000000		
** JF1L **	142	69,391.40		95,572.95	-26,181.55 S		.00		-26,181.55 S
	5,500.000								
** JF1L **	CXL 142	-69,391.40		-95,572.95	26,181.55 S		1.000000 .00		26,181.55 S
	-5,500.000								
** JF1L **	154	69,393.60		95,572.95	-26,179.35 S		1.000000 .00		-26,179.35 S
	5,500.000								
918076100	TOTAL	69,393.60		95,572.95	-26,179.35 S		.00		-26,179.35 S
918204108	V F CORP	COM			01MAY02	06MAY02	1.000000		
** JF2V **	239	110,184.17		107,412.50	2,771.67 L		.00		2,771.67 L
	2,500.000								
91913Y100	VALERO ENERGY CORP	COM			06SEP02	11SEP02	1.000000		
** JF2Y **	538	775,728.03		919,781.48	-144,053.45 L		.00		-144,053.45 L
	24,500.000								
** JF1Z **	083	11,094.38		13,115.37	-2,020.99 S		1.000000 .00		-2,020.99 S
	300.000								
** JF1Z **	092	3,692.48		4,371.79	-679.31 S		1.000000 .00		-679.31 S
	100.000								

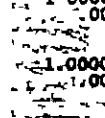
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
91913Y100	TOTAL						
	775,728.03		919,781.48	-144,053.45 L		.00	-144,053.45 L
	14,786.86		17,487.16	-2,700.30 S		.00	-2,700.30 S
922206107	VARIAN INC	COM		21MAR02	26MAR02	1.000000	
** JF1M **	242	1,340,389.81	1,256,830.65	-27,606.29 L		.00	-27,606.29 L
	37,600.000						
** JF1M **				111,165.45 S		.00	111,165.45 S
922206107	TOTAL						
	1,340,389.81		1,256,830.65	-27,606.29 L		.00	-27,606.29 L
	1,340,389.81		1,256,830.65	111,165.45 S		.00	111,165.45 S
92342R203	VERDIAN CORP	COM		05JUN02	10JUN02	1.000000	
** JF1Z **	328	1,799.97	1,600.00	199.97 S		.00	199.97 S
	100.000						
92343C106	VERITY INC	COM		05APR02	10APR02	1.000000	
** JF1M **	307	73,680.00	90,101.28	-16,421.28 S		.00	-16,421.28 S
	4,800.000						
** JF1M **	363	21,626.40	24,233.30	-2,606.90 S		.00	-2,606.90 S
	1,400.000						
** JF1M **	458	89,401.98	104,341.42	-14,939.44 S		.00	-14,939.44 S
	5,800.000						
** JF1M **	719	389,348.28	478,852.76	-89,504.48 S		.00	-89,504.48 S
	24,800.000						
** JF1M **	760	170,521.75	216,503.84	-45,982.09 S		.00	-45,982.09 S
	11,400.000						



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
92343C106	TOTAL						
	744,578.41		914,032.60	-169,454.19 S		.00	-169,454.19 S
92343E102	VERISIGN INC	COM		06FEB02	11FEB02	1.000000	
** JF2I **	667	59,899.10	102,363.00	-42,463.90 L		.00	-42,463.90 L
	2,500.000						
** JF1Y **	258	36,009.83	54,586.41	-18,576.58 S		.00	-18,576.58 S
	1,400.000						
** JF1Y **	268	7,690.38	11,620.62	-3,930.24 S		.00	-3,930.24 S
	300.000						
** JF1Y **	270	43,644.80	60,305.46	-16,660.66 S		.00	-16,660.66 S
	1,700.000						
** JF2I **	680	292,447.77	461,802.68	-169,354.91 L		.00	-169,354.91 L
	11,200.000						
92343E102	TOTAL						
	352,346.87		564,165.68	-211,818.81 L		.00	-211,818.81 L
	87,345.01		126,512.49	-39,167.48 S		.00	-39,167.48 S
92343V104	VERIZON COMMUNICATIONS			05APR02	10APR02	1.000000	
** JF2H **	674	641,840.00	705,940.32	-64,100.32 L		.00	-64,100.32 L
	14,200.000						
** JF2H **	708	117,729.39	117,746.72	-17.33 L		.00	-17.33 L
	2,600.000						
** JF2H **	710	131,231.19	131,332.88	-101.69 L		.00	-101.69 L
	2,900.000						
** JF2H **	838	154,735.00	184,478.04	-29,743.04 S		.00	-29,743.04 S
	3,500.000						
** JF2H **	875	89,020.31	107,716.55	-1,507.55 L		.00	-1,507.55 L



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
** JF2H **	2,000.000		-17,188 69 S	00	-17,188 69 S	
** JF1Y **	594 1,800.000	58,768 22	90,131.82	04OCT02 09OCT02	1 000000 00	-31,363 60 S
** JF1Y **	717 800.000	30,478.76	39,908.34	31OCT02 05NOV02	1.000000 .00	-9,429 58 S
** JF1Y **	734 1,400 000	55,475 98	69,844.65	04NOV02 07NOV02	1.000000 00	-14,368.67 S
92343Y104	TOTAL	979,820.89	1,062,736 47		.00	-65,726 89 L
923436109	VERITAS SOFTWARE CORP	388,478 27	492,079.40	08JAN02	1.000000	-102,093.58 S
** JF1Y **	750 1,800 000	86,434 52	102,478 32	02APRO2 05APRO2	1 000000 00	-16,043 80 S
** JF1Y **	506 1,600.000	65,254 99	96,243 26	03APRO2 08APRO2	1 000000 .00	-30,988 27 S
** JF1Y **	523 2,300.000	88,979.48	122,118 91	04APRO2 09APRO2	1.000000 .00	-33,139.43 S
** JF1Y **	534 850.000	31,287 12	43,492.21	02JUL02 05JUL02	1 000000 .00	-12,205.09 S
** JF2I **	107 14,200.000	279,873.57	509,079.64	27JUN02 02JUL02	1 000000 00	-229,206.07 L
** JF2I **	113 4,600 000	88,915.31	173,154.00	01JUL02 05JUL02	1 000000 .00	-84,238 69 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
923436109	TOTAL	368,788 88	682,233.64		.00	-313,444.76 L
925391104	VESTA INS GROUP INC	271,956 11	364,332 70	30SEP02	1.000000	-92,376.59 S
** JFIG **	270 111,000 000	286,648.81	682,650.00	03OCT02	.00	-396,001 19 L
92552Y100	VIASAT INC	18,134 72	62,982.27	11JAN02	1 000000	-44,847 55 L
** JF2I **	637 1,300.000	152,070.26	429,102.25	05MAR02 08MAR02	1 000000 .00	-277,031.99 L
** JF2I **	723 11,500.000	20,429 69	42,093.75	06MAR02 11MAR02	1 000000 .00	-21,664 06 L
** JF1W **	246 55,500 000	759,028 81	886,228 68	21MAR02 26MAR02	1 000000 00	-127,199.87 S
** JF2I **	018 6,600 000	62,038 13	185,212 50	17MAY02 22MAY02	1.000000 00	-123,174 37 L
** JF2I **	021 2,100 000	19,110 05	49,787 50	20MAY02 23MAY02	1 000000 .00	-30,677 45 L
92552Y100	TOTAL	271,782 85	769,178 27		00	-497,395 42 L
		759,028.81	886,228 68		00	-127,199.87 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
925524308	VIACOM INC	CL B FORMERLY COM	NON VTG	18JAN02	24JAN02	1.000000	
** JF1Y **	003	77,624.66	86,403.04	-8,778.38 L		00	-8,778.38 L
	1,900.000						
** JF1Y **	893	65,166.06	72,107.35	-6,941.29 L	18JAN02	1.000000	-6,941.29 L
	1,600.000				24JAN02	00	
** JF1Z **	068	58,937.11	68,997.09	-10,059.98 L	24JAN02	1.000000	-10,059.98 L
	1,500.000				29JAN02	00	
** JF1Z **	088	47,915.52	34,797.34	13,118.18 L	25JAN02	1.000000	13,118.18 L
	1,200.000				30JAN02	00	
** JF1Y **	105	96,767.26	109,140.68	-12,373.42 L	25JAN02	1.000000	-12,373.42 L
	2,400.000				30JAN02	00	
** JF1Y **	120	11,984.82	13,642.59	-1,657.77 L	28JAN02	1.000000	-1,657.77 L
	300.000				31JAN02	00	
** JF1Y **	131	40,153.79	45,475.28	-5,321.49 L	29JAN02	1.000000	-5,321.49 L
	1,000.000				01FEB02	.00	
** JF1Y **	153	20,052.84	22,737.64	-2,684.80 L	31JAN02	1.000000	-2,684.80 L
	500.000				05FEB02	00	
** JF1Y **	167	3,994.93	4,547.53	-552.60 L	01FEB02	1.000000	-552.60 L
	100.000				06FEB02	00	
** JF1Y **	228	24,170.09	27,285.17	-3,115.08 L	08FEB02	1.000000	-3,115.08 L
	600.000				13FEB02	.00	
** JF1Y **	420	69,076.29	63,665.40	5,410.89 L	11JUN02	1.000000	5,410.89 L
	1,400.000				14JUN02	00	
** JF1Y **	428	14,190.20	13,642.59	547.61 L	12JUN02	1.000000	547.61 L
	300.000				17JUN02	.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1Z **	563	25,587.42	17,398.67	8,188.75 L	09JUL02	1.000000	8,188.75 L
	600.000				12JUL02	00	
** JF1Z **	579	16,715.65	11,599.11	5,116.54 L	09JUL02	1.000000	5,116.54 L
	400.000				12JUL02	.00	
** JF1Z **	583	3,923.06	2,899.78	1,023.28 L	10JUL02	1.000000	1,023.28 L
	100.000				15JUL02	00	
** JF1Z **	594	25,979.71	20,298.45	5,681.26 L	10JUL02	1.000000	5,681.26 L
	700.000				15JUL02	00	
** JF1Z **	627	9,020.51	5,799.56	3,220.95 L	05NOV02	1.000000	3,220.95 L
	200.000				08NOV02	.00	
** JF1Z **	629	4,574.95	2,899.78	1,675.17 L	05NOV02	1.000000	1,675.17 L
	100.000				08NOV02	00	
** JF1Y **	003	58,246.04	59,117.87	-871.83 L	19NOV02	1.000000	-871.83 L
	1,300.000				22NOV02	.00	
** JF1Y **	108	21,321.85	22,737.64	-1,415.79 L	10DEC02	1.000000	-1,415.79 L
	500.000				13DEC02	00	
** JF1Y **	108	-21,321.85	-22,737.64	1,415.79 L	10DEC02	1.000000	1,415.79 L
	CXL -500.000				13DEC02	00	
** JF1Y **	113	21,206.86	22,737.64	-1,530.78 L	10DEC02	1.000000	-1,530.78 L
	500.000				13DEC02	00	
925524308	TOTAL	695,287.77	705,192.56	-9,904.79 L		00	-9,904.79 L

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR	GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/L	GN/L	GN/L	SECTY GN/L
928497106	VITESSE	SEMICONDUCTOR CORP	COM		19MAR02	22MAR02	1 000000	
** JF1Z **				98,908.59	-75,299.91 L		00	-75,299.91 L
	409	19,507.30						
	2,000 000				-4,101.38 S		00	-4,101.38 S
** JF1Z **								
	435	5,528.91		19,937.35	-14,408.44 S	20MAR02	25MAR02	1 000000
** JF1Z **	600.000						00	-14,408.44 S
	459	15,454.97		57,400.00	-41,945.03 S	21MAR02	26MAR02	1 000000
** JF1Z **	1,700 000						.00	-41,945.03 S
	467	7,405.40		16,151.28	-8,745.88 S	22MAR02	27MAR02	1 000000
** JF1Z **	800.000						00	-8,745.88 S
928497106	TOTAL			98,908.59	-75,299.91 L		00	-75,299.91 L
		19,507.30						
		47,896.58		192,397.22	-69,200.73 S		.00	-69,200.73 S
92851S204	VIVENDI UNIVERSAL		SPONSORED ADR NEM		09JAN02	14JAN02	1 000000	
** JF2Q **		577,569.86		592,225.00	-14,655.14 S		.00	-14,655.14 S
	522							
	11,302.000							
928551100	VIVUS		COM		09OCT02	16OCT02	1 000000	
** JF1P **		437.51		.00	437.51 S		.00	437.51 S
	051							
	115.000							
928552108	VIXEL CORP		COM		30SEP02	03OCT02	1.000000	
** JF1G **		149,995.44		419,373.97	-269,378.53 S		00	-269,378.53 S
	281							
	120,000 000							
92857M100	VODAFONE GROUP PLC NEM		SPONSORED ADR		18APR02	23APR02	1.000000	
** JF1Z **		15,379.31		19,477.08	-4,097.77 S		00	-4,097.77 S
	643							
	900.000							
** JF1Z **		13,480.95		17,312.96	-3,832.01 S	18APR02	23APR02	1.000000
	647						.00	-3,832.01 S
	800.000							

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR	GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/L	GN/L	GN/L	SECTY GN/L
** JF1Z **	712	35,480.79		45,422.63	-9,941.84 S	23APR02	26APR02	1.000000
	2,300.000						.00	-9,941.84 S
** JF1Z **	750	83,672.28		116,782.82	-33,110.54 S	25APR02	30APR02	1 000000
	5,300 000						00	-33,110.54 S
92857M100	TOTAL			198,995.49	-50,982.16 S		00	-50,982.16 S
		148,013.33						
92923C104	HCI CMNTYS INC		COM		12MAR02	15MAR02	1 000000	
** JF1H **		1,140,532.85		950,000.00	190,532.85 S		00	190,532.85 S
	179							
	50,000 000							
929236107	HD 40 CO		COM		18OCT02	23OCT02	1.000000	
** JF1G **		2,931.41		2,027.50	903.91 L		00	903.91 L
	451							
	100 000							
** JF1G **	459	29,099.12		20,275.00	8,824.12 L	18OCT02	23OCT02	1.000000
	1,000.000						00	8,824.12 L
** JF1G **	467	34,904.54		24,330.00	10,574.54 L	21OCT02	24OCT02	1 000000
	1,200 000						00	10,574.54 L
** JF1G **	472	28,699.13		20,275.00	8,424.13 L	22OCT02	25OCT02	1.000000
	1,000.000						.00	8,424.13 L
** JF1G **	521	14,059.57		10,137.50	3,922.07 L	29OCT02	01NOV02	1 000000
	500 000						.00	3,922.07 L
** JF1G **	527	68,676.32		48,660.00	20,016.32 L	30OCT02	04NOV02	1.000000
	2,400.000						.00	20,016.32 L
** JF1G **	536	323,735.23		231,065.00	92,670.23 L	31OCT02	05NOV02	1.000000
	11,300 000						00	92,670.23 L
** JF1G **	540	28,851.63		20,500.00	8,351.63 L	31OCT02	05NOV02	1.000000
	1,000.000						.00	8,351.63 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SM SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
929236107	TOTAL						
	530,956 95		377,270.00	153,686 95 L		00	153,686 95 L
92925E108	M H ENERGY SVCS INC	COM		16DEC02	19DEC02	1 000000	
** JF2V **	89,112.82		127,480.00	-38,367 18 L		00	-38,367 18 L
	6,100 000						
929328102	MSFS FINL CORP	COM		03SEP02	06SEP02	1 000000	
** JF1G **	124,021.26		59,975.00	64,046.26 L		00	64,046.26 L
	4,100.000						
** JF1G **	150	6,076 43	2,887 50	3.188 93 L	09SEP02	1 000000	3,188 93 L
	200.000					00	
** JF1G **	157	17,992 25	8,662.50	9,329 75 L	10SEP02	1 000000	9,329 75 L
	600 000					00	
** JF1G **	157	-17,992.25	-8,662 50	-9,329.75 L	10SEP02	1 000000	-9,329 75 L
	600 000					.00	
** JF1G **	158	17,992 25	8,662 50	9,329 75 L	10SEP02	1 000000	9,329 75 L
	600 000					00	
** JF1G **	161	23,709.92	11,550 00	12,159 92 L	11SEP02	1 000000	12,159 92 L
	800.000					00	
** JF1G **	164	20,334 38	10,106.25	10,228 13 L	12SEP02	1.000000	10,228 13 L
	700 000					.00	
** JF1G **	166	36,128 12	18,768 75	17,359 37 L	13SEP02	1 000000	17,359 37 L
	1,300 000					00	
** JF1G **	246	45,834 93	23,106 25	22,728 68 L	01OCT02	1 000000	22,728.68 L
	1,600 000					00	
** JF1G **	259	17,162 90	8,700 00	8,462.90 L	02OCT02	1.000000	8,462 90 L
	600 000					.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SM SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1G **	298	62,596 47	31,900 00	30,696 47 L	04OCT02	1 000000	30,696 47 L
	2,200 000					00	
** JF1G **	302	71,253.60	36,025 00	35,228 60 L	07OCT02	1 000000	35,228.60 L
	2,500 000					00	
** JF1G **	320	42,673 71	21,468 75	21,204.96 L	08OCT02	1 000000	21,204 96 L
	1,500.000					00	
** JF1G **	333	2,844 91	1,431.25	1,413 66 L	09OCT02	1.000000	1,413.66 L
	100 000					.00	
** JF1G **	343	2,844.91	1,431.25	1,413.66 L	10OCT02	1 000000	1,413 66 L
	100.000					00	
** JF1G **	349	54,053.37	27,231 25	26,822.12 L	11OCT02	1.000000	26,822 12 L
	1,900.000					00	
** JF1G **	360	17,069 48	8,625.00	8,444.48 L	15OCT02	1 000000	8,444 48 L
	600 000					00	
** JF1G **	378	19,914 39	10,037.50	9,876.89 L	16OCT02	1 000000	9,876.89 L
	700.000					00	
** JF1G **	395	65,433.02	32,725.00	32,708 02 L	17OCT02	1 000000	32,708.02 L
	2,300 000					00	
** JF1G **	405	31,553.53	15,572.50	15,981 03 L	17OCT02	1 000000	15,981.03 L
	1,100.000					00	
** JF1G **	431	32,865 46	15,235 00	17,630.46 L	21OCT02	1.000000	17,630.46 L
	1,100.000					.00	
** JF1G **	445	8,854 29	4,155.00	4,699.29 L	22OCT02	1 000000	4,699 29 L
	300.000					.00	
** JF1G **	456	40,878.76	19,390.00	21,488 76 L	23OCT02	1.000000	21,488 76 L
						.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	1,400.000						
** JFIG **	468 20,556.42	9,695.00	210CT02	240CT02	1.000000	10,861.42 L	
	700 000				00		
** JFIG **	475 2,897.91	1,385.00	220CT02	250CT02	1.000000	1,512.91 L	
	100 000				00		
** JFIG **	479 34,584.99	16,506.25	230CT02	280CT02	1.000000	18,078.74 L	
	1,200 000				00		
** JFIG **	490 2,892.24	1,368.75	240CT02	290CT02	1.000000	1,523.49 L	
	100 000				00		
** JFIG **	490 -2,892.24	-1,368.75	240CT02	290CT02	1.000000	-1,523.49 L	
	CXL -100 000				00		
** JFIG **	492 2,887.51	1,381.25	240CT02	290CT02	1.000000	1,506.26 L	
	100 000				00		
** JFIG **	543 11,400.73	5,512.50	310CT02	05NOV02	1.000000	5,888.23 L	
	400 000				00		
** JFIG **	556 19,914.39	9,518.75	01NDV02	06NOV02	1.000000	10,395.64 L	
	700.000				00		
** JFIG **	573 42,821.60	19,656.25	04NOV02	07NOV02	1.000000	23,165.35 L	
	1,500.000				00		
** JFIG **	579 145,615.90	65,880.00	05NOV02	08NOV02	1.000000	79,735.90 L	
	5,100 000				.00		
929328102	TOTAL	1,024,775.54	498,518.75	526,256.79 L	00	526,256.79 L	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
929798106	WACKENHUT CORRECTIONS CORP	COM		22JUL02	25JUL02	1.000000	
** JFIG **	711 5,555.63	3,013.00	26JUL02	31JUL02	1.000000	2,542.63 L	
	400.000				.00		
** JFIG **	805 2,759.29	1,506.50	29JUL02	01AUG02	1.000000	1,252.79 L	
	200 000				.00		
** JFIG **	816 12,415.12	6,779.25	29JUL02	01AUG02	1.000000	5,635.87 L	
	900.000				.00		
** JFIG **	817 9,469.94	5,272.75	29JUL02	01AUG02	1.000000	4,197.19 L	
	700 000				.00		
** JFIG **	011 9,243.22	5,272.75	01AUG02	06AUG02	1.000000	3,970.47 L	
	700 000				.00		
** JFIG **	019 1,288.96	753.25	02AUG02	07AUG02	1.000000	535.71 L	
	100.000				.00		
** JFIG **	034 1,277.96	753.25	05AUG02	08AUG02	1.000000	524.71 L	
	100 000				.00		
** JFIG **	052 17,646.18	9,792.25	06AUG02	09AUG02	1.000000	7,853.93 L	
	1,300.000				.00		
** JFIG **	081 1,432.45	753.25	09AUG02	14AUG02	1.000000	679.20 L	
	100 000				.00		
** JFIG **	087 18,145.11	9,792.25	12AUG02	15AUG02	1.000000	8,352.86 L	
	1,300.000				.00		
** JFIG **	105 1,424.45	753.25	15AUG02	20AUG02	1.000000	671.20 L	
	100.000				.00		
** JFIG **	121 1,439.95	753.25	22AUG02	27AUG02	1.000000	686.70 L	
	100 000				.00		

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF1G **	128 200 000	2,911 91		1,506 50	26AUG02 1,405 41 L	29AUG02	1 000000 .00		1,405 41 L
** JF1G **	129 2,200.000	31,803 12		16,571.50	26AUG02 15,231 62 L	29AUG02	1.000000 00		15,231 62 L
** JF1G **	190 700 000	8,169 59		5,272 75	16SEP02 2,896 84 L	19SEP02	1.000000 00		2,896 84 L
** JF1G **	197 200 000	2,297.89		1,506 50	17SEP02 791.39 L	20SEP02	1 000000 00		791.39 L
** JF1G **	205 200.000	2,270.93		1,506 50	18SEP02 764 43 L	23SEP02	1.000000 00		764 43 L
** JF1G **	215 700.000	8,018.25		5,272.75	19SEP02 2,745 50 L	24SEP02	1.000000 .00		2,745 50 L
** JF1G **	239 400 000	4,179.87		3,013.00	25SEP02 1,166.87 L	30SEP02	1 000000 00		1,166 87 L
** JF1G **	243 1,300.000	14,286 56		9,792 25	26SEP02 4,494 31 L	01OCT02	1.000000 .00		4,494.31 L
** JF1G **	254 3,000.000	33,178.99		22,597 50	27SEP02 10,581 49 L	02OCT02	1 000000 00		10,581.49 L
** JF1G **	277 800 000	8,846.69		6,026.00	30SEP02 2,820 69 L	03OCT02	1 000000 00		2,820 69 L
** JF1G **	312 100.000	1,134 46		753 25	02OCT02 381.21 L	07OCT02	1 000000 00		381.21 L
** JF1G **	355 300.000	3,371.44		2,259 75	08OCT02 1,111 69 L	11OCT02	1.000000 00		1,111.69 L
** JF1G **	380	2,121 93		1,506.50	10OCT02 615 43 L	16OCT02	1.000000 00		615.43 L

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF1G **	200 000								
** JF1G **	400 300.000	3,185 90		2,259 75	14OCT02 926.15 L	17OCT02	1 000000 00		926 15 L
** JF1G **	420 300 000	3,230.90		2,259 75	15OCT02 971 15 L	18OCT02	1 000000 .00		971.15 L
** JF1G **	436 100.000	1,093.96		753 25	16OCT02 340.71 L	21OCT02	1.000000 .00		340 71 L
** JF1G **	452 100.000	1,083.71		753 25	18OCT02 330 46 L	23OCT02	1.000000 00		330.46 L
** JF1G **	466 100.000	1,093 96		753 25	21OCT02 340 71 L	24OCT02	1 000000 00		340 71 L
** JF1G **	482 400 000	4,446 74		3,013.00	23OCT02 1,433 74 L	28OCT02	1 000000 .00		1,433 74 L
** JF1G **	519 300.000	3,482.35		2,259.75	29OCT02 1,222 60 L	01NOV02	1.000000 .00		1,222 60 L
** JF1G **	531 600.000	7,075 40		4,519.50	30OCT02 2,555.90 L	04NOV02	1.000000 00		2,555.90 L
** JF1G **	535 200.000	2,383 38		1,506 50	31OCT02 876.88 L	05NOV02	1 000000 00		876 88 L
** JF1G **	550 400.000	4,815.85		3,013.00	01NOV02 1,802 85 L	06NOV02	1 000000 00		1,802 85 L
** JF1G **	626 100.000	1,225 46		753 25	14NOV02 472.21 L	19NOV02	1 000000 00		472.21 L
** JF1G **	644 1,000 000	12,355.72		7,532.50	18NOV02 4,823.22 L	21NOV02	1 000000 00		4,823.22 L

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS			
** JF1G **	683 9,791 70	6,026.00		22NOV02 3,765 70 L	27NOV02	1 000000 00	3,765 70 L
	800 000						
** JF1G **	692 68,317 93	42,182 00		26NOV02 26,135 93 L	02DEC02	1 000000 .00	26,135 93 L
	5,600 000						
929798106	TOTAL	328,272 85	200,364 50	127,908 35 L		00	127,908 35 L
929903102	MACHOVIA CORP 2ND NEM	COM		01APR02	01APR02	1 000000	
** JF2H **	667 487,636 38	487,636.38		00		00	00
	15,400 000						
** JF2H **	668 45,978 60	45,978 60		01APR02 .00	01APR02	1 000000 00	00
	1,500.000						
** JF2H **	669 109,980.00	109,980 00		01APR02 .00	01APR02	1.000000 00	00
	3,600 000						
** JF2H **	670 50,715 04	50,715 04		01APR02 .00	01APR02	1 000000 .00	00
	1,600 000						
** JF2H **	671 56,327 04	56,327 04		01APR02 .00	01APR02	1.000000 00	.00
	1,800 000						
** JF2H **	672 217,273 60	217,273 60		01APR02 00	01APR02	1 000000 00	00
	6,800 000						
** JF2H **	673 176,689 66	176,689.66		01APR02 00	01APR02	1 000000 00	00
	5,900 000						
** JF2Y **	343 559,030.12	493,766.86		05JUL02 65,263 26 L	10JUL02	1.000000 00	65,263 26 L
	15,600 000						
** JF2Y **	569 386,372.85	343,140.60		16SEP02 43,232 25 L	19SEP02	1.000000 .00	43,232 25 L
	11,000 000						
** JF2Y **	693 346,158 50	307,692 86		29OCT02 38,465 64 L	01NOV02	1.000000 .00	38,465 64 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS			
	10,000 000						
929903102	TOTAL	1,144,600 32	1,144,600 32	.00		.00	00
		1,291,561 47	1,144,600 32	146,961 15 L		00	146,961 15 L
930059100	MADDELL + REED FINL INC	CL A		14MAR02	19MAR02	1 000000	
** JF1H **	204 207,875 09	185,288 40		22,586.69 S		00	22,586 69 S
	6,600 000						
** JF1H **	216 134,081 87	120,717 14		15MAR02 13,364 73 S	20MAR02	1.000000 .00	13,364 73 S
	4,300 000						
** JF1H **	226 249,357 85	224,549 60		18MAR02 24,808 25 S	21MAR02	1 000000 00	24,808 25 S
	8,000 000						
** JF1H **	372 48,792.61	51,567 99		05APR02 -2,775.38 S	10APR02	1.000000 .00	-2,775 38 S
	1,700.000						
** JF1H **	387 60,480 27	63,998.97		05APR02 -3,518 70 S	10APR02	1.000000 00	-3,518 70 S
	2,100 000						
** JF1H **	687 106,590 00	116,985.66		08APR02 -10,395 66 S	11APR02	1.000000 00	-10,395.66 S
	3,800 000						
** JF1H **	708 112,200 00	126,290 76		08APR02 -14,090.76 S	11APR02	1 000000 00	-14,090 76 S
	4,000.000						
** JF1H **	726 380,179 92	422,703 66		08APR02 -42,523 74 S	11APR02	1 000000 00	-42,523 74 S
	13,800 000						
930059100	TOTAL	1,299,557 61	1,312,102 18	-12,544.57 S		.00	-12,544 57 S

STATE STREET

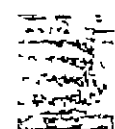
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
931142103	MAL MART STORES INC	COM	25MAR02	28MAR02	1.000000	
** JF1Z **	475 123,371.87	26,734.30	96,637.57 L		.00	96,637.57 L
	2,000.000					
** JF1Z **	491 74,466.32	16,040.58	58,425.74 L	01APR02	1.000000	58,425.74 L
	1,200.000				.00	
** JF1Z **	510 43,357.83	9,357.01	34,000.82 L	02APR02	1.000000	34,000.82 L
	700.000				.00	
** JF1Z **	519 23,872.24	5,348.51	18,523.73 L	04APR02	1.000000	18,523.73 L
	400.000				.00	
** JF1Z **	523 65,037.52	14,794.39	50,243.13 L	04APR02	1.000000	50,243.13 L
	1,100.000				.00	
** JF1Z **	791 39,645.54	9,414.62	30,230.92 L	02MAY02	1.000000	30,230.92 L
	700.000				.00	
** JF1Z **	024 44,275.94	10,759.56	33,516.38 L	08MAY02	1.000000	33,516.38 L
	800.000				.00	
** JF1Y **	236 152,563.74	46,251.26	106,312.48 L	22MAY02	1.000000	106,312.48 L
	2,600.000				.00	
** JF1Y **	245 17,611.92	5,334.49	12,277.43 L	23MAY02	1.000000	12,277.43 L
	300.000				.00	
** JF1Y **	252 28,907.77	8,890.83	20,016.94 L	24MAY02	1.000000	20,016.94 L
	500.000				.00	
** JF1Y **	260 59,418.55	20,263.26	39,155.29 L	21AUG02	1.000000	39,155.29 L
	1,100.000				.00	
** JF1Y **	354 59,169.30	21,107.41	38,061.89 L	27AUG02	1.000000	38,061.89 L
	1,100.000				.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
931142103	TOTAL					
	731,698.54	194,296.22	537,402.32 L		.00	537,402.32 L
939322103	WASHINGTON MUT INC	COM	01APR02	01APR02	1.000000	
** JF2H **	635 954,871.62	954,871.62	.00		.00	.00
	27,800.000					
** JF2V **	438 61,120.75	55,540.55	5,580.20 L	22AUG02	1.000000	5,580.20 L
	1,617.000				.00	
** JF2V **	441 41,999.99	38,332.26	3,667.73 L	23AUG02	1.000000	3,667.73 L
	1,116.000				.00	
** JF2V **	463 46,120.41	42,041.83	4,078.58 L	26AUG02	1.000000	4,078.58 L
	1,224.000				.00	
** JF2V **	489 56,266.89	51,521.85	4,745.04 L	27AUG02	1.000000	4,745.04 L
	1,500.000				.00	
939322103	TOTAL					
	1,160,379.66	1,142,308.11	18,071.55 L		.00	18,071.55 L
942683103	MATSON PHARMACEUTICALS INC	COM	02JAN02	07JAN02	1.000000	
** JF1Z **	689 9,288.01	16,499.58	-7,211.57 S		.00	-7,211.57 S
	300.000					
** JF1Z **	713 15,440.81	28,057.90	-12,617.09 S	08JAN02	1.000000	-12,617.09 S
	500.000				.00	
** JF1Z **	737 15,119.37	28,335.79	-13,216.42 S	09JAN02	1.000000	-13,216.42 S
	500.000				.00	
** JF1Z **	743 6,076.48	11,456.58	-5,380.10 S	10JAN02	1.000000	-5,380.10 S
	200.000				.00	
** JF1Z **	769 9,089.74	17,067.58	-7,977.84 S	11JAN02	1.000000	-7,977.84 S
	300.000				.00	
** JF1Z **				17APR02	1.000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	635 300.000	7,328.77	16,668.28	-9,339.51 S	00	-9,339 51 S
** JF1Z **	034 500.000	12,066 28	26,748 48	07MAY02 -14,682.20 S	10MAY02 1.000000 .00	-14,682 20 S
** JF1Z **	052 1,200 000	30,005 69	59,102.79	08MAY02 -29,097 10 S	13MAY02 1.000000 00	-29,097 10 S
** JF1Z **	062 300.000	7,486 72	14,626.65	09MAY02 -7,139 93 S	14MAY02 1.000000 .00	-7,139 93 S
** JF1Z **	069 300 000	7,344.10	14,901 33	10MAY02 -7,557.23 S	15MAY02 1 000000 00	-7,557 23 S
** JF1Z **	082 200 000	5,007 48	9,934.22	14MAY02 -4,926 74 S	17MAY02 1.000000 00	-4,926 74 S
** JF1Z **	088 100 000	2,548.77	4,829 16	15MAY02 -2,280 39 S	20MAY02 1.000000 .00	-2,280 39 S
942683103	TOTAL	126,802.22	248,228 34	-121,426 12 S	00	-121,426 12 S
947074100	WEATHERFORD INTL INC NEW	COM		27JUN02	01JUL02	1.000000
** JF1Z **	475 4,200.000	208,547 79	208,547 79	-14,302 20 L	.00	-14,302.20 L
** JF1Z **				14,302 20 S	00	14,302 20 S
947074100	TOTAL	208,547 79	208,547.79	-14,302 20 L	00	-14,302.20 L
		208,547.79	208,547 79	14,302.20 S	00	14,302 20 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
94767L109	HEBEX COMMUNICATIONS	COM	05APR02	10APR02	1.000000	
** JF1M **	297 2,800 000	37,940.00	36,028.44	1,911 56 S	.00	1,911 56 S
** JF1M **	366 1,500.000	20,820.87	18,915 00	05APR02 1,905 87 S	10APR02 1 000000 .00	1,905.87 S
** JF1M **	443 4,600.000	63,586 18	59,112 39	05APR02 4,473 79 S	10APR02 1 000000 .00	4,473 79 S
** JF1M **	805 32,400.000	429,050.54	426,375.68	08APR02 2,674.86 S	11APR02 1.000000 00	2,674 86 S
94767L109	TOTAL	551,397.59	540,431 51	10,966.08 S	00	10,966.08 S
949475107	MELLCHOICE INC	COM	08NOV02	14NOV02	1 000000	
** JF1Z **	652 100 000	2,733.71	2,500.00	233.71 S	00	233 71 S
94973M108	WELLPOINT HEALTH NETWORKS INC	COM	19APR02	24APR02	1.000000	
** JF1Y **	600 2,000 000	140,649.96	110,440 54	30,209 42 S	00	30,209 42 S
** JF1Y **	711 1,800 000	134,637 39	96,704 38	25APR02 37,933 01 S	30APR02 1 000000 .00	37,933 01 S
** JF1Z **	094 300.000	21,074.36	22,444 82	19DEC02 -1,370 46 S	24DEC02 1 000000 .00	-1,370.46 S
** JF1Z **	110 300.000	21,609 03	22,351 61	23DEC02 -742 58 S	27DEC02 1.000000 00	-742 58 S



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
94973M108	TOTAL		317,970.74	251,941.35	66,029.39 S	.00	66,029.39 S
949746101	WELLS FARGO + CO NEH	COM		13AUG02	16AUG02	1.000000	
** JF1Y **	222	50,843.76	46,630.10	4,213.66 S	.00		4,213.66 S
	1,000.000						
** JF1Y **	226	10,113.69	9,326.02	787.67 S	16AUG02	1.000000	787.67 S
	200.000						
** JF1Y **	257	88,062.10	79,645.00	8,417.10 S	20AUG02	1.000000	8,417.10 S
	1,700.000						
** JF1Y **	386	62,897.30	56,220.00	6,677.30 S	30AUG02	1.000000	6,677.30 S
	1,200.000						
** JF1Y **	573	57,516.78	57,944.94	-428.16 S	04OCT02	1.000000	-428.16 S
	1,200.000						
949746101	TOTAL		269,433.63	249,766.06	19,667.57 S	.00	19,667.57 S
950240200	HELLSFORD REAL PPTYS INC	COM NEH		08MAY02	13MAY02	1.000000	
** JF1G **	120	89,015.31	79,580.00	9,435.31 S	.00		9,435.31 S
	4,000.000						
** JF1G **	143	111,941.62	101,464.50	10,477.12 S	14MAY02	1.000000	10,477.12 S
	5,100.000						
** JF1G **	159	48,598.51	43,769.00	4,829.51 S	15MAY02	1.000000	4,829.51 S
	2,200.000						
** JF1G **	179	107,287.65	97,485.50	9,802.15 S	17MAY02	1.000000	9,802.15 S
	4,900.000						
** JF1G **	191	32,519.02	29,842.50	2,676.52 S	20MAY02	1.000000	2,676.52 S
	1,500.000						
** JF1G **				16MAY02	21MAY02	1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	196	381,662.81	344,222.00	37,440.81 S	.00		37,440.81 S
	17,300.000						
950240200	TOTAL		771,024.92	696,363.50	74,661.42 S	.00	74,661.42 S
950991950	MELSH CARSON ANDERSON VII	LTD PARTN		04APR02	04APR02	1.000000	
** JF1Q **	701	395,452.00	100,698.00	294,754.00 L	.00		294,754.00 L
	100,698.000						
** JF1Q **	720	489,710.00	8,613.29	481,096.71 L	26APR02	1.000000	481,096.71 L
	8,613.290						
** JF1Q **	733	309,458.00	66,708.00	242,750.00 L	06MAY02	1.000000	242,750.00 L
	66,708.000						
** JF1Q **	754	473,840.00	123,864.16	349,975.84 L	16MAY02	1.000000	349,975.84 L
	123,864.160						
** JF1Q **	779	531,206.00	178,534.56	352,671.44 L	31MAY02	1.000000	352,671.44 L
	178,534.560						
** JF1Q **	024	349,713.00	73,273.20	276,439.80 L	21JUN02	1.000000	276,439.80 L
	73,273.200						
950991950	TOTAL		2,549,379.00	551,691.21	1,997,687.79 L	.00	1,997,687.79 L
954235107	WEST MARINE INC	COM		01FEB02	06FEB02	1.000000	
** JF1G **	093	81,648.77	46,077.25	35,571.52 L	.00		35,571.52 L
	4,600.000						
** JF1G **	115	46,196.30	26,963.25	19,233.05 L	08FEB02	1.000000	19,233.05 L
	2,700.000						
** JF1G **	125	82,421.96	47,700.00	34,721.96 L	11FEB02	1.000000	34,721.96 L
	4,800.000						
** JF1G **	296	59,242.35	24,936.00	34,306.35 L	05MAR02	1.000000	34,306.35 L
	2,800.000						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF1G **	297 900 000	19,165.57		7,499.25	28FEB02 11,666 32 L	05MAR02	1.000000 .00		11,666 32 L
** JF1G **	310 3,100 000	65,834.02		25,830 75	01MAR02 40,003.27 L	06MAR02	1.000000 00		40,003 27 L
** JF1G **	330 500 000	10,499.84		4,166 25	04MAR02 6,333 59 L	07MAR02	1.000000 00		6,333 59 L
** JF1G **	345 1,900 000	39,899.40		15,831 75	05MAR02 24,067 65 L	08MAR02	1.000000 00		24,067 65 L
** JF1G **	410 500.000	10,499.84		4,166 25	15MAR02 6,333.59 L	20MAR02	1.000000 00		6,333 59 L
** JF1G **	552 7,600.000	160,189 48		63,327.00	03APR02 96,862 48 L	08APR02	1.000000 .00		96,862.48 L
** JF1G **	559 5,300 000	113,861.76		36,130 25	04APR02 77,731 51 L	09APR02	1.000000 00		77,731 51 L
954235107	TOTAL	689,459.29		302,628 00			00		386,831.29 L
962166104	MEYERHAEUSER CO	COM			08OCT02	11OCT02	1.000000		
** JF1Y **	617 400 000	15,883 48		23,719.60	-7,836 12 S		00		-7,836.12 S
** JF1Y **	619 100.000	3,999.87		5,929.90	09OCT02 -1,930.03 S	15OCT02	1.000000 .00		-1,930.03 S
** JF1Y **	623 400.000	15,241.38		23,719 61	09OCT02 -8,478.23 S	15OCT02	1.000000 00		-8,478.23 S
** JF1Y **	631 200 000	7,938 16		12,030 52	10OCT02 -4,092 36 S	16OCT02	1.000000 00		-4,092.36 S
** JF1Y **	636	8,390.23		12,201.24	11OCT02 -3,811 01 S	17OCT02	1.000000 00		-3,811.01 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	200 000								
** JF1Y **	661 1,300.000	59,900 50		79,492 04	22OCT02 -19,591 54 S	25OCT02	1.000000 00		-19,591.54 S
** JF1Y **	745 300 000	14,074.67		18,853 86	04NOV02 -4,779 19 S	07NOV02	1.000000 00		-4,779 19 S
** JF1Y **	751 600 000	27,761.34		37,892.48	05NOV02 -10,131 14 S	08NOV02	1.000000 .00		-10,131.14 S
** JF1Y **	754 400.000	18,602.03		25,508 00	06NOV02 -6,905 97 S	12NOV02	1.000000 00		-6,905.97 S
** JF1Y **	774 600.000	25,961.21		38,153 70	12NOV02 -12,192 49 S	15NOV02	1.000000 00		-12,192.49 S
** JF1Y **	779 1,400 000	59,919.59		88,156.60	12NOV02 -28,237.01 S	15NOV02	1.000000 00		-28,237.01 S
962166104	TOTAL	257,672.46		365,657.55	-107,985 09 S		00		-107,985.09 S
96399M999	WHITEHALL ST REAL ESTATE XI				24JAN02	24JAN02	1.000000		
** JF1Q **	588 656,491 930	681,265 21		656,491 93	24,773.28 L		.00		24,773 28 L
** JF1Q **	620 109,002 430	618,036 37		109,002 43	20FEB02 509,033.94 L	20FEB02	1.000000 00		509,033 94 L
** JF1Q **	717 258,633.040	418,298 24		258,633 04	24APR02 159,665 20 L	24APR02	1.000000 00		159,665.20 L
** JF1Q **	773 510,948 910	774,165.01		510,948 91	29MAY02 263,216.10 L	29MAY02	1.000000 .00		263,216.10 L
** JF1Q **	036 1,277,372.270	1,703,031.63		1,277,372.27	27JUN02 425,659 36 L	27JUN02	1.000000 00		425,659.36 L

STATE STREET

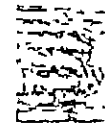
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF1Q **	060 251,526.210	695,451 09	251,526 21		22JUL02 443,924 88 L	22JUL02	1 000000 00	443,924.88 L
** JF1Q **	122 309,666.010	619,276 97	309,666.01		28AUG02 309,610 96 L	28AUG02	1.000000 00	309,610 96 L
** JF1Q **	155 1,077,637 690	1,857,780 78	1,077,637.69		25SEP02 780,143 09 L	25SEP02	1 000000 00	780,143 09 L
** JF1Q **	198 588,365.410	616,935 30	588,365 41		24OCT02 28,569.89 L	24OCT02	1.000000 00	28,569 89 L
96399H999	TOTAL	7,984,240.60	5,039,643 90		2,944,596 70 L		00	2,944,596 70 L
966990970	WHITHALL STREET REAL ESTATE	LIMITED PARTNERSHIP IX			27JUN02	27JUN02	1 000000	
** JF1Q **	035 796,153.840	1,150,402 15	796,153 84		354,248 31 L		.00	354,248.31 L
** JF1Q **	120 490,000 000	538,461 54	490,000 00		27AUG02 48,461 54 L	27AUG02	1.000000 00	48,461 54 L
** JF1Q **	196 226,153 850	230,769.23	226,153.85		23OCT02 4,615 38 L	23OCT02	1 000000 .00	4,615.38 L
966990970	TOTAL	1,919,632 92	1,512,307.69		407,325.23 L		00	407,325.23 L
967446105	HICKES INC	COM			30SEP02	03OCT02	1 000000	
** JF1G **	265 150,000 000	58,498.14	588,440 00		-529,941 86 L		.00	-529,941 86 L
970990990	MILLIS STEIN PARTNERSHIP L P				25SEP02	25SEP02	1 000000	
** JF1Q **	158 4,216,576.000	14,356,622.00	4,216,576 00		10,140,046 00 L		.00	10,140,046.00 L
** JF1Q **	233 181,279 000	686,048.00	181,279 00		20NOV02 504,769 00 L	20NOV02	000000 00	504,769 00 L

STATE STREET.

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
970990990	TOTAL	15,042,670 00	4,397,855.00		10,644,815 00 L		00	10,644,815 00 L
972232102	WILSON GREAT BATCH TECH	COM			05APR02	10APR02	1 000000	
** JF1H **	277 700.000	18,165 00	19,124.04		-959 04 S		00	-959.04 S
** JF1H **	343 800 000	20,959.36	21,593.68		05APR02 -634 32 S	10APR02	1 000000 00	-634.32 S
** JF1H **	445 4,900 000	128,283 03	132,381 82		05APR02 -4,098.79 S	10APR02	1 000000 00	-4,098.79 S
** JF1H **	751 10,000 000	257,871.23	274,719.00		08APR02 -16,847 77 S	11APR02	1 000000 00	-16,847.77 S
972232102	TOTAL	425,278 62	447,818.54		-22,539 92 S		.00	-22,539 92 S
972463103	MILSONS LEATHER EXPERTS INC	COM			01FEB02	06FEB02	1 000000	
** JF1G **	092 10,000 000	119,538 20	105,508 33		14,029 87 L		00	14,029 87 L
974637100	WINNEBAGO IND INC	COM			16JAN02	22JAN02	1 000000	
** JF1G **	849 300 000	12,338 81	5,396 64		6,942 17 L		00	6,942.17 L
** JF1G **	861 200 000	8,375.87	3,597 76		17JAN02 4,778 11 L	23JAN02	1.000000 00	4,778 11 L
** JF1G **	862 900.000	37,100 77	16,148.00		17JAN02 20,952.77 L	23JAN02	1 000000 .00	20,952 77 L
** JF1G **	863 1,400 000	57,679.13	24,070.80		17JAN02 33,608 33 L	23JAN02	1.000000 00	33,608 33 L
** JF1G **	864 200 000	8,239 87	2,610.00		18JAN02 5,629 87 L	24JAN02	1.000000 00	5,629.87 L

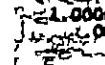
STATE STREET.

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF1G **	868 200 000	8,233.87	2,610 00	18JAN02 5,623.87 L	24JAN02	1 000000 .00	5,623 87 L
** JF1G **	898 1,300 000	53,234.20	17,000.20	23JAN02 36,234 00 L	28JAN02	1 000000 00	36,234 00 L
** JF1G **	020 3,700.000	152,675.98	48,610.60	24JAN02 104,065.38 L	29JAN02	1.000000 .00	104,065 38 L
** JF1G **	265 2,800 000	124,038.13	36,786 40	25FEB02 87,251 73 L	28FEB02	1 000000 .00	87,251 73 L
** JF1G **	266 200.000	8,885.86	2,627.60	25FEB02 6,258.26 L	28FEB02	1.000000 .00	6,258.26 L
** JF1G **	288 100.000	4,735.32	1,313 80	27FEB02 3,421 52 L	04MAR02	1 000000 .00	3,421 52 L
** JF1G **	289 800 000	38,079 42	10,510.40	27FEB02 27,569 02 L	04MAR02	1.000000 00	27,569 02 L
** JF1G **	290 700 000	33,146 95	9,154.00	27FEB02 23,992 95 L	04MAR02	1.000000 00	23,992 95 L
** JF1G **	304 400.000	19,306 47	5,170.00	28FEB02 14,136.47 L	05MAR02	1 000000 .00	14,136.47 L
** JF1G **	305 2,900 000	138,474 08	37,377 45	28FEB02 101,096.63 L	05MAR02	1.000000 .00	101,096 63 L
** JF1G **	699 1,000 000	49,553 00	12,760.70	27NOV02 36,792 30 L	03DEC02	1 000000 00	36,792 30 L



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	GN/LS	GN/LS	NET BAS SECTY GN/LS
974637100	TOTAL	754,097 73	235,744 35	518,353 38 L		.00	518,153 38 L
98157D106	WORLDCOM INC/WORLDCOM GRP	COM		29JAN02	01FEB02	1.000000	
** JF2H **	534 37,000.000	368,307.27	521,457 81	-153,150.54 S		00	-153,150 54 S
** JF2V **	377 35,200 000	3,731.08	241,717.25	15JUL02 -237,986.17 L	18JUL02	1.000000 00	-237,986 17 L
** JF2V **	383 52,000.000	5,444.23	357,082 30	16JUL02 -351,638.07 L	19JUL02	1.000000 00	-351,638 07 L
** JF2V **	385 62,100 000	6,296 75	426,438 68	17JUL02 -420,141 93 L	22JUL02	1 000000 00	-420,141 93 L
** JF2V **	387 30,900.000	3,154.79	212,189 29	18JUL02 -209,034 50 L	23JUL02	1.000000 .00	-209,034.50 L
** JF2V **	390 71,800 000	4,652 49	484,392.66	19JUL02 -479,740.17 L	24JUL02	1.000000 00	-479,740.17 L
98157D106	TOTAL	23,279.34	1,721,820 18	-1,698,540.84 L		00	-1,698,540.84 L
		368,307.27	521,457 81	-153,150.54 S		00	-153,150 54 S
98235T107	WRIGHT MED GROUP INC	COM		17JAN02	23JAN02	1 000000	
** JF1M **	475 1,600 000	27,639 58	20,000 00	7,639.58 S		.00	7,639.58 S
** JF1M **	504 2,300 000	39,320 67	33,879.25	23JAN02 5,441 42 S	28JAN02	1.000000 00	5,441 42 S
** JF1M **	630 2,500 000	40,806.38	39,798 75	04FEB02 1,007 63 S	07FEB02	1.000000 00	1,007.63 S
** JF1M **	645	61,630.89	61,941 70	05FEB02 -310.81 S	08FEB02	1.000000 00	



STATE STREET



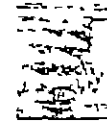
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	3,800 000						
** JF1M **	662 800.000	12,919 80	13,562.80	06FEB02 -643 00 S	11FEB02	1 000000 .00	-643 00 S
** JF1M **	677 1,300.000	20,821 39	21,713.51	07FEB02 -892 12 S	12FEB02	1.000000 00	-892 12 S
** JF1M **	701 400 000	6,419 90	6,346.68	08FEB02 73 22 S	13FEB02	1 000000 00	73 22 S
** JF1M **	716 1,700 000	27,603.33	27,760 05	11FEB02 -156 72 S	14FEB02	1 000000 .00	-156 72 S
** JF1M **	735 500 000	8,249.87	8,214 30	13FEB02 35 57 S	19FEB02	1.000000 00	35 57 S
** JF1M **	746 300 000	4,949 92	4,928 58	14FEB02 21 34 S	20FEB02	1.000000 .00	21 34 S
** JF1M **	798 800.000	13,079 80	12,120.00	15FEB02 959.80 S	21FEB02	1 000000 .00	959 80 S
** JF1M **	763 7,000 000	107,943 28	106,305 72	19FEB02 1,637 56 S	22FEB02	1 000000 00	1,637 56 S
98235T107	TOTAL	371,384 81	356,571.34	14,813 47 S		00	14,813 47 S
982526105	HRIGLEY WM JR CO			12FEB02	15FEB02	1 000000	
** JF1Z **	220 200 000	10,746 11	9,531 67	1,214.44 L		00	1,214 44 L
** JF1Z **	231 100 000	5,356 15	4,765.84	13FEB02 590.31 L	19FEB02	1.000000 .00	590.31 L
** JF1Z **	586 400 000	21,047 16	18,532.41	29OCT02 2,514 75 L	01NOV02	1.000000 1.000000 1.000000 1.000000	2,514 75 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
982526105	TOTAL	37,149 42	32,829 92	4,319 50 L		00	4,319 50 L
983024100	HYETH			19APR02	24APR02	1.000000	
** JF1Y **	594 800 000	51,141 19	46,255.12	4,886 07 L		00	4,886.07 L
** JF1Y **	607 1,000 000	63,521 21	57,638.84	19APR02 5,882 37 L	24APR02	1 000000 00	5,882.37 L
** JF1Y **	656 400 000	25,218 52	23,007 52	22APR02 2,211 00 L	25APR02	1 000000 00	2,211 00 L
** JF1Y **	679 500 000	30,813.01	28,759 40	23APR02 2,053 61 L	26APR02	1.000000 00	2,053 61 L
** JF1Y **	693 700 000	41,934.17	40,200 41	24APR02 1,733 76 L	29APR02	1 000000 .00	1,733 76 L
** JF1Y **	726 2,500 000	153,335 44	143,333 17	25APR02 10,002.27 L	30APR02	1 000000 .00	10,002.27 L
** JF1Y **	753 1,300 000	79,918.20	75,058 84	26APR02 4,859.36 L	01MAY02	1.000000 00	4,859.36 L
** JF1Y **	784 2,200.000	129,698.24	132,809.63	29APR02 -3,111.39 L	02MAY02	1 000000 00	-3,111.39 L
** JF1Z **	582 3,200.000	128,016 94	151,401 55	09JUL02 -23,384 61 L	12JUL02	1 000000 00	-23,384 61 L
** JF1Z **	239 800 000	33,429 79	36,410.42	04SEP02 -2,980 63 L	09SEP02	1.000000 .00	-2,980.63 L
** JF1Z **	347 1,200 000	50,433 08	71,639 14	16SEP02 -21,206.06 L	19SEP02	1.000000 1.000000 1.000000 1.000000	-21,206.06 L
** JF1Y **				16SEP02	19SEP02	1.000000	

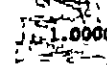
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	465 2,000.000	83,790 89	61,376.40		22,414.49 S		00	22,414 49 S
** JF1Z **	360 700 000	28,733 94	40,739 57		17SEP02 -12,005 63 L	20SEP02	1 000000 .00	-12,005 63 L
** JF1Z **	374 1,100.000	43,542.19	65,312 51		18SEP02 -21,770.32 L	23SEP02	1.000000 .00	-21,770 32 L
** JF1Z **	382 500 000	18,396 66	29,729 40		20SEP02 -11,332.74 L	25SEP02	1 000000 00	-11,332 74 L
** JF1Z **	382 CXL -500.000	-18,396.66	-29,729 40		20SEP02 11,332 74 L	25SEP02	1.000000 00	11,332 74 L
** JF1Z **	385 900.000	32,912.32	53,777.80		20SEP02 -20,865 48 L	25SEP02	1 000000 00	-20,865.48 L
** JF1Z **	397 1,700.000	62,639.78	103,006.67		23SEP02 -40,366 89 L	26SEP02	1.000000 .00	-40,366 89 L
** JF1Z **	402 400 000	14,835 40	24,004 29		24SEP02 -9,168 89 L	27SEP02	1 000000 00	-9,168.89 L
** JF1Z **	420 1,000.000	38,400.55	61,478 09		26SEP02 -23,077 54 L	01OCT02	1 000000 00	-23,077.54 L
** JF1Z **	425 500.000	16,217 71	30,436 05		27SEP02 -14,218.34 L	02OCT02	1 000000 00	-14,218.34 L
** JF1Z **	628 600.000	20,841.15	34,391 00		05NOV02 -13,549.85 L	08NOV02	1.000000 .00	-13,549 85 L



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
983024100	TOTAL	1,045,582.83	1,219,660.02		-174,077.19 L		00	-174,077 19 L
98385X106	XTO ENERGY INC	83,790 89	61,376 40		22,414 49 S		00	22,414 49 S
** JF1H **	436 4,000.000	78,188 84	63,002 40		05APR02 15,186.44 L	10APR02	1 000000 00	15,186.44 L
** JF1H **	446 5,000.000	97,641 05	78,753.00		05APR02 18,888 05 L	10APR02	1 000000 .00	18,888.05 L
** JF1H **	707 4,800 000	95,280 00	75,457 89		08APR02 19,822.11 S	11APR02	1.000000 .00	19,822.11 S
** JF1H **	724 19,200.000	379,284.56	302,411.52		08APR02 76,873 04 L	11APR02	1.000000 .00	76,873 04 L
** JF1H **	819 27,000 000	535,933 86	444,767.77		08APR02 65,358.18 L	11APR02	1 000000 .00	65,358 18 L
** JF1H **					25,807.91 S		.00	25,807 91 S
98385X106	TOTAL	1,091,048.31	888,934 69		176,305.71 L		00	176,305.71 L
983919101	XILINX INC	631,213 86	520,225 66		45,630 02 S		00	45,630 02 S
** JF1Z **	136 600 000	23,230 99	28,375 19		20MAY02 -5,144.20 L	23MAY02	1 000000 00	-5,144.20 L
** JF1Z **	137 200.000	7,779 19	13,471 78		20MAY02 -5,692.59 L	23MAY02	1 000000 .00	-5,692 59 L
** JF1Z **	441 700 000	17,775 54	47,151.23		19JUN02 -29,375 69 L	24JUN02	1.000000 00	-29,375 69 L
** JF1Z **					24JUN02	27JUN02	1.000000 00	



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS GN/LS
	455 100 000	2,463.94		6,735.89	-4,271 95 L		.00		-4,271 95 L
** JF1Z **	456 600.000	14,826 45		44,274 67	24JUN02 -29,448 22 L	27JUN02	1 000000 00		-29,448 22 L
983919101	TOTAL	66,076 11		140,008.76	-73,932.65 L		00		-73,932.65 L
98849M108	YUKOS CORP		SPONSORED ADR		10DEC02	13DEC02	1 000000		
** JF2N **	325 700 000	90,940 84		42,175 00	48,765 84 L		00		48,765 84 L
** JF2N **	359 900.000	112,954 16		54,225 00	12DEC02 58,729 16 L	17DEC02	1 000000 .00		58,729 16 L
98849M108	TOTAL	203,895 00		96,400.00	107,495.00 L		00		107,495 00 L
98849B101	YUM BRANDS INC		COM		07NOV02	13NOV02	1 000000		
** JF1Y **	766 1,400 000	31,960 47		44,397.22	-12,436 75 S		00		-12,436 75 S
98956P102	ZIMMER HOLDINGS INC		COM		18APR02	23APR02	1 000000		
** JF1Y **	565 600 000	19,109 42		16,010 02	3,099 40 S		00		3,099 40 S
** JF1Y **	592 600 000	18,989 42		15,971.91	19APR02 3,017.51 S	24APR02	1 000000 00		3,017 51 S
** JF1Y **	634 600 000	19,049.42		15,992 76	22APR02 3,056 66 S	25APR02	1.000000 00		3,056 66 S
** JF1Y **	658 600.000	19,337 41		16,014 00	23APR02 3,323 41 S	26APR02	1 000000 .00		3,323.41 S
** JF1Y **	683 600 000	19,097.42		15,895 00	24APR02 3,202 42 S	29APR02	1.000000 00		3,202 42 S
** JF1Y **	705	16,599 49		13,033 15	25APR02 3,566 34 S	30APR02	1.000000 00		3,566.34 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS GN/LS
	500.000								
** JF1Y **	735 500 000	16,859 49		13,022 88	26APR02 3,836 61 S	01MAY02	1 000000 00		3,836.61 S
** JF1Y **	735 -500.000	-16,859.49		-13,022.88	26APR02 -3,836.61 S	01MAY02	1 000000 00		-3,836.61 S
** JF1Y **	740 500 000	16,849 49		13,120 05	26APR02 3,729 44 S	01MAY02	1 000000 .00		3,729.44 S
** JF1Y **	764 800 000	27,159.18		21,128 08	29APR02 6,031 10 S	02MAY02	1 000000 .00		6,031 10 S
** JF1Z **	468 1,600 000	61,492 38		42,397.71	08OCT02 19,094 67 L	11OCT02	1 000000 .00		19,094 67 L
** JF1Z **	478 100.000	3,896 39		3,605.33	09OCT02 291.06 L	15OCT02	1 000000 .00		291 06 L
** JF1Z **	482 600 000	23,120 90		20,073 52	09OCT02 3,047 38 L	15OCT02	1.000000 .00		3,047.38 L
** JF1Z **	487 300 000	11,601 04		7,286.35	10OCT02 4,314 69 L	16OCT02	1 000000 00		4,314 69 L
** JF1Z **	491 200.000	7,759 68		5,757.40	10OCT02 1,913 19 L	16OCT02	1.000000 00		1,913.19 L
** JF1Z **					89 09 S		.00		89 09 S
** JF1Z **	498 300 000	11,651.37		9,104 25	11OCT02 2,547 12 S	17OCT02	1 000000 .00		2,547.12 S
** JF1Z **	502 400 000	15,525 21		12,384 41	11OCT02 3,140 80 S	17OCT02	1.000000 00		3,140.80 S
** JF1Z **	590	12,014 00		9,754 25	29OCT02 2,259 75 S	01NOV02	1.000000 00		2,259.75 S

STATE STREET

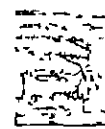
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	300.000						
** JF1Z **	624	12,337.72	10,065.00	05NOV02	08NOV02	1.000000	2,272.72 S
	300.000			2,272.72 S		00	
** JF1Z **	784	7,554.79	6,710.00	25NOV02	29NOV02	1.000000	844.79 S
	200.000			844.79 S		00	
** JF1Z **	789	22,092.29	20,377.07	25NOV02	29NOV02	1.000000	1,715.22 S
	600.000			1,715.22 S		00	
** JF1Z **	079	11,733.48	10,326.66	18DEC02	23DEC02	1.000000	1,406.82 S
	300.000			1,406.82 S		00	
98956P102	TOTAL	107,870.39	79,120.31	28,660.99 L		00	28,660.99 L
		256,859.79	211,644.01	43,302.59 S		00	43,302.59 S
98975F101	ZORAN CORP			05APR02	10APR02	1.000000	
** JF1N **	345	33,634.95	21,186.45	12,448.50 S		00	12,448.50 S
	900.000						
** JF1N **	422	123,545.96	77,683.65	45,862.31 S	10APR02	1.000000	45,862.31 S
	3,300.000					00	
** JF1N **	801	895,667.74	659,458.05	236,209.69 S	11APR02	1.000000	236,209.69 S
	24,400.000					.00	
98975F101	TOTAL	1,052,848.65	758,328.15	294,520.50 S		.00	294,520.50 S
993933928	MARBURG PINCUS EQUITY PARTNS LP			17JAN02	17JAN02	1.000000	
** JF1Q **	580	3,400,000.00	1,500,000.00	1,900,000.00 L		.00	1,900,000.00 L
	1,500,000.000						
** JF1Q **	589	181,187.50	12,918.75	168,268.75 L	28JAN02	1.000000	168,268.75 L
	12,918.750					.00	
** JF1Q **				19FEB02	19FEB02	1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	617	235,000.00	15,000.00	220,000.00 L		.00	220,000.00 L
	15,000.000						
** JF1Q **	617	-235,000.00	-15,000.00	-220,000.00 L	19FEB02	1.000000	-220,000.00 L
	-15,000.000					00	
** JF1Q **	674	211,388.00	15,900.00	195,488.00 L	30MAR02	1.000000	195,488.00 L
	15,900.000					00	
** JF1Q **	648	176,060.00	1,408.00	174,652.00 L	13MAR02	1.000000	174,652.00 L
	1,408.000					.00	
** JF1Q **	648	-176,060.00	-1,408.00	-174,652.00 L	13MAR02	1.000000	-174,652.00 L
	-1,408.000					00	
** JF1Q **	692	165,143.25	45,614.25	119,529.00 L	05APR02	1.000000	119,529.00 L
	45,614.250					00	
** JF1Q **	692	-165,143.25	-45,614.25	-119,529.00 L	05APR02	1.000000	-119,529.00 L
	-45,614.250					00	
** JF1Q **	693	352,498.75	68,346.25	284,152.50 L	05APR02	1.000000	284,152.50 L
	68,346.250					00	
** JF1Q **	693	-352,498.75	-68,346.25	-284,152.50 L	05APR02	1.000000	-284,152.50 L
	-68,346.250					.00	
** JF1Q **	758	162,411.52	45,614.25	116,797.27 L	05APR02	1.000000	116,797.27 L
	45,614.250					.00	
** JF1Q **	759	346,667.88	68,346.25	278,321.63 L	05APR02	1.000000	278,321.63 L
	68,346.250					00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
993933928	TOTAL	4,301,654.90	1,642,779.25	2,658,875 65 L	00	2,658,875.65 L
USD TOTAL	68,331,037 70	68,331,037 70	00	00	00	
	397,208,112 21	367,332,261.80	31,879,392 53 L	00	31,879,392 53 L	
	334,666,430.28	349,887,055 50	-13,040,420 05 S	.00	-13,040,420 05 S	
	** SOUTH AFRICAN RAND **					
610800906	STANDARD BK GR LTD	ZARO.10	01AUG02	08AUG02	10.270500	
** JFIL **	069 975,311.89	1,193,066.21	-217,754 32 L			-217,754 32 L
35,000 000	94,962 45	148,372.87	-21,201.92 L		-32,208.50	-53,410 42 L
ZAR TOTAL	975,311 89	1,193,066.21	-217,754 32 L			-217,754 32 L
	94,962 45	148,372 87	-21,201.92 L		-32,208 50	-53,410.42 L
EQUITY TOTAL	68,331,037.70	68,331,037 70	00	.00	00	
	571,874,747.36	566,725,372.43	9,047,613 58 L		-498,662 54	8,548,951.04 L
	425,722,137 48	457,812,656 56	-29,411,082.94 S		1,593,459 10	-27,817,623 84 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
FIXED INCOME						
	** DANISH KRONER **					
490219115	DENMARK (KINDOM)	5PCT 15NO 2003/11/15 5 000	15APRO2	18APRO2	8 446051	
** JF2F **	448 20,140,740 00	20,008,000.00	132,740.00 L			132,740 00 L
20,000,000 000	2,384,633 95	2,469,330 83	15,716 22 L		-100,413 10	-84,696 88 L
** JF2F **	CXL 448 -20,140,740 00	-20,008,000.00	-132,740 00 L			-132,740 00 L
-20,000,000.000	-2,384,633 95	-2,469,330.83	-15,716.22 L		100,413.10	84,696.88 L
** JF2F **	455 20,164,000 00	20,008,000 00	156,000 00 L			156,000 00 L
20,000,000.000	2,387,387 90	2,469,330 83	18,470.17 L		-100,413 10	-81,942.93 L
** JF2F **	CXL 455 -20,164,000.00	-20,008,000.00	-156,000.00 L			-156,000.00 L
-20,000,000.000	-2,387,387 90	-2,469,330.83	-18,470 17 L		100,413 10	81,942 93 L
** JF2F **	458 20,164,000.00	20,008,000 00	156,000 00 L			156,000 00 L
20,000,000 000	2,387,387 90	2,469,330 83	18,470 17 L		-100,413.10	-81,942.93 L
490219115	TOTAL	20,164,000.00	156,000.00 L			156,000 00 L
	2,387,387 90	2,469,330 83	18,470 17 L		-100,413.10	-81,942 93 L
596448113	DENMARK KINGDOM	6PCT BDS 2011/11/15 6 000	15APRO2	18APRO2	8 446051	
** JF2F **	449 31,334,790.00	31,341,000 00	-6,210 00 S			-6,210 00 S
30,000,000.000	3,709,992 99	3,605,480 52	-735.25 S		105,247 72	104,512.47 S
** JF2F **	CXL 449 -31,334,790 00	-31,341,000 00	6,210 00 S			6,210 00 S
-30,000,000 000	-3,709,992 99	-3,605,480.52	735 25 S		-105,247 72	-104,512.47 S
** JF2F **	454 31,392,000.00	31,341,000 00	51,000 00 S			51,000 00 S
30,000,000.000	3,716,766 57	3,605,480 52	6,038 32 S		105,247 73	111,286 05 S
** JF2F **	CXL 454 -31,392,000.00	-31,341,000.00	-51,000.00 S			-51,000 00 S
-30,000,000.000	-3,716,766.57	-3,605,480.52	-6,038 32 S		-105,247.73	-111,286.05 S
** JF2F **	459 31,392,000 00	31,341,000 00	51,000 00 S			51,000 00 S
30,000,000.000	3,716,766.57	3,605,480.52	6,038 32 S		105,247.73	111,286.05 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
5964481I3	TOTAL	31,392,000.00 3,716,766.57	31,341,000.00 3,605,480.52	51,000.00 S 6,038.32 S		51,000.00 S 111,286.05 S
DKK TOTAL		20,164,000.00 2,387,387.90	20,008,000.00 2,469,330.83	156,000.00 L 18,470.17 L		156,000.00 L -81,942.93 L
		31,392,000.00 3,716,766.57	31,341,000.00 3,605,480.52	51,000.00 S 6,038.32 S	105,247.73	51,000.00 S 111,286.05 S
** AUSTRIA **						
5807071I0	REPUBLIK OESTERIC 5 5PCT BD 2010/01/15 5 500			08APRO2	16APRO2	1 142857
** JF2F **	403 6,094,200.00 6,000,000.000 5,332,425.66	6,029,400.00 5,710,746.08	64,800.00 L 56,700.01 L		-435,020.43	64,800.00 L -378,320.42 L
AUSTRIA TOTAL	.00 .00	.00 .00	.00 .00		.00	.00 .00
	6,094,200.00 5,332,425.66	6,029,400.00 5,710,746.08	64,800.00 L 56,700.01 L		-435,020.43	64,800.00 L -378,320.42 L
	.00 .00	.00 .00	.00 S .00 S		.00	.00 S .00 S
** BELGIUM **						
7136141I8	BELGIUM (KINGDOM) 4 75PCT B 2006/09/28 4.750			08APRO2	17APRO2	1.142857
** JF2F **	405 5,974,200.00 6,000,000.000 5,227,425.66	6,084,000.00 5,488,374.19	-109,800.00 S -96,075.01 S		-164,873.52	-109,800.00 S -260,948.53 S
BELGIUM TOTAL	5,974,200.00 5,227,425.66	6,084,000.00 5,488,374.19	-109,800.00 S -96,075.01 S		-164,873.52	-109,800.00 S -260,948.53 S
** GERMANY **						
5178711I2	GERMANY (FED REP) 6PCT O4JA 2007/01/04 6 000			13MAY02	17MAY02	1.098056
** JF2E **	440 10,260,600.00 9,800,000.000 9,344,332.17	10,265,010.00 9,359,121.88	-4,410.00 S -4,016.19 S		-10,773.52	-4,410.00 S -14,789.71 S
** JF2E **	084 9,824,400.00 9,000,000.000 9,896,117.16	9,399,046.14 8,559,714.75	425,353.86 S 428,458.90 S	10DEC02	-0.992753 907,943.51	425,353.86 S 1,336,402.41 S

STATE STREET

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5178711I2	TOTAL	20,085,000.00 19,240,449.33	19,664,056.14 17,918,836.63	420,943.86 S 424,442.71 S		420,943.86 S 1,321,612.70 S
7199121I0	GERMANY (FEDERAL REP 4.5PCT 18 2006/08/18 4 500			11MAR02	14MAR02	1 140316
** JF2F **	327 5,941,200.00 6,000,000.000 5,210,134.73	6,119,400.00 5,559,169.16	-178,200.00 S -156,272.47 S		-192,761.96	-178,200.00 S -349,034.43 S
7281461I4	GERMANY (FED REP) 5PCT BDS 2012/01/04 5.000			01APRO2	01APRO2	1 135396
** JF2F **	369 5,932,200.00 6,000,000.000 5,224,785.01	5,932,200.00 5,202,242.19	.00 S .00 S		22,542.82	.00 S 22,542.82 S
** JF2E **	CXL 369 -5,932,200.00 -6,000,000.000 -5,224,785.01	-5,932,200.00 -5,202,242.19	.00 S .00 S	01APRO2	01APRO2	1 135396
** JF2E **	436 5,514,600.00 5,600,000.000 5,027,936.02	5,536,720.00 4,855,426.04	-22,120.00 S -20,167.91 S	10MAY02	17MAY02	1 096792
** JF2E **	CXL 436 -5,514,600.00 -5,600,000.000 -5,027,936.02	-5,536,720.00 -4,855,426.04	22,120.00 S 20,167.91 S	10MAY02	17MAY02	1 096792
** JF2E **	438 5,512,360.00 5,600,000.000 5,025,893.70	5,536,720.00 4,855,426.04	-24,360.00 S -22,210.23 S	10MAY02	17MAY02	1.096792
** JF2E **	460 392,420.00 400,000.000 356,042.75	395,480.00 346,816.15	-3,060.00 S -2,776.34 S	15MAY02	22MAY02	1.102171
7281461I4	TOTAL	5,904,780.00 5,381,936.45	5,932,200.00 5,202,242.19	-27,420.00 S -24,986.57 S		-27,420.00 S 179,694.26 S
99LXHG1I6	INT RT SHAP 6 175 6M P009350 2030/05/22 6 175			06MAR02	13MAR02	1 140316
** JF2E **	Y 744 46,892.47 420,000.000 41,122.35	.00 .00	-46,892.47 L -41,122.35 L		.00	-46,892.47 L -41,122.35 L
GERMANY TOTAL		46,892.47 41,122.35	.00 .00		.00	-46,892.47 L -41,122.35 L

STATE STREET

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	31,930,980 00 29,832,520.51	31,715,656 14 28,680,247.98	215,323 86 S 243,183 67 S	909,088.86	215,323 86 S 1,152,272.53 S
<b>** FRANCE **</b>					
721845I1B	FRANCE (REPUBLIC OF) 5PCT 250C 2011/10/25 5 000		07FEB02	12FEB02 1.151742	
** JF2F **	253 6,018,600.00 6,000,000 000 5,225,649.49	6,043,800.00 5,452,109.78	-25,200 00 S -21,879 90 S	-204,580 39	-25,200 00 S -226,460 29 S
** JF2F **	406 5,898,000 00 6,000,000.000 5,160,750.64	6,013,200 00 5,269,966.13	08APR02 -115,200 00 S -100,800 01 S	15APR02 1 142857 -8,415 48	-115,200 00 S -109,215 49 S
** JF2F **	CXL 406 -5,898,000 00 -6,000,000.000 -5,160,750.64	-6,013,200 00 -5,269,966.13	08APR02 115,200 00 S 100,800 01 S	15APR02 1 142857 8,415 48	115,200 00 S 109,215 49 S
** JF2F **	419 5,898,000.00 6,000,000.000 5,160,750.64	6,013,200.00 5,269,966.13	08APR02 -115,200 00 S -100,800 01 S	15APR02 1 142857 -8,415.48	-115,200 00 S -109,215 49 S
721845I1B	TOTAL 11,916,600 00 10,386,400 13	12,057,000.00 10,722,075.91	-140,400 00 S -122,679 91 S	-212,995 87	-140,400 00 S -335,675 78 S
FRANCE TOTAL	11,916,600.00 10,386,400 13	12,057,000.00 10,722,075.91	-140,400 00 S -122,679.91 S	-212,995 87	-140,400 00 S -335,675.78 S
<b>** UNITED KINGDOM **</b>					
067402I1O	TOKYO ELECTRIC POWER 4 375PCT 2009/05/14 4.375		08APR02	19APR02 1 142857	
** JF2F **	404 931,800 00 1,000,000.000 815,325.10	913,800.00 956,382.95	18,000.00 L 15,750 00 L	-156,807.85	18,000.00 L -141,057.85 L
UNITED KINGDOM TOTA	931,800 00 815,325 10	913,800.00 956,382 95	18,000 00 L 15,750 00 L	-156,807.85	18,000 00 L -141,057.85 L
<b>** LUXEMBOURG **</b>					
408637I19	LEVEL 3 COMMUNICATION EURO SR N 2010/03/15 11.250		10JAN02	16JAN02 1 120134	
** JF2A **	355 382,500 00 750,000 000 341,477.00	750,000 00 745,049 89	-367,500.00 L -328,085 75 L	-75,487.14	-367,500.00 L -403,572 89 L

STATE STREET

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LUXEMBOURG TOTAL	382,500 00 341,477 00	750,000.00 745,049 89	-367,500 00 L -328,085 75 L	-75,487 14	-367,500 00 L -403,572 89 L
<b>** NETHERLANDS **</b>					
707743I13	NETHERLANDS (KINGDOM 5PCT 15JU 2011/07/15 5 000		08APR02	15APR02 1 142857	
** JF2F **	408 5,885,100 00 6,000,000 000 5,149,463.15	6,121,200 00 5,417,566.47	-236,100 00 S -206,587 53 S	-61,515 79	-236,100 00 S -268,103.32 S
NETHERLANDS TOTAL	5,885,100.00 5,149,463 15	6,121,200.00 5,417,566 47	-236,100.00 S -206,587.53 S	-61,515 79	-236,100.00 S -268,103.32 S
<b>** INTERNATIONAL **</b>					
566239I12	FORTIS FINANCE NV 4.625PCT 2009/04/07 4 625		08APR02	15APR02 1.142857	
** JF2F **	402 960,600 00 1,000,000 000 840,525 10	932,000 00 975,431 07	28,600 00 L 25,025 00 L	-159,930 97	28,600.00 L -134,905.97 L
570682I17	ABN AMRO BK NV 4 75PCT B 2009/06/24 4 750		08APR02	15APR02 1 142857	
** JF2F **	407 959,100 00 1,000,000 000 839,212 61	938,200 00 981,919 98	20,900 00 L 18,287 50 L	-160,994 87	20,900.00 L -142,707 37 L
715904I11	HELLENIC EXCHANGEABL 2PCT CNV 2005/08/02 2.000		16AUG02	21AUG02 1.016829	
** JF1V **	058 28,165 32 27,000 000 27,699.18	28,642 50 26,272.24	-477.18 S -469 28 S	1,896.22	-477 18 S 1,426.94 S
** JF1V **	769 63,450 00 60,000 000 64,633.37	65,142.50 58,914.54	-1,692.50 L -1,724 07 L	7,442 90	-1,692.50 L 5,718 83 L
715904I11	TOTAL 63,450.00 64,633.37	65,142.50 58,914 54	-1,692.50 L -1,724.07 L	7,442.90	-1,692.50 L 5,718 83 L
INTERNATIONAL TOTAL	1,983,150 00 1,744,371.08	1,935,342 50 2,016,265 59	47,807 50 L 41,588 43 L	-313,482 94	47,807 50 L -271,894 51 L

STATE STREET

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		28,165.32 27,699.18	28,642.50 26,272.24	-477.18 S -469.28 S		1,896.22	-477.18 S 1,426.94 S
<u>EUR TOTAL</u>	9,438,542.47 8,274,721.19	9,628,542.50 9,428,444.51		-283,784.97 L -255,169.66 L		-980,798.36	-283,784.97 L -1,235,968.02 L
	55,735,045.32 50,623,508.63	56,006,498.64 50,334,536.79		-271,453.32 S -182,628.06 S		471,599.90	-271,453.32 S 288,971.84 S
** POUND STERLING **							
99MRATI17	IRS GBP P014582 / V1 P001482	2004/03/15	5.250		29JAN02	05FEB02	0.707489
** JF2E **	542 9,500,000.000	11,137.93 15,742.90	42,216.67 60,682.20	-31,078.74 S -43,928.23 S		-1,011.07	-31,078.74 S -44,939.30 S
<u>GBP TOTAL</u>	11,137.93 15,742.90	42,216.67 60,682.20		-31,078.74 S -43,928.23 S		-1,011.07	-31,078.74 S -44,939.30 S
** JAPANESE YEN **							
505872114	TB FINANCE (CAYMAN) 2.75 MAND	2004/10/01	2.750		12FEB02	15FEB02	132.809998
** JF1N **	778 42,000,000.000	15,645,000.00 117,799.87	30,884,900.00 258,338.18	-15,239,900.00 L -114,749.65 L		-25,788.66	-15,239,900.00 L -140,538.31 L
99MEZVII4	UFJ INTERNAT FINANCE ZERO CIAU	2014/08/01	0.530		27MAY02	31MAY02	124.700000
** JF1V **	747 8,000,000.000	5,000,000.00 40,096.23	8,312,000.00 69,211.87	-3,312,000.00 S -26,559.74 S		-2,555.90	-3,312,000.00 S -29,115.64 S
** JF1V **	745 8,000,000.000	4,720,000.00 37,952.80	8,312,000.00 69,211.88	-3,592,000.00 S -28,882.72 S	28MAY02	31MAY02	124.365000
** JF1V **	777 2,000,000.000	1,190,000.00 9,671.65	2,078,000.00 17,302.97	-888,000.00 S -7,217.17 S	30MAY02	04JUN02	123.040000
<u>99MEZVII4 TOTAL</u>	10,910,000.00 87,720.68	18,702,000.00 155,726.72		-7,792,000.00 S -62,659.63 S		-5,346.41	-7,792,000.00 S -68,006.04 S

STATE STREET

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<u>JPY TOTAL</u>	15,645,000.00 117,799.87	30,884,900.00 258,338.18		-15,239,900.00 L -114,749.65 L		-25,788.66	-15,239,900.00 L -140,538.31 L
	10,910,000.00 87,720.68	18,702,000.00 155,726.72		-7,792,000.00 S -62,659.63 S		-5,346.41	-7,792,000.00 S -68,006.04 S
** NEW ZEALAND DOLLAR **							
613404115	NEW ZEALAND(GOVERNME 5.5PCT	15 2003/04/15	5.500		10JAN02	16JAN02	2.344391
** JF2F **	232 10,000,000.000	10,097,230.20 4,306,973.62	10,039,815.53 5,496,979.44	57,414.67 L 24,490.23 L		-1,214,496.05	57,414.67 L -1,190,005.82 L
642678119	NEW ZEALAND (GOVERN 6.5PCT BD	2005/02/15	6.500		15APR02	18APR02	2.270663
** JF2F **	451 10,000,000.000	9,955,627.94 4,384,458.61	10,155,162.50 4,331,684.65	-199,534.56 S -87,875.02 S		140,648.98	-199,534.56 S 52,773.96 S
<u>NZD TOTAL</u>	10,097,230.20 4,306,973.62	10,039,815.53 5,496,979.44		57,414.67 L 24,490.23 L		-1,214,496.05	57,414.67 L -1,190,005.82 L
	9,955,627.94 4,384,458.61	10,155,162.50 4,331,684.65		-199,534.56 S -87,875.02 S		140,648.98	-199,534.56 S 52,773.96 S
** SWEDISH KRONA **							
545889110	SPINTAB 5.5PCT BD	2003/09/17	5.500		16APR02	19APR02	10.377800
** JF2F **	457 40,000,000.000	40,111,200.00 3,865,096.65	41,060,000.00 4,861,472.89	-948,800.00 L -91,425.93 L		-904,950.31	-948,800.00 L -996,376.24 L
<u>SEK TOTAL</u>	40,111,200.00 3,865,096.65	41,060,000.00 4,861,472.89		-948,800.00 L -91,425.93 L		-904,950.31	-948,800.00 L -996,376.24 L
** US DOLLAR **							
U07283AA9	BBVA BANCOMER	2011/02/16	10.500		31MAY02	05JUN02	1.000000
** JF2A **	608 1,000,000.000	1,095,500.00	1,110,000.00	-14,500.00 S		00	-14,500.00 S
U12771AA6	CEMEX INTERNATIONAL CAPITAL	2049/11/29	9.660		17APR02	23APR02	1.000000
** JF2A **	517 1,000,000.000	1,105,000.00	1,000,000.00	105,000.00 L		00	105,000.00 L

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00104BAC4 ** JF2A **	AES EASTN ENERGY LP SER 1999 103 1,000,000 000	2017/01/02	9 000 1,000,000.00	19NOV02	22NOV02	1.000000 .00	-190,000 00 L
00130HAGO ** JF2A **	AESCORP SR SUB EX 111 1,500,000.000	2007/08/15	8.375 1,493,425.00	21NOV02	26NOV02	1.000000 .00	-1,163,425.00 L
00130HAPO ** JF2A **	AES CORP 116 700,000.000	2008/12/31	8.000 693,000 00	21NOV02	26NOV02	1 000000 .00	-409,500 00 L
00139PAA6 ** JF2D **	AIG SUNAMERICA GLOBA SR NT 144 231 300,000.000	2032/03/15	6 900 297,900 00	15APR02	18APR02	1 000000 00	5,511 00 S
001546AC4 ** JF2A **	AK STL CORP SR NT 737 1,750,000.000	2006/12/15	9.125 1,729,718 75	11JUL02	11JUL02	1 000000 .00	100,081 25 L
00184AAA3 ** JF2E **	AOL TIME WARNER INC GLOBAL NT 589 500,000 000	2006/04/15	6.125 461,335.00	29OCT02	01NOV02	1 000000 .00	29,965 00 S
00184AAC9 ** JF2D **	TIME WARNER INC DEB 183 145,000.000	2031/04/15	7.625 144,714.35	01APR02	01APR02	1 000000 00	-923.65 S
** JF2D **	184 55,000 000	55,352 55	54,891 65	01APR02 460 90 S	01APR02	1 000000 .00	460 90 S
** JF2D **	185 100,000 000	329,349.90	99,803.00	01APR02 229,546 90 S	01APR02	1.000000 .00	229,546 90 S
** JF2D **	CXL 185 -100,000.000	-329,349 90	-99,803.00	01APR02 -229,546 90 S	01APR02	1.000000 .00	-229,546 90 S
** JF2D **	218 100,265.75	100,265.75	99,803.00	01APR02 462 75 S	01APR02	1.000000 .00	-229,546 90 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
100,000 000							
** JF2G **	335 200,000 000	206,936 00	429,327 15	01APR02 -222,391.15 S	01APR02	1 000000 00	-222,391.15 S
** JF2G **	CXL 335 -200,000.000	-206,936 00	-429,327 15	01APR02 222,391 15 S	01APR02	1 000000 .00	222,391 15 S
** JF2G **	336 300,000 000	311,514 00	300,066 75	01APR02 11,447 25 S	01APR02	1 000000 00	11,447.25 S
** JF2G **	CXL 336 -300,000.000	-311,514 00	-300,066.75	01APR02 -11,447.25 S	01APR02	1.000000 .00	-11,447.25 S
** JF2F **	388 200,000.000	206,936.00	206,936 00	01APR02 00	01APR02	1.000000 00	.00
** JF2F **	389 300,000 000	311,514.00	311,514.00	01APR02 00	01APR02	1 000000 00	.00
** JF2D **	232 230,000.000	221,952 30	229,084 15	15APR02 -990.60 L	18APR02	1.000000 .00	-990.60 L
** JF2D **				-6,141.25 S		00	-6,141.25 S
** JF2G **	208 400,000 000	392,704.00	399,782.00	06DEC02 -7,078.00 L	11DEC02	1 000000 .00	-7,078.00 L
00184AAC9 TOTAL		518,450.00	518,450.00	.00		.00	00
		614,656 30	628,866.15	-8,068.60 L		.00	-8,068 60 L
		521,361.30	528,493.15	-6,141 25 S		00	-6,141.25 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
00184AD7	TIME WARNER INC NEH NT	2005/05/01	5.625	14AUG02	19AUG02	1 000000	
** JF2G **	163	127,962 50	144,537 45	-16,574 95 S		00	-16,574 95 S
	145,000.000						
** JF2G **	167	182,450 00	204,346.05	-21,896.05 S		1.000000	-21,896 05 S
	205,000 000					.00	
** JF2G **	168	92,662.50	104,665.05	-12,002 55 S		1.000000	-12,002 55 S
	105,000.000					00	
00184AD7	TOTAL	403,075.00	453,548.55	-50,473 55 S		00	-50,473 55 S
00184AAE5	AOL TIME WARNER INC	2007/05/01	6.150	29OCT02	01NOV02	1 000000	
** JF2E **	590	197,020 00	183,750.00	13,270 00 S		00	13,270 00 S
	200,000.000						
001957AV1	AT+T CORP NT	2009/03/15	6.000	08NOV02	15NOV02	1.000000	
** JF2G **	715	453,611 20	454,074 50	-463.30 S		00	-463.30 S
	482,000 000						
001957AZ2	AT + T CORP USD SR NT	2011/11/15	7.300	21FEB02	26FEB02	1 000000	
** JF2E **	668	295,281 00	300,132 00	-4,851 00 S		.00	-4,851.00 S
	300,000 000						
** JF2E **	104	1,471,892.10	1,471,892.10	.00		1 000000	00
	1,470,000 000					.00	00
001957AZ2	TOTAL	1,471,892 10	1,471,892 10	00		.00	.00
		295,281.00	300,132.00	-4,851 00 S		00	-4,851 00 S
001957BA6	AT + T CORP USD SR NT	2031/11/15	8.000	01APR02	01APR02	1 000000	
** JF2D **	156	341,294 70	341,294 70	00		.00	00
	345,000.000						
** JF2D **	157	158,852 80	158,852 80	00		1 000000	00
	160,000.000					.00	00

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** JF2G **	265	68,418 40	79,140 80	-10,722 40 S		1.000000	-10,722 40 S
	80,000 000					00	
001957BA6	TOTAL	500,147 50	500,147.50	.00		00	.00
		68,418 40	79,140 80	-10,722 40 S		00	-10,722.40 S
001957BC2	AT + T CORP USD SR NT	2011/11/15	1.000	23OCT02	28OCT02	1.000000	
** JF2E **	556	552,000.00	600,772.29	-48,772.29 S		00	-48,772 29 S
	600,000.000						
** JF2E **	620	865,650 00	871,119 81	-5,469.81 S		1.000000	-5,469.81 S
	870,000 000					00	
001957BC2	TOTAL	1,417,650.00	1,471,892.10	-54,242.10 S		00	-54,242.10 S
00209AAE6	AT+T WIRELESS SVCS I SR NT	2011/03/01	7 875	09APR02	12APR02	1 000000	
** JF2F **	425	1,006,650.00	1,077,420.00	-70,770 00 S		.00	-70,770 00 S
	1,000,000.000						
** JF2D **	272	359,218 80	358,743 60	475.20 S		1 000000	475.20 S
	360,000.000					00	
00209AAE6	TOTAL	1,365,868 80	1,436,163 60	-70,294 80 S		.00	-70,294 80 S
00209AAG1	AT+T WIRELESS NT	2012/05/01	8.125	25OCT02	30OCT02	1.000000	
** JF2E **	569	709,930.00	860,738 80	-150,808.80 S		00	-150,808.80 S
	860,000 000						
00209TAA3	AT+T BROADBAND CORP NT	2013/03/15	8.375	22NOV02	29NOV02	1.000000	
** JF2G **	057	802 08	758.30	43 78 S		.00	43 78 S
	802 080						

STATE STREET

ASSET ID SM SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
003924AA5 ** JF2F **	ABITIBI CONSOLIDATED INC 267 1,934,260 00 2,000,000 000	2008/04/01 6.950 1,996,120.00	13FEB02 -61,860 00 L	19FEB02	1 000000 00	-61,860 00 L
006848AP0 ** JF2A **	ADELPHIA COMMUNICATI SR NT SER 488 516,000 00 600,000 000	2007/03/01 9.875 579,750 00	03APR02 -63,750 00 L	08APR02	1 000000 00	-63,750 00 L
006848BE4 ** JF2A **	ADELPHIA COMMUNICATI SR NT 571 355,000 00 500,000 000	2009/11/15 9.375 496,020 00	17MAY02 -141,020 00 L	22MAY02	1 000000 00	-141,020 00 L
00755MHG4 ** JF2G **	ADVANTA MTG LN TR 2000 1 AS 223 172,625 00 160,000 000	2028/03/25 8.610 159,985.89	07MAY02 12,639 11 L	10MAY02	1.000000 00	12,639 11 L
00817YAB4 ** JF2D **	AETNA INC FORMERLY 273 399,143 55 395,000 000	2011/03/01 7.875 391,701 75	17APR02 7,441.80 L	22APR02	1 000000 00	7,441 80 L
008685AB5 ** JF2D **	AHOLD FIN USA INC NT 233 183,313 65 195,000 000	2029/05/01 6.875 194,213 50	15APR02 -10,899 85 L	18APR02	1 000000 00	-10,899 85 L
008685AC3 ** JF2D **	AHOLD FIN USA GTD NT 234 171,013 05 155,000.000	2010/07/15 8.250 156,674 00	15APR02 14,339 05 L	18APR02	1.000000 00	14,339 05 L
01F0524A7 ** JF2E **	FNMA TBA OCT 15 SINGLE FAM 167 7,591,406 25 7,500,000 000	2099/12/01 5.500 7,640,625 00	15AUG02 -49,218 75 S	21OCT02	1 000000 00	-49,218 75 S
** JF2E **	CXL 167 -7,591,406.25 -7,500,000 000	-7,640,625 00	15AUG02 49,218.75 S	21OCT02	1 000000 00	49,218 75 S
** JF2E **	168 6,073,125 00 6,000,000 000	6,112,500 00	15AUG02 -39,375 00 S	21OCT02	1.000000 00	-39,375.00 S
** JF2E **			15AUG02	21OCT02	1.000000	

STATE STREET

ASSET ID SM SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2E **	CXL 168 -6,073,125 00 -6,000,000 000	-6,112,500.00	39,375 00 S		00	39,375 00 S
** JF2E **	169 16,701,093 75 16,500,000 000	16,809,375 00	15AUG02 -108,281.25 S	21OCT02	1 000000 00	-108,281 25 S
** JF2E **	CXL 169 -16,701,093 75 -16,500,000 000	-16,809,375 00	15AUG02 108,281 25 S	21OCT02	1 000000 00	108,281.25 S
** JF2E **	531 6,073,125 00 6,000,000 000	6,112,500 00	15AUG02 -39,375 00 S	21OCT02	1 000000 00	-39,375 00 S
** JF2E **	532 7,591,406 25 7,500,000 000	7,640,625 00	15AUG02 -49,218 75 S	21OCT02	1 000000 00	-49,218 75 S
** JF2E **	CXL 532 -7,591,406 25 -7,500,000.000	-7,640,625 00	15AUG02 49,218 75 S	21OCT02	1 000000 00	49,218 75 S
** JF2E **	533 16,701,093 75 16,500,000 000	16,809,375 00	15AUG02 -108,281.25 S	21OCT02	1 000000 00	-108,281 25 S
** JF2G **	769 3,110,957.81 3,030,000 000	3,083,025 00	19SEP02 27,932 81 S	21OCT02	1 000000 00	27,932 81 S
** JF2E **	475 37,438,164 06 36,500,000 000	37,184,375 00	15OCT02 253,789 06 S	21OCT02	1.000000 00	253,789 06 S
01F0524A7	TOTAL	63,323,340 62 63,189,275.00	134,065.62 S		00	134,065 62 S
01F0524B5 ** JF2G **	FNMA TBA NOV 15 SINGLE FAM 400 443,581.05 435,000.000	5.500 446,826 56	24OCT02 -3,245 51 S	19NOV02	1 000000 00	-3,245 51 S
** JF2G **	431 3,099,121.88 3,030,000 000	3,102,909.38	25OCT02 -3,787 50 S	19NOV02	1 000000 00	-3,787 50 S
** JF2G **	519 848,525 39 825,000 000	851,554 69	06NOV02 -3,029.30 S	19NOV02	1.000000 00	-3,029.30 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE	NET SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE COST	BASE	BASE CURR	GN/LS	NET BAS SECY GN/LS
** JF2E **	649	4,648,359.38	4,616,914.06	08NOV02	19NOV02	1.000000	31,445.32 S
4,500,000.000	000			31,445.32 S		.00	
** JF2E **	CXL 649	-4,648,359.38	-4,616,914.06	08NOV02	19NOV02	1.000000	-31,445.32 S
-4,500,000.000				-31,445.32 S		.00	
** JF2E **	738	1,032,968.75	1,023,125.00	08NOV02	19NOV02	1.000000	9,843.75 S
1,000,000.000	000			9,843.75 S		.00	
** JF2E **	CXL 738	-1,032,968.75	-1,023,125.00	08NOV02	19NOV02	1.000000	-9,843.75 S
-1,000,000.000				-9,843.75 S		.00	
** JF2E **	677	36,732,792.97	36,320,937.50	13NOV02	19NOV02	1.000000	411,855.47 S
35,500,000.000	000			411,855.47 S		.00	
01F0524B5	TOTAL	41,124,021.29	40,722,228.13			00	401,793.16 S
01F0524C3	FNMA	TBA DEC 15 SINGLE FAM	2099/12/01	5.500	14NOV02	17DEC02	1.000000
** JF2E **	685	11,328,281.25	11,347,187.50	14NOV02	17DEC02	1.000000	-18,906.25 S
11,000,000.000				-18,906.25 S		.00	
** JF2E **	CXL 685	-11,328,281.25	-11,347,187.50	14NOV02	17DEC02	1.000000	18,906.25 S
-11,000,000.000				18,906.25 S		.00	
** JF2E **	739	11,328,281.25	11,347,187.50	14NOV02	17DEC02	1.000000	-18,906.25 S
11,000,000.000				-18,906.25 S		.00	
** JF2E **	CXL 739	-11,328,281.25	-11,347,187.50	14NOV02	17DEC02	1.000000	18,906.25 S
-11,000,000.000				18,906.25 S		.00	
** JF2E **	716	2,567,382.81	2,578,906.25	15NOV02	17DEC02	1.000000	-11,523.44 S
2,500,000.000				-11,523.44 S		.00	
** JF2E **	CXL 716	-2,567,382.81	-2,578,906.25	15NOV02	17DEC02	1.000000	11,523.44 S
-2,500,000.000				11,523.44 S		.00	
** JF2E **	722	5,133,984.37	5,157,812.50	18NOV02	17DEC02	1.000000	-23,828.13 S
				-23,828.13 S		.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE	NET SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE COST	BASE	BASE CURR	GN/LS	NET BAS SECY GN/LS
5,000,000.000							
** JF2E **	CXL 722	-5,133,984.37	-5,157,812.50	18NOV02	17DEC02	1.000000	23,828.13 S
-5,000,000.000				23,828.13 S		.00	
** JF2E **	740	7,722,070.31	7,736,718.75	19NOV02	17DEC02	1.000000	-14,648.44 S
7,500,000.000				-14,648.44 S		.00	
** JF2E **	CXL 740	-7,722,070.31	-7,736,718.75	19NOV02	17DEC02	1.000000	14,648.44 S
-7,500,000.000				14,648.44 S		.00	
** JF2G **	756	3,111,431.25	3,089,653.13	20NOV02	17DEC02	1.000000	21,778.12 S
3,030,000.000				21,778.12 S		.00	
** JF2G **	757	446,826.56	442,204.69	20NOV02	17DEC02	1.000000	4,621.87 S
435,000.000				4,621.87 S		.00	
** JF2G **	035	846,656.25	845,882.81	26NOV02	17DEC02	1.000000	773.44 S
825,000.000				773.44 S		.00	
** JF2E **	088	9,794,648.44	9,799,843.75	10DEC02	17DEC02	1.000000	-5,195.31 S
9,500,000.000				-5,195.31 S		.00	
** JF2E **	CXL 088	-9,794,648.44	-9,799,843.75	10DEC02	17DEC02	1.000000	5,195.31 S
-9,500,000.000				5,195.31 S		.00	
** JF2E **	097	9,794,648.44	9,799,843.75	10DEC02	17DEC02	1.000000	-5,195.31 S
9,500,000.000				-5,195.31 S		.00	
01F0524C3	TOTAL	14,199,562.50	14,177,584.38			00	21,978.12 S
01F052417	FNMA	TBA JAN 15 SINGLE FAM	2099/12/31	5.500	10DEC01	17JAN02	1.000000
** JF2E **	093	-3,913,750.00	-4,026,250.00	10DEC01	17JAN02	1.000000	112,500.00 S
-4,000,000.000				112,500.00 S		.00	
** JF2E **	CXL 311	-1,955,937.50	-2,013,750.00	10DEC01	17JAN02	1.000000	57,812.50 S
-2,000,000.000				57,812.50 S		.00	

STATE STREET

ROBERT HOOD JOHNSON FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2E **	364 2,000,000.000	1,955,937 50	2,013,750.00		10DEC01 -57,812.50 S	17JAN02	1 000000 .00	-57,812 50 S
** JF2E **	CXL 364 -2,000,000.000	-1,955,937 50	-2,013,750 00		10DEC01 57,812.50 S	17JAN02	1 000000 00	57,812 50 S
** JF2E **	CXL 397 -2,000,000.000	-1,955,937 50	-2,013,750 00		10DEC01 57,812 50 S	17JAN02	1 000000 00	57,812 50 S
** JF2E **	410 4,000,000.000	3,913,750 00	3,942,187 50		10DEC01 -28,437 50 S	17JAN02	1 000000 00	-28,437 50 S
** JF2E **	CXL 410 -4,000,000.000	-3,913,750 00	-3,942,187.50		10DEC01 28,437 50 S	17JAN02	1 000000 00	28,437 50 S
** JF2E **	464 4,000,000.000	3,913,750.00	3,970,625.00		10DEC01 -56,875.00 S	17JAN02	1 000000 .00	-56,875 00 S
** JF2E **	466 2,000,000.000	1,960,625 00	1,956,875.00		11DEC01 3,750 00 S	17JAN02	1 000000 00	3,750 00 S
** JF2E **	360 2,000,000.000	1,969,062 50	2,013,750 00		09JAN02 -44,687 50 S	17JAN02	1.000000 .00	-44,687 50 S
** JF2E **	CXL 360 -2,000,000.000	-1,969,062.50	-2,013,750.00		09JAN02 44,687.50 S	17JAN02	1 000000 00	44,687 50 S
** JF2E **	363 2,000,000.000	1,969,062.50	2,013,437 50		09JAN02 -44,375 00 S	17JAN02	1.000000 00	-44,375.00 S
** JF2E **	CXL 363 -2,000,000.000	-1,969,062.50	-2,013,437.50		09JAN02 44,375 00 S	17JAN02	1.000000 00	44,375.00 S
** JF2E **	398 2,000,000.000	1,969,062 50	2,013,750.00		09JAN02 -44,687.50 S	17JAN02	1.000000 .00	-44,687 50 S
** JF2E **	407	3,913,750 00	4,026,250 00		14JAN02 -112,500.00 S	17JAN02	1.000000 .00	-112,500.00 S

STATE STREET

ROBERT HOOD JOHNSON FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
4,000,000.000								
01F052417	TOTAL	3,931,562 50	3,913,750.00		17,812.50 S		.00	17,812.50 S
01F052425	FNMA	TBA FEB 15 SINGLE FAM	2099/12/31	5.500	13FEB02	19FEB02	1 000000	
** JF2E **	607 2,000,000.000	1,976,953 13	1,961,875 00		15,078 13 S		00	15,078.13 S
** JF2G **	391 715,000.000	709,637 50	706,174 22		14FEB02 3,463 28 S	19FEB02	1.000000 00	3,463 28 S
** JF2G **	392 240,000.000	238,200 00	238,350.00		14FEB02 -150.00 S	19FEB02	1 000000 .00	-150 00 S
01F052425	TOTAL	2,924,790.63	2,906,399.22		18,391.41 S		.00	18,391 41 S
01F052433	FNMA	TBA MAR 15 SINGLE FAM	2099/12/31	5.500	28FEB02	18MAR02	1.000000	
** JF2E **	699 2,000,000.000	1,994,062.50	1,970,625.00		23,437 50 S		00	23,437 50 S
** JF2G **	021 955,000.000	936,944 53	944,853 13		13MAR02 -7,908.60 S	18MAR02	1.000000 00	-7,908 60 S
01F052433	TOTAL	2,931,007 03	2,915,478 13		15,528 90 S		00	15,528.90 S
01F052441	FNMA	TBA APR 15 SINGLE FAM	2099/12/01	5.500	14FEB02	16APR02	1 000000	
** JF2E **	231 4,500,000.000	4,438,125 00	4,438,125 00		00		00	00
** JF2E **	256 1,500,000.000	1,479,375 00	1,479,375 00		14FEB02 .00	16APR02	1 000000 00	00
** JF2E **	769 6,000,000.000	5,917,500 00	5,918,867 19		14FEB02 -1,367 19 S	16APR02	1 000000 00	-1,367 19 S
** JF2E **	CXL 769 -6,000,000.000	-5,917,500 00	-5,918,867.19		14FEB02 1,367.19 S	16APR02	1.000000 .00	1,367 19 S

STATE STREET

ASSET ID SM SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2E **	736 2,000,000 000	1,951,562.50	1,988,125.00		08MAR02 -36,562.50 S	16APR02	1 000000 .00	-36,562 50 S
** JF2E **	CXL 736 -2,000,000 000	-1,951,562.50	-1,988,125 00		08MAR02 36,562.50 S	16APR02	1 000000 00	36,562 50 S
** JF2E **	737 4,000,000 000	3,903,125 00	3,938,125.00		08MAR02 -35,000 00 S	16APR02	1 000000 00	-35,000 00 S
** JF2E **	220 4,000,000 000	3,907,500.00	3,946,367.19		11MAR02 -38,867 19 S	16APR02	1.000000 00	-38,867 19 S
** JF2E **	CXL 220 -4,000,000 000	-3,907,500.00	-3,946,367.19		11MAR02 38,867.19 S	16APR02	1 000000 00	38,867.19 S
** JF2E **	750 4,000,000.000	3,907,500 00	3,945,000 00		11MAR02 -37,500 00 S	16APR02	1 000000 .00	-37,500 00 S
** JF2E **	CXL 750 -4,000,000 000	-3,907,500 00	-3,945,000.00		11MAR02 37,500.00 S	16APR02	1.000000 .00	37,500 00 S
** JF2E **	763 1,500,000.000	1,467,187.50	1,479,375 00		12MAR02 -12,187.50 S	16APR02	1 000000 .00	-12,187.50 S
** JF2G **	253 955,000.000	928,439 06	934,109 38		01APR02 -5,670 32 S	16APR02	1.000000 .00	-5,670.32 S
** JF2G **	CXL 253 -955,000 000	-928,439 06	-934,109.38		01APR02 5,670 32 S	16APR02	1.000000 00	5,670.32 S
** JF2G **	254 345,000 000	335,404 69	336,482 81		01APR02 -1,078.12 S	16APR02	1 000000 00	-1,078.12 S
** JF2G **	CXL 254 -345,000.000	-335,404.69	-336,482 81		01APR02 1,078.12 S	16APR02	1.000000 00	1,078.12 S
** JF2G **	591	1,220,431 25	1,215,005 47		10APR02 5,425 78 S	16APR02	1.000000 00	5,425 78 S

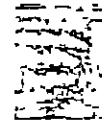
STATE STREET

ASSET ID SM SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	1,240,000 000							
** JF2E **	226 3,000,000 000	2,955,585 94	2,958,750 00		11APR02 -3,164.06 S	16APR02	1 000000 00	-3,164.06 S
** JF2G **	657 190,000 000	187,246 48	186,823 44		11APR02 423.04 S	16APR02	1.000000 00	423 04 S
** JF2G **	659 345,000 000	336,482.81	339,232.03		12APR02 -2,749.22 S	16APR02	1.000000 00	-2,749.22 S
01F052441	TOTAL	5,917,500.00	5,917,500.00		.00		00	.00
		10,070,058.98	10,117,310 94		-47,251.96 S		.00	-47,251.96 S
01F052458	FNMA 433 3,000,000.000	TBA MAY 15 SINGLE FAM 2,978,085 94	2099/12/01 2,945,625.00	5 500	10MAY02 32,460 94 S	16MAY02	1 000000 .00	32,460.94 S
01F052466	FNMA 592 1,000,000 000	TBA JUN 15 SINGLE FAM 976,718.75	2099/12/31 974,453 13	5 500	05APR02 2,265 62 S	18JUN02	1 000000 00	2,265.62 S
** JF2E **	579 40,000,000.000	39,976,562.50	39,312,500.00		12JUN02 664,062.50 S	18JUN02	1 000000 00	664,062.50 S
** JF2E **	580 4,000,000 000	3,997,656 25	3,943,125.00		12JUN02 54,531 25 S	18JUN02	1.000000 00	54,531 25 S
** JF2E **	581 1,000,000 000	999,414 06	981,875 00		12JUN02 17,539.06 S	18JUN02	1.000000 00	17,539.06 S
** JF2E **	CXL 581 -1,000,000 000	-999,414 06	-981,875 00		12JUN02 -17,539.06 S	18JUN02	1 000000 00	-17,539.06 S
** JF2E **	582 1,000,000 000	999,414 06	976,718 75		12JUN02 22,695 31 S	18JUN02	1.000000 00	22,695 31 S

STATE STREET

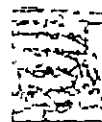


ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2E **	789 12,500,000.000	12,675,781 25	12,507,812 50	22JUL02 19AUG02	1.000000 .00	167,968 75 S
** JF2E **	CXL 789 -12,500,000 000	-12,675,781 25	-12,507,812 50	22JUL02 19AUG02	1.000000 00	-167,968 75 S
** JF2E **	801 5,500,000 000	5,577,343 75	5,500,000 00	22JUL02 19AUG02	1 000000 00	77,343 75 S
** JF2E **	CXL 801 -5,500,000.000	-5,577,343 75	-5,500,000 00	22JUL02 19AUG02	1.000000 00	-77,343 75 S
** JF2E **	802 7,000,000 000	7,098,437.50	7,004,375 00	22JUL02 19AUG02	1 000000 00	94,062 50 S
** JF2E **	010 44,000,000.000	44,658,281 25	44,027,500 00	25JUL02 19AUG02	1 000000 00	630,781 25 S
** JF2E **	011 16,500,000.000	16,746,855 47	16,510,312.50	25JUL02 19AUG02	1 000000 00	236,542 97 S
** JF2E **	012 6,000,000.000	6,087,890 63	6,003,750.00	25JUL02 19AUG02	1.000000 00	84,140 63 S
** JF2G **	721 2,560,000 000	2,608,300 00	2,583,200.00	05AUG02 19AUG02	1 000000 00	25,100 00 S
** JF2G **	722 470,000.000	478,867.58	474,259 38	05AUG02 19AUG02	1 000000 00	4,608 20 S
01F052482	TOTAL	16,510,312 50	16,510,312.50	.00	00	.00



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
01F052490	FNMA TBA SEP 15 SINGLE FAM	79,634,804 31	78,549,021 88	14AUG02 19SEP02	.00	1,085,782.43 S
** JF2E **	120 6,000,000 000	6,137,109 38	6,067,500 00	14AUG02 19SEP02	1 000000 00	69,609.38 S
** JF2E **	CXL 120 -6,000,000 000	-6,137,109 38	-6,067,500 00	14AUG02 19SEP02	1 000000 00	-69,609.38 S
** JF2E **	121 16,500,000 000	16,877,050 77	16,690,781.25	14AUG02 19SEP02	1 000000 00	186,269.52 S
** JF2E **	122 44,000,000 000	45,003,750.00	44,508,750 00	14AUG02 19SEP02	1 000000 00	495,000.00 S
** JF2E **	310 6,000,000.000	6,137,109 38	6,067,500 00	14AUG02 19SEP02	1 000000 00	69,609.38 S
** JF2G **	432 3,030,000.000	3,094,624 22	3,076,396.88	29AUG02 19SEP02	1 000000 .00	18,227 34 S
** JF2E **	311 6,000,000 000	6,137,109.38	6,137,109.38	11SEP02 19SEP02	1 000000 .00	.00
01F052490	TOTAL	6,137,109 38	6,137,109 38	.00	00	.00
01F0526A5	FNMA TBA OCT 30 SINGLE FAM	71,112,534 37	70,343,428 13	09OCT02 15OCT02	1.000000	769,106.24 S
** JF2G **	260 245,000.000	248,359.18	247,641 41	09OCT02 15OCT02	1.000000 00	717 77 S



STATE STREET



ROBERT HOOD JOHNSON FOUNDATION  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
LOT	SHARES/PAR	BASE	BASE	BASE	GN/LS	GN/LS	
01F0526B3	FNMA TBA NOV 30 SINGLE FAM	2099/12/01	5.500	06NOV02	14NOV02	1.000000	
** JF2G **	522	1,186,360.94	1,192,721.88	-6,360.94 S		00	-6,360.94 S
	1,180,000.000						
** JF2G **	524	246,330.27	247,526.56	-1,196.29 S	06NOV02	1.000000	-1,196.29 S
	245,000.000				14NOV02	00	
01F0526B3	TOTAL	1,432,691.21	1,440,248.44	-7,557.23 S		.00	-7,557.23 S
01F0526C1	FNMA TBA DEC 30 SINGLE FAM	2099/12/01	5.500	21NOV02	12DEC02	1.000000	
** JF2G **	767	245,717.77	245,459.38	258.39 S		.00	258.39 S
	245,000.000						
** JF2G **	037	1,187,743.75	1,182,212.50	5,531.25 S	26NOV02	1.000000	5,531.25 S
	1,180,000.000				12DEC02	00	
01F0526C1	TOTAL	1,433,461.52	1,427,671.88	5,789.64 S		.00	5,789.64 S
01F052656	FNMA TBA MAY 30 SINGLE FAM	2099/12/31	5.500	09MAY02	13MAY02	1.000000	
** JF2G **	278	676,385.94	670,950.00	5,435.94 S		.00	5,435.94 S
	710,000.000						
01F052664	FNMA TBA JUN 30 SINGLE FAM	2099/12/01	5.500	11JUN02	13JUN02	1.000000	
** JF2G **	786	682,348.83	674,056.25	8,292.58 S		.00	8,292.58 S
	710,000.000						
01F052672	FNMA TBA JUL 30 SINGLE FAM	2099/12/01	5.500	08JUL02	15JUL02	1.000000	
** JF2G **	340	689,365.63	679,825.00	9,540.63 S		.00	9,540.63 S
	710,000.000						
01F052680	FNMA TBA AUG 30 SINGLE FAM	2099/12/01	5.500	11JUL02	14AUG02	1.000000	
** JF2G **	389	695,134.38	687,146.88	7,987.50 S		.00	7,987.50 S
	710,000.000						
** JF2G **	CXL 389	-695,134.38	-687,146.88	-7,987.50 S	11JUL02	1.000000	-7,987.50 S
	-710,000.000				14AUG02	.00	

STATE STREET

ROBERT HOOD JOHNSON FOUNDATION  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
LOT	SHARES/PAR	BASE	BASE	BASE	GN/LS	GN/LS	
01F052680	TOTAL		.00	.00 S		.00	.00 S
01F0604A0	FNMA TBA OCT 15 SINGLE FAM	2099/12/01	6.000	26SEP02	21OCT02	1.000000	
** JF2G **	050	290,500.00	289,450.00	1,050.00 S		.00	1,050.00 S
	280,000.000						
** JF2G **	052	316,437.50	314,817.19	1,620.31 S	26SEP02	1.000000	1,620.31 S
	305,000.000				21OCT02	.00	
** JF2G **	072	290,587.50	289,450.00	1,137.50 S	27SEP02	1.000000	1,137.50 S
	280,000.000				21OCT02	.00	
** JF2G **	273	187,410.94	185,793.75	1,617.19 S	10OCT02	1.000000	1,617.19 S
	180,000.000				21OCT02	.00	
** JF2G **	274	3,082,678.13	3,055,403.12	27,275.01 S	10OCT02	1.000000	27,275.01 S
	2,960,000.000				21OCT02	.00	
** JF2G **	307	897,403.71	893,931.25	3,472.46 S	15OCT02	1.000000	3,472.46 S
	865,000.000				21OCT02	.00	
** JF2G **	328	315,007.81	316,437.50	-1,429.69 S	17OCT02	1.000000	-1,429.69 S
	305,000.000				21OCT02	.00	
01F0604A0	TOTAL	5,380,025.59	5,345,282.81	34,742.78 S		.00	34,742.78 S
01F0604B8	FNMA TBA NOV 15 SINGLE FAM	2099/12/01	6.000	06NOV02	19NOV02	1.000000	
** JF2G **	517	3,083,950.00	3,078,400.00	5,550.00 S		.00	5,550.00 S
	2,960,000.000						
** JF2G **	518	187,312.50	187,143.75	168.75 S	06NOV02	1.000000	168.75 S
	180,000.000				19NOV02	.00	
** JF2G **	520	900,140.63	896,085.94	4,054.69 S	06NOV02	1.000000	4,054.69 S
	865,000.000				19NOV02	.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F060488	TOTAL	4,171,403.13	4,161,629.69		9,773.44 S		.00	9,773.44 S
01F0604C6	FNMA	TBA DEC 15 SINGLE FAM	2099/12/01	6.000	25NOV02	17DEC02	1.000000	
** JF2G **	012	3,074,006.25	3,078,400.00		-4,393.75 S		00	-4,393.75 S
	2,960,000.000							
** JF2G **	014	186,820.31	186,975.00		-154.69 S	17DEC02	1.000000	-154.69 S
	180,000.000						00	
** JF2G **	036	899,059.38	898,518.75		540.63 S	17DEC02	1.000000	540.63 S
	865,000.000						00	
01F0604C6	TOTAL	4,159,885.94	4,163,893.75		-4,007.81 S		00	-4,007.81 S
01F060410	FNMA	TBA JAN 15 SINGLE FAM	2099/12/01	6.000	14DEC01	17JAN02	1.000000	
** JF2E **	CXL 223	-1,995,312.50	-1,993,750.00		-1,562.50 S		00	-1,562.50 S
	-2,000,000.000							
** JF2E **	444	1,995,312.50	1,994,140.62		1,171.88 S	17JAN02	1.000000	1,171.88 S
	2,000,000.000						00	
** JF2E **	CXL 255	-1,993,125.00	-1,994,140.62		1,015.62 S	17JAN02	1.000000	1,015.62 S
	-2,000,000.000						.00	
** JF2G **	CXL 510	-942,056.25	-940,000.00		-2,056.25 S	17JAN02	1.000000	-2,056.25 S
	-940,000.000						00	
** JF2G **	735	942,056.25	940,259.38		1,796.87 S	17JAN02	1.000000	1,796.87 S
	940,000.000						00	
** JF2G **	096	813,301.56	805,503.12		7,798.44 S	17JAN02	1.000000	7,798.44 S
	805,000.000						00	
** JF2G **	734	813,299.55	805,503.12		7,796.43 S	17JAN02	1.000000	7,796.43 S
	805,000.000						00	
** JF2G **					10JAN02	17JAN02	1.000000	
							00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	CXL 734	-813,299.55	-805,503.12		-7,796.43 S		00	-7,796.43 S
	-805,000.000							
** JF2G **	779	409,793.55	405,000.00		4,793.55 S	17JAN02	1.000000	4,793.55 S
	405,000.000						00	
** JF2G **	780	284,287.50	280,000.00		4,287.50 S	17JAN02	1.000000	4,287.50 S
	280,000.000						00	
01F060410	TOTAL	-485,742.39	-502,987.50		17,245.11 S		00	17,245.11 S
01F060428	FNMA	TBA FEB 15 SINGLE FAM	2099/12/01	6.000	04FEB02	19FEB02	1.000000	
** JF2E **	533	2,020,078.13	1,985,000.00		35,078.13 S		00	35,078.13 S
	2,000,000.000							
** JF2E **	534	5,054,882.81	4,962,500.00		92,382.81 S	19FEB02	1.000000	92,382.81 S
	5,000,000.000						00	
** JF2E **	535	7,076,835.94	6,947,500.00		129,335.94 S	19FEB02	1.000000	129,335.94 S
	7,000,000.000						00	
** JF2E **	551	2,022,500.00	1,987,500.01		34,999.99 S	19FEB02	1.000000	34,999.99 S
	2,000,000.000						.00	
** JF2G **	393	1,362,968.36	1,346,733.79		16,234.57 S	19FEB02	1.000000	16,234.57 S
	1,345,000.000						00	
** JF2G **	394	410,410.55	408,290.63		2,119.92 S	19FEB02	1.000000	2,119.92 S
	405,000.000						00	
** JF2G **	395	283,850.00	283,237.50		612.50 S	19FEB02	1.000000	612.50 S
	280,000.000						00	
** JF2G **	396	491,327.73	488,561.72		2,766.01 S	19FEB02	1.000000	2,766.01 S
	485,000.000						00	

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET	SECY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET	BAS	SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	GN/LS	BASE	GN/LS	NET	BAS	SECY GN/LS
01F060428	TOTAL	18,722,853.52	18,409,323.65		313,529.87 S		00			313,529.87 S
01F060436	FNMA	TBA MAR 15 SINGLE FAM	2099/12/31	6.000	13FEB02	18MAR02	1.000000			
** JF2E **	610	5,039,062.50	5,037,500.00		1,562.50 S		00			1,562.50 S
5,000,000.000										
** JF2E **	CXL 610	-5,039,062.50	-5,037,500.00		-1,562.50 S		1.000000			-1,562.50 S
-5,000,000.000							00			
** JF2E **	005	2,019,531.25	2,013,125.00		6,406.25 S		1.000000			6,406.25 S
2,000,000.000							.00			
** JF2E **	615	8,073,750.00	8,059,062.50		14,687.50 S		1.000000			14,687.50 S
8,000,000.000							00			
** JF2E **	CXL 615	-8,073,750.00	-8,059,062.50		-14,687.50 S		1.000000			-14,687.50 S
-8,000,000.000							.00			
** JF2E **	616	1,009,765.63	1,006,562.50		3,203.13 S		1.000000			3,203.13 S
1,000,000.000							00			
** JF2E **	CXL 616	-1,009,765.63	-1,006,562.50		-3,203.13 S		1.000000			-3,203.13 S
-1,000,000.000							00			
** JF2E **	617	2,019,531.25	2,015,625.00		3,906.25 S		1.000000			3,906.25 S
2,000,000.000							.00			
** JF2E **	CXL 617	-2,019,531.25	-2,015,625.00		-3,906.25 S		1.000000			-3,906.25 S
-2,000,000.000							00			
** JF2G **	020	1,754,101.56	1,766,953.13		-12,851.57 S		1.000000			-12,851.57 S
1,750,000.000							00			
** JF2G **	022	486,989.26	489,721.88		-2,732.62 S		1.000000			-2,732.62 S
485,000.000							00			
** JF2G **					13MAR02	18MAR02	1.000000			

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET	SECY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET	BAS	SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	GN/LS	BASE	GN/LS	NET	BAS	SECY GN/LS
	023	551,955.08	556,675.00		-4,719.92 S		.00			-4,719.92 S
550,000.000										
** JF2G **	024	280,984.38	284,200.00		-3,215.62 S		1.000000			-3,215.62 S
280,000.000							00			
01F060436	TOTAL	5,093,561.53	5,110,675.01		-17,113.48 S		00			-17,113.48 S
01F060444	FNMA	TBA APR 15 SINGLE FAM	2099/12/31	6.000	19MAR02	16APR02	1.000000			
** JF2E **	032	1,997,343.75	1,992,500.00		4,843.75 S		1.000000			4,843.75 S
2,000,000.000							00			
** JF2E **	033	3,994,687.50	3,989,375.00		5,312.50 S		1.000000			5,312.50 S
4,000,000.000							00			
** JF2E **	219	3,994,687.50	3,985,000.00		9,687.50 S		1.000000			9,687.50 S
4,000,000.000							00			
** JF2G **	592	1,760,253.91	1,747,812.50		12,441.41 S		1.000000			12,441.41 S
1,750,000.000							00			
** JF2G **	593	2,026,806.64	2,018,803.13		8,003.51 S		1.000000			8,003.51 S
2,015,000.000							.00			
** JF2G **	606	488,732.23	487,425.00		1,307.23 S		1.000000			1,307.23 S
485,000.000							00			
** JF2G **	610	282,154.69	281,400.00		754.69 S		1.000000			754.69 S
280,000.000							.00			
** JF2G **	611	554,082.03	552,750.00		1,332.03 S		1.000000			1,332.03 S
550,000.000							00			

STATE STREET

ROBERT WOOD JOHNSON FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
01F060444	TOTAL	15,098,748 25		15,055,065 63			00	43,682 62 S
01F060451	FNMA	TBA MAY 15 SINGLE FAM	2099/12/01	6 000	19MAR02	16MAY02	1 000000	
** JF2E **	455	1,990,000.00		1,990,000.00	.00		.00	00
** JF2E **	456	995,000.00		995,156 25	19MAR02 -156.25 S	16MAY02	1 000000 .00	-156.25 S
** JF2E **	170	998,125 00		995,156 25	03APR02 2,968 75 S	16MAY02	1 000000 00	2,968 75 S
** JF2E **	170 CXL	-998,125.00		-995,156 25	03APR02 -2,968.75 S	16MAY02	1 000000 00	-2,968 75 S
** JF2E **	174	4,990,625.00		4,975,000.00	03APR02 15,625 00 S	16MAY02	1 000000 00	15,625 00 S
** JF2E **	174 CXL	-4,990,625.00		-4,975,000 00	03APR02 -15,625 00 S	16MAY02	1 000000 .00	-15,625.00 S
** JF2E **	187	1,498,593 75		1,492,500 00	03APR02 6,093.75 S	16MAY02	1 000000 .00	6,093 75 S
** JF2E **	187 CXL	-1,498,593 75		-1,492,500.00	03APR02 -6,093 75 S	16MAY02	1 000000 00	-6,093 75 S
** JF2E **	218	4,990,625 00		4,975,078 13	03APR02 15,546.87 S	16MAY02	1 000000 00	15,546.87 S
** JF2E **	422	1,498,593.75		1,492,500.00	03APR02 6,093.75 S	16MAY02	1 000000 .00	6,093 75 S
** JF2E **	184	999,062 50		995,000 00	04APR02 4,062 50 S	16MAY02	1 000000 00	4,062 50 S
** JF2E **					04APR02	16MAY02	1 000000 00	

STATE STREET.

ROBERT WOOD JOHNSON FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
	184 CXL	-999,062 50		-995,000.00	-4,062 50 S		.00	-4,062 50 S
** JF2E **	188	5,994,375 00		5,970,000 00	04APR02 24,375.00 S	16MAY02	1 000000 00	24,375.00 S
** JF2E **	188 CXL	-5,994,375 00		-5,970,000.00	04APR02 -24,375 00 S	16MAY02	1 000000 .00	-24,375.00 S
** JF2E **	189	1,998,750.00		1,990,000.00	04APR02 8,750 00 S	16MAY02	1 000000 00	8,750.00 S
** JF2E **	189 CXL	-1,998,750 00		-1,990,000.00	04APR02 -8,750.00 S	16MAY02	1 000000 .00	-8,750.00 S
** JF2E **	423	999,062 50		995,000 00	04APR02 4,062 50 S	16MAY02	1 000000 .00	4,062 50 S
** JF2E **	423 CXL	-999,062.50		-995,000 00	04APR02 -4,062.50 S	16MAY02	1 000000 00	-4,062 50 S
** JF2E **	424	5,994,375.00		5,970,000 00	04APR02 24,375.00 S	16MAY02	1 000000 00	24,375 00 S
** JF2E **	425	2,000,000 00		1,990,000.00	04APR02 10,000 00 S	16MAY02	1 000000 00	10,000 00 S
** JF2E **	425 CXL	-2,000,000.00		-1,990,000 00	04APR02 -10,000 00 S	16MAY02	1 000000 00	-10,000 00 S
** JF2E **	485	1,998,750.00		1,990,000 00	04APR02 8,750 00 S	16MAY02	1 000000 .00	8,750.00 S
** JF2E **	195	1,001,250 00		995,078 13	05APR02 6,171.87 S	16MAY02	1 000000 00	6,171.87 S
** JF2E **	195 CXL	-1,001,250 00		-995,078 13	05APR02 -6,171.87 S	16MAY02	1 000000 00	-6,171.87 S

STATE STREET.

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	BASE	BASE		NET BAS SECTY GN/LS
** JF2E **	426	1,001,250.00		995,000.00	05APR02 6,250 00 S	16MAY02	1 000000 .00	6,250 00 S
	1,000,000 000							
** JF2E **	CXL 426	-1,001,250 00		-995,000.00	05APR02 -6,250 00 S	16MAY02	1 000000 00	-6,250.00 S
	-1,000,000 000							
** JF2G **	310	491,687 70		486,060.94	13MAY02 5,626 76 S	16MAY02	1 000000 00	5,626 76 S
	485,000.000							
** JF2G **	312	3,816,915 82		3,773,993 75	13MAY02 42,922 07 S	16MAY02	1 000000 00	42,922.07 S
	3,765,000 000							
** JF2G **	317	557,605 47		551,978.13	13MAY02 5,627 34 S	16MAY02	1 000000 .00	5,627.34 S
	550,000.000							
** JF2G **	320	283,609 38		280,962.50	13MAY02 2,646.88 S	16MAY02	1 000000 00	2,646 88 S
	280,000 000							
01F060451	TOTAL	1,990,000 00		1,990,000 00	00		00	00
		20,627,162 12		20,515,729.70	111,432 42 S		00	111,432.42 S
01F060469	FNMA	TBA JUN 15 SINGLE FAM	2099/12/31	6 000	13JUN02	18JUN02	1 000000	
** JF2G **	019	495,173.63		489,850.00	5,323 63 S		00	5,323.63 S
	485,000 000							
** JF2G **	022	3,836,182 03		3,802,650.00	13JUN02 33,532 03 S	18JUN02	1 000000 00	33,532 03 S
	3,765,000 000							
** JF2G **	024	561,537.11		555,500.00	13JUN02 6,037 11 S	18JUN02	1.000000 00	6,037 11 S
	550,000 000							
** JF2G **	027	286,037 50		282,537 50	13JUN02 3,500.00 S	18JUN02	1 000000 00	3,500 00 S
	280,000 000							

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	BASE	BASE		NET BAS SECTY GN/LS
01F060469	TOTAL	5,178,930 27		5,130,537 50	48,392 77 S		00	48,392 77 S
01F060477	FNMA	TBA JUL 15 SINGLE FAM	2099/12/31	6 000	15JUL02	18JUL02	1.000000	
** JF2G **	408	499,095.31		493,487.50	5,607.81 S		00	5,607.81 S
	485,000 000							
** JF2G **	415	3,871,037 70		3,822,651 56	15JUL02 48,386 14 S	18JUL02	1.000000 .00	48,386.14 S
	3,765,000 000							
** JF2G **	438	564,996.09		559,625.00	16JUL02 5,371 09 S	18JUL02	1 000000 00	5,371 09 S
	550,000 000							
** JF2G **	439	323,588 67		321,398 44	16JUL02 2,190.23 S	18JUL02	1.000000 00	2,190.23 S
	315,000.000							
** JF2G **	441	287,525 00		285,075.00	16JUL02 2,450 00 S	18JUL02	1.000000 .00	2,450 00 S
	280,000 000							
01F060477	TOTAL	5,546,242.77		5,482,237.50	64,005.27 S		00	64,005.27 S
01F060485	FNMA	TBA AUG 15 SINGLE FAM	2099/12/31	6 000	31JUL02	19AUG02	1.000000	
** JF2G **	654	539,519 53		538,125 00	1,394 53 S		.00	1,394.53 S
	525,000 000							
** JF2G **	CXL 654	-539,519.53		-538,125.00	31JUL02 -1,394.53 S	19AUG02	1 000000 .00	-1,394 53 S
	-525,000.000							
** JF2G **	020	3,342,515 63		3,321,000.00	07AUG02 21,515 63 S	19AUG02	1 000000 00	21,515 63 S
	3,240,000 000							
** JF2G **	801	500,345.70		497,579.69	07AUG02 2,766 01 S	19AUG02	1.000000 .00	2,766.01 S
	485,000 000							
** JF2G **	802	288,771 88		286,650 00	07AUG02 2,121 88 S	19AUG02	1.000000 00	2,121 88 S
	280,000.000							
** JF2G **					07AUG02	19AUG02	1.000000	

STATE STREET.

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	803 865,000.000	891,862 30		885,814 06	6,048 24 S		.00	6,048 24 S
** JF2G **	221 525,000.000	538,125.00		538,125.00	15AUG02 .00	19AUG02	1 000000 .00	00
01F060485	TOTAL	538,125 00		538,125 00	00		00	00
		5,023,495 51		4,991,043 75	32,451 76 S		00	32,451.76 S
01F060493	FNMA	TBA SEP 15 SINGLE FAM	2099/12/31	6 000	03SEP02	19SEP02	1 000000	
** JF2G **	454 865,000 000	896,457 62		889,328 13	7,129 49 S		.00	7,129 49 S
** JF2G **	456 485,000 000	502,164 45		498,943.75	03SEP02 3,220 70 S	19SEP02	1 000000 00	3,220 70 S
** JF2G **	458 3,240,000 000	3,352,767.19		3,333,150 00	03SEP02 19,617.19 S	19SEP02	1 000000 00	19,617.19 S
** JF2G **	478 280,000.000	290,160 94		287,962 50	04SEP02 2,198 44 S	19SEP02	1 000000 00	2,198.44 S
01F060493	TOTAL	5,041,550.20		5,009,384.38	32,165 82 S		00	32,165 82 S
01F0606A8	FNMA	TBA OCT 30 SINGLE FAM	2099/12/01	6 000	18SEP02	15OCT02	1.000000	
** JF2G **	749 2,955,000.000	3,026,104.69		2,992,860.94	33,243.75 S		.00	33,243.75 S
** JF2G **	750 510,000 000	522,271 88		516,375.00	18SEP02 5,896 88 S	15OCT02	1 000000 00	5,896.88 S
** JF2G **	752 635,000 000	650,304 49		643,135 94	18SEP02 7,168 55 S	15OCT02	1.000000 .00	7,168 55 S
** JF2G **	753 1,770,000.000	1,812,590 63		1,797,794 53	18SEP02 14,796 10 S	15OCT02	1.000000 .00	14,796.10 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2G **	755 320,000 000	327,600.00		324,200 00	18SEP02 3,400 00 S	15OCT02	1 000000 00	3,400.00 S
** JF2G **	763 3,020,000.000	3,091,725.00		3,059,637 50	18SEP02 32,087 50 S	15OCT02	1 000000 00	32,087.50 S
** JF2E **	372 13,000,000 000	13,333,125.00		13,134,062 50	23SEP02 199,062 50 S	15OCT02	1 000000 00	199,062 50 S
** JF2E **	CXL 372 -13,000,000 000	-13,333,125.00		-13,134,062 50	23SEP02 -199,062 50 S	15OCT02	1 000000 00	-199,062.50 S
** JF2E **	453 13,000,000 000	13,333,125.00	2099/12/01	6 000 13,134,062 50	23SEP02 199,062 50 S	15OCT02	1 000000 .00	199,062 50 S
** JF2E **	452 13,000,000.000	13,333,125 00		13,333,125 00	07OCT02 .00	15OCT02	1 000000 .00	.00
01F0606A8	TOTAL	13,333,125 00		13,333,125.00	00		00	00
		22,763,721.69		22,468,066 41	295,655.28 S		.00	295,655.28 S
01F0606B6	FNMA	TBA NOV 30 SINGLE FAM	2099/12/01	6 000	24OCT02	14NOV02	1 000000	
** JF2G **	394 320,000.000	324,587.50		326,600 00	-2,012.50 S		.00	-2,012 50 S
** JF2G **	395 510,000 000	518,108.20		520,678 13	24OCT02 -2,569 93 S	14NOV02	1 000000 .00	-2,569 93 S
** JF2G **	396 3,020,000.000	3,065,182 03		3,082,287 50	24OCT02 -17,105 47 S	14NOV02	1.000000 00	-17,105 47 S
** JF2G **	397 4,725,000 000	4,794,213.87		4,823,929 69	24OCT02 -29,715 82 S	14NOV02	1 000000 00	-29,715.82 S
** JF2G **	399 635,000 000	644,301.76		648,295.31	24OCT02 -3,993 55 S	14NOV02	1.000000 00	-3,993 55 S

STATE STREET

ASSET ID SM SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F0606B6	TOTAL	9,346,393.36	9,401,790.63	-55,397.27 S	.00	-55,397.27 S
01F0606C4	FNMA TBA DEC 30 SINGLE FAM	2099/12/01 6.000	21NOV02	12DEC02	1.000000	
** JF2G **	764 2,365,000.000	2,417,103.91	2,390,867.19	26,236.72 S	00	26,236.72 S
** JF2G **	765 3,020,000.000	3,086,534.38	3,053,975.00	32,559.38 S	1.000000 00	32,559.38 S
** JF2G **	766 635,000.000	648,989.84	641,945.31	7,044.53 S	1.000000 00	7,044.53 S
** JF2G **	769 320,000.000	327,037.50	323,400.00	3,637.50 S	1.000000 00	3,637.50 S
** JF2G **	034 2,360,000.000	2,411,348.44	2,385,812.50	25,535.94 S	1.000000 00	25,535.94 S
** JF2G **	038 510,000.000	522,052.73	516,215.63	5,837.10 S	1.000000 00	5,837.10 S
** JF2G **	039 745,000.000	762,606.45	763,508.59	-902.14 S	1.000000 .00	-902.14 S
01F0606C4	TOTAL	10,175,673.25	10,075,724.22	99,949.03 S	00	99,949.03 S
01F060618	FNMA TBA JAN 30 SINGLE FAM	2099/12/01 6.000	26NOV01	14JAN02	1.000000	
** JF2E **	028 -1,000,000.000	-979,687.50	-983,125.00	3,437.50 S	00	3,437.50 S
** JF2E **	319 4,000,000.000	3,897,968.75	3,939,765.63	-41,796.88 S	1.000000 00	-41,796.88 S
** JF2E **	CXL 319 -4,000,000.000	-3,897,968.75	-3,939,765.63	41,796.88 S	1.000000 00	41,796.88 S
** JF2E **				02JAN02	14JAN02	1.000000

STATE STREET

ASSET ID SM SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	390 4,000,000.000	3,897,968.75	3,932,500.00	-34,531.25 S	00	-34,531.25 S
** JF2G **	477 1,140,000.000	1,112,346.09	1,128,243.75	-15,897.66 S	1.000000 00	-15,897.66 S
** JF2G **	491 720,000.000	701,606.25	710,377.34	-8,771.09 S	1.000000 00	-8,771.09 S
** JF2G **	522 1,715,000.000	1,682,575.78	1,674,133.60	8,442.18 S	1.000000 .00	8,442.18 S
** JF2G **	313 635,000.000	653,256.25	646,707.81	6,548.44 S	1.000000 00	6,548.44 S
** JF2G **	314 780,000.000	802,425.00	798,525.00	3,900.00 S	1.000000 00	3,900.00 S
** JF2G **	315 1,510,000.000	1,553,412.50	1,537,840.63	15,571.87 S	1.000000 00	15,571.87 S
** JF2G **	316 2,365,000.000	2,432,993.75	2,408,604.69	24,389.06 S	1.000000 .00	24,389.06 S
01F060618	TOTAL	11,856,896.87	11,853,807.82	3,089.05 S	00	3,089.05 S
01F060626	FNMA TBA FEB 30 SINGLE FAM	2099/12/31 6.000	09JAN02	13FEB02	1.000000	
** JF2E **	357 3,000,000.000	2,933,906.25	2,910,000.00	23,906.25 S	00	23,906.25 S
** JF2E **	CXL 357 -3,000,000.000	-2,933,906.25	-2,910,000.00	-23,906.25 S	1.000000 .00	-23,906.25 S
** JF2E **	378 3,000,000.000	2,950,312.50	2,908,125.00	42,187.50 S	1.000000 00	42,187.50 S
** JF2E **	CXL 378 -3,000,000.000	-2,950,312.50	-2,908,125.00	-42,187.50 S	1.000000 00	-42,187.50 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LN SECTY GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY NET BAS SECTY	GN/LN GN/LN
** JF2G **	087 1,715,000.000	1,689,141.02	1,675,340.63	30JAN02 13,800.39 S	13FEB02	1.000000 .00		13,800.39 S
** JF2G **	106 1,140,000.000	1,123,300.78	1,107,225.00	31JAN02 16,075.78 S	13FEB02	1.000000 .00		16,075.78 S
** JF2G **	108 720,000.000	708,525.00	698,400.00	31JAN02 10,125.00 S	13FEB02	1.000000 .00		10,125.00 S
01F060626	TOTAL	3,520,966.80	3,480,965.63			.00		40,001.17 S
01F060634	FNMA TBA MAR 30 SINGLE FAM		2099/12/31 6.000	31JAN02	13MAR02	1.000000		
** JF2G **	098 205,000.000	202,453.52	203,270.31	-816.79 S		.00		-816.79 S
** JF2G **	364 605,000.000	596,681.25	592,900.00	12FEB02 3,781.25 S	13MAR02	1.000000 .00		3,781.25 S
** JF2G **	CXL 364 -605,000.000	-596,681.25	-592,900.00	12FEB02 -3,781.25 S	13MAR02	1.000000 .00		-3,781.25 S
** JF2G **	542 935,000.000	926,818.75	917,176.56	25FEB02 9,642.19 S	13MAR02	1.000000 .00		9,642.19 S
** JF2G **	007 1,110,000.000	1,095,517.97	1,095,953.13	04MAR02 -435.16 S	13MAR02	1.000000 .00		-435.16 S
** JF2G **	586 720,000.000	710,606.25	706,275.00	04MAR02 4,331.25 S	13MAR02	1.000000 .00		4,331.25 S
** JF2G **	589 875,000.000	863,583.98	858,575.00	04MAR02 5,008.98 S	13MAR02	1.000000 .00		5,008.98 S
** JF2G **	053 605,000.000	593,467.19	592,900.00	11MAR02 567.19 S	13MAR02	1.000000 .00		567.19 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LN SECTY GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY NET BAS SECTY	GN/LN GN/LN
01F060634	TOTAL	4,392,447.66	4,374,150.00			.00		18,297.66 S
01F060642	FNMA TBA APR 30 SINGLE FAM		2099/12/31 6.000	26MAR02	11APR02	1.000000		
** JF2G **	183 240,000.000	232,950.00	236,025.00	-3,075.00 S		.00		-3,075.00 S
** JF2G **	CXL 183 -240,000.000	-232,950.00	-236,025.00	26MAR02 3,075.00 S	11APR02	1.000000 .00		3,075.00 S
** JF2G **	520 1,110,000.000	1,088,103.52	1,091,615.63	08APR02 -3,512.11 S	11APR02	1.000000 .00		-3,512.11 S
** JF2G **	522 205,000.000	201,084.18	201,604.69	08APR02 -520.51 S	11APR02	1.000000 .00		-520.51 S
** JF2G **	523 720,000.000	706,246.88	708,075.00	08APR02 -1,828.12 S	11APR02	1.000000 .00		-1,828.12 S
** JF2G **	524 410,000.000	402,168.36	403,209.37	08APR02 -1,041.01 S	11APR02	1.000000 .00		-1,041.01 S
** JF2G **	581 635,000.000	622,672.07	622,273.44	08APR02 398.63 S	11APR02	1.000000 .00		398.63 S
** JF2G **	588 240,000.000	236,025.00	232,725.00	09APR02 3,300.00 S	11APR02	1.000000 .00		3,300.00 S
01F060642	TOTAL	3,256,300.01	3,259,503.13			.00		-3,203.12 S
01F060659	FNMA TBA MAY 30 SINGLE FAM		2099/12/31 6.000	11APR02	13MAY02	1.000000		
** JF2G **	663 790,000.000	771,978.13	771,237.50	740.63 S		.00		740.63 S
** JF2G **	238 205,000.000	203,070.12	200,131.25	07MAY02 2,938.87 S	13MAY02	1.000000 .00		2,938.87 S
** JF2G **				07MAY02	13MAY02	1.000000 .00		

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ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
	239	629,022 07		620,145.32	8,876 75 S		00	8,876 75 S
** JF2G **	242	1,119,362 11		1,103,768 75	07MAY02 15,593 36 S	13MAY02	1.000000 .00	15,593 36 S
** JF2G **	243	2,451,700.20		2,412,378.13	07MAY02 39,322.07 S	13MAY02	1 000000 00	39,322 07 S
** JF2G **	272	316,787 50		311,800 00	07MAY02 4,987 50 S	13MAY02	1 000000 00	4,987 50 S
01F060659	TOTAL	5,491,920 13		5,419,460 95	72,459 18 S		00	72,459 18 S
01F060667	FNMA	TBA JUN 30 SINGLE FAM	2099/12/31	6 000	10JUN02	13JUN02	1 000000	
** JF2G **	765	203,022 07		202,181.25	840.82 S		00	840 82 S
** JF2G **	766	317,012 50		315,728 13	10JUN02 1,284 37 S	13JUN02	1 000000 00	1,284 37 S
** JF2G **	767	628,873 24		626,665 63	10JUN02 2,207 61 S	13JUN02	1.000000 .00	2,207 61 S
** JF2G **	768	3,571,343.95		3,557,684 38	10JUN02 13,659 57 S	13JUN02	1.000000 .00	13,659 57 S
01F060667	TOTAL	4,720,251 76		4,702,259 39	17,992 37 S		.00	17,992 37 S
01F060675	FNMA	TBA JUL 30 SINGLE FAM	2099/12/31	6.000	01JUL02	15JUL02	1 000000	
** JF2G **	193	319,325 00		315,700.00	3,625 00 S		00	3,625 00 S
** JF2G **	194	634,851.17		626,268 75	01JUL02 8,582 42 S	15JUL02	1.000000 .00	8,582 42 S
** JF2G **	195	304,356 64		304,428 13	01JUL02 -71 49 S	15JUL02	1.000000 00	STATE STREET 31-19 S

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
** JF2G **	196	204,567.58		202,181 25	01JUL02 2,386.33 S	15JUL02	1.000000 00	2,386 33 S
** JF2G **	197	3,603,028 52		3,556,557.81	01JUL02 46,470 71 S	15JUL02	1 000000 .00	46,470 71 S
01F060675	TOTAL	5,066,128 91		5,005,135 94	60,992 97 S		00	60,992 97 S
01F060683	FNMA	TBA AUG 30 SINGLE FAM	2099/12/31	6.000	30JUL02	14AUG02	1.000000	
** JF2G **	324	256,075.78		254,737 50	1,338.28 S		00	1,338.28 S
** JF2G **	669	160.675 00		159,050.00	30JUL02 1,625 00 S	14AUG02	1 000000 .00	1,625 00 S
** JF2G **	670	411,729.69		410,896 88	30JUL02 832.81 S	14AUG02	1.000000 .00	832 81 S
** JF2G **	673	1,812,614 84		1,797,103 12	30JUL02 15,511 72 S	14AUG02	1.000000 00	15,511 72 S
** JF2G **	674	321,350.00		318,600.00	30JUL02 2,750 00 S	14AUG02	1 000000 00	2,750 00 S
** JF2G **	656	589,753.13		582,440 63	31JUL02 7,312 50 S	14AUG02	1 000000 .00	7,312 50 S
** JF2G **	656 CXL	-589,753 13		-582,440 63	31JUL02 -7,312 50 S	14AUG02	1 000000 00	-7,312.50 S
** JF2G **	680	207,322 27		205,544.53	01AUG02 1,777 74 S	14AUG02	1 000000 .00	1,777.74 S
** JF2G **	707	318,666 80		313,621 88	01AUG02 5,044 92 S	14AUG02	1.000000 .00	5,044 92 S
** JF2G **	708	257,968.36		253,884 37	01AUG02 4,083 99 S	14AUG02	1.000000 00	STATE STREET 4,083.99 S

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/LS			
	255,000 000							
** JF2G **	709	161,818.75		159,050 00	01AUG02 2,768 75 S	14AUG02	1.000000 00	2,768 75 S
	160,000 000							
** JF2G **	710	1,229,143.36		1,209,545.32	01AUG02 19,598 04 S	14AUG02	1 000000 .00	19,598 04 S
	1,215,000.000							
** JF2G **	715	202,265.63		199,125.00	01AUG02 3,140 63 S	14AUG02	1.000000 00	3,140 63 S
	200,000 000							
** JF2G **	158	582,440 63		582,440.63	12AUG02 .00	14AUG02	1 000000 00	.00
	585,000.000							
01F060683	TOTAL	582,440 63		582,440.63	.00		00	00
		5,339,630.48		5,281,158 60	58,471 88 S		.00	58,471 88 S
01F060691	FNMA	TBA SEP 30 SINGLE FAM	2099/12/01	6 000	21AUG02	16SEP02	1 000000	
** JF2G **	288	162,763 20		161,150 00	1,613.20 S		00	1,613.20 S
	160,000 000							
** JF2G **	288	-162,763.20		-161,150 00	-1,613 20 S	21AUG02 16SEP02	1.000000 00	-1,613 20 S
	-160,000.000							
** JF2G **	289	162,763.20		160,000.00	2,763.20 S	16SEP02	1 000000 00	2,763 20 S
	160,000 000							
** JF2G **	289	-162,763.20		-160,000.00	-2,763.20 S	21AUG02 16SEP02	1 000000 .00	-2,763.20 S
	-160,000.000							
** JF2G **	291	259,253.32		256,912.50	2,340 82 S	16SEP02	1.000000 00	2,340.82 S
	255,000.000							
** JF2G **	292	259,253.32		255,000 00	4,253.32 S	16SEP02	1.000000 00	4,253 32 S
	255,000 000							
** JF2G **					21AUG02	16SEP02	1.000000 00	

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ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/LS			
	293	411,866 02		407,910 94	3,955.08 S		00	3,955.08 S
	405,000.000							
** JF2G **	294	2,176,279 69		2,161,400 00	14,879.69 S	21AUG02 16SEP02	1 000000 00	14,879 69 S
	2,140,000.000							
** JF2G **	295	416,950.78		410,000 00	6,950 78 S	21AUG02 16SEP02	1 000000 00	6,950.78 S
	410,000.000							
** JF2G **	296	325,437.50		320,000 00	5,437.50 S	21AUG02 16SEP02	1 000000 00	5,437.50 S
	320,000.000							
** JF2G **	297	320,352 54		317,362.50	2,990 04 S	21AUG02 16SEP02	1 000000 .00	2,990.04 S
	315,000.000							
** JF2G **	299	1,836,164.45		1,805,000 00	31,164 45 S	21AUG02 16SEP02	1 000000 00	31,164.45 S
	1,805,000 000							
** JF2G **	300	1,235,977 73		1,224,112 50	11,865.23 S	21AUG02 16SEP02	1.000000 00	11,865.23 S
	1,215,000 000							
** JF2G **	451	162,762 50		160,000 00	2,762.50 S	21AUG02 16SEP02	1 000000 00	2,762 50 S
	160,000.000							
** JF2G **	452	162,762 50		161,150 00	1,612 50 S	21AUG02 16SEP02	1.000000 .00	1,612.50 S
	160,000 000							
01F060691	TOTAL	7,567,060.35		7,478,848 44	88,211 91 S		.00	88,211 91 S
01F0624A6	FNMA	TBA OCT 15 SINGLE FAM	2099/12/01	6 500	15OCT02	21OCT02	1 000000	
** JF2G **	308	324,567.58		323,465.63	1,101 95 S		00	1,101 95 S
	310,000.000							
** JF2G **	309	973,666.41		970,687.50	2,978 91 S	15OCT02 21OCT02	1.000000 00	2,978 91 S
	930,000.000							

STATE STREET

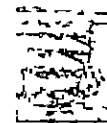
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	SECTY GN/LS			NET BAS SECTY GN/LS
01F0624A6	TOTAL						
	1,298,233.99		1,294,153.13	4,080.86 S		.00	4,080.86 S
01F062484	FNMA TBA NOV 15 SINGLE FAM	2099/12/01	6.500	06NOV02	19NOV02	1.000000	
** JF2G **							
310,000.000	521 325,233.59		324,337.50	896.09 S		.00	896.09 S
** JF2G **							
930,000.000	523 975,410.16		973,012.50	2,397.66 S	19NOV02	1.000000	2,397.66 S
01F062484	TOTAL						
	1,300,643.75		1,297,350.00	3,293.75 S		.00	3,293.75 S
01F0624C2	FNMA TBA DEC 15 SINGLE FAM	2099/12/01	6.500	05DEC02	17DEC02	1.000000	
** JF2G **							
310,000.000	106 325,475.78		324,918.75	557.03 S		.00	557.03 S
** JF2G **							
930,000.000	107 977,008.59		974,465.63	2,542.96 S	17DEC02	1.000000	2,542.96 S
01F0624C2	TOTAL						
	1,302,484.37		1,299,384.38	3,099.99 S		.00	3,099.99 S
01F062416	FNMA TBA JAN 15 SINGLE FAM	2099/12/01	6.500	31DEC01	17JAN02	1.000000	
** JF2G **							
-1,795,000.000	470 CXL -1,829,217.19		-1,826,973.44	-2,243.75 S		.00	-2,243.75 S
** JF2G **							
1,795,000.000	718 1,829,217.19		1,826,973.44	2,243.75 S	17JAN02	1.000000	2,243.75 S
** JF2G **							
-1,795,000.000	718 CXL -1,829,217.19		-1,826,973.44	-2,243.75 S	17JAN02	1.000000	-2,243.75 S
** JF2G **							
1,795,000.000	724 1,829,217.19		1,826,973.44	2,243.75 S	14JAN02	1.000000	2,243.75 S
** JF2G **							
-1,795,000.000	724 CXL -1,829,217.19		-1,826,973.44	-2,243.75 S	14JAN02	1.000000	-2,243.75 S
** JF2G **							
					08JAN02	1.000000	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	SECTY GN/LS			NET BAS SECTY GN/LS
	553 1,235,000.000		1,262,883.98	1,256,998.43	5,885.55 S	.00	5,885.55 S
** JF2G **							
-1,235,000.000	553 CXL -1,262,883.98		-1,256,998.43	-5,885.55 S	08JAN02	1.000000	-5,885.55 S
** JF2G **							
565,000.000	712 577,756.64		575,064.06	2,692.58 S	17JAN02	1.000000	2,692.58 S
** JF2G **							
-565,000.000	712 CXL -577,756.64		-575,064.06	-2,692.58 S	17JAN02	1.000000	-2,692.58 S
** JF2G **							
1,235,000.000	719 1,262,883.98		1,256,998.42	5,885.56 S	17JAN02	1.000000	5,885.56 S
** JF2G **							
-1,235,000.000	719 CXL -1,262,883.98		-1,256,998.42	-5,885.56 S	17JAN02	1.000000	-5,885.56 S
** JF2G **							
565,000.000	723 577,756.64		575,064.06	2,692.58 S	17JAN02	1.000000	2,692.58 S
** JF2G **							
310,000.000	025 316,757.03		315,521.88	1,235.15 S	17JAN02	1.000000	1,235.15 S
** JF2G **							
310,000.000	720 316,757.03		315,521.88	1,235.15 S	17JAN02	1.000000	1,235.15 S
** JF2G **							
-310,000.000	720 CXL -316,757.03		-315,521.88	-1,235.15 S	17JAN02	1.000000	-1,235.15 S
** JF2G **							
930,000.000	702 956,955.47		946,565.63	10,389.84 S	17JAN02	1.000000	10,389.84 S
** JF2G **							
1,235,000.000	026 1,256,998.44		1,256,998.42	02 S	17JAN02	1.000000	02 S
** JF2G **							
1,235,000.000	781 1,256,998.44		1,256,998.42	02 S	17JAN02	1.000000	02 S

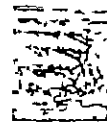
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2G **	CXL 781	-1,256,998.44		-1,256,998.42	15JAN02 - 02 S	17JAN02	1 000000 00	- 02 S
01F062416	TOTAL	1,279,250.39		1,267,176.55	12,073.84 S		00	12,073.84 S
01F062424	FNMA	TBA FEB 15 SINGLE FAM	2099/12/31	6.500	04FEB02	19FEB02	1.000000	
** JF2G **	153	318,246.48		315,521.88	2,724.60 S		00	2,724.60 S
	310,000.000							
** JF2G **	154	955,030.08		953,250.00	04FEB02 1,780.08 S	19FEB02	1 000000 00	1,780.08 S
	930,000.000							
01F062424	TOTAL	1,273,276.56		1,268,771.88	4,504.68 S		.00	4,504.68 S
01F062432	FNMA	TBA MAR 15 SINGLE FAM	2099/12/31	6.500	13MAR02	18MAR02	1.000000	
** JF2G **	025	950,343.75		951,700.00	-1,356.25 S		00	-1,356.25 S
	930,000.000							
** JF2G **	043	315,679.30		317,265.63	14MAR02 -1,586.33 S	18MAR02	1 000000 .00	-1,586.33 S
	310,000.000							
01F062432	TOTAL	1,266,023.05		1,268,965.63	-2,942.58 S		00	-2,942.58 S
01F062440	FNMA	TBA APR 15 SINGLE FAM	2099/12/31	6.500	11APR02	16APR02	1.000000	
** JF2G **	609	954,557.81		947,146.88	7,410.93 S		.00	7,410.93 S
	930,000.000							
** JF2G **	612	317,992.19		314,650.00	11APR02 3,342.19 S	16APR02	1.000000 00	3,342.19 S
	310,000.000							
01F062440	TOTAL	1,272,550.00		1,261,796.88	10,753.12 S		00	10,753.12 S



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
01F062457	FNMA	TBA MAY 15 SINGLE FAM	2099/12/31	6.500	13MAY02	16MAY02	1.000000	
** JF2G **	318	319,760.16		316,975.00	2,785.16 S		.00	2,785.16 S
	310,000.000							
** JF2G **	321	959,534.77		950,731.25	13MAY02 8,803.52 S	16MAY02	1.000000 00	8,803.52 S
	930,000.000							
01F062457	TOTAL	1,279,294.93		1,267,706.25	11,588.68 S		00	11,588.68 S
01F062465	FNMA	TBA JUN 15 SINGLE FAM	2099/12/31	6.500	13JUN02	18JUN02	1.000000	
** JF2G **	025	321,092.19		318,621.88	2,470.31 S		00	2,470.31 S
	310,000.000							
** JF2G **	026	963,530.86		956,156.25	13JUN02 7,374.61 S	18JUN02	1.000000 .00	7,374.61 S
	930,000.000							
01F062465	TOTAL	1,284,623.05		1,274,778.13	9,844.92 S		00	9,844.92 S
01F062473	FNMA	TBA JUL 15 SINGLE FAM	2099/12/31	6.500	16JUL02	18JUL02	1 000000	
** JF2G **	437	967,890.23		960,515.63	7,374.60 S		.00	7,374.60 S
	930,000.000							
** JF2G **	440	322,932.81		320,075.00	16JUL02 2,857.81 S	18JUL02	1 000000 .00	2,857.81 S
	310,000.000							
01F062473	TOTAL	1,290,823.04		1,280,590.63	10,232.41 S		.00	10,232.41 S
01F062481	FNMA	TBA AUG 15 SINGLE FAM	2099/12/31	6.500	06AUG02	19AUG02	1.000000	
** JF2G **	730	969,670.31		964,875.00	4,795.31 S		.00	4,795.31 S
	930,000.000							
** JF2G **	731	323,235.55		321,915.63	06AUG02 1,319.92 S	19AUG02	1 000000 .00	1,319.92 S
	310,000.000							



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE LOCAL COST	TRD DT LOCAL SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
01F062481	TOTAL	1,292,905.86	1,286,790.63	6,115.23	03SEP02	19SEP02	.00	6,115.23 S
01F062499	FNMA	TBA SEP 15 SINGLE FAM	2099/12/31	6.500	03SEP02	19SEP02	1.000000	
** JF2G **	453	972,649.22	967,200.00	5,449.22	S		00	5,449.22 S
	930,000.000							
** JF2G **	455	324,131.64	322,400.00	1,731.64	03SEP02	19SEP02	1.000000	1,731.64 S
	310,000.000						.00	
01F062499	TOTAL	1,296,780.86	1,289,600.00	7,180.86	S		00	7,180.86 S
01F062644	FNMA	TBA OCT 30 SINGLE FAM	2099/12/01	6.500	27SEP02	15OCT02	1.000000	
** JF2G **	071	155,296.88	154,265.63	1,031.25	S		00	1,031.25 S
	150,000.000							
** JF2G **	098	450,564.84	447,370.31	3,194.53	30SEP02	15OCT02	1.000000	3,194.53 S
	435,000.000						.00	
** JF2G **	275	154,265.63	155,296.88	-1,031.25	10OCT02	15OCT02	1.000000	-1,031.25 S
	150,000.000						00	
** JF2G **	278	447,370.31	450,564.84	-3,194.53	10OCT02	15OCT02	1.000000	-3,194.53 S
	435,000.000						.00	
01F062644	TOTAL	1,207,497.66	1,207,497.66	00	S		.00	.00 S
01F062614	FNMA	TBA JAN 30 SINGLE FAM	2099/12/01	6.500	20DEC01	14JAN02	1.000000	
** JF2G **	412	-1,175,390.63	-1,193,026.57	17,635.94	S		00	17,635.94 S
	-1,180,000.000							
** JF2G **	413	-712,207.03	-722,820.31	10,613.28	20DEC01	14JAN02	1.000000	10,613.28 S
	-715,000.000						00	
** JF2G **	694	1,175,390.63	1,184,862.50	-9,471.87	20DEC01	14JAN02	1.000000	-9,471.87 S
	1,180,000.000						.00	
** JF2G **					20DEC01	14JAN02	1.000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE LOCAL COST	TRD DT LOCAL SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
	694	-1,175,390.63	-1,184,862.50	9,471.87	S		00	9,471.87 S
	-1,180,000.000							
** JF2G **	518	1,112,254.69	1,114,200.00	-1,945.31	07JAN02	14JAN02	1.000000	-1,945.31 S
	1,110,000.000						00	
** JF2G **	518	-1,112,254.69	-1,114,200.00	1,945.31	07JAN02	14JAN02	1.000000	1,945.31 S
	-1,110,000.000						.00	
** JF2G **	693	1,112,254.69	1,122,140.63	-9,885.94	07JAN02	14JAN02	1.000000	-9,885.94 S
	1,110,000.000						00	
** JF2G **	693	-1,112,254.69	-1,122,140.63	9,885.94	07JAN02	14JAN02	1.000000	9,885.94 S
	-1,110,000.000						00	
** JF2G **	728	1,112,254.69	1,110,693.75	1,560.94	07JAN02	14JAN02	1.000000	1,560.94 S
	1,110,000.000						00	
** JF2G **	727	333,067.97	333,609.37	-541.40	10JAN02	14JAN02	1.000000	-541.40 S
	330,000.000						00	
01F062614	TOTAL	-442,275.00	-471,543.76	29,268.76	S		.00	29,268.76 S
01F062622	FNMA	TBA FEB 30 SINGLE FAM	2099/12/31	6.500	30JAN02	13FEB02	1.000000	
** JF2G **	086	332,294.53	331,856.25	438.28	S		00	438.28 S
	330,000.000							
** JF2G **	109	1,118,801.95	1,107,918.75	10,883.20	31JAN02	13FEB02	1.000000	10,883.20 S
	1,110,000.000						00	
** JF2G **	137	473,965.63	469,706.25	4,259.38	01FEB02	13FEB02	1.000000	4,259.38 S
	470,000.000						00	
** JF2G **	137	-473,965.63	-469,706.25	-4,259.38	01FEB02	13FEB02	1.000000	-4,259.38 S
	-470,000.000						.00	
** JF2G **	173	473,965.63	469,706.25	4,259.38	01FEB02	13FEB02	1.000000	4,259.38 S
	470,000.000						.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF2G **	CXL 173 -470,000.000	-473,965 63		-469,706 25	01FEB02 -4,259.38 S	13FEB02	1 000000 00		-4,259 38 S
** JF2G **	172 445,000 000	450,058 40		444,721 87	04FEB02 5,336.53 S	13FEB02	1 000000 .00		5,336.53 S
** JF2G **	410 470,000 000	469,706 25		469,706.25	11FEB02 .00	13FEB02	1 000000 00		00
01F062622	TOTAL	469,706 25		469,706 25	.00		00		00
		1,901,154 88		1,884,496.87	16,658 01 S		00		16,658 01 S
01F062630	FNMA	TBA MAR 30 SINGLE FAM	2099/12/31	6.500	22FEB02	13MAR02	1 000000		
** JF2G **	497 330,000 000	335,014.45		330,928.13	4,086.32 S		00		4,086.32 S
** JF2G **	498 445,000 000	451,622 85		448,198 44	22FEB02 3,424.41 S	13MAR02	1.000000 00		3,424 41 S
** JF2G **	499 1,110,000 000	1,126,866 80		1,114,162.50	22FEB02 12,704 30 S	13MAR02	1 000000 00		12,704.30 S
** JF2F **	360 4,000,000 000	1,029,062 50		4,049,062.50	07MAR02 -3,020,000 00 S	13MAR02	1 000000 00		-3,020,000 00 S
** JF2F **	CXL 360 -4,000,000 000	-1,029,062 50		-4,049,062 50	07MAR02 3,020,000 00 S	13MAR02	1 000000 00		3,020,000 00 S
** JF2F **	418 4,000,000.000	4,029,062 50		4,049,062.50	07MAR02 -20,000 00 S	13MAR02	1 000000 00		-20,000 00 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
01F062630	TOTAL	5,942,566.60		5,942,351.57	215 03 S		00		215.03 S
01F062648	FNMA	TBA APR 30 SINGLE FAM	2099/12/31	6.500	02APR02	11APR02	1 000000		
** JF2G **	263 330,000 000	329,252 34		333,712.50	-4,460.16 S		.00		-4,460 16 S
** JF2G **	264 445,000.000	443,991.80		449,867 19	02APR02 -5,875 39 S	11APR02	1 000000 .00		-5,875.39 S
** JF2G **	265 520,000 000	518,821 88		525,850 00	02APR02 -7,028 12 S	11APR02	1.000000 .00		-7,028.12 S
** JF2G **	268 1,110,000 000	1,107,485 16		1,112,737.50	02APR02 -5,252.34 S	11APR02	1.000000 00		-5,252 34 S
** JF2G **	269 505,000 000	503,855.86		502,790.63	02APR02 1,065 23 S	11APR02	1.000000 .00		1,065.23 S
** JF2F **	481 4,000,000 000	4,013,750 00		4,012,500.00	05APR02 1,250.00 S	11APR02	1.000000 00		1,250.00 S
** JF2F **	CXL 481 -4,000,000 000	-4,013,750 00		-4,012,500.00	05APR02 -1,250.00 S	11APR02	1 000000 00		-1,250 00 S
** JF2F **	518 4,000,000 000	4,013,750 00		4,012,500 00	05APR02 1,250 00 S	06JUN02	1 000000 .00		1,250 00 S
01F062648	TOTAL	6,917,157 04		6,937,457.82	-20,300 78 S		00		-20,300 78 S
01F062655	FNMA	TBA MAY 30 SINGLE FAM	2099/12/31	6.500	09APR02	13MAY02	1.000000		
** JF2G **	333 720,000 000	720,562 50		715,050 00	5,512 50 S		00		5,512.50 S
** JF2G **	CXL 333 -720,000 000	-720,562.50		-715,050.00	09APR02 -5,512.50 S	13MAY02	1.000000 .00		-5,512 50 S
** JF2G **					09APR02	13MAY02	1.000000		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	562 720,000.000	720,562.50		715,050 00	5,512 50 S		00	5,512.50 S
** JF2G **	CXL 562 -720,000 000	-720,562.50		-715,050 00	09APR02 -5,512 50 S	13MAY02	1 000000 00	-5,512 50 S
** JF2G **	087 330,000 000	334,653.52		327,731 25	03MAY02 6,922 27 S	13MAY02	1 000000 00	6,922 27 S
** JF2G **	088 765,000 000	775,787.70		759,740 63	03MAY02 16,047 07 S	13MAY02	1.000000 .00	16,047 07 S
** JF2G **	089 205,000 000	207,706.64		203,590.63	03MAY02 4,116 01 S	13MAY02	1 000000 00	4,116 01 S
** JF2G **	090 1,615,000 000	1,636,323.05		1,616,421 09	03MAY02 19,901 96 S	13MAY02	1 000000 00	19,901 96 S
** JF2G **	104 245,000 000	248,225 20		248,024 22	03MAY02 200 98 S	13MAY02	1 000000 00	200 98 S
01F062655	TOTAL	3,202,696 11		3,155,507 82	47,188.29 S		00	47,188 29 S
01F062663	FNMA	TBA JUN 30 SINGLE FAM	2099/12/31	6 500	31MAY02	13JUN02	1 000000	
** JF2G **	603 1,095,000 000	1,110,355 66		1,105,950.00	4,405 66 S		00	4,405 66 S
** JF2G **	604 245,000 000	248,588.87		247,220.31	31MAY02 1,368.56 S	13JUN02	1 000000 00	1,368.56 S
** JF2G **	605 205,000.000	208,002 93		206,857.81	31MAY02 1,145.12 S	13JUN02	1 000000 00	1,145 12 S
** JF2G **	606 1,615,000.000	1,638,657 23		1,629,635 94	31MAY02 9,021 29 S	13JUN02	1 000000 00	9,021 29 S

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
01F062663	TOTAL	3,205,604 69		3,189,664.06	15,940 63 S		00	15,940.63 S
01F062671	FNMA	TBA JUL 30 SINGLE FAM	2099/12/01	6 500	01JUL02	15JUL02	1 000000	
** JF2G **	198 245,000.000	250,292 38		247,450 00	2,842.38 S		00	2,842 38 S
** JF2G **	199 465,000 000	475,044 73		470,176 76	01JUL02 4,867 97 S	15JUL02	1.000000 .00	4,867 97 S
** JF2G **	200 1,095,000 000	1,116,900.00		1,105,265 63	01JUL02 11,634 37 S	15JUL02	1.000000 00	11,634 37 S
** JF2G **	201 280,000 000	285,523 44		285,600.00	01JUL02 -76 56 S	15JUL02	1 000000 00	-76.56 S
** JF2G **	202 205,000 000	209,300 20		207,050.00	01JUL02 2,250.20 S	15JUL02	1 000000 00	2,250 20 S
** JF2G **	203 1,615,000 000	1,648,814 06		1,631,150.00	01JUL02 17,664.06 S	15JUL02	1 000000 00	17,664 06 S
01F062671	TOTAL	3,985,874 81		3,946,692 39	39,182.42 S		00	39,182.42 S
01F062689	FNMA	TBA AUG 30 SINGLE FAM	2099/12/31	6.500	24JUL02	14AUG02	1.000000	
** JF2G **	526 710,000.000	731,854.69		722,425 00	9,429 69 S		00	9,429.69 S
** JF2G **	528 280,000 000	288,618 75		284,375 00	24JUL02 4,243.75 S	14AUG02	1 000000 .00	4,243.75 S
** JF2G **	CXL 528 -280,000.000	-288,618.75		-284,375 00	24JUL02 -4,243 75 S	14AUG02	1.000000 00	-4,243 75 S
** JF2G **	529 205,000.000	211,310.16		208,459.38	24JUL02 2,850 78 S	14AUG02	1.000000 00	2,850 78 S
** JF2G **					24JUL02	14AUG02	1.000000	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	CXL 529 -205,000.000	-211,310.16	-208,459.38		24JUL02 12,691.41 S	14AUG02	1 000000 00	-2,850.78 S
** JF2G **	530 855,000.000	881,317.97	868,626.56		24JUL02 12,691.41 S	14AUG02	1 000000 00	12,691.41 S
** JF2G **	CXL 530 -855,000.000	-881,317.97	-868,626.56		24JUL02 12,691.41 S	14AUG02	1 000000 00	-12,691.41 S
** JF2G **	530 550,000.000	563,535.16	559,281.25		30JUL02 4,253.91 S	14AUG02	1 000000 00	4,253.91 S
** JF2G **	672 380,000.000	389,114.06	386,412.50		30JUL02 2,701.56 S	14AUG02	1 000000 00	2,701.56 S
** JF2G **	711 380,000.000	391,563.28	386,412.50		01AUG02 5,150.78 S	14AUG02	1 000000 00	5,150.78 S
** JF2G **	712 545,000.000	561,094.53	553,971.88		01AUG02 7,122.65 S	14AUG02	1 000000 00	7,122.65 S
** JF2G **	096 855,000.000	869,428.13	868,626.56		12AUG02 801.57 S	14AUG02	1 000000 00	801.57 S
01F062689	TOTAL	3,506,589.85	3,477,129.69		29,460.16 S		00	29,460.16 S
01F062697	FNMA	TBA SEP 30 SINGLE FAM	2099/12/01	6.500	19AUG02	16SEP02	1 000000	
** JF2G **	268 550,000.000	565,039.06	561,343.75		3,695.31 S		.00	3,695.31 S
** JF2G **	269 545,000.000	559,902.34	558,965.63		19AUG02 936.71 S	16SEP02	1.000000 00	936.71 S
** JF2G **	270 175,000.000	179,785.16	178,500.00		19AUG02 1,285.16 S	16SEP02	1.000000 00	1,285.16 S
** JF2G **	CXL 270 -175,000.000	-179,785.16	-178,500.00		19AUG02 -1,285.16 S	16SEP02	1.000000 00	-1,285.16 S

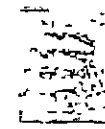
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2G **	772 175,000.000	179,785.16	179,648.44		19AUG02 136.72 S	16SEP02	1 000000 .00	136.72 S
** JF2G **	CXL 772 -175,000.000	-179,785.16	-179,648.44		19AUG02 -136.72 S	16SEP02	1 000000 .00	-136.72 S
** JF2G **	776 175,000.000	179,785.16	178,500.00		19AUG02 1,285.16 S	16SEP02	1 000000 00	1,285.16 S
** JF2G **	301 380,000.000	391,830.47	390,093.75		21AUG02 1,736.72 S	16SEP02	1 000000 00	1,736.72 S
** JF2G **	CXL 301 -380,000.000	-391,830.47	-390,093.75		21AUG02 -1,736.72 S	16SEP02	1 000000 00	-1,736.72 S
** JF2G **	322 205,000.000	211,382.23	209,100.00		21AUG02 2,282.23 S	16SEP02	1 000000 00	2,282.23 S
** JF2G **	CXL 322 -205,000.000	-211,382.23	-209,100.00		21AUG02 -2,282.23 S	16SEP02	1 000000 00	-2,282.23 S
** JF2G **	415 585,000.000	603,212.70	601,681.64		21AUG02 1,531.06 S	16SEP02	1 000000 00	1,531.06 S
** JF2G **	CXL 415 -585,000.000	-603,212.70	-601,681.64		21AUG02 -1,531.06 S	16SEP02	1 000000 .00	-1,531.06 S
** JF2G **	778 205,000.000	211,382.23	209,100.00		21AUG02 2,282.23 S	16SEP02	1 000000 00	2,282.23 S
** JF2G **	779 380,000.000	391,830.47	390,093.75		21AUG02 1,736.72 S	16SEP02	1 000000 00	1,736.72 S
** JF2G **	689 3,920,000.000	4,031,781.25	4,030,638.67		12SEP02 1,142.58 S	16SEP02	1.000000 00	1,142.58 S
** JF2G **	CXL 689	-4,031,781.25	-4,030,638.67		12SEP02 -1,142.58 S	16SEP02	1.000000 00	-1,142.58 S

STATE STREET

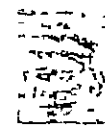


ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
-3,920,000.000							
** JF2G **	702	178,500.00	179,785 16	12SEP02 -1,285 16 S	16SEP02	1 000000 00	-1,285.16 S
	175,000 000						
** JF2G **	777	4,031,781.25	4,031,781.25	12SEP02 00	16SEP02	1 000000 00	00
	3,920,000.000						
01F062697	TOTAL	4,031,781 25	4,031,781 25	00		00	00
		2,086,439 26	2,077,788.29	8,650 97 S		00	8,650 97 S
01F070427	FNMA	TBA FEB 15 SINGLE FAM	2099/12/31 7 000	04FEB02	19FEB02	1 000000	
** JF2G **	151	145,534 38	145,271.88	262 50 S		00	262 50 S
	140,000 000						
** JF2G **	167	518,464 69	514,963 13	04FEB02 3,501 56 S	19FEB02	1 000000 00	3,501.56 S
	498,000 000						
** JF2G **	168	1,025,477 34	1,022,553 13	04FEB02 2,924.21 S	19FEB02	1 000000 00	2,924 21 S
	985,000.000						
01F070427	TOTAL	1,689,476 41	1,682,788.14	6,688.27 S		00	6,688 27 S
01F070435	FNMA	TBA MAR 15 SINGLE FAM	2099/12/31 7 000	14MAR02	18MAR02	1 000000	
** JF2G **	041	144,664 84	145,250.00	-585.16 S		.00	-585 16 S
	140,000 000						
** JF2G **	042	1,532,819 53	1,540,929 69	14MAR02 -8,110.16 S	18MAR02	1 000000 00	-8,110 16 S
	1,483,000 000						
01F070435	TOTAL	1,677,484.37	1,686,179.69	-8,695.32 S		00	-8,695.32 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
01F070443	FNMA	TBA APR 15 SINGLE FAM	2099/12/31 7 000	28MAR02	16APR02	1 000000	
** JF2G **	223	460,575.00	459,045 31	1,529 69 S		00	1,529 69 S
	445,000 000						
** JF2G **	223	-460,575.00	-459,045 31	28MAR02 -1,529 69 S	16APR02	1 000000 00	-1,529.69 S
	-445,000.000						
** JF2G **	656	1,079,844.38	1,070,761 88	10APR02 9,082 50 S	16APR02	1 000000 00	9,082 50 S
	1,038,000 000						
** JF2G **	607	145,687 50	144,375 00	11APR02 1,312 50 S	16APR02	1 000000 00	1,312.50 S
	140,000 000						
** JF2G **	658	459,045 31	459,045 31	12APR02 00	16APR02	1.000000 00	00
	445,000 000						
01F070443	TOTAL	459,045 31	459,045.31	.00		.00	00
		1,225,531 88	1,215,136.88	10,395 00 S		00	10,395.00 S
01F070450	FNMA	TBA MAY 15 SINGLE FAM	2099/12/31 7 000	13MAY02	16MAY02	1 000000	
** JF2G **	311	146,453 13	144,200.00	2,253.13 S		00	2,253.13 S
	140,000 000						
** JF2G **	314	219,581 25	217,306 25	13MAY02 2,275 00 S	16MAY02	1.000000 00	2,275.00 S
	210,000 000						
** JF2G **	316	1,085,358 75	1,076,644 38	13MAY02 8,714.37 S	16MAY02	1 000000 00	8,714 37 S
	1,038,000 000						
01F070450	TOTAL	1,451,393 13	1,438,150 63	13,242.50 S		00	13,242 50 S



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GM/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
01F070468	FNMA TBA JUN 15 SINGLE FAM	2099/12/31	7 000	13JUN02	18JUN02	1 000000	
** JF2G **	020	146,715.63	145,993.75	721 88 S		00	721 88 S
	140,000 000						
** JF2G **	023	1,307,572.50	1,301,040.00	6,532.50 S	18JUN02	1 000000	6,532.50 S
	1,248,000 000					00	
** JF2G **	581	1,316,250.00	1,313,910.00	2,340.00 S	19AUG02	1 000000	2,340.00 S
	1,248,000.000					00	
** JF2G **	582	147,656.25	147,481.25	175 00 S	19AUG02	1 000000	175 00 S
	140,000 000					00	
** JF2G **	582 CXL	-147,656.25	-147,481.25	-175.00 S	19AUG02	1.000000	-175 00 S
	-140,000 000					00	
01F070468	TOTAL	2,770,538.13	2,760,943.75	9,594.38 S		00	9,594.38 S
01F070476	FNMA TBA JUL 15 SINGLE FAM	2099/12/31	7.000	15JUL02	18JUL02	1 000000	
** JF2G **	409	147,929.69	146,343.75	1,585.94 S		.00	1,585.94 S
	140,000 000						
** JF2G **	442	1,317,810.00	1,304,160.00	13,650.00 S	18JUL02	1 000000	13,650.00 S
	1,248,000 000					.00	
01F070476	TOTAL	1,465,739.69	1,450,503.75	15,235.94 S		.00	15,235.94 S
01F0706A7	FNMA TBA OCT 30 SINGLE FAM	2099/12/01	7 000	08OCT02	15OCT02	1 000000	
** JF2G **	246	130,615.23	130,312.50	302.73 S		00	302.73 S
	125,000 000						
** JF2G **	248	1,383,952.15	1,381,312.50	2,639.65 S	15OCT02	1 000000	2,639.65 S
	1,325,000.000					00	
** JF2G **	250	2,935,132.81	2,918,009.38	17,123.43 S	15OCT02	1.000000	17,123.43 S
	2,810,000 000					00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GM/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
01F0706A7	TOTAL	4,449,700.19	4,429,634.38	20,065.81 S		00	20,065.81 S
01F0706B5	FNMA TBA NOV 30 SINGLE FAM	2099/12/01	7 000	01NOV02	14NOV02	1.000000	
** JF2G **	500	1,385,660.16	1,383,382.81	2,277.35 S		.00	2,277.35 S
	1,325,000 000						
** JF2G **	501	130,776.37	130,585.94	190.43 S	14NOV02	1.000000	190.43 S
	125,000.000					.00	
** JF2G **	502	2,940,730.86	2,933,815.63	6,915.23 S	14NOV02	1.000000	6,915.23 S
	2,810,000 000					00	
01F0706B5	TOTAL	4,457,167.39	4,447,784.38	9,383.01 S		.00	9,383.01 S
01F0706C3	FNMA TBA DEC 30 SINGLE FAM	2099/12/01	7.000	26NOV02	12DEC02	1.000000	
** JF2G **	041	2,937,108.59	2,938,206.25	-1,097.66 S		00	-1,097.66 S
	2,810,000 000						
** JF2G **	094	130,654.30	130,664.06	-9.76 S	12DEC02	1.000000	-9.76 S
	125,000 000					00	
** JF2G **	095	1,384,521.48	1,384,625.00	-103.52 S	12DEC02	1.000000	-103.52 S
	1,325,000 000					00	
01F0706C3	TOTAL	4,452,284.37	4,453,495.31	-1,210.94 S		00	-1,210.94 S
01F070617	FNMA TBA JAN 30 SINGLE FAM	2099/12/01	7 000	07JAN02	14JAN02	1 000000	
** JF2G **	514	4,028,831.25	4,018,350.01	10,481.24 S		.00	10,481.24 S
	3,945,000 000						
** JF2G **	515	597,248.44	601,453.13	-4,204.69 S	14JAN02	1 000000	-4,204.69 S
	585,000 000					.00	
** JF2G **	516	209,292.19	210,765.63	-1,473.44 S	14JAN02	1.000000	-1,473.44 S
	205,000 000					.00	
** JF2G **				07JAN02	14JAN02	1.000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	517 2,700,000.000	2,756,531.25		2,775,937 50		-19,406 25 S		.00	-19,406 25 S
** JF2G **	328 1,405,000.000	1,475,963.48		1,467,346 88		20DEC02 8,616.60 S	14JAN03	1 000000 .00	8,616 60 S
01F070617 TOTAL		9,067,866 61		9,073,853 15		-5,986.54 S		00	-5,986 54 S
01F070625	FNMA	TBA FEB 30 SINGLE FAM	2099/12/31	7 000		07JAN02	13FEB02	1 000000	
** JF2G **	133 1,305,000.000	1,328,857 03		1,327,837 50		1,019 53 S		00	1,019 53 S
** JF2G **	715 1,305,000.000	1,328,857.03		1,328,245 31		07JAN02 611 72 S	13FEB02	1 000000 .00	611 72 S
** JF2G **	CXL 715 -1,305,000.000	-1,328,857.03		-1,328,245 31		07JAN02 -611 72 S	13FEB02	1 000000 .00	-611 72 S
** JF2G **	105 955,000.000	976,189 06		971,739.06		10JAN02 4,450 00 S	13FEB02	1 000000 00	4,450 00 S
** JF2G **	CXL 105 -955,000.000	-976,189 06		-971,739.06		10JAN02 -4,450 00 S	13FEB02	1 000000 00	-4,450.00 S
** JF2G **	132 955,000.000	976,189 06		972,010 00		10JAN02 4,179 06 S	19FEB02	1 000000 00	4,179 06 S
** JF2G **	CXL 132 -955,000.000	-976,189.06		-972,010.00		10JAN02 -4,179.06 S	19FEB02	1 000000 .00	-4,179 06 S
** JF2G **	134 1,600,000.000	1,635,500.00		1,628,000.00		10JAN02 7,500 00 S	13FEB02	1 000000 00	7,500.00 S
** JF2G **	135 955,000.000	976,189 06		972,011 14		10JAN02 4,177.92 S	13FEB02	1 000000 .00	4,177 92 S
** JF2G **	CXL 135 -955,000.000	-976,189 06		-972,011 14		10JAN02 -4,177 92 S	13FEB02	1 000000 00	-4,177 92 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2G **	677 955,000.000	976,189 06		972,010 94		10JAN02 4,178.12 S	19FEB02	1.000000 .00	4,178 12 S
** JF2G **	CXL 677 -955,000.000	-976,189 06		-972,010.94		10JAN02 -4,178 12 S	19FEB02	1.000000 00	-4,178 12 S
** JF2G **	736 1,600,000.000	1,635,500.00		1,628,500 00		10JAN02 7,000 00 S	13FEB02	1 000000 00	7,000.00 S
** JF2G **	CXL 736 -1,600,000.000	-1,635,500.00		-1,628,500.00		10JAN02 -7,000 00 S	13FEB02	1.000000 .00	-7,000 00 S
** JF2G **	110 585,000.000	599,944 92		595,237 50		31JAN02 4,707 42 S	13FEB02	1.000000 00	4,707.42 S
** JF2G **	146 2,990,000.000	3,065,450.78		3,043,258 86		31JAN02 22,191 92 S	13FEB02	1 000000 .00	22,191 92 S
** JF2G **	411 955,000.000	972,010 94		972,011 14		11FEB02 -.20 S	13FEB02	1 000000 00	-.20 S
01F070625 TOTAL		7,601,763.67		7,566,345 00		35,418 67 S		00	35,418 67 S
01F070633	FNMA	TBA MAR 30 SINGLE FAM	2099/12/01	7 000		05MAR02	13MAR02	1 000000	
** JF2G **	606 2,990,000.000	3,070,823 44		3,055,406.25		15,417 19 S		00	15,417.19 S
** JF2G **	683 585,000.000	601,498 83		597,979.69		05MAR02 3,519 14 S	13MAR02	1 000000 00	3,519.14 S
01F070633 TOTAL		3,672,322.27		3,653,385 94		18,936 33 S		00	18,936.33 S

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/LS	BASE	GN/LS	NET BAS	SECTY GN/LS
01F070641	FNMA	TBA APR 30 SINGLE FAM	2099/12/01	7.000	22MAR02	11APR02	1 000000		
** JF2G **	129	345,737.50		347,968.75	-2,231.25 S		00		-2,231.25 S
	340,000.000								
** JF2G **	CXL 129	-345,737.50		-347,968.75	2,231.25 S		00		2,231.25 S
	-340,000.000								
** JF2G **	130	345,737.50		347,968.75	-2,231.25 S		.00		-2,231.25 S
	340,000.000								
** JF2G **	CXL 130	-345,737.50		-347,968.75	2,231.25 S		00		2,231.25 S
	-340,000.000								
** JF2G **	368	249,402.34		250,742.19	-1,339.85 S		00		-1,339.85 S
	245,000.000								
** JF2G **	369	2,697,617.19		2,712,840.63	-15,223.44 S		.00		-15,223.44 S
	2,650,000.000								
** JF2G **	585	348,393.75		347,968.75	425.00 S		00		425.00 S
	340,000.000								
** JF2G **	586	347,968.75		347,968.75	00		00		00
	340,000.000								
01F070641	TOTAL				.00		.00		.00
		3,295,413.28		3,311,551.57	-16,138.29 S		.00		-16,138.29 S
01F070658	FNMA	TBA MAY 30 SINGLE FAM	2099/12/31	7.000	03MAY02	13MAY02	1 000000		
** JF2G **	105	1,368,890.63		1,361,472.66	7,417.97 S		00		7,417.97 S
	1,325,000.000								
** JF2G **	106	124,680.00		122,662.50	2,017.50 S		00		2,017.50 S
	120,000.000								
** JF2G **					03MAY02	13MAY02	1 000000		
					03MAY02	13MAY02	1 000000		

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/LS	BASE	GN/LS	NET BAS	SECTY GN/LS
	CXL 106	-124,680.00		-122,662.50	-2,017.50 S		00		-2,017.50 S
	-120,000.000								
** JF2G **	264	123,937.50		122,662.50	1,275.00 S		00		1,275.00 S
	120,000.000								
** JF2G **	190	5,645,638.28		5,566,475.01	79,163.27 S		00		79,163.27 S
	5,470,000.000								
** JF2G **	273	1,367,648.44		1,354,398.44	13,250.00 S		00		13,250.00 S
	1,325,000.000								
** JF2G **	274	128,989.26		127,773.44	1,215.82 S		.00		1,215.82 S
	125,000.000								
** JF2G **	279	1,114,964.65		1,109,073.43	5,891.22 S		00		5,891.22 S
	1,085,000.000								
01F070658	TOTAL				108,213.28 S		.00		108,213.28 S
01F070666	FNMA	TBA JUN 30 SINGLE FAM	2099/12/01	7.000	05JUN02	13JUN02	1 000000		
** JF2G **	636	123,951.56		123,487.50	464.06 S		00		464.06 S
	120,000.000								
** JF2G **	637	129,116.21		128,632.81	483.40 S		.00		483.40 S
	125,000.000								
** JF2G **	640	1,368,631.84		1,363,353.12	5,278.72 S		00		5,278.72 S
	1,325,000.000								
** JF2G **	641	1,368,631.84		1,362,265.63	6,366.21 S		.00		6,366.21 S
	1,325,000.000								
** JF2G **	643	5,649,911.72		5,624,257.82	25,653.90 S		00		25,653.90 S
	5,470,000.000								
** JF2G **	644	1,120,686.33		1,111,446.88	9,239.45 S		00		9,239.45 S
	1,085,000.000								

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
01F070666	TOTAL	9,760,929.50	9,713,443.76		47,485.74 S		00		47,485.74 S
01F070674	FMMA	TBA JUL 30 SINGLE FAM	2099/12/31	7.000	01JUL02	15JUL02	1.000000		
** JF2G **	204	6,789,546.09	6,745,504.69		44,041.40 S		.00		44,041.40 S
	6,555,000.000								
** JF2G **	205	2,744,820.31	2,727,015.63		17,804.68 S	15JUL02	1.000000		17,804.68 S
	2,650,000.000						.00		
** JF2G **	206	254,072.66	252,120.31		1,952.35 S	15JUL02	1.000000		1,952.35 S
	245,000.000						.00		
01F070674	TOTAL	9,788,439.06	9,724,640.63		63,798.43 S		00		63,798.43 S
01F070682	FMMA	TBA AUG 30 SINGLE FAM	2099/12/31	7.000	01AUG02	14AUG02	1.000000		
** JF2G **	713	1,381,571.29	1,367,648.44		13,922.85 S		.00		13,922.85 S
	1,325,000.000								
** JF2G **	714	130,175.78	129,023.44		1,152.34 S	14AUG02	1.000000		1,152.34 S
	125,000.000						.00		
** JF2G **	097	1,367,648.44	1,367,648.44		12AUG02	14AUG02	1.000000		.00
	1,325,000.000				.00		.00		
** JF2G **	156	6,765,989.06	6,766,295.31		-306.25 S	14AUG02	1.000000		-306.25 S
	6,555,000.000						.00		
** JF2G **	157	124,012.50	123,862.50		150.00 S	14AUG02	1.000000		150.00 S
	120,000.000						.00		
01F070682	TOTAL	1,367,648.44	1,367,648.44		.00		00		.00

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
01F070690	FMMA	TBA SEP 30 SINGLE FAM	2099/12/01	7.000	05SEP02	16SEP02	1.000000		
** JF2G **	488	130,449.22	129,843.75		605.47 S		00		605.47 S
	125,000.000								
** JF2G **	491	1,382,813.48	1,378,000.00		4,813.48 S	16SEP02	1.000000		4,813.48 S
	1,325,000.000						.00		
01F070690	TOTAL	1,513,262.70	1,507,843.75		5,418.95 S		.00		5,418.95 S
01F0726A3	FMMA	TBA OCT 30 SINGLE FAM	2099/12/01	7.500	30SEP02	15OCT02	1.000000		
** JF2G **	100	279,657.81	278,912.50		745.31 S		00		745.31 S
	265,000.000								
** JF2G **	CXL 100	-279,657.81	-278,912.50		-745.31 S	15OCT02	1.000000		-745.31 S
	-265,000.000						.00		
** JF2G **	108	279,657.81	278,912.50		745.31 S	15OCT02	1.000000		745.31 S
	265,000.000						.00		
** JF2G **	CXL 108	-279,657.81	-278,912.50		-745.31 S	15OCT02	1.000000		-745.31 S
	-265,000.000						.00		
** JF2G **	205	279,657.81	278,912.50		745.31 S	15OCT02	1.000000		745.31 S
	265,000.000						.00		
** JF2G **	276	278,912.50	279,657.81		-745.31 S	15OCT02	1.000000		-745.31 S
	265,000.000						.00		
01F0726A3	TOTAL	558,570.31	558,570.31		00 S		.00		00 S

STATE STREET

ROBERT WOOD JOHNSON FOUNDATION  
 COMPOSITE  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID	SECURITY SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST	TRD DT LOCAL SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS
	SHARES/PAR		BASE PRINCIPAL NET		BASE COST	GN/LS			NET BAS SECTY GN/LS
01F072613	FNMA		TBA JAN 30 SINGLE FAM	2099/12/01	7.500	10JAN02	14JAN02	1.000000	
** JF2G **									
		672	892,787.50		887,160.93	5,626.57 S		.00	5,626.57 S
		860,000.000							
** JF2G **		673	835,313.28		830,659.38	10JAN02	14JAN02	1.000000	
		805,000.000				4,653.90 S		.00	4,653.90 S
01F072613	TOTAL		1,728,100.78		1,717,820.31	10,280.47 S		.00	10,280.47 S
01F072621	FNMA		TBA FEB 30 SINGLE FAM	2099/12/01	7.500	08FEB02	13FEB02	1.000000	
** JF2G **									
		305	41,679.69		41,637.50	42.19 S		.00	42.19 S
		40,000.000							
** JF2G **		306	838,772.27		834,684.37	08FEB02	13FEB02	1.000000	
		805,000.000				4,087.90 S		.00	4,087.90 S
** JF2G **		307	896,348.44		891,209.38	08FEB02	13FEB02	1.000000	
		860,000.000				5,139.06 S		.00	5,139.06 S
01F072621	TOTAL		1,776,800.40		1,767,531.25	9,269.15 S		.00	9,269.15 S
01F072639	FNMA		TBA MAR 30 SINGLE FAM	2099/12/31	7.500	28FEB02	04APR02	1.000000	
** JF2G **									
		569	41,662.50		41,612.50	50.00 S		.00	50.00 S
		40,000.000							
** JF2G **		570	260,390.63		260,468.75	28FEB02	13MAR02	1.000000	
		250,000.000				-78.12 S		.00	-78.12 S
** JF2G **		571	249,975.00		249,750.00	28FEB02	13MAR02	1.000000	
		240,000.000				225.00 S		.00	225.00 S
** JF2G **		571	-249,975.00		-249,750.00	28FEB02	13MAR02	1.000000	
		240,000.000				-225.00 S		.00	-225.00 S
** JF2G **		004	644,896.88		645,187.50	05MAR02	13MAR02	1.000000	
		620,000.000				-290.62 S		.00	-290.62 S

STATE STREET

ROBERT WOOD JOHNSON FOUNDATION  
 COMPOSITE  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID	SECURITY SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST	TRD DT LOCAL SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS
	SHARES/PAR		BASE PRINCIPAL NET		BASE COST	GN/LS			NET BAS SECTY GN/LS
** JF2G **		005	405,417.19		405,843.75	05MAR02	13MAR02	1.000000	
		390,000.000				-426.56 S		.00	-426.56 S
** JF2G **		682	836,822.66		837,451.56	05MAR02	13MAR02	1.000000	
		805,000.000				-628.90 S		.00	-628.90 S
** JF2G **		052	249,750.00		249,750.00	11MAR02	13MAR02	1.000000	
		240,000.000				.00		.00	.00
01F072639	TOTAL		249,750.00		249,750.00	.00		.00	.00
			2,189,189.86		2,190,564.06	-1,374.20 S		.00	-1,374.20 S
01F072647	FNMA		TBA APR 30 SINGLE FAM	2099/12/31	7.500	01APR02	11APR02	1.000000	
** JF2G **									
		244	832,923.44		835,439.06	-2,515.62 S		.00	-2,515.62 S
		805,000.000							
** JF2G **		245	403,650.00		404,990.62	01APR02	11APR02	1.000000	
		390,000.000				-1,340.62 S		.00	-1,340.62 S
** JF2G **		359	644,315.63		643,587.51	03APR02	11APR02	1.000000	
		620,000.000				728.12 S		.00	728.12 S
** JF2G **		447	795,659.77		790,221.09	04APR02	11APR02	1.000000	
		765,000.000				5,438.68 S		.00	5,438.68 S
01F072647	TOTAL		2,676,548.84		2,674,238.28	2,310.56 S		.00	2,310.56 S
01F072654	FNMA		TBA MAY 30 SINGLE FAM	2099/12/31	7.500	07MAY02	13MAY02	1.000000	
** JF2G **									
		224	407,504.30		404,685.94	2,818.36 S		.00	2,818.36 S
		390,000.000							
** JF2G **		227	799,305.47		788,667.19	07MAY02	13MAY02	1.000000	
		765,000.000				10,638.28 S		.00	10,638.28 S
** JF2G **		228	6,164,578.13		6,117,308.59	07MAY02	13MAY02	1.000000	
		5,900,000.000				47,269.54 S		.00	47,269.54 S

STATE STREET

ROBERT HOOD JOHNSON FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT SECTY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** JF2G **	229 610,000.000	637,354.69	632,970	31	07MAY02 4,384.38 S	13MAY02	1 000000 00		4,384 38 S
** JF2G **	240 805,000.000	841,130.66	835,313.29		07MAY02 5,817.37 S	13MAY02	1 000000 00		5,817 37 S
** JF2G **	244 620,000.000	647,803.13	647,064.06		07MAY02 739.07 S	13MAY02	1 000000 00		739 07 S
01F072654	TOTAL	9,497,676.38	9,426,009.38		71,667.00 S		00		71,667 00 S
01F072662	FNMA	TBA JUN 30 SINGLE FAM	2099/12/31	7 500	16MAY02	13JUN02	1 000000		
** JF2G **	403 705,000.000	736,064.06	734,962.50		1,101 56 S		00		1,101 56 S
** JF2G **	619 875,000.000	915,195.31	912,187 50		31MAY02 3,007.81 S	13JUN02	1 000000 .00		3,007.81 S
** JF2G **	003 5,695,000.000	5,953,277.15	5,937,037 50		11JUN02 16,239.65 S	13JUN02	1.000000 00		16,239.65 S
** JF2G **	781 805,000.000	841,539.45	839,212.50		11JUN02 2,326.95 S	13JUN02	1.000000 .00		2,326.95 S
** JF2G **	782 620,000.000	648,432.81	646,350 00		11JUN02 2,082.81 S	13JUN02	1 000000 00		2,082 81 S
** JF2G **	784 390,000.000	407,824.22	406,575 00		11JUN02 1,249 22 S	13JUN02	1.000000 00		1,249.22 S
01F072662	TOTAL	9,502,333.00	9,476,325.00		26,008.00 S		.00		26,008.00 S

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ROBERT HOOD JOHNSON FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT SECTY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
01F072670	FNMA	TBA JUL 30 SINGLE FAM	2099/12/31	7 500	01JUL02	15JUL02	1 000000		
** JF2G **	207 5,695,000.000	5,919,240 63	5,940,596 88		-21,356 25 S		00		-21,356 25 S
** JF2G **	CXL 207 -5,695,000.000	-5,919,240 63	-5,940,596 88		01JUL02 21,356.25 S	15JUL02	1.000000 .00		21,356.25 S
** JF2G **	208 805,000.000	845,312.89	839,715.63		01JUL02 5,597 26 S	15JUL02	1.000000 00		5,597 26 S
** JF2G **	209 620,000.000	651,000 00	647,125 00		01JUL02 3,875 00 S	15JUL02	1 000000 .00		3,875.00 S
** JF2G **	388 5,695,000.000	5,976,190 63	5,940,596.88		01JUL02 35,593 75 S	15JUL02	1.000000 00		35,593.75 S
** JF2G **	339 390,000.000	409,621 88	406,940 63		08JUL02 2,681 25 S	15JUL02	1 000000 .00		2,681.25 S
01F072670	TOTAL	7,882,125.40	7,834,378 14		47,747.26 S		00		47,747.26 S
01F072688	FNMA	TBA AUG 30 SINGLE FAM	2099/12/31	7 500	01JUL02	14AUG02	1 000000		
** JF2G **	318 4,390,000.000	4,595,781.25	4,597,984.38		-2,203.13 S		00		-2,203 13 S
** JF2G **	239 620,000.000	650,031.25	649,450 00		02JUL02 581 25 S	14AUG02	1.000000 .00		581.25 S
** JF2G **	240 1,410,000.000	1,478,296 88	1,476,093.75		02JUL02 2,203 13 S	14AUG02	1 000000 00		2,203.13 S
** JF2G **	551 1,305,000.000	1,375,959.38	1,366,171.88		23JUL02 9,787.50 S	14AUG02	1 000000 .00		9,787.50 S
** JF2G **	681 805,000.000	849,149 22	843,237 50		01AUG02 5,911 72 S	14AUG02	1.000000 00		5,911 72 S

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LG SECTY GN/LG	STL DT BASE CURR	SELL RATE GN/LG	NET SECTY NET BAS SECTY	GN/LG GN/LG
** JF2G **	683 390,000 000	411,328 13		408,646 88	01AUG02 2,681.25 S	14AUG02	1 000000 00		2,681.25 S
** JF2G **	159 2,980,000 000	3,119,687 50		3,119,687 50	12AUG02 00	14AUG02	1.000000 00		00
** JF2G **	CXL 159 -2,980,000 000	-3,119,687.50		-3,119,687 50	12AUG02 00	14AUG02	1.000000 00		00
01F072688	TOTAL	00		00	00		00		.00
		9,360,546.11		9,341,584 39	18,961 72 S		00		18,961 72 S
01F072696	FNMA	TBA SEP 30 SINGLE FAM	2099/12/01	7.500	30AUG02	16SEP02	1 000000		
** JF2G **	440 805,000 000	847,010 94		847,639.84	-628 90 S		00		-628 90 S
** JF2G **	441 125,000 000	131,523 44		131,601.56	30AUG02 -78 12 S	16SEP02	1 000000 00		-78 12 S
** JF2G **	647 265,000 000	279,057.42		278,995.32	11SEP02 62 10 S	16SEP02	1 000000 00		62 10 S
** JF2G **	692 805,000 000	847,639 84		847,010.94	12SEP02 628.90 S	16SEP02	1 000000 00		628 90 S
** JF2G **	701 125,000 000	131,601.56		131,523 44	12SEP02 78 12 S	16SEP02	1 000000 00		78.12 S
01F072696	TOTAL	2,236,833 20		2,236,771.10	62 10 S		00		62 10 S
01F0806A6	FNMA	TBA OCT 30 SINGLE FAM	2099/12/01	8 000	09OCT02	15OCT02	1 000000		
** JF2G **	265 360,000 000	385,425 00		383,850 00	1,575 00 S		00		1,575 00 S

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LG SECTY GN/LG	STL DT BASE CURR	SELL RATE GN/LG	NET SECTY NET BAS SECTY	GN/LG GN/LG
01F0806B4	FNMA	TBA NOV 30 SINGLE FAM	2099/12/01	8 000	12NOV02	14NOV02	1 000000		
** JF2G **	664 360,000 000	385,087.50		385,200 00	-112 50 S		00		-112.50 S
01F0806C2	FNMA	TBA DEC 30 SINGLE FAM	2099/12/01	8 000	10DEC02	12DEC02	1 000000		
** JF2G **	253 360,000.000	385,650.00		384,975 00	675 00 S		.00		675.00 S
01F080632	FNMA	TBA MAR 30 SINGLE FAM	2099/12/31	8 000	11MAR02	13MAR02	1 000000		
** JF2G **	799 360,000 000	378,000.00		379,575 00	-1,575 00 S		00		-1,575.00 S
01F080640	FNMA	TBA APR 30 SINGLE FAM	2099/12/31	8 000	08APR02	11APR02	1 000000		
** JF2G **	526 360,000.000	379,125 00		377,325 00	1,800 00 S		00		1,800.00 S
01F080657	FNMA	TBA MAY 30 SINGLE FAM	2099/12/31	8 000	07MAY02	13MAY02	1 000000		
** JF2G **	231 360,000 000	379,912.50		378,000 00	1,912 50 S		00		1,912.50 S
01F080665	FNMA	TBA JUN 30 SINGLE FAM	2099/12/31	8 000	11JUN02	13JUN02	1 000000		
** JF2G **	787 360,000.000	382,331.25		379,125.00	3,206 25 S		00		3,206.25 S
01F080673	FNMA	TBA JUL 30 SINGLE FAM	2099/12/31	8 000	09JUL02	15JUL02	1 000000		
** JF2G **	369 360,000 000	382,500 00		381,375 00	1,125 00 S		00		1,125.00 S
01F080681	FNMA	TBA AUG 30 SINGLE FAM	2099/12/31	8 000	12AUG02	14AUG02	1 000000		
** JF2G **	081 360,000 000	384,468 75		381,600.00	2,868 75 S		00		2,868.75 S
01F080699	FNMA	TBA SEP 30 SINGLE FAM	2099/12/01	8 000	10SEP02	16SEP02	1 000000		
** JF2G **	643 360,000.000	384,075.00		383,850 00	225 00 S		00		225 00 S

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01H062612 ** JF2G **	GNMA II TBA JAN 30 SINGLE FAM 554 1,869,662.50 1,865,000.000	2099/12/20 6.500 1,852,760.94	08JAN02 16,901.56 S	24JAN02 1.000000 00	16,901.56 S
01H062620 ** JF2G **	GNMA II TBA FEB 30 SINGLE FAM 423 711,046.88 700,000.000	2099/12/31 6.500 699,125.00	15FEB02 11,921.88 S	21FEB02 1.000000 00	11,921.88 S
** JF2G **	CXL 423 -711,046.88 -700,000.000	-699,125.00	15FEB02 -11,921.88 S	21FEB02 1.000000 00	-11,921.88 S
** JF2G **	468 1,181,291.80 1,165,000.000	1,163,543.75	19FEB02 17,748.05 S	21FEB02 1.000000 00	17,748.05 S
01H062620	TOTAL	1,181,291.80 1,163,543.75	17,748.05 S	00	17,748.05 S
01H062638 ** JF2G **	GNMA II TBA MAR 30 SINGLE FAM 092 1,164,271.88 1,165,000.000	2099/12/31 6.500 1,176,650.00	18MAR02 -12,378.12 S	21MAR02 1.000000 .00	-12,378.12 S
01H062646 ** JF2G **	GNMA II TBA APR 30 SINGLE FAM 687 1,170,916.02 1,165,000.000	2099/04/20 6.500 1,159,903.13	16APR02 11,012.89 S	18APR02 1.000000 00	11,012.89 S
01H062653 ** JF2G **	GNMA II TBA MAY 30 SINGLE FAM 319 1,177,742.19 1,165,000.000	2099/12/31 6.500 1,165,728.13	13MAY02 12,014.06 S	21MAY02 1.000000 .00	12,014.06 S
01H062661 ** JF2G **	GNMA II TBA JUN 30 SINGLE FAM 572 1,182,292.97 1,165,000.000	2099/12/31 6.500 1,173,009.38	30MAY02 9,283.59 S	20JUN02 1.000000 .00	9,283.59 S
01N0606A9 ** JF2G **	GNMA I TBA OCT 30 SINGLE FAM 756 371,109.38 360,000.000	2099/12/15 6.000 366,637.50	18SEP02 4,471.88 S	23OCT02 1.000000 .00	4,471.88 S

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01N0606B7 ** JF2G **	GNMA I TBA NOV 30 SINGLE FAM 432 369,281.25 360,000.000	2099/12/15 6.000 369,787.50	25OCT02 -506.25 S	20NOV02 1.000000 00	-506.25 S
** JF2G **	433 317,992.19 310,000.000	319,881.25	25OCT02 -1,889.06 S	20NOV02 1.000000 00	-1,889.06 S
01N0606B7	TOTAL	687,273.44 689,668.75	-2,395.31 S	00	-2,395.31 S
01N0606C5 ** JF2G **	GNMA I TBA DEC 30 SINGLE FAM 768 344,277.93 335,000.000	2099/12/15 6.000 342,328.13	21NOV02 1,949.80 S	19DEC02 1.000000 00	1,949.80 S
** JF2G **	013 344,474.22 335,000.000	342,328.12	25NOV02 2,146.10 S	19DEC02 1.000000 .00	2,146.10 S
01N0606C5	TOTAL	688,752.15 684,656.25	4,095.90 S	.00	4,095.90 S
01N060627 ** JF2E **	GNMA I TBA FEB 30 SINGLE FAM 520 1,973,203.13 2,000,000.000	2099/12/15 6.000 1,973,125.00	01FEB02 78.13 S	21FEB02 1.000000 .00	78.13 S
01N060635 ** JF2E **	GNMA I TBA MAR 30 SINGLE FAM 773 1,957,734.38 2,000,000.000	2099/12/15 6.000 1,965,625.00	13MAR02 -7,890.62 S	21MAR02 1.000000 00	-7,890.62 S
** JF2E **	774 1,957,109.38 2,000,000.000	1,964,062.50	13MAR02 -6,953.12 S	21MAR02 1.000000 .00	-6,953.12 S
01N060635	TOTAL	3,914,843.76 3,929,687.50	-14,843.74 S	00	-14,843.74 S
01N060643 ** JF2E **	GNMA I TBA APR 30 SINGLE FAM 227 5,899,687.50 6,000,000.000	2099/12/15 6.000 5,893,906.25	11APR02 5,781.25 S	18APR02 1.000000 .00	5,781.25 S
** JF2E **	CXL 227 -5,899,687.50 -6,000,000.000	-5,893,906.25	11APR02 -5,781.25 S	18APR02 1.000000 .00	-5,781.25 S

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ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF2E **	266	986,640 63		975,625.00	15APR02	18APR02	1.000000	11,015 63 S
	1,000,000.000				11,015 63 S		00	
** JF2E **	CXL 266	-986,640 63		-975,625 00	15APR02	18APR02	1.000000	-11,015 63 S
	-1,000,000 000				-11,015 63 S		00	
01N060643	TOTAL		00	.00	00 S		00	00 S
01N060676	GNMA I	TBA JUL 30 SINGLE FAM	2099/12/15	6 000	18JUL02	22JUL02	1 000000	
** JF2G **	489	1,784,796 09		1,756,171 88	28,624 21 S		00	28,624 21 S
	1,770,000.000							
01N060684	GNMA I	TBA AUG 30 SINGLE FAM	2099/12/15	6 000	31JUL02	21AUG02	1.000000	
** JF2G **	658	1,427,404.69		1,416,609 38	10,795.31 S		00	10,795 31 S
	1,410,000 000							
** JF2G **	CXL 658	-1,427,404 69		-1,416,609 38	31JUL02	21AUG02	1 000000	-10,795 31 S
	-1,410,000 000				-10,795 31 S		00	
** JF2G **	799	367,453.13		361,687.50	05AUG02	21AUG02	1.000000	5,765 63 S
	360,000 000				5,765 63 S		00	
01N060684	TOTAL	367,453 13		361,687 50	5,765.63 S		00	5,765 63 S
01N060692	GNMA I	TBA SEP 30 SINGLE FAM	2099/12/15	6 000	21AUG02	23SEP02	1.000000	
** JF2G **	290	368,268.75		365,850 00	2,418.75 S		00	2,418 75 S
	360,000.000							
01N0626A5	GNMA I	TBA OCT 30 SINGLE FAM	2099/12/15	6 500	15OCT02	23OCT02	1 000000	
** JF2E **	477	17,674,687.50		17,523,281 25	151,406 25 S		00	151,406 25 S
	17,000,000 000							
** JF2G **	351	1,422,587 89		1,425,703 13	-3,115 24 S	23OCT02	1 000000	-3,115.24 S
	1,375,000 000						00	
** JF2G **	353	5,297,200 00		5,312,000 00	-14,800 00 S	23OCT02	1 000000	-14,800 00 S
	5,120,000.000						00	

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ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
01N0626A5	TOTAL	24,394,475 39		24,260,984 38	133,491 01 S		.00	133,491.01 S
01N0626B3	GNMA I	TBA NOV 30 SINGLE FAM	2099/12/15	6 500	18NOV02	20NOV02	1 000000	
** JF2E **	717	17,733,125 00		17,650,781 25	82,343 75 S		00	82,343.75 S
	17,000,000 000							
** JF2G **	728	1,433,759 77		1,420,546.88	13,212 89 S	20NOV02	1.000000	13,212 89 S
	1,375,000 000						00	
** JF2G **	731	5,338,600 00		5,289,600.00	49,000 00 S	20NOV02	1 000000	49,000.00 S
	5,120,000 000						00	
01N0626B3	TOTAL	24,505,484 77		24,360,928 13	144,556 64 S		.00	144,556.64 S
01N0626C1	GNMA I	TBA DEC 30 SINGLE FAM	2099/12/15	6 500	05DEC02	19DEC02	1 000000	
** JF2G **	109	5,343,000 00		5,329,600 00	13,400 00 S		.00	13,400 00 S
	5,120,000.000							
** JF2G **	110	93,881 25		93,684 37	196 88 S	19DEC02	1 000000	196.88 S
	90,000 000						00	
** JF2G **	111	1,434,887 70		1,431,485 94	3,401 76 S	19DEC02	1 000000	3,401.76 S
	1,375,000 000						00	
** JF2E **	245	17,787,578.13		17,701,250 00	86,328 13 S	19DEC02	1 000000	86,328.13 S
	17,000,000.000						00	
01N0626C1	TOTAL	24,659,347 08		24,556,020.31	103,326 77 S		00	103,326.77 S
01N062623	GNMA I	TBA FEB 30 SINGLE FAM	2099/12/15	6.500	10JAN02	09MAY02	1 000000	
** JF2E **	382	3,022,968 75		3,004,218 75	18,750 00 S		00	18,750 00 S
	3,000,000 000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
01N062631	GNMA I TBA MAR 30 SINGLE FAM	2099/12/15 6.500	17JAN02	21MAR02	1.000000	
** JF2E **	177 2,008,593.75	2,006,875.00	1,718 75 S		00	1,718 75 S
2,000,000.000						
** JF2E **	446 2,008,593.75	2,004,843 75	3,750.00 S	21MAR02	1 000000 .00	3,750 00 S
2,000,000.000						
** JF2E **	446 CXL -2,008,593 75	-2,004,843 75	-3,750.00 S	21MAR02	1 000000 .00	-3,750 00 S
-2,000,000 000						
** JF2E **	631 4,057,500 00	4,012,734 38	44,765 62 S	21MAR02	1.000000 .00	44,765.62 S
4,000,000.000						
** JF2E **	631 CXL -4,057,500 00	-4,012,734 38	-44,765.62 S	21MAR02	1 000000 .00	-44,765 62 S
-4,000,000.000						
** JF2E **	768 4,057,500 00	4,012,734.38	44,765.62 S	21MAR02	1 000000 00	44,765 62 S
4,000,000 000						
** JF2E **	768 CXL -4,057,500 00	-4,012,734.38	-44,765.62 S	21MAR02	1 000000 .00	-44,765 62 S
-4,000,000.000						
01N062631	TOTAL	2,008,593.75	2,006,875 00	1,718 75 S	00	1,718 75 S
01N062649	GNMA I TBA APR 30 SINGLE FAM	2099/12/15 6.500	16APR02	18APR02	1 000000	
** JF2G **	685 2,503,249.22	2,496,402.35	6,846.87 S		00	6,846.87 S
2,485,000.000						
** JF2G **	689 373,873.44	372,139 06	1,734.38 S	18APR02	1.000000 00	1,734.38 S
370,000.000						
** JF2G **	690 1,015,521.09	1,010,810.16	4,710.93 S	18APR02	1 000000 .00	4,710 93 S
1,005,000 000						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
01N062649	TOTAL	3,892,643 75	3,879,351 57	13,292 18 S	00	13,292 18 S
01N062656	GNMA I TBA MAY 30 SINGLE FAM	2099/12/15 6 500	16MAY02	21MAY02	1 000000	
** JF2G **	378 1,392,402 34	1,379,296 88	13,105 46 S		00	13,105 46 S
1,375,000.000						
** JF2G **	381 2,516,450.78	2,497,062 50	19,388.28 S	21MAY02	1.000000 .00	19,388.28 S
2,485,000.000						
** JF2G **	385 1,564,553 91	1,563,829.69	724.22 S	21MAY02	1.000000 00	724 22 S
1,545,000.000						
01N062656	TOTAL	5,473,407 03	5,440,189 07	33,217 96 S	00	33,217 96 S
01N062664	GNMA I TBA JUN 30 SINGLE FAM	2099/12/15 6 500	17JUN02	20JUN02	1.000000	
** JF2G **	051 4,121,462 11	4,066,521 88	54,940.23 S		00	54,940.23 S
4,030,000.000						
** JF2G **	052 1,114,737.89	1,099,878 13	14,859.76 S	20JUN02	1.000000 00	14,859.76 S
1,090,000.000						
** JF2G **	054 1,406,206 05	1,395,465 62	10,740 43 S	20JUN02	1.000000 00	10,740.43 S
1,375,000 000						
01N062664	TOTAL	6,642,406.05	6,561,865 63	80,540 42 S	00	80,540.42 S
01N062672	GNMA I TBA JUL 30 SINGLE FAM	2099/12/15 6 500	18JUL02	22JUL02	1 000000	
** JF2G **	483 5,269,200 00	5,216,000.00	53,200.00 S		.00	53,200.00 S
5,120,000.000						
** JF2G **	491 1,415,498 05	1,400,781 25	14,716 80 S	22JUL02	1.000000 .00	14,716.80 S
1,375,000 000						

STATE STREET

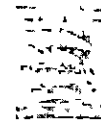
ASSET ID SM SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
01N062672	TOTAL	6,684,698 05		6,616,781 25		67,916 80 S		00	67,916 80 S
01N062680	GNMA I	TBA AUG 30 SINGLE FAM	2099/12/15	6 500		05AUG02	21AUG02	1 000000	
** JF2G **	719	5,302,400 00		5,251,200 00		51,200 00 S		00	51,200 00 S
5,120,000.000									
** JF2G **	720	1,424,414 06		1,410,664.06		13,750 00 S	21AUG02	1.000000	13,750 00 S
1,375,000 000								00	
01N062680	TOTAL	6,726,814 06		6,661,864 06		64,950 00 S		00	64,950 00 S
01N062698	GNMA I	TBA SEP 30 SINGLE FAM	2099/12/15	6 500		05SEP02	23SEP02	1 000000	
** JF2G **	486	1,429,140 63		1,419,257 81		9,882 82 S		00	9,882 82 S
1,375,000 000									
** JF2G **	489	5,324,800.00		5,283,200.00		41,600 00 S	23SEP02	1 000000	41,600 00 S
5,120,000.000								.00	
01N062698	TOTAL	6,753,940 63		6,702,457 81		51,482 82 S		00	51,482.82 S
01N070626	GNMA I	TBA FEB 30 SINGLE FAM	2099/12/15	7 000		23JAN02	21FEB02	1 000000	
** JF2G **	022	1,057,681.25		1,055,428 13		2,253 12 S		.00	2,253 12 S
1,030,000.000									
01N070642	GNMA I	TBA APR 30 SINGLE FAM	2099/12/15	7 000		16APR02	18APR02	1 000000	
** JF2G **	691	1,649,625 00		1,644,000 00		5,625 00 S		.00	5,625 00 S
1,600,000 000									
01N070659	GNMA I	TBA MAY 30 SINGLE FAM	2099/12/15	7 000		16MAY02	21MAY02	1.000000	
** JF2G **	379	1,656,375.00		1,642,500 00		13,875 00 S		00	13,875 00 S
1,600,000 000									

STATE STREET

ASSET ID SM SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
01N070667	GNMA I	TBA JUN 30 SINGLE FAM	2099/12/15	7 000		17JUN02	20JUN02	1 000000	
** JF2G **	055	1,663,500 00		1,650,000 00		13,500.00 S		00	13,500.00 S
1,600,000 000									
** JF2G **	056	1,112,465.63		1,103,103 13		9,362 50 S	20JUN02	1 000000	9,362 50 S
1,070,000.000								.00	
01N070667	TOTAL	2,775,965.63		2,753,103 13		22,862 50 S		00	22,862 50 S
01N070675	GNMA I	TBA JUL 30 SINGLE FAM	2099/12/15	7.000		24JUN02	22JUL02	1 000000	
** JF2G **	111	1,592,322.66		1,589,684 37		2,638 29 S		.00	2,638.29 S
1,535,000.000									
** JF2G **	111	-1,592,322.66		-1,589,684 37		-2,638.29 S	22JUL02	1 000000	-2,638 29 S
-1,535,000 000								.00	
** JF2G **	516	1,589,684 38		1,589,684.37		18JUL02	22JUL02	1 000000	.01 S
1,535,000 000						.01 S		.00	
** JF2G **	519	1,185,365.63		1,175,434 38		9,931 25 S	22JUL02	1 000000	9,931.25 S
1,135,000.000								00	
01N070675	TOTAL	2,775,050.01		2,765,118 75		9,931 26 S		.00	9,931.26 S
01N070683	GNMA I	TBA AUG 30 SINGLE FAM	2099/12/15	7 000		31JUL02	21AUG02	1 000000	
** JF2G **	660	1,028,401 56		1,025,631 25		2,770 31 S		00	2,770.31 S
985,000 000									
** JF2G **	660	-1,028,401.56		-1,025,631 25		-2,770 31 S	21AUG02	1 000000	-2,770.31 S
-985,000.000								00	
** JF2G **	696	156,609 38		156,726 56		31JUL02	21AUG02	1 000000	-117.18 S
150,000 000						-117 18 S		00	
** JF2G **	696	-156,609.38		-156,726.56		117.18 S	21AUG02	1 000000	117.18 S
-150,000.000								00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2G **	706	156,609.38		156,187.50	31JUL02 421 88 S	21AUG02	1 000000 .00	421 88 S
	150,000 000							
01N070683	TOTAL	156,609.38		156,187.50	421 88 S		00	421 88 S
01N0726A4	GNMA I	TBA OCT 30 SINGLE FAM	2099/12/15	7.500	18OCT02	23OCT02	1 000000	
** JF2G **	352	190,743.75		190,800.00	-56.25 S		00	-56 25 S
	180,000 000							
** JF2G **	354	969,900.00		970,185.94	18OCT02 -285 94 S	23OCT02	1.000000 00	-285.94 S
	915,000 000							
01N0726A4	TOTAL	1,160,643.75		1,160,985.94	-342 19 S		00	-342 19 S
01N0726B2	GNMA I	TBA NOV 30 SINGLE FAM	2099/12/15	7.500	15NOV02	20NOV02	1 000000	
** JF2G **	701	191,446.88		190,631.25	815.63 S		00	815 63 S
	180,000.000							
** JF2G **	703	973,045.31		969,328.13	15NOV02 3,717.18 S	20NOV02	1 000000 .00	3,717.18 S
	915,000 000							
01N0726B2	TOTAL	1,164,492.19		1,159,959.38	4,532 81 S		00	4,532 81 S
01N0726C0	GNMA I	TBA DEC 30 SINGLE FAM	2099/12/15	7.500	16DEC02	19DEC02	1 000000	
** JF2G **	282	191,503.13		191,362.50	140 63 S		00	140 63 S
	180,000 000							
** JF2G **	283	974,332.03		972,759.38	16DEC02 1,572 65 S	19DEC02	1 000000 .00	1,572 65 S
	915,000.000							
01N0726C0	TOTAL	1,165,835.16		1,164,121.88	1,713 28 S		00	1,713 28 S



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
01N072655	GNMA I	TBA MAY 30 SINGLE FAM	2099/12/15	7.500	16MAY02	21MAY02	1.000000	
** JF2G **	380	687,391.80		681,404.69	5,987 11 S		00	5,987 11 S
	655,000.000							
01N072663	GNMA I	TBA JUN 30 SINGLE FAM	2099/12/15	7.500	17JUN02	20JUN02	1 000000	
** JF2G **	057	690,922.66		685,703.13	5,219 53 S		.00	5,219 53 S
	655,000 000							
01N072671	GNMA I	TBA JUL 30 SINGLE FAM	2099/12/15	7.500	28JUN02	22JUL02	1 000000	
** JF2G **	182	500,828.13		499,492.19	1,335.94 S		00	1,335 94 S
	475,000.000							
** JF2G **	CXL 182	-500,828.13		-499,492.19	28JUN02 -1,335 94 S	22JUL02	1 000000 00	-1,335 94 S
	-475,000 000							
** JF2G **	518	190,293.75		189,281.25	18JUL02 1,012 50 S	22JUL02	1 000000 00	1,012 50 S
	180,000.000							
01N072671	TOTAL	190,293.75		189,281.25	1,012 50 S		00	1,012.50 S
01N072689	GNMA I	TBA AUG 30 SINGLE FAM	2099/12/15	7.500	31JUL02	21AUG02	1 000000	
** JF2G **	662	772,089.06		768,667.19	3,421 87 S		.00	3,421 87 S
	730,000 000							
** JF2G **	CXL 662	-772,089.06		-768,667.19	31JUL02 -3,421 87 S	21AUG02	1 000000 00	-3,421 87 S
	-730,000.000							
** JF2G **	230	190,546.88		189,956.25	16AUG02 590 63 S	21AUG02	1 000000 00	590.63 S
	180,000 000							
** JF2G **	242	968,970.70		963,466.40	16AUG02 5,504 30 S	21AUG02	1.000000 00	5,504 30 S
	915,000 000							
** JF2G **	283	768,667.19		768,667.19	19AUG02 00	21AUG02	1 000000 .00	00
	730,000 000							



STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
<u>01N072689</u>	TOTAL	768,667.19	768,667.19		.00		00	00
		1,159,517.58	1,153,422.65		6,094.93 S		00	6,094.93 S
01N072697	GNMA I	TBA SEP 30 SINGLE FAM	2099/12/15	7.500	16SEP02	23SEP02	1.000000	
** JF2G **	707	190,884.38	190,350.00		534.38 S		00	534.38 S
	180,000.000							
** JF2G **	712	970,614.84	967,898.44		2,716.40 S		1.000000	2,716.40 S
	915,000.000						00	
<u>01N072697</u>	TOTAL	1,161,499.22	1,158,248.44		3,250.78 S		.00	3,250.78 S
01N0806A7	GNMA I	TBA OCT 30 SINGLE FAM	2099/12/15	8.000	18OCT02	23OCT02	1.000000	
** JF2G **	355	566,189.06	567,100.00		-910.94 S		.00	-910.94 S
	530,000.000							
01N0806B5	GNMA I	TBA NOV 30 SINGLE FAM	2099/12/15	8.000	18NOV02	20NOV02	1.000000	
** JF2G **	727	568,590.63	566,437.50		2,153.13 S		00	2,153.13 S
	530,000.000							
01N0806C3	GNMA I	TBA DEC 30 SINGLE FAM	2099/12/15	8.000	16DEC02	19DEC02	1.000000	
** JF2G **	284	569,667.19	568,756.25		910.94 S		.00	910.94 S
	530,000.000							
01N080658	GNMA I	TBA MAY 30 SINGLE FAM	2099/12/15	8.000	16MAY02	21MAY02	1.000000	
** JF2G **	388	563,414.84	559,812.50		3,602.34 S		00	3,602.34 S
	530,000.000							
01N080666	GNMA I	TBA JUN 30 SINGLE FAM	2099/12/15	8.000	17JUN02	20JUN02	1.000000	
** JF2G **	058	565,443.75	562,296.88		3,146.87 S		.00	3,146.87 S
	530,000.000							

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
01N080674	GNMA I	TBA JUL 30 SINGLE FAM	2099/12/15	8.000	18JUL02	22JUL02	1.000000	
** JF2G **	492	565,112.50	564,450.00		662.50 S		00	662.50 S
	530,000.000							
01N080682	GNMA I	TBA AUG 30 SINGLE FAM	2099/12/15	8.000	16AUG02	21AUG02	1.000000	
** JF2G **	231	567,431.25	564,450.00		2,981.25 S		.00	2,981.25 S
	530,000.000							
01N080690	GNMA I	TBA SEP 30 SINGLE FAM	2099/12/15	8.000	16SEP02	23SEP02	1.000000	
** JF2G **	709	567,348.44	567,100.00		248.44 S		00	248.44 S
	530,000.000							
01N0826A3	GNMA I	TBA OCT 30 SINGLE FAM	2099/12/15	8.500	21OCT02	23OCT02	1.000000	
** JF2G **	366	183,201.56	184,025.00		-823.44 S		.00	-823.44 S
	170,000.000							
** JF2G **	367	69,895.31	70,200.00		-304.69 S		1.000000	-304.69 S
	65,000.000						00	
<u>01N0826A3</u>	TOTAL	253,096.87	254,225.00		-1,128.13 S		00	-1,128.13 S
01N0826B1	GNMA I	TBA NOV 30 SINGLE FAM	2099/12/15	8.500	18NOV02	20NOV02	1.000000	
** JF2G **	730	69,956.25	69,875.00		81.25 S		.00	81.25 S
	65,000.000							
** JF2G **	732	184,237.50	183,175.00		1,062.50 S		1.000000	1,062.50 S
	170,000.000						00	
<u>01N0826B1</u>	TOTAL	254,193.75	253,050.00		1,143.75 S		00	1,143.75 S
01N0826C9	GNMA I	TBA DEC 30 SINGLE FAM	2099/12/15	8.500	17DEC02	19DEC02	1.000000	
** JF2G **	304	184,237.50	184,317.19		-79.69 S		00	-79.69 S
	170,000.000							
** JF2G **	305	70,271.09	69,956.25		314.84 S		1.000000	314.84 S
	65,000.000						00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
01N0826C9	TOTAL		254,508.59	254,273.44	235 15 S	00	235 15 S
01N082662	GNMA I TBA JUN 30 SINGLE FAM	2099/12/15	8.500	17JUN02	20JUN02	1.000000	
** JF2G **	053	182,590.63	181,900.00	690 63 S		.00	690 63 S
	170,000.000						
** JF2G **	081	69,692.19	69,387.50	304.69 S	18JUN02	1.000000	304 69 S
	65,000.000				20JUN02	.00	
01N082662	TOTAL		252,282.82	251,287.50	995 32 S	.00	995 32 S
01N082670	GNMA I TBA JUL 30 SINGLE FAM	2099/12/15	8.500	18JUL02	22JUL02	1.000000	
** JF2G **	482	182,723.44	182,325.00	398 44 S		00	398 44 S
	170,000.000						
** JF2G **	487	69,580.47	69,590.63	-10 16 S	18JUL02	1.000000	-10 16 S
	65,000.000				22JUL02	.00	
01N082670	TOTAL		252,303.91	251,915.63	388 28 S	.00	388 28 S
01N082688	GNMA I TBA AUG 30 SINGLE FAM	2099/12/15	8.500	16AUG02	21AUG02	1.000000	
** JF2G **	232	184,436.72	182,431.25	2,005 47 S		00	2,005 47 S
	170,000.000						
** JF2G **	233	70,230.47	69,468.75	761.72 S	16AUG02	1.000000	761 72 S
	65,000.000				21AUG02	.00	
01N082688	TOTAL		254,667.19	251,900.00	2,767 19 S	00	2,767 19 S
01N082696	GNMA I TBA SEP 30 SINGLE FAM	2099/12/15	8.500	17SEP02	23SEP02	1.000000	
** JF2G **	727	184,078.13	184,184.38	-106 25 S		.00	-106.25 S
	170,000.000						
** JF2G **	728	70,220.31	70,139.06	81.25 S	17SEP02	1.000000	81 25 S
	65,000.000				23SEP02	.00	

*[Handwritten notes and signatures]*

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
01N082696	TOTAL		254,298.44	254,323.44	-25 00 S	00	-25 00 S
013104AL8	ALBERTSONS INC SR NT	2031/05/01	8.000	15MAR02	20MAR02	1.000000	
** JF2F **	337	533,085.00	567,365.00	-34,280.00 S		.00	-34,280.00 S
	500,000.000						
013716AP0	ALCAN ALUM LTD DEB	2011/03/15	6.450	06JUN02	11JUN02	1.000000	
** JF2G **	659	150,610.05	144,634.60	5,975 45 L		00	5,975 45 L
	145,000.000						
013817AB7	ALCOA INC NT	2010/08/01	7.375	06NOV02	12NOV02	1.000000	
** JF2G **	535	699,670.40	685,772.25	13,898.15 S		00	13,898 15 S
	605,000.000						
01446PAD6	ALESTRA S DE R L DE SR NT	2009/05/15	12.625	13MAR02	21MAR02	1.000000	
** JF2A **	466	147,000.01	356,187.50	-209,187.49 L		00	-209,187 49 L
	350,000.000						
** JF2A **	459	103,500.00	300,000.00	-196,500.00 L	14MAR02	1.000000	-196,500.00 L
	300,000.000				19MAR02	.00	
** JF2A **	CXL 459	-103,500.00	-300,000.00	196,500.00 L	14MAR02	1.000000	196,500.00 L
	-300,000.000				19MAR02	.00	
** JF2A **	460	132,562.50	350,000.00	-217,437.50 L	14MAR02	1.000000	-217,437 50 L
	350,000.000				19MAR02	.00	
** JF2A **	464	103,500.00	300,000.00	-196,500.00 L	14MAR02	1.000000	-196,500.00 L
	300,000.000				19MAR02	.00	
** JF2A **	469	71,875.00	255,625.00	-183,750.00 L	18MAR02	1.000000	-183,750.00 L
	250,000.000				21MAR02	.00	
** JF2A **	470	427,500.00	1,349,000.00	-462,125.00 L	18MAR02	1.000000	-462,125.00 L
	1,500,000.000				21MAR02	.00	
** JF2A **				-459,375.00 S		.00	-459,375.00 S

*[Handwritten notes and signatures]*

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01446PAD6	TOTAL	882,437 51		2,610,812.50	-1,268,999 99 L		00	-1,268,999 99 L
		427,500 00		1,349,000 00	-459,375.00 S		00	-459,375 00 S
01877KAB9	ALLIANCE PIPELINE LP SR NT 144	2019/12/31	6.996		28AUG02	03SEP02	1 000000	
** JF2G **	426 38,101 400	40,816.89		38,413.06	2,403 83 L		00	2,403 83 L
** JF2G **	427 76,202.790	81,623 11		76,826.10	4,797 01 L		00	4,797 01 L
01877KAB9	TOTAL	122,440.00		115,239.16	7,200 84 L		.00	7,200.84 L
02R0606A3	FHLMC TBA OCT 30 GOLD SINGLE	2099/12/01	6.000		18SEP02	15OCT02	1.000000	
** JF2G **	751 825,000.000	845,689.45		836,085 94	9,603 51 S		00	9,603 51 S
** JF2G **	762 510,000 000	522,650.39		517,171.88	5,478 51 S		00	5,478 51 S
02R0606A3	TOTAL	1,368,339.84		1,353,257 82	15,082.02 S		00	15,082 02 S
02R0606B1	FHLMC TBA NOV 30 GOLD SINGLE	2099/12/01	6 000		17OCT02	14NOV02	1.000000	
** JF2E **	529 13,000,000 000	13,213,281.25		13,306,210.94	-92,929.69 S		00	-92,929 69 S
** JF2E **	CXL 529 -13,000,000 000	-13,213,281.25		-13,306,210 94	92,929 69 S		00	92,929.69 S
** JF2G **	392 825,000 000	839,179 69		843,046 88	-3,867.19 S		00	-3,867.19 S
** JF2G **	398 510,000.000	518,287 50		520,996 88	-2,709.38 S		1.000000 00	-2,709.38 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02R0606B1	TOTAL	1,357,467 19		1,364,043.76	-6,576.57 S		00	-6,576.57 S
02R0606C9	FHLMC TBA DEC 30 GOLD SINGLE	2099/12/01	6.000		20NOV02	12DEC02	1 000000	
** JF2G **	755 510,000.000	523,228 13		516,215.63	7,012.50 S		00	7,012 50 S
** JF2G **	040 825,000.000	845,625 00		835,828 13	9,796.87 S		00	9,796 87 S
02R0606C9	TOTAL	1,368,853 13		1,352,043.76	16,809 37 S		.00	16,809.37 S
02R060613	FHLMC TBA JAN 30 GOLD SINGLE	2099/12/01	6 000		02JAN02	14JAN02	1 000000	
** JF2G **	478 260,000 000	253,845.31		257,481.25	-3,635.94 S		00	-3,635.94 S
** JF2G **	492 880,000.000	858,137.50		872,025 00	-13,887 50 S		00	-13,887 50 S
02R060613	TOTAL	1,111,982.81		1,129,506.25	-17,523.44 S		00	-17,523 44 S
02R060621	FHLMC TBA FEB 30 GOLD SINGLE	2099/12/01	6.000		11FEB02	13FEB02	1.000000	
** JF2G **	330 880,000.000	872,506.25		854,425 00	18,081 25 S		.00	18,081.25 S
** JF2G **	331 260,000.000	257,867.19		252,687.50	5,179 69 S		1 000000 .00	5,179.69 S
02R060621	TOTAL	1,130,373.44		1,107,112.50	23,260 94 S		00	23,260 94 S
02R060639	FHLMC TBA MAR 30 GOLD SINGLE	2099/12/01	6.000		12FEB02	13MAR02	1.000000	
** JF2G **	432 735,000 000	725,238 28		720,759.38	4,478 90 S		00	4,478 90 S
** JF2G **	496 750,000.000	745,546.88		740,859.37	4,687 51 S		1.000000 00	4,687.51 S
** JF2G **					22FEB02	13MAR02	1.000000 00	
** JF2G **					22FEB02	13MAR02	1.000000	

STATE STREET



ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	CXL 496 -750,000.000	-745,546.88	-740,859.37		-4,687.51 S		00	-4,687.51 S
** JF2G **	006 65,000.000	64,233.20	64,695.31		04MAR02 -462.11 S	13MAR02	1 000000 00	-462.11 S
** JF2G **	056 880,000.000	869,068.75	868,807.81		04MAR02 260.94 S	13MAR02	1 000000 00	260.94 S
** JF2G **	057 260,000.000	256,932.81	256,892.19		04MAR02 40.62 S	13MAR02	1 000000 00	40.62 S
** JF2G **	058 885,000.000	874,559.77	880,384.37		04MAR02 -5,824.60 S	13MAR02	1 000000 00	-5,824.60 S
** JF2G **	585 880,000.000	869,068.75	871,412.50		04MAR02 -2,343.75 S	13MAR02	1 000000 .00	-2,343.75 S
** JF2G **	CXL 585 -880,000.000	-869,068.75	-871,412.50		04MAR02 2,343.75 S	13MAR02	1.000000 00	2,343.75 S
** JF2G **	590 260,000.000	256,932.81	258,375.00		04MAR02 -1,442.19 S	13MAR02	1 000000 00	-1,442.19 S
** JF2G **	CXL 590 -260,000.000	-256,932.81	-258,375.00		04MAR02 1,442.19 S	13MAR02	1 000000 00	1,442.19 S
** JF2G **	591 885,000.000	874,559.77	880,750.00		04MAR02 -6,190.23 S	13MAR02	1.000000 00	-6,190.23 S
** JF2G **	CXL 591 -885,000.000	-874,559.77	-880,750.00		04MAR02 6,190.23 S	13MAR02	1 000000 00	6,190.23 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
02R060639	TOTAL	2,790,032.81	2,791,539.06		-1,506.25 S		00	-1,506.25 S
02R060647	FHLMC	TBA APR 30 GOLD SINGLE	2099/12/31	6 000	14MAR02	11APR02	1 000000	
** JF2G **	044 985,000.000	953,141.41	969,367.19		-16,225.78 S		00	-16,225.78 S
** JF2G **	CXL 044 -985,000.000	-953,141.41	-969,367.19		16,225.78 S	11APR02	1 000000 .00	16,225.78 S
** JF2G **	068 320,000.000	309,650.00	314,900.00		-5,250.00 S	11APR02	1 000000 00	-5,250.00 S
** JF2G **	CXL 068 -320,000.000	-309,650.00	-314,900.00		5,250.00 S	11APR02	1 000000 00	5,250.00 S
** JF2G **	521 65,000.000	63,760.94	63,964.06		-203.12 S	11APR02	1.000000 00	-203.12 S
** JF2G **	525 880,000.000	863,775.00	866,215.63		-2,440.63 S	11APR02	1 000000 00	-2,440.63 S
** JF2G **	582 825,000.000	809,789.06	812,167.19		-2,378.13 S	11APR02	1 000000 00	-2,378.13 S
** JF2G **	587 320,000.000	315,100.00	315,100.00		09APR02 00	11APR02	1 000000 00	.00
02R060647	TOTAL	315,100.00	315,100.00		.00		00	00
		1,737,325.00	1,742,346.88		-5,021.88 S		00	-5,021.88 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	GN/LS			NET BAS SECTY GN/LS
02R060654	FHLMC TBA MAY 30 GOLD SINGLE	2099/12/31	6.000	07MAY02	13MAY02	1.000000	
** JF2G **	225 752,785.94		742,859.38	9,926.56 S		.00	9,926.56 S
	760,000.000						
** JF2G **	232 64,421.09		63,537.50	883.59 S	13MAY02	1.000000	883.59 S
	65,000.000					.00	
** JF2G **	233 436,081.25		430,100.00	5,981.25 S	13MAY02	1.000000	5,981.25 S
	440,000.000					.00	
** JF2G **	235 817,426.76		809,637.50	7,789.26 S	13MAY02	1.000000	7,789.26 S
	825,000.000					.00	
** JF2G **	241 872,196.88		869,825.00	2,371.88 S	13MAY02	1.000000	2,371.88 S
	880,000.000					.00	
02R060654	TOTAL		2,915,959.38	26,952.54 S		.00	26,952.54 S
		2,942,911.92					
02R060662	FHLMC TBA JUN 30 GOLD SINGLE	2099/12/31	6.000	11JUN02	13JUN02	1.000000	
** JF2G **	780 816,588.87		814,212.50	2,376.37 S		.00	2,376.37 S
	825,000.000						
** JF2G **	783 870,993.75		868,862.50	2,131.25 S	13JUN02	1.000000	2,131.25 S
	880,000.000					.00	
** JF2G **	785 500,009.18		498,567.19	1,441.99 S	13JUN02	1.000000	1,441.99 S
	505,000.000					.00	
** JF2G **	788 752,489.06		750,500.00	1,989.06 S	13JUN02	1.000000	1,989.06 S
	760,000.000					.00	
** JF2G **	789 361,392.77		362,205.47	-812.70 S	13JUN02	1.000000	-812.70 S
	365,000.000					.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	GN/LS			NET BAS SECTY GN/LS
02R060662	TOTAL		3,294,347.66	7,125.97 S		.00	7,125.97 S
	3,301,473.63						
02R060670	FHLMC TBA JUL 30 GOLD SINGLE	2099/12/31	6.000	12JUN02	15JUL02	1.000000	
** JF2G **	012 500,817.97		497,898.44	2,919.53 S		.00	2,919.53 S
	505,000.000						
** JF2G **	CXL 012 -500,817.97		-497,898.44	-2,919.53 S	15JUL02	1.000000	-2,919.53 S
	-505,000.000					.00	
** JF2G **	013 1,115,683.59		1,109,179.69	6,503.90 S	15JUL02	1.000000	6,503.90 S
	1,125,000.000					.00	
** JF2G **	014 366,935.94		364,889.06	2,046.88 S	15JUL02	1.000000	2,046.88 S
	370,000.000					.00	
** JF2G **	CXL 014 -366,935.94		-364,889.06	-2,046.88 S	15JUL02	1.000000	-2,046.88 S
	-370,000.000					.00	
** JF2G **	210 823,839.84		813,656.25	10,183.59 S	15JUL02	1.000000	10,183.59 S
	825,000.000					.00	
** JF2G **	242 510,239.06		502,987.50	7,251.56 S	15JUL02	1.000000	7,251.56 S
	510,000.000					.00	
** JF2G **	CXL 242 -510,239.06		-502,987.50	-7,251.56 S	15JUL02	1.000000	-7,251.56 S
	-510,000.000					.00	
** JF2G **	403 510,239.06		502,828.13	7,410.93 S	15JUL02	1.000000	7,410.93 S
	510,000.000					.00	
** JF2G **	402 364,796.88		364,889.06	-92.18 S	15JUL02	1.000000	-92.18 S
	370,000.000					.00	
** JF2G **	CXL 402 -364,796.88		-364,889.06	92.18 S	15JUL02	1.000000	92.18 S
	-370,000.000					.00	
** JF2G **				11JUL02	15JUL02	1.000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS SECY GN/LS
370,000	404	364,796.88		364,890.62	-93 74 S		.00		-93 74 S
O2R060670	TOTAL			2,790,554.69	24,004.68 S		.00		24,004.68 S
O2R060688	FHLMC	TBA AUG 30 GOLD SINGLE	2099/12/31	6.000	29JUL02	14AUG02	1.000000		
** JF2G **	611	512,569.92		508,246.88	4,323.04 S		.00		4,323.04 S
510,000.000									
** JF2G **	614	828,867.19		820,617.19	8,250.00 S	14AUG02	1.000000		8,250.00 S
825,000.000							.00		
O2R060688	TOTAL			1,328,864.07	12,573.04 S		.00		12,573.04 S
O2R060696	FHLMC	TBA SEP 30 GOLD SINGLE	2099/12/01	6.000	21AUG02	16SEP02	1.000000		
** JF2G **	298	839,727.54		825,000.00	14,727.54 S		.00		14,727.54 S
825,000.000									
** JF2G **	302	519,423.05		510,159.38	9,263.67 S	16SEP02	1.000000		9,263.67 S
510,000.000							.00		
O2R060696	TOTAL			1,335,159.38	23,991.21 S		.00		23,991.21 S
O2R0624A1	FHLMC	TBA OCT 15 GOLDBALLOON	2099/12/01	6.500	17OCT02	21OCT02	1.000000		
** JF2G **	326	422,592.19		422,465.63	126.56 S		.00		126.56 S
405,000.000									
** JF2G **	327	1,027,478.13		1,027,785.94	-307.81 S	21OCT02	1.000000		-307.81 S
985,000.000							.00		
O2R0624A1	TOTAL			1,450,251.57	-181.25 S		.00		-181.25 S
O2R0624B9	FHLMC	TBA NOV 15 GOLDBALLOON	2099/12/01	6.500	15NOV02	19NOV02	1.000000		
** JF2G **	705	424,174.22		422,465.63	1,708.59 S		.00		1,708.59 S
405,000.000									
** JF2G **	707	1,027,170.31		1,027,170.31	.00	19NOV02	1.000000		
985,000.000							.00		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS SECY GN/LS
O2R062489	TOTAL			1,027,170.31	00		00		00
		424,174.22		422,465.63	1,708.59 S		00		1,708.59 S
O2R0624C7	FHLMC	TBA DEC 15 GOLDBALLOON	2099/12/01	6.500	13DEC02	17DEC02	1.000000		
** JF2G **	267	425,091.80		424,110.94	980.86 S		.00		980.86 S
405,000.000									
O2R062486	FHLMC	TBA AUG 15 GOLD SINGLE	2099/12/31	6.500	06AUG02	19AUG02	1.000000		
** JF2G **	729	421,769.53		422,339.06	-569.53 S		.00		-569.53 S
405,000.000									
** JF2G **	732	1,027,016.41		1,025,939.06	1,077.35 S	19AUG02	1.000000		1,077.35 S
985,000.000							.00		
O2R062486	TOTAL			1,448,278.12	507.82 S		.00		507.82 S
O2R062494	FHLMC	TBA SEP 15 GOLD SINGLE	2099/12/31	6.500	03SEP02	19SEP02	1.000000		
** JF2G **	457	423,319.92		420,693.75	2,626.17 S		.00		2,626.17 S
405,000.000									
** JF2G **	459	1,029,863.67		1,024,400.00	5,463.67 S	19SEP02	1.000000		5,463.67 S
985,000.000							.00		
O2R062494	TOTAL			1,445,093.75	8,089.84 S		.00		8,089.84 S
O2R0624A9	FHLMC	TBA OCT 30 GOLD SINGLE	2099/12/01	6.500	30SEP02	15OCT02	1.000000		
** JF2G **	099	1,378,628.13		1,369,075.40	9,552.73 S		.00		9,552.73 S
1,330,000.000									
** JF2G **	200	644,304.53		640,274.36	4,030.17 S	15OCT02	1.000000		4,030.17 S
622,000.000							.00		
** JF2G **	CXL 200	-644,304.53		-640,274.36	-4,030.17 S	15OCT02	1.000000		-4,030.17 S
-622,000.000							.00		
** JF2G **					04OCT02	15OCT02	1.000000		
							.00		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	303 622,000.000	644,304.53	640,271.25	25	4,033.28 S		00	4,033.28 S
** JF2G **	277 1,330,000.000	1,369,075.40	1,378,628.13	13	100CT02 -9,552.73 S	150CT02	1.000000 .00	-9,552.73 S
02R0626A9	TOTAL	3,392,008.06	3,387,974.78		4,033.28 S		00	4,033.28 S
02R0626B7	FHLMC	TBA NOV 30 GOLD SINGLE	2099/12/01	6.500	240CT02	14NOV02	1.000000	
** JF2G **	393 622,000.000	640,514.22	643,381.25		-2,867.03 S		00	-2,867.03 S
** JF2E **	666 13,000,000.000	13,490,546.88	13,377,304.69		12NOV02 113,242.19 S	14NOV02	1.000000 00	113,242.19 S
02R0626B7	TOTAL	14,131,061.10	14,020,685.94		110,375.16 S		00	110,375.16 S
02R0626C5	FHLMC	TBA DEC 30 GOLD SINGLE	2099/12/01	6.500	02DEC02	12DEC02	1.000000	
** JF2G **	075 620,000.000	640,464.84	637,050.00		3,414.84 S		00	3,414.84 S
** JF2E **	061 14,000,000.000	14,486,718.75	14,512,968.75		04DEC02 -26,250.00 S	12DEC02	1.000000 00	-26,250.00 S
** JF2E **	062 13,000,000.000	13,451,953.13	13,471,250.00		04DEC02 -19,296.87 S	12DEC02	1.000000 00	-19,296.87 S
02R0626C5	TOTAL	28,579,136.72	28,621,268.75		-42,132.03 S		00	-42,132.03 S
02R062619	FHLMC	TBA JAN 30 GOLD SINGLE	2099/12/01	6.500	07JAN02	14JAN02	1.000000	
** JF2G **	519 1,315,000.000	1,319,109.38	1,330,204.69		-11,095.31 S		00	-11,095.31 S
** JF2G **	520 1,245,000.000	1,248,355.66	1,259,972.18		07JAN02 -11,616.52 S	14JAN02	1.000000 .00	-11,616.52 S
** JF2G **	521 1,637,000.000	1,641,859.84	1,657,340.00		07JAN02 -15,480.16 S	14JAN02	1.000000 00	-15,480.16 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2G **	374 620,000.000	646,059.38	639,181.25	25	31DEC02 6,878.13 S	14JAN03	1.000000 00	6,878.13 S
02R062619	TOTAL	4,855,384.26	4,886,698.12		-31,313.86 S		00	-31,313.86 S
02R062627	FHLMC	TBA FEB 30 GOLD SINGLE	2099/12/01	6.500	17JAN02	13FEB02	1.000000	
** JF2G **	124 675,000.000	679,825.20	674,472.65		5,352.55 S		00	5,352.55 S
** JF2G **	124 -675,000.000	-679,825.20	-674,472.65		17JAN02 -5,352.55 S	13FEB02	1.000000 .00	-5,352.55 S
** JF2G **	782 675,000.000	679,825.20	674,472.66		17JAN02 5,352.54 S	13FEB02	1.000000 00	5,352.54 S
** JF2G **	782 -675,000.000	-679,825.20	-674,472.66		17JAN02 -5,352.54 S	13FEB02	1.000000 00	-5,352.54 S
** JF2G **	085 1,637,000.000	1,649,469.34	1,635,465.31		30JAN02 14,004.03 S	13FEB02	1.000000 00	14,004.03 S
** JF2G **	127 640,000.000	644,325.00	639,500.00		30JAN02 4,825.00 S	13FEB02	1.000000 00	4,825.00 S
** JF2G **	107 1,245,000.000	1,253,462.11	1,243,743.75		31JAN02 9,718.36 S	13FEB02	1.000000 00	9,718.36 S
** JF2G **	107 -1,245,000.000	-1,253,462.11	-1,243,743.75		31JAN02 -9,718.36 S	13FEB02	1.000000 00	-9,718.36 S
** JF2G **	125 1,245,000.000	1,253,462.11	1,243,443.75		31JAN02 10,018.36 S	13FEB02	1.000000 00	10,018.36 S
** JF2G **	412 675,000.000	674,472.66	674,472.65		11FEB02 .01 S	13FEB02	1.000000 .00	.01 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
02R062627	TOTAL						
	4,221,729 11	4,192,881 71	28,847.40 S		.00	28,847 40 S	
02R062635	FHLMC TBA MAR 30 GOLD SINGLE 2099/12/01	6 500		04MAR02	13MAR02	1.000000	
** JF2G **							
625,000 000	631,591 80	627,129.69	4,462.11 S		00	4,462 11 S	
** JF2G **				04MAR02	13MAR02	1.000000	
815,000 000	823,341.02	817,801.56	5,539 46 S		00	5,539 46 S	
** JF2G **				04MAR02	13MAR02	1.000000	
320,000.000	323,175 00	321,003 44	2,171 56 S		00	2,171 56 S	
** JF2G **				07MAR02	13MAR02	1.000000	
620,000.000	626,975.00	621,550 00	5,425 00 S		.00	5,425 00 S	
** JF2G **				11MAR02	13MAR02	1.000000	
320,000.000	320,550 00	320,800.00	-250 00 S		00	-250 00 S	
** JF2G **				11MAR02	13MAR02	1.000000	
822,000 000	823,155 94	824,055 00	-899 06 S		00	-899 06 S	
02R062635	TOTAL						
	3,548,788.76	3,532,339 69	16,449.07 S		.00	16,449 07 S	
02R062643	FHLMC TBA APR 30 GOLD SINGLE 2099/12/31	6 500		02APR02	11APR02	1.000000	
** JF2G **							
822,000 000	821,036 72	826,878.44	-5,841 72 S		00	-5,841 72 S	
** JF2G **				02APR02	11APR02	1.000000	
815,000 000	814,044 92	819,898 12	-5,853.20 S		.00	-5,853 20 S	
** JF2G **				02APR02	11APR02	1.000000	
625,000 000	624,462 89	629,220.00	-4,757 11 S		.00	-4,757 11 S	
** JF2G **				02APR02	11APR02	1.000000	
620,000 000	619,467.19	619,399 38	67.81 S		.00	67 81 S	
** JF2G **				03APR02	11APR02	1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
354							
320,000.000	319,825 00	319,100.00	725 00 S		00	725.00 S	
** JF2G **				03APR02	11APR02	1.000000	
320,000 000	319,825 00	319,200 00	625 00 S		.00	625.00 S	
02R062643	TOTAL						
	3,518,661.72	3,533,695.94	-15,034.22 S		00	-15,034.22 S	
02R062650	FHLMC TBA MAY 30 GOLD SINGLE 2099/12/31	6 500		03MAY02	13MAY02	1.000000	
** JF2G **							
4,775,000 000	4,840,842.77	4,755,856.10	84,986.67 S		00	84,986 67 S	
** JF2G **				03MAY02	13MAY02	1.000000	
640,000.000	649,025.00	640,500.00	8,525 00 S		00	8,525 00 S	
** JF2G **				06MAY02	13MAY02	1.000000	
1,637,000.000	1,659,508 75	1,638,278 90	21,229 85 S		.00	21,229.85 S	
** JF2G **				06MAY02	13MAY02	1.000000	
1,245,000 000	1,262,507.81	1,245,972.66	16,535.15 S		00	16,535.15 S	
02R062650	TOTAL						
	8,411,884 33	8,280,607.66	131,276.67 S		00	131,276.67 S	
02R062668	FHLMC TBA JUN 30 GOLD SINGLE 2099/12/31	6 500		05JUN02	13JUN02	1.000000	
** JF2G **							
1,245,000 000	1,264,890 82	1,257,060 94	7,829 88 S		00	7,829 88 S	
** JF2G **				05JUN02	13JUN02	1.000000	
640,000 000	650,050 00	646,200 00	3,850 00 S		00	3,850 00 S	
** JF2G **				05JUN02	13JUN02	1.000000	
4,775,000 000	4,851,288 09	4,821,457 81	29,830.28 S		00	29,830 28 S	
** JF2G **				05JUN02	13JUN02	1.000000	
1,637,000.000	1,663,153 63	1,653,247 50	9,906 13 S		.00	9,906 13 S	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02R062668	TOTAL	8,429,382.54		8,377,966.25	51,416.29 S		00	51,416.29 S
02R062676	FHLMC	TBA JUL 30 GOLD SINGLE	2099/12/31	6 500	01JUL02	15JUL02	1.000000	
** JF2G **	211	653,725.00		647,200.00	6,525.00 S		00	6,525.00 S
	640,000.000							
** JF2G **	212	4,873,857.42		4,830,210.94	43,646.48 S	15JUL02	1.000000	43,646.48 S
	4,775,000.000							
** JF2G **	213	1,673,576.72		1,655,927.81	17,648.91 S	15JUL02	1.000000	17,648.91 S
	1,637,000.000							
** JF2G **	214	1,272,039.84		1,259,395.31	12,644.53 S	15JUL02	1.000000	12,644.53 S
	1,245,000.000							
02R062676	TOTAL	8,473,198.98		8,392,734.06	80,464.92 S		00	80,464.92 S
02R062684	FHLMC	TBA AUG 30 GOLD SINGLE	2099/12/01	6 500	24JUL02	14AUG02	1.000000	
** JF2G **	531	1,688,923.59		1,666,670.63	22,252.96 S		.00	22,252.96 S
	1,637,000.000							
** JF2G **	532	503,478.75		496,540.00	6,938.75 S	14AUG02	1.000000	6,938.75 S
	488,000.000							
** JF2G **	CXL 532	-503,478.75		-496,540.00	-6,938.75 S	14AUG02	1.000000	-6,938.75 S
	-488,000.000							
** JF2G **	612	1,276,805.86		1,265,620.31	11,185.55 S	14AUG02	1.000000	11,185.55 S
	1,245,000.000							
** JF2G **	616	656,400.00		651,000.00	5,400.00 S	14AUG02	1.000000	5,400.00 S
	640,000.000							
** JF2G **	642	4,398,026.60		4,358,713.13	39,313.47 S	14AUG02	1.000000	39,313.47 S
	4,287,000.000							
** JF2G **						12AUG02	1.000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	095	496,082.50		496,540.00	-457.50 S		00	-457.50 S
	488,000.000							
02R062684	TOTAL	8,516,238.55		8,438,544.07	77,694.48 S		00	77,694.48 S
02R062692	FHLMC	TBA SEP 30 GOLD SINGLE	2099/12/01	6 500	19AUG02	16SEP02	1.000000	
** JF2G **	265	2,401,948.83		2,385,348.44	16,600.39 S		00	16,600.39 S
	2,335,000.000							
** JF2G **	266	658,350.00		653,650.00	4,700.00 S	16SEP02	1.000000	4,700.00 S
	640,000.000							
** JF2G **	267	1,280,696.48		1,271,456.25	9,240.23 S	16SEP02	1.000000	9,240.23 S
	1,245,000.000							
** JF2G **	321	2,015,058.75		1,994,090.00	20,968.75 S	16SEP02	1.000000	20,968.75 S
	1,952,000.000							
** JF2G **	688	1,616,486.72		1,616,486.72	00	16SEP02	1.000000	.00
	1,570,000.000							
** JF2G **	690	2,385,348.44		2,401,948.83	-16,600.39 S	16SEP02	1.000000	-16,600.39 S
	2,335,000.000							
** JF2G **	691	1,271,456.25		1,280,696.48	-9,240.23 S	16SEP02	1.000000	-9,240.23 S
	1,245,000.000							
** JF2G **	693	653,650.00		658,350.00	-4,700.00 S	16SEP02	1.000000	-4,700.00 S
	640,000.000							
02R062692	TOTAL	1,616,486.72		1,616,486.72	00		00	00
		10,666,508.75		10,645,540.00	20,968.75 S		00	20,968.75 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02R0706A2	FHLMC	TBA OCT 30 GOLD SINGLE	2099/12/01	7 000		09OCT02	15OCT02	1.000000
** JF2G **	261	1,988,343 75		1,984,771 88	3,571 87 S		00	3,571 87 S
	1,905,000.000							
** JF2G **	262	719,971.88		719,540 63	09OCT02 431 25 S	15OCT02	1.000000 00	431 25 S
	690,000 000							
** JF2G **	264	1,016,894 53		1,016,437 50	09OCT02 457.03 S	15OCT02	1 000000 00	457 03 S
	975,000 000							
02R0706A2	TOTAL	3,725,210.16		3,720,750 01	4,460.15 S		00	4,460 15 S
02R0706B0	FHLMC	TBA NOV 30 GOLD SINGLE	2099/12/01	7 000		01NOV02	14NOV02	1 000000
** JF2G **	497	721,481 25		720,187 50	1,293.75 S		00	1,293.75 S
	690,000 000							
** JF2G **	498	428,578 13		429,731 25	01NOV02 -1,153.12 S	14NOV02	1 000000 .00	-1,153 12 S
	410,000 000							
** JF2G **	498	-428,578 13		-429,731 25	01NOV02 1,153.12 S	14NOV02	1.000000 .00	1,153 12 S
	-410,000 000							
** JF2G **	499	146,387 50		146,737.50	01NOV02 -350 00 S	14NOV02	1.000000 00	-350 00 S
	140,000.000							
** JF2G **	499	-146,387.50		-146,737 50	01NOV02 350.00 S	14NOV02	1 000000 .00	350 00 S
	-140,000 000							
** JF2G **	505	1,280,125 00		1,282,270 86	01NOV02 -2,145.86 S	14NOV02	1 000000 .00	-2,145.86 S
	1,225,000 000							
** JF2G **	505	-1,280,125 00		-1,282,270.86	01NOV02 2,145 86 S	14NOV02	1 000000 .00	2,145.86 S
	-1,225,000.000							
** JF2G **	660	428,578 13		427,681 25	01NOV02 896.88 S	14NOV02	1 000000 .00	896 88 S
	410,000 000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2G **	661	146,387.50		146,037 50	01NOV02 350.00 S	14NOV02	1 000000 00	350 00 S
	140,000 000							
** JF2G **	662	1,280,125 00		1,278,833 01	01NOV02 1,291.99 S	14NOV02	1.000000 00	1,291.99 S
	1,225,000.000							
** JF2G **	665	444,025.39		443,328.13	12NOV02 697.26 S	14NOV02	1 000000 00	697.26 S
	425,000 000							
** JF2G **	666	709,882 81		709,882 81	12NOV02 00	14NOV02	1 000000 00	00
	680,000.000							
** JF2G **	680	146,037 50		146,387 50	12NOV02 -350.00 S	14NOV02	1 000000 00	-350.00 S
	140,000 000							
02R0706B0	TOTAL	709,882 81		709,882 81	.00		00	.00
		3,166,634 77		3,162,454 89	4,179.88 S		.00	4,179.88 S
02R0706C8	FHLMC	TBA DEC 30 GOLD SINGLE	2099/12/01	7.000		05DEC02	12DEC02	1.000000
** JF2G **	105	444,091 80		444,125 00	-33.20 S		00	-33 20 S
	425,000 000							
** JF2G **	108	1,280,412.11		1,279,359 38	05DEC02 1,052.73 S	12DEC02	1 000000 00	1,052 73 S
	1,225,000.000							
02R0706C8	TOTAL	1,724,503 91		1,723,484 38	1,019.53 S		00	1,019 53 S
02R070612	FHLMC	TBA JAN 30 GOLD SINGLE	2099/12/01	7.000		09JAN02	14JAN02	1 000000
** JF2G **	652	924,584 77		930,453.12	-5,868 35 S		00	-5,868.35 S
	905,000 000							
** JF2G **	671	1,034,303.13		1,038,123 44	10JAN02 -3,820 31 S	14JAN02	1 000000 00	-3,820 31 S
	1,010,000 000							
** JF2G **	375	1,124,837.50		1,117,815.63	31DEC02 7,021.87 S	14JAN03	1 000000 00	7,021 87 S
	1,070,000 000							

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ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
02R070612	TOTAL	3,083,725 40		3,086,392 19			00		-2,666 79 S
02R070620	FHLMC	TBA FEB 30 GOLD SINGLE 2099/12/01 7 000			31JAN02	13FEB02	1 000000		
** JF2G **	104	696,893.75		692,750 00			00		4,143 75 S
	680,000.000								
** JF2G **	CXL 104	-696,893.75		-692,750 00	31JAN02	13FEB02	1 000000		-4,143.75 S
	-680,000.000						00		
** JF2G **	332	931,619.73		924,514 07			1.000000		7,105 66 S
	905,000.000						00		
** JF2G **	CXL 332	-931,619.73		-924,514.07	11FEB02	13FEB02	1 000000		-7,105.66 S
	-905,000.000						00		
** JF2G **	387	931,619.73		923,881.25			1.000000		7,738.48 S
	905,000.000						.00		
** JF2G **	CXL 387	-931,619 73		-923,881 25	11FEB02	13FEB02	1 000000		-7,738.48 S
	-905,000.000						00		
** JF2G **	414	339,693.75		337,115 60			1 000000		2,578 15 S
	330,000.000						.00		
** JF2G **	415	931,619.73		921,968 75			1 000000		9,650 98 S
	905,000 000						.00		
02R070620	TOTAL	1,271,313 48		1,259,084 35			00		12,229 13 S
02R070638	FHLMC	TBA MAR 30 GOLD SINGLE 2099/12/31 7.000			04MAR02	13MAR02	1 000000		
** JF2G **	587	661,981.64		661,931.25			00		50 39 S
	645,000 000								
** JF2G **	588	338,688 28		338,662 50			1.000000		25 78 S
	330,000.000						.00		
** JF2G **					05MAR02	13MAR02	1.000000		
							.00		

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ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
	605	929,887 50		928,756 25			00		1,131.25 S
	905,000.000								
** JF2F **	348	1,022,812.50		1,029,687.50			1 000000		-6,875.00 S
	1,000,000.000						00		
02R070638	TOTAL	2,953,369 92		2,959,037 50			00		-5,667 58 S
02R070646	FHLMC	TBA APR 30 GOLD SINGLE 2099/12/31 7 000			11MAR02	11APR02	1.000000		
** JF2F **	483	1,022,812 50		1,018,437 60			00		4,374.90 S
	1,000,000.000								
** JF2F **	CXL 483	-1,022,812.50		-1,018,437 60	11MAR02	11APR02	1.000000		-4,374 90 S
	-1,000,000.000						00		
** JF2G **	233	459,281.25		460,406 25			1.000000		-1,125.00 S
	450,000.000						.00		
** JF2G **	363	499,493.75		501,331 25			1.000000		-1,837.50 S
	490,000 000						00		
** JF2G **	365	351,684.38		353,193 75			1.000000		-1,509.37 S
	345,000 000						00		
** JF2G **	346	1,018,437.50		1,023,421.88			1 000000		-4,984.38 S
	1,000,000.000						.00		
** JF2G **	CXL 346	-1,018,437.50		-1,023,421 88	01APR02	01APR02	1.000000		4,984.38 S
	-1,000,000.000						.00		
** JF2G **	364	493,809 57		496,496 88			1.000000		-2,687.31 S
	485,000.000						00		
** JF2G **	366	351,158.79		352,239.06			1 000000		-1,080 27 S
	345,000.000						.00		
** JF2G **	367	463,122 46		463,957 82			1.000000		-835 36 S
	455,000.000						.00		

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
** JF2F **	503 1,000,000.000	1,017,578.13	1,018,437.50		01APR02 -859 37 S	01APR02	1 000000 00		-859 37 S
** JF2F ** CXL	503 -1,000,000 000	-1,017,578 13	-1,018,437 50		01APR02 859 37 S	01APR02	1.000000 00		859 37 S
** JF2F **	510 1,000,000.000	1,017,578 13	1,018,437 50		01APR02 -859.37 S	11APR02	1 000000 00		-859 37 S
** JF2F ** CXL	510 -1,000,000.000	-1,017,578.13	-1,018,437 50		01APR02 859 37 S	11APR02	1 000000 00		859 37 S
** JF2F **	514 1,000,000 000	1,017,578.13	1,018,437.60		01APR02 -859 47 S	03MAY02	1 000000 00		-859.47 S
02R070646	TOTAL	3,636,128.33	3,646,062.61		-9,934.28 S		00		-9,934.28 S
02R070653	FHLMC	TBA MAY 30 GOLD SINGLE 2099/12/31	7.000		03MAY02	13MAY02	1 000000		
** JF2G **	082 450,000.000	464,765 63	456,468 75		8,296 88 S		00		8,296 88 S
** JF2G **	083 490,000.000	505,771 88	497,175 00		8,596 88 S	13MAY02	1 000000 .00		8,596 88 S
** JF2G **	084 345,000 000	356,212 50	350,390 63		5,821.87 S	13MAY02	1.000000 00		5,821 87 S
** JF2G **	226 485,000 000	500,743 55	491,214.06		9,529.49 S	13MAY02	1 000000 00		9,529 49 S
** JF2G **	234 345,000.000	356,077 73	349,429.69		6,648.04 S	13MAY02	1.000000 .00		6,648 04 S
** JF2G **	236 455,000.000	469,627.54	460,971.88		8,655 66 S	13MAY02	1.000000 .00		8,655 66 S
** JF2G **	237 1,032,148.44	1,032,148.44	1,020,000 00		12,148 44 S	13MAY02	1.000000 .00		12,148 44 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
	1,000,000.000								
** JF2G ** CXL	237 -1,000,000.000	-1,032,148 44	-1,020,000 00		07MAY02 -12,148 44 S	13MAY02	1 000000 .00		-12,148.44 S
** JF2G **	336 1,000,000 000	1,032,148 44	1,012,500 00		19,648 44 S	13MAY02	1 000000 00		19,648 44 S
** JF2G ** CXL	336 -1,000,000 000	-1,032,148 44	-1,012,500 00		-19,648.44 S	13MAY02	1 000000 00		-19,648 44 S
** JF2G **	763 1,000,000.000	1,032,148 44	1,012,500 00		19,648 44 S	13MAY02	1 000000 .00		19,648 44 S
** JF2G ** CXL	763 -1,000,000 000	-1,032,148.44	-1,012,500 00		-19,648 44 S	13MAY02	1 000000 00		-19,648.44 S
** JF2G **	776 1,000,000 000	1,032,148 44	1,012,500.00		19,648 44 S	13MAY02	1.000000 00		19,648.44 S
02R070653	TOTAL	3,685,347 27	3,618,150.01		67,197 26 S		.00		67,197.26 S
02R070661	FHLMC	TBA JUN 30 GOLD SINGLE 2099/12/31	7.000		22MAY02	13JUN02	1 000000		
** JF2G **	443 345,000 000	356,077 73	355,026.57		1,051 16 S		00		1,051 16 S
** JF2G **	444 345,000 000	356,077.73	354,876 56		1,201.17 S	13JUN02	1 000000 .00		1,201 17 S
** JF2G **	445 490,000 000	505,733 59	504,009 38		1,724.21 S	13JUN02	1 000000 00		1,724 21 S
** JF2G **	446 485,000.000	500,573.05	498,943 75		1,629 30 S	13JUN02	1 000000 .00		1,629 30 S
** JF2G **	447 450,000 000	464,414.06	462,829 69		1,584.37 S	13JUN02	1.000000 .00		1,584.37 S

STATE STREET

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes entries for JF2G, FHLMC, and various gold single shares.

STATE STREET

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes entries for JF2F, JF2E, JF2G, and JF2D.

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
	030	94,062 60	88,586.25	5,476 35 S		.00	5,476 35 S
	90,000.000						
** JF2D **	060	162,286 55	152,565.21	14FEB02 9,721 34 S	20FEB02	1.000000 00	9,721 34 S
	155,000 000						
026609AM9	TOTAL	590,214 50	556,124 79	34,089 71 S		00	34,089 71 S
03061NCU1	AMERICREDIT AUTOMOBIL 2000 B AB 2007/04/05	1 000	180CT02	290CT02	1 000000		
** JF2G **	349	265,133 56	265,124 22	9 34 L		00	9 34 L
	265,000 000						
03061NEC9	AMERICREDIT AUTO REC 2001 B NT 2005/06/13	1 000	180CT02	290CT02	1 000000		
** JF2G **	350	326,694.19	326,622 46	-5 72 L		00	-5 72 L
	326,706 950						
** JF2G **				77 45 S		00	77 45 S
** JF2G **	CXL 350	-326,694 19	-326,622 46	180CT02 5 72 L	290CT02	1 000000 00	5 72 L
	-326,706 950						
** JF2G **				-77 45 S		00	-77 45 S
** JF2G **				180CT02 -5 72 L	290CT02	1 000000 00	-5 72 L
	475	326,694 19	326,622 47	-5 72 L		00	-5 72 L
	326,706 960						
** JF2G **				77 44 S		00	77.44 S
03061NEC9	TOTAL	326,694 19	326,622 47	-5 72 L		.00	-5 72 L
		326,694 19	326,622.47	77 44 S		00	77.44 S
03061NEM5	AMERICREDIT AUTOMOBIL SER 2001 2008/11/12	4.410	30MAY02	04JUN02	1 000000		
** JF2G **	573	502,343 75	499,433 59	2,910 16 S		00	2,910 16 S
	500,000 000						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
03061NET2	AMERICREDIT AUTOMOBIL 2002 A AS 2009/01/12	4 610	30MAY02	04JUN02	1 000000		
** JF2G **	574	1,006,406 25	999,826 10	6,580.15 S		.00	6,580 15 S
	1,000,000 000						
03061NFY6	AMERICREDIT AUTOMOBIL 2002 E M 2007/03/06	1 000	220CT02	290CT02	1.000000		
** JF2G **	375	65,010 16	65,000 00	10 16 S		00	10 16 S
	65,000 000						
03664PAB1	ANTEC CORP SUB NT CO 2003/05/15	4 500	08MAY02	13MAY02	1 000000		
** JF1G **	113	409,400 00	324,775 00	84,625 00 L		00	84,625.00 L
	445,000 000						
03673AA9	ANTHEM INS COS INC D SURPLUS N 2027/04/01	9 000	18APR02	23APR02	1 000000		
** JF2D **	300	332,936 10	285,152 55	47,783 55 L		00	47,783.55 L
	315,000.000						
03673AC5	ANTHEM INS COS INC SURPLUS N 2010/04/01	9 125	18APR02	23APR02	1.000000		
** JF2D **	301	339,236 10	283,708 90	55,527 20 L		00	55,527 20 L
	310,000 000						
043353AA9	ARVINMERITOR INC NT 2012/03/01	8 750	17APR02	22APR02	1 000000		
** JF2D **	275	186,850 80	181,291 20	5,559.60 S		.00	5,559.60 S
	180,000.000						
04541GAM2	ASSET BACKED SECS CO SER 2000 2030/08/21	1 000	01FEB02	06FEB02	1 000000		
** JF2E **	525	455,275 16	455,595 50	-320 34 L		00	-320 34 L
	455,595.500						
047870CD0	ATLANTA GA MTR + WAS RESIDUAL 2038/11/01	1 000	12FEB02	21FEB02	1 000000		
** JF2E **	595	749,902.50	566,955 00	182,947.50 L		.00	182,947 50 L
	750,000 000						
** JF2E **	CXL 595	-749,902 50	-566,955 00	12FEB02 -182,947 50 L	21FEB02	1 000000 .00	-182,947.50 L
	-750,000 000						
** JF2E **				12FEB02 182,947 50 L	21FEB02	1.000000 .00	182,947 50 L
	656	749,902 50	566,955 00				
	750,000 000						

STATE STREET

ASSET ID SM SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
047870CD0	TOTAL		749,902.50	566,955 00	182,947 50 L	00	182,947 50 L
048706AA3	ATLANTIC MUTUAL INS SURPLUS N	2028/02/15	8 150	07MAR02	12MAR02	1 000000	
** JF2F **	317	1,200,000 00	1,712,000 00	-512,000 00 L		.00	-512,000 00 L
	2,000,000 000						
054536AA5	AXA SA USD SUB N	2030/12/15	8 600	29MAY02	05JUN02	1 000000	
** JF2G **	542	226,954 00	225,428.00	1,526 00 S		.00	1,526.00 S
	200,000 000						
** JF2G **	590	226,954 00	224,519.00	2,435.00 S	03JUN02	1 000000 00	2,435 00 S
	200,000 000						
** JF2G **	590	-226,954.00	-224,519.00	-2,435 00 S	03JUN02	1 000000 00	-2,435.00 S
	-200,000.000						
054536AA5	TOTAL		226,954 00	225,428 00	1,526.00 S	00	1,526.00 S
054937AC1	BB+T CORP SUB NT	2011/08/01	6.500	21FEB02	26FEB02	1.000000	
** JF2G **	474	309,600.00	298,437 00	11,163 00 S		00	11,163.00 S
	300,000 000						
** JF2F **	428	1,013,940.00	1,031,280 00	-17,340.00 S	12APR02	1 000000 00	-17,340.00 S
	1,000,000 000						
** JF2F **	428	-1,013,940 00	-1,031,280 00	17,340 00 S	12APR02	1 000000 00	17,340 00 S
	-1,000,000 000						
** JF2F **	439	1,013,940 00	1,031,280.00	-17,340.00 S	12APR02	1 000000 00	-17,340.00 S
	1,000,000.000						
054937AC1	TOTAL		1,323,540 00	1,329,717.00	-6,177.00 S	00	-6,177 00 S

STATE STREET

ASSET ID SM SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
05947UES3	BANC AMER COML MTG I 2002 PB2	2035/06/11	6 186	23MAY02	29MAY02	1.000000	
** JF2G **	466	544,592.38	537,696.94	6,895 44 S		00	6,895 44 S
	535,000.000						
060505AD6	BANK OF AMERICA NT DTD	2010/02/15	7 800	13AUG02	16AUG02	1.000000	
** JF2G **	099	952,192.20	900,894 20	51,298 00 S		.00	51,298 00 S
	820,000 000						
0605066H7	BANKAMERICA CORP SER 2002	2032/03/25	1.000	01APR02	25APR02	1.000000	
** JF2E **	563	1,971 43	1,930 81	40 62 S		.00	40.62 S
	1,971.430						
06423AAM5	BANK ONE CORP NT	2006/02/01	6 500	13AUG02	16AUG02	1.000000	
** JF2G **	101	685,050 00	654,863.75	30,186 25 S		00	30,186.25 S
	625,000 000						
07383FBX5	BEAR STEARNS COML MT COML MTG	2030/05/20	7 000	19DEC02	19DEC02	1 000000	
** JF2E **	268	.14	13	.01 L		00	.01 L
	.140						
** JF2E **	268	- 14	- 13	.01 L	19DEC02	1 000000 00	-.01 L
	- 140						
07383FBX5	TOTAL		00	00 L		00	00 L
07383FGG7	BEAR STEARNS COML MT CTF 2001	2033/11/15	5 610	30JAN02	04FEB02	1.000000	
** JF2E **	500	1,357,453 13	1,406,882 40	-49,429 27 S		.00	-49,429.27 S
	1,400,000 000						
07384HAL6	BEAR STEARNS ARM TR 2000 I CL	2030/12/25	1 000	25NOV02	25NOV02	1.000000	
** JF2E **	041	82,577.99	82,548.95	29 04 L		.00	29.04 L
	82,577 990						

STATE STREET.

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
07384MAC4 ** JF2G **	BEAR STEARNS HOME LN NT CL A I 485 500,000 000	2019/06/15	5 930 513,593.75	05SEP02	10SEP02	1.000000 00	-2,109 37 S -2,109 37 S
07384YACD ** JF2E **	BEAR STEARNS ASSET B 2001 2 AS 199 1,653,248 930	2034/10/25	1 000 1,653,248 93	12FEB02 64 57 S	15FEB02	1.000000 00	64 57 S
** JF2E **	600 1,653,248 920		1,653,248.92	12FEB02 64 58 S	15FEB02	1 000000 .00	64 58 S
** JF2E **	CXL 600 -1,653,248.920		-1,653,248 92	12FEB02 -64 58 S	15FEB02	1 000000 00	-64.58 S
** JF2E **	633 1,653,248.920		1,653,248 92	12FEB02 64 58 S	15FEB02	1.000000 00	64 58 S
** JF2E **	CXL 633 -1,653,248 920		-1,653,248.92	12FEB02 -64 58 S	15FEB02	1.000000 00	-64 58 S
07384YACD	TOTAL		1,653,313 50 1,653,248.93	64 57 S		00	64 57 S
073928UF8 ** JF2E **	BEAR STEARNS COS INC TRANCHE T 767 1,100,000 000	2004/05/24	1 000 1,100,000 00	18JUL02	23JUL02	1.000000 00	1,826 00 L
079860AD4 ** JF2G **	BELLSOUTH CORP NT 345 475,000 000	2031/10/15	6 875 496,194 50	18OCT02	23OCT02	1 000000 00	-8,911 00 S -8,911 00 S
080555AGO ** JF2D **	BELO CORPORATION SR NT 263 75,000 000	2008/11/01	8 000 75,000.00	15APR02	18APR02	1.000000 .00	2,250 00 S 2,250 00 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
09774LAC2 ** JF2G **	BOMBARDIER CAP INC ME TRANCHE 270 430,000.000	2002/12/15	7 300 429,527 00	15DEC02	15DEC02	1 000000 00	473 00 L 473.00 L
** JF2G **	CXL 270 -430,000.000		-429,527.00	15DEC02 -473 00 L	15DEC02	1 000000 00	-473.00 L
** JF2G **	324 430,000.000		429,527 00	15DEC02 473 00 L	15DEC02	1 000000 .00	473 00 L
** JF2G **	CXL 324 -430,000 000		-429,527 00	15DEC02 -473 00 L	15DEC02	1 000000 00	-473 00 L
** JF2G **	636 430,000 000		429,527.00	15DEC02 473 00 L	15DEC02	1.000000 .00	473 00 L
09774LAC2	TOTAL		430,000 00 429,527.00	473.00 L		.00	473 00 L
099542AA0 ** JF2A **	BORDEN CHEMS + PLAST 2005 NT 695 1,750,000.000	2005/05/01	9.500 1,852,500 00	10JUL02	16JUL02	1.000000 00	-1,845,500 00 L
105756AG5 ** JF2A **	BRAZIL FEDERATIVE RE US DOLLAR 700 2,000,000.000	2008/04/07	9 375 1,395,000 00	16JUL02	19JUL02	1 000000 .00	-187,000 00 S -187,000 00 S
** JF2A **	702 700,000 000		488,250.00	16JUL02 -60,200 00 S	19JUL02	1 000000 00	-60,200 00 S
105756AG5	TOTAL		1,636,050.00 1,883,250.00	-247,200.00 S		00	-247,200 00 S
105756AS9 ** JF2A **	BRAZIL FEDERAL REP USD GLOBA 526 1,000,000.000	2005/07/15	9.625 935,000 00	29APR02	02MAY02	1.000000 .00	36,500 00 S 36,500 00 S

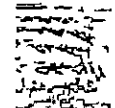
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT	SELL RATE GN/LS BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
105756AU4	BRAZIL FEDERATIVE RE GLOBAL	BD 2008/03/12	11 500		15MAY02	20MAY02	1.000000
** JF2A **	561 2,805,500.00		3,076,750.00		-271,250.00 S		.00 -271,250.00 S
	3,100,000.000						
** JF2A **	648 1,918,750.00		2,172,750.00		18JUN02 -254,000.00 S	21JUN02	1.000000 .00 -254,000.00 S
	2,500,000.000						
105756AU4	TOTAL		4,724,250.00		5,249,500.00		-525,250.00 S .00 -525,250.00 S
110122AG3	BRISTOL MYERS SQUIBB NT	2011/10/01	5 750		08JAN02	11JAN02	1.000000
** JF2D **	758 372,262.50		373,560.00		-1,297.50 S		.00 -1,297.50 S
	375,000.000						
** JF2D **	765 189,127.90		189,270.40		09JAN02 -142.50 S	14JAN02	1.000000 00 -142.50 S
	190,000.000						
** JF2G **	123 264,638.00		273,944.00		21MAR02 -9,306.00 S	26MAR02	1.000000 00 -9,306.00 S
	275,000.000						
** JF2G **	185 346,347.80		338,694.40		15AUG02 7,653.40 S	20AUG02	1.000000 00 7,653.40 S
	340,000.000						
110122AG3	TOTAL		1,172,376.20		1,175,468.80		-3,092.60 S .00 -3,092.60 S
111021AD3	BRITISH TELECOMMUNIC NT	2010/12/15	8 125		29APR02	02MAY02	1.000000
** JF2E **	372 4,352,320.00		3,993,480.00		358,840.00 L		.00 358,840.00 L
	4,000,000.000						
12189TAT1	BURLINGTON NORTHN SA NT	2011/07/15	6 750		20FEB02	25FEB02	1.000000
** JF2G **	451 52,195.00		49,738.00		2,457.00 S		.00 2,457.00 S
	50,000.000						
** JF2G **	569 486,634.50		447,642.00		26JUL02 38,992.50 L	31JUL02	1.000000 00 38,992.50 L
	450,000.000						



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT	SELL RATE GN/LS BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
12189TAT1	TOTAL		486,634.50		447,642.00		38,992.50 L .00 38,992.50 L
			52,195.00		49,738.00		2,457.00 S .00 2,457.00 S
12201PAA4	BURLINGTON RES FIN C GTD NT	2011/02/15	6 680		26NOV02	02DEC02	1.000000
** JF2G **	025 219,444.00		200,000.00		19,444.00 L		.00 19,444.00 L
	200,000.000						
125509BG3	CIGNA CORP	2011/10/15	6.375		17APR02	22APR02	1.000000
** JF2D **	274 340,611.60		342,895.50		-2,283.90 S		.00 -2,283.90 S
	345,000.000						
125577AMB	CIT GROUP INC REORGA SR NT	2006/02/07	6 500		15APR02	18APR02	1.000000
** JF2D **	235 80,390.40		72,912.00		7,478.40 S		.00 7,478.40 S
	80,000.000						
12560PCC3	CIT GROUP INC MT SR TRANCHE S	2004/05/17	5 625		01APR02	01APR02	1.000000
** JF2D **	177 74,212.50		75,531.75		-1,319.25 S		.00 -1,319.25 S
	75,000.000						
** JF2D **	178 80,567.20		79,247.95		01APR02 1,319.25 S	01APR02	1.000000 00 1,319.25 S
	80,000.000						
12560PCC3	TOTAL		154,779.70		154,779.70		.00 S .00 .00 S
125896AH3	CMS ENERGY CORP SR NT	2009/01/15	7.500		09JAN02	14JAN02	1.000000
** JF2D **	766 136,500.00		137,373.50		-873.50 L		.00 -873.50 L
	140,000.000						
125896AP5	CMS ENERGY CORP SR NT	2007/10/15	9 875		19NOV02	22NOV02	1.000000
** JF2A **	106 865,000.00		993,780.00		-128,780.00 L		.00 -128,780.00 L
	1,000,000.000						



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	GN/LS		
126304AC8 ** JF2D **	CSC HLDGS INC 302 365,000.000	2007/12/15	7 875 375,184.95	18APR02	23APR02	1.000000 00	-18,401 10 L
126304AK0 ** JF2D **	CSC HLDGS INC 303 125,000.000	2018/07/15	7 625 113,392.50	18APR02	23APR02	1 000000 00	-6,080 00 L
126304AM6 ** JF2D **	CSC HLDGS INC 304 70,000.000	2009/07/15	8 125 65,099.30	18APR02	24APR02	1 000000 00	2,275 00 L
126304AP9 ** JF2A **	CSC HLDGS INC 136 1,250,000.000	2011/04/01	7.625 1,215,887.50	06DEC02	11DEC02	1 000000 00	-90,887 50 S
126671GY6 ** JF2G **	CHABS INC 106 12,098.230	2025/07/25	7 830 12,517.89	01SEP02	30SEP02	1 000000 00	-419 66 L
** JF2G **	068 117,310.570		106,787.38 121,379.78	05SEP02	10SEP02	1 000000 00	-14,592 40 L
** JF2G **	CXL 068 -117,310.570		-106,787.38 -121,379.78	05SEP02	10SEP02	1.000000 .00	14,592.40 L
** JF2G **	105 105,212.340		106,811.07 108,861.89	05SEP02	30SEP02	1 000000 00	-2,050.82 L
** JF2G **	483 117,310.560		119,093.13 121,379.77	05SEP02	10SEP02	1 000000 00	-2,286 64 L
** JF2G **	CXL 483 -117,310.560		-119,093.13 -121,379.77	05SEP02	10SEP02	1.000000 .00	2,286.64 L
** JF2G **	649 117,310.570		119,093.13 121,379.78	05SEP02	10SEP02	1.000000 .00	-2,286.65 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	GN/LS		
** JF2G **	CXL 649 -117,310.570		-119,093.13 -121,379.78	05SEP02	10SEP02	1.000000 00	2,286.65 L
126671GY6	TOTAL		118,909.30 121,379.78			.00	-2,470 48 L
128017AF7 ** JF2A **	CAITHNESS COSO FDG C SR SECD N 100 971,257.000	2009/12/15	9 050 971,257.00	18NOV02	26NOV02	1 000000 .00	-50,990.99 L
130910AJ1 ** JF2A **	CALL NET ENTERPRISES SR SECD N 670 355,522.000	2008/12/31	10 625 1,135,151.30	21JUN02	26JUN02	1.000000 00	-1,017,829.04 S
13134VAA1 ** JF2G **	CALPINE CDA ENERGY F GTD SR NT 216 275,000.000	2008/05/01	8.500 278,896.75	28MAR02	03APR02	1.000000 .00	-61,303 00 S
** JF2G **	349 175,000.000		138,687.50 177,479.75	03APR02	08APR02	1.000000 00	-38,792 25 S
13134VAA1	TOTAL		356,281.25 456,376.50			.00	-100,095 25 S
131347AF3 ** JF2A **	CALPINE CORP 098 1,700,000.000	2007/07/15	8.750 1,703,123.60	18NOV02	21NOV02	1 000000 00	-1,065,623 60 L
131347AM6 ** JF2D **	CALPINE CORP 264 295,000.000	2011/02/15	8 500 299,581.93	15APR02	18APR02	1 000000 00	-51,956.95 L
** JF2D **						00	-14,574 98 S
131347AM6	TOTAL		233,050.00 299,581.93			00	-51,956.95 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	233,050 00		299,581.93	-14,574 98 S		00	-14,574 98 S
134429AM1 ** JF2G **	CAMPBELL SOUP CO NT 449 105,000.000	2011/02/15	6 750 110,385 45	20FEB02 140 70 S	25FEB02	1 000000 00	
14040KBV9 ** JF2G **	CAPITAL ONE MASTER T SER 2001 515 2,450,000 000	2007/04/16	1 000 2,451,242.19	22JUL02 -4,304 69 S	25JUL02	1 000000 00	-4,304 69 S
14040PAP2 ** JF2G **	CAPITAL ONE SECD NT 2001 7 BK 503 285,000.000	2007/08/15	3 850 284,225 94	04JAN02 -2,565 78 S	09JAN02	1 000000 00	-2,565 78 S
** JF2G **	769 200,000 000		199,456 80	16JAN02 691.64 S	22JAN02	1.000000 00	691 64 S
** JF2G **	356 305,000 000		304,171.62	03APR02 -2,650 53 S	08APR02	1.000000 00	-2,650 53 S
14040PAP2	TOTAL		783,329 69 787,854 36	-4,524 67 S		00	-4,524 67 S
140918AD5 ** JF2A **	CAPSTAR HOTEL CO SR SUB NT 039 1,250,000 000	2007/08/15	8 750 1,247,722.50	13SEP02 -235,222.50 L	18SEP02	1 000000 00	-235,222.50 L
146230AA5 ** JF2G **	CARTER HOLT HARVEY L SR NT 377 500,000 000	2004/12/01	8 875 558,745 00	10JUL02 -17,205.00 L	15JUL02	1 000000 00	-17,205.00 L
15134QAB5 ** JF2A **	CENTENNIAL CELLULAR SR SUB NT 727 250,000 000	2008/12/15	10 750 243,750.00	25JUL02 -116,250.00 L	30JUL02	1.000000 .00	-116,250 00 L
** JF2A **	130 750,000 000		733,750 00	05DEC02 -407,500 00 L	10DEC02	1.000000 00	-407,500 00 L

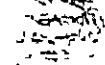
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
15134QAB5	TOTAL		453,750.00 977,500 00	-523,750 00 L		00	-523,750 00 L
152312AG9 ** JF2D **	CENTEX CORP SR NT 236 280,000 000	2011/02/01	7 875 279,946.80	15APR02 11,194 40 S	18APR02	1 000000 00	11,194 40 S
153527AC0 ** JF1G **	CENTRAL GARDEN AND P SUB NT CO 378 250,000 000	2003/11/15	6 000 177,500 00	11JUN02 56,875 00 L	14JUN02	1.000000 00	56,875 00 L
** JF1G **	837 312,000 000		221,520 00	31JUL02 72,384 00 L	05AUG02	1 000000 00	72,384 00 L
** JF1G **	053 156,000.000		110,760.00	06AUG02 37,050.00 L	09AUG02	1 000000 00	37,050 00 L
** JF1G **	102 532,000 000		377,220.00	15AUG02 126,185 00 L	20AUG02	1 000000 .00	126,185 00 L
153527AC0	TOTAL		1,179,494 00 887,000 00	292,494 00 L		.00	292,494.00 L
156503AD6 ** JF2A **	CENTURY COMMUNICATIO SR NT 409 1,000,000.000	2002/02/15	9 750 1,025,000 00	15FEB02 -25,000 00 L	15FEB02	1 000000 00	-25,000.00 L
16H0406A6 ** JF2E **	GNMA II TBA OCT 30 ARMS 356 2,500,000 000	2099/12/31	1 000 2,503,515.63	19SEP02 11,328.12 S	24OCT02	1 000000 .00	11,328.12 S
** JF2E **	CXL 356 -2,500,000 000		-2,503,515.63	19SEP02 -11,328 12 S	24OCT02	1 000000 00	-11,328 12 S
** JF2E **	480 2,500,000.000		2,503,515 63	19SEP02 11,328.12 S	24OCT02	1 000000 00	11,328.12 S
** JF2E **	CXL 480 -2,500,000 000		-2,503,515 63	19SEP02 -11,328.12 S	24OCT02	1.000000 00	-11,328.12 S

STATE STREET

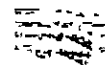


ASSET ID	SECURITY SH SELLS/BTC	LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
** JF2E **	491	2,514,843.75	2,503,515 63	19SEP02	24OCT02	1.000000	11,328 12 S			
2,500,000.000										
<b>16H0406A6 TOTAL</b>										
		2,514,843 75	2,503,515 63	11,328.12 S		.00	11,328 12 S			
16H0406B4	GNMA II	TBA NOV 30 ARMS	2099/12/31	1.000	30SEP02	25NOV02	1 000000			
** JF2E **	426	2,521,093 75	2,496,875.00	24,218 75 S		00	24,218 75 S			
2,500,000.000										
** JF2E **	426	-2,521,093 75	-2,496,875.00	30SEP02	25NOV02	1.000000	-24,218 75 S			
-2,500,000 000										
<b>16H0406B4 TOTAL</b>										
		00	.00	00 S		00	00 S			
16H0406C2	GNMA II	TBA DEC 30 ARMS	2099/12/31	1.000	30SEP02	23DEC02	1.000000			
** JF2E **	425	2,515,625.00	2,502,734 37	12,890 63 S		.00	12,890 63 S			
2,500,000 000										
** JF2E **	425	-2,515,625 00	-2,502,734 37	30SEP02	23DEC02	1 000000	-12,890 63 S			
-2,500,000 000										
** JF2E **	614	2,515,625 00	2,502,734 38	12,890 62 S		.00	12,890 62 S			
2,500,000 000										
<b>16H0406C2 TOTAL</b>										
		2,515,625 00	2,502,734 38	12,890 62 S		.00	12,890 62 S			
16H042612	GNMA II	TBA JAN 30 ARMS	2099/12/31	1 000	07JAN02	28JAN02	1.000000			
** JF2E **	349	1,496,250 00	1,498,359.38	-2,109 38 S		.00	-2,109 38 S			
1,500,000 000										
** JF2E **	349	-1,496,250.00	-1,498,359 38	07JAN02	28JAN02	1 000000	2,109 38 S			
-1,500,000 000										
** JF2E **	515	1,496,250 00	1,498,359 38	-2,109 38 S		-1.000000	-2,109 38 S			
1,500,000 000										



STATE STREET

ASSET ID	SECURITY SH SELLS/BTC	LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
<b>16H042612 TOTAL</b>										
			1,496,250.00	1,498,359 38		-2,109 38 S		.00		-2,109.38 S
16H042620	GNMA II	TBA FEB 30 ARMS	2099/12/31	1 000	01FEB02	25FEB02	1 000000			
** JF2E **	517	1,501,875.00	1,492,968 75	8,906 25 S		00	8,906 25 S			
1,500,000 000										
16H042646	GNMA II	TBA APR 30 ARMS	2099/12/31	1.000	11MAR02	23APR02	1 000000			
** JF2E **	748	1,494,375.00	1,491,562 50	2,812.50 S		.00	2,812 50 S			
1,500,000 000										
16117PAT7	CHARTER	COMMUNICATIO SR NT	2009/10/01	10 750	06DEC02	11DEC02	1.000000			
** JF2A **	137	780,000.00	1,498,695 00	-718,695 00 L		.00	-718,695 00 L			
1,500,000 000										
161214AD3	CHARTER	EQUIP LEASE LEASE BKD	2006/01/25	7 070	25DEC01	25DEC01	1.000000			
** JF2G **	349	95,249 44	95,249 43	01 L		.00	.01 L			
95,249.440										
** JF2G **	349	-95,249 44	-95,249 43	25DEC01	25DEC01	1.000000	-01 L			
-95,249 440										
** JF2G **	350	95,249.44	95,249 43	01 L		.00	.01 L			
95,249 440										
** JF2G **	483	-106,478 02	-106,478 01	01 L		.00	-01 L			
-106,478 020										
** JF2G **	351	152,898.08	152,898 06	02 L		.00	.02 L			
152,898 080										
** JF2G **	258	1,225,070.30	1,204,277.58	20,792 72 L		.00	20,792 72 L			
1,204,277.690										



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL	NET PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST	TRD DT SECTY GN/LS	STL DT BASE	SELL RATE CURR GN/LS	NET SECTY NET GN/LS
161214AD3	TOTAL		1,366,739 80		1,345,947.06	20,792 74 L		00	20,792 74 L
16151PAN7	CHASE CR CARD MASTER	1997 4 AS		2005/08/15	1 000	16DEC02	16DEC02	1.000000	
** JF2G **	280		260,000.00		260,416 41	-416 41 L		00	-416 41 L
260,000.000									
16151RBK8	CHASE CR CARD OWNER	SER 2002		2007/07/16	1.000	12AUG02	14AUG02	1 000000	
** JF2G **	085		1,999,218.75		2,000,000.00	-781 25 S		00	-781 25 S
2,000,000 000									
161542AK1	CHASE FDG LN ACQUISI	2001 C2 A		2014/08/25	1 000	25NOV02	26NOV02	1 000000	
** JF2G **	024		2,192 70		2,192.76	- 06 L		00	- .06 L
2,192.760									
161581BY8	CHASE MANHATTAN AUTO	2001 B AS		2008/05/15	3 800	13MAR02	18MAR02	1 000000	
** JF2G **	026		73,910 16		74,984.40	-1,074 24 S		00	-1,074.24 S
75,000 000									
16161ABX5	CHASE MANHATTAN CORP	SUB NT		2009/11/15	7.000	10JAN02	15JAN02	1.000000	
** JF2D **	771		125,706 00		118,583.40	7,122.60 L		.00	7,122.60 L
120,000.000									
** JF2D **	237		221,983 20		211,800 80	10,182.40 L		1 000000	10,182 40 L
215,000.000								00	
16161ABX5	TOTAL		347,689 20		330,384.20	17,305 00 L		00	17,305 00 L
172967BP5	CITIGROUP INC	GLOBAL SU		2012/08/27	5.625	03DEC02	06DEC02	1 000000	
** JF2G **	083		193,817.10		189,741 60	4,075 50 S		.00	4,075.50 S
190,000 000									
17305EAS4	CITIBANK CR CARD ISS	2001 A8 M		2006/12/07	4 100	03APR02	08APR02	1 000000	
** JF2G **	357		367,037 11		371,647 66	-4,610 55 S		00	-4,610 55 S
370,000 000									



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL	NET PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST	TRD DT SECTY GN/LS	STL DT BASE	SELL RATE CURR GN/LS	NET SECTY NET GN/LS
184502AK8	CLEAR CHANNEL COMMUN	SR NT		2010/09/15	7.650	15APR02	18APR02	1 000000	
** JF2D **	238		268,240 95		264,101 65	4,139.30 L		.00	4,139.30 L
265,000.000									
195325AU9	COLOMBIA REP	GLOBAL BD		2020/02/25	11 750	18APR02	23APR02	1 000000	
** JF2D **	305		282,862 50		251,450 00	31,412.50 L		00	31,412.50 L
285,000 000									
19767QA08	COLUMBIA / HCA HEALT	TRANCHE T		2025/09/15	7 580	18APR02	23APR02	1 000000	
** JF2D **	307		493,602 15		434,123.25	59,478 90 L		.00	59,478 90 L
505,000.000									
197677AD9	COLUMBIA /HCA HEALTHCARE	CORP		2015/11/15	7.190	18APR02	23APR02	1 000000	
** JF2D **	306		80,633.55		72,408 10	8,225 45 L		00	8,225 45 L
85,000 000									
20033TAE5	COMED TRANSITIONAL F	SER 1998		2007/03/25	5 440	25MAR02	28MAR02	1.000000	
** JF2G **	145		337,218 75		342,194 53	-4,975 78 S		00	-4,975 78 S
330,000 000									
201728CT7	COMMERCIAL MTG ACCEP	SER 1998		2007/12/15	6.230	03JAN02	08JAN02	1 000000	
** JF2G **	001		35,774 65		35,078 12	696.53 S		.00	696 53 S
34,623 680									
** JF2G **	493		36,066.85		35,364.63	702.22 S		1 000000	702 22 S
34,906.480								00	
** JF2G **	493		-36,066.85		-35,364 63	-702.22 S		1 000000	-702.22 S
-34,906 480								00	
** JF2G **	003		282.80		286 51	15JAN02	15JAN02	1 000000	-3 71 S
282.800						-3.71 S		.00	



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/L SECY GN/L	STL DT BASE CURR	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
201728CT7	TOTAL	36,057.45		35,364.63	692.82 S		00	692.82 S
205887AV4	CONAGRA INC	NT	2005/09/15	7 500	18JUL02	23JUL02	1 000000	
** JF2E **	768	1,643,955 00		1,496,820 00	147,135 00 L		00	147,135 00 L
	1,500,000 000							
207678AE3	CONNECTICUT RRB SPL CL + P CT	2011/12/30	6 210	08JAN02	11JAN02		1 000000	
** JF2D **	756	205,000 00		199,956.00	5,044.00 S		00	5,044 00 S
	200,000 000							
** JF2D **	781	286,945 31		274,939 50	12,005 81 S	17JAN02	1 000000 00	12,005.81 S
	275,000 000							
207678AE3	TOTAL	491,945 31		474,895 50	17,049 81 S		00	17,049 81 S
20825UAB0	CONOCO FDG CO	NT	2011/10/15	6 350	20FEB02	25FEB02	1 000000	
** JF2G **	450	51,620.00		49,919 00	1,701 00 S		00	1,701 00 S
	50,000 000							
208251AE8	CONOCO INC	NT	2029/04/15	6 950	15JAN02	18JAN02	1 000000	
** JF2D **	785	78,405 75		75,000.00	3,405 75 L		.00	3,405 75 L
	75,000.000							
** JF2D **	010	130,106.25		125,000.00	5,106 25 L	30JAN02	1.000000 00	5,106.25 L
	125,000 000							
** JF2D **	015	84,112 80		80,000 00	4,112.80 L	01FEB02	1.000000 .00	4,112 80 L
	80,000 000							
** JF2D **	055	83,870 40		79,997 55	3,872 85 L	15FEB02	1.000000 .00	3,872 85 L
	80,000 000							
** JF2D **	079	89,467 60		84,958.35	4,509 25 L	04MAR02	1 000000 00	4,509.25 L
	85,000.000							
** JF2D **	158	124,406 25		125,589 65	-1,183 40 L	01APR02	1.000000 00	
	125,000.000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/L SECY GN/L	STL DT BASE CURR	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
** JF2D **	159	120,620 40		119,479 60	01APR02	01APR02	1.000000 .00	1,140.80 L
	120,000 000				1,140.80 L			
** JF2D **	160	9,995 10		9,952 50	01APR02	01APR02	1 000000 .00	42.60 L
	10,000 000				42.60 L			
208251AE8	TOTAL	720,984 55		699,977 65	21,006.90 L		00	21,006.90 L
209615BX0	CONSOLIDATED NAT GAS SR NT SER	2011/11/01	6 250	17APR02	22APR02		1.000000	
** JF2D **	279	149,826 10		155,258 00	-5,431 90 S		00	-5,431.90 S
	155,000 000							
210741AJ3	CONTAINER CORP AMER SR NT	2003/04/01	9 750	24SEP02	26SEP02		1 000000	
** JF2A **	066	1,007,693.29		973,750 00	33,943.29 L		00	33,943.29 L
	1,000,000 000							
210805BD8	CONTINENTAL AIRLS PA 7 461PC 1	2015/04/01	7 461	18APR02	23APR02		1 000000	
** JF2D **	308	133,737 74		145,391 22	-11,653 48 L		00	-11,653.48 L
	137,358.510							
** JF2D **	CXL 308	-133,737.74		-145,391.22	11,653 48 L	23APR02	1.000000 00	11,653 48 L
	-137,358.510							
** JF2D **	335	133,737 74		145,391 23	-11,653 49 L	23APR02	1.000000 .00	-11,653.49 L
	137,358 520							
210805BD8	TOTAL	133,737 74		145,391 23	-11,653 49 L		00	-11,653.49 L
210805CB1	CONTINENTAL AIRLS PA SER 1998	2019/03/15	6 648	15MAR02	15MAR02		1 000000	
** JF2D **	130	5,949.62		6,019.94	-70 32 L		00	-70 32 L
	5,949 620							
** JF2D **	309	339,742 54		360,201.50	-20,458 96 L	23APR02	1 000000 00	-20,458 96 L
	355,993 650							
** JF2D **	CXL 309	-339,742 54		-360,201 50	20,458.96 L	23APR02	1.000000 00	20,458 96 L
	-355,993.650							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS SECY GN/LS
** JF2D **	336 355,993 670	339,742.54	360,201.52	18APR02	24APR02	1.000000		-20,458	98 L
210805CB1	TOTAL	345,692.16	366,221.46	-20,529.30			.00		-20,529 30 L
210805DH7	CONTINENTAL AIRLS SER 2001		2022/12/15	6 703	09APR02	12APR02	1 000000		
** JF2F **	430 979,599.630	944,324.25	933,323.34	11,000	91 S		00		11,000.91 S
219350AJ4	CORNING INC ZERO CPN		2015/11/08	0 010	19APR02	24APR02	1.000000		
** JF2D **	323 515,000.000	270,375.00	282,287.50	-11,912	50 S		00		-11,912 50 S
21986MAA3	CORPORACION DURANGO SR NT		2006/08/01	13 125	29APR02	02MAY02	1 000000		
** JF2A **	523 321,000.000	322,605.00	319,796.25	2,808	75 L		00		2,808 75 L
** JF2A **	524 200,000.000	202,000.00	199,250.00	2,750	00 L		1 000000		2,750 00 L
** JF2A **	640 150,000.000	144,750.00	112,296.88	-125	00 L		1 000000		-125 00 L
** JF2A **	32,578.12 S						.00		32,578 12 S
** JF2A **	641 200,000.000	193,000.00	148,372.44	44,627	56 S		1.000000		44,627.56 S
** JF2A **	699 150,000.000	133,500.00	111,279.33	22,220	67 S		1 000000		22,220 67 S
** JF2A **	710 250,000.000	225,000.00	185,465.55	39,534	45 S		1.000000		39,534.45 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS SECY GN/LS
21986MAA3	TOTAL	669,355.00	631,343.13	5,433	75 L		00		5,433 75 L
220874AB7	CORUS ENTHT INC SR SUB NT		2012/03/01	8 750	25JUL02	30JUL02	1.000000		
** JF2A **	720 1,000,000.000	987,500.00	991,860.00	-4,360	00 S		00		-4,360.00 S
224044AY3	COX COMMUNICATIONS I NT		2010/11/01	7 750	13FEB02	19FEB02	1.000000		
** JF2D **	058 70,000.000	73,894.10	69,800.50	4,093	60 L		00		4,093.60 L
** JF2D **	239 275,000.000	279,265.25	274,216.25	5,049	00 L		1 000000		5,049.00 L
224044AY3	TOTAL	353,159.35	344,016.75	9,142	60 L		00		9,142.60 L
224044BE6	COX COMMUNICATIONS I NEM		2012/10/01	7.125	24SEP02	27SEP02	1 000000		
** JF2G **	782 125,000.000	124,992.50	124,078.75	913	75 S		00		913 75 S
22540ALK2	CREDIT SUISSE FIRST COML MTG		2041/09/15	7.290	27JUN02	02JUL02	1 000000		
** JF2G **	171 1,750,000.000	1,940,244.14	1,846,250.00	93,994	14 L		00		93,994 14 L
22540A3E6	CREDIT SUISSE FIRST 2001 CK3		2034/06/15	6.400	05JUN02	10JUN02	1.000000		
** JF2G **	635 110,000.000	114,941.41	110,584.38	4,357	03 S		00		4,357.03 S
** JF2G **	429 325,000.000	357,068.36	326,726.56	30,341	80 L		1.000000		30,341.80 L

STATE STREET

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECY GN/LS. Includes entries for 22540A3E6, 22540YC75, 22540VP22, 232928AG6, 23321PV96, and 23321PV96.

STATE STREET

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECY GN/LS. Includes entries for 23321PV96, 233331AE7, 23383VB1, 23383VB9, 233835AK3, and 233835AK3.

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE	CURR		NET BAS SECTY GN/LS
233835AQ0	DAIMLER CHRYSLER HLD NT	2031/01/18	8 500	01APR02	01APR02	1.000000	
** JF2D **	162	50,889.00	49,608.50	1,280.50 L		00	1,280.50 L
	50,000.000						
** JF2D **	163	74,412.75	75,693.25	-1,280.50 S	01APR02	1.000000	-1,280.50 S
	75,000.000					.00	
233835AQ0	TOTAL						
		50,889.00	49,608.50	1,280.50 L		00	1,280.50 L
		74,412.75	75,693.25	-1,280.50 S		00	-1,280.50 S
23384BAA1	DAIMLERCHRYSLER MAST AUTO LM A	2007/05/15	1 000	13NOV02	14NOV02	1.000000	
** JF2G **	678	1,350,210.94	1,350,000.00	210.94 S		00	210.94 S
	1,350,000.000						
** JF2G **	678	-1,350,210.94	-1,350,000.00	-210.94 S	13NOV02	1.000000	-210.94 S
	-1,350,000.000					.00	
** JF2G **	684	1,350,210.94	1,350,000.00	210.94 S	13NOV02	1.000000	210.94 S
	1,350,000.000					00	
23384BAA1	TOTAL						
		1,350,210.94	1,350,000.00	210.94 S		00	210.94 S
235811AU0	DANA CORP	US NT 9PC	2011/08/15	9.000	15APR02	18APR02	1.000000
** JF2D **	240	373,125.00	368,100.00	5,025.00 S		.00	5,025.00 S
	375,000.000						
244199AZB	DEERE + CO	DEB	2030/05/15	8 100	03JAN02	08JAN02	1.000000
** JF2G **	484	222,892.00	199,830.00	23,062.00 L		.00	23,062.00 L
	200,000.000						
247126AC9	DELPHI CORP	DEB	2029/05/01	7 125	15APR02	18APR02	1.000000
** JF2D **	241	150,801.60	155,824.05	-5,022.45 L		.00	-5,022.45 L
	160,000.000						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE	CURR		NET BAS SECTY GN/LS
247367AN5	DELTA AIR LINES INC SER 2000	2011/11/18	7 379	16OCT02	21OCT02	1.000000	
** JF2E **	489	1,280,182.81	1,331,789.66	-51,606.85 L		00	-51,606.85 L
	1,331,789.660						
** JF2E **	489	-1,280,182.81	-1,331,789.66	51,606.85 L	16OCT02	1.000000	51,606.85 L
	-1,331,789.660					.00	
** JF2E **	580	1,280,182.81	1,331,789.67	-51,606.86 L	16OCT02	1.000000	-51,606.86 L
	1,331,789.670					00	
247367AN5	TOTAL						
		1,280,182.81	1,331,789.67	-51,606.86 L		.00	-51,606.86 L
24763LGQ7	DELTA FDG HOME EQUIT 2000 2 AB	2027/06/15	7 980	03JUN02	17JUN02	1.000000	
** JF2G **	086	284,638.06	280,907.26	3,730.80 L		00	3,730.80 L
	280,907.260						
** JF2G **	626	325,605.27	321,337.50	4,267.77 L	03JUN02	1.000000	4,267.77 L
	321,337.500					00	
** JF2G **	626	-325,605.27	-321,337.50	-4,267.77 L	03JUN02	1.000000	-4,267.77 L
	-321,337.500					.00	
24763LGQ7	TOTAL						
		284,638.06	280,907.26	3,730.80 L		00	3,730.80 L
250847DS6	DETROIT EDISON CO	2010/10/01	6 125	17APR02	22APR02	1.000000	
** JF2D **	271	68,635.70	69,987.40	-1,351.70 S		.00	-1,351.70 S
	70,000.000						
250854AE6	DETROIT EDISON SECUR 2001 1 BD	2015/03/01	6 420	08JAN02	11JAN02	1.000000	
** JF2D **	759	203,781.25	199,940.82	3,840.43 S		00	3,840.43 S
	200,000.000						
** JF2D **	791	307,721.88	294,912.71	12,809.17 S	16JAN02	1.000000	12,809.17 S
	295,000.000					00	
** JF2D **	791	-307,721.88	-294,912.71	-12,809.17 S	16JAN02	1.000000	-12,809.17 S
	-295,000.000					.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2D **	795	307,721.88	294,912.71	16JAN02 12,809 17 S	22JAN02	1.000000 00	12,809.17 S
250854AE6	TOTAL	511,503 13	494,853 53	16,649 60 S		00	16,649 60 S
25156PAB9	DEUTSCHE TELEKOM INT GTD	2010/06/15	1.000	09JAN02	14JAN02	1 000000	
** JF2D **	767	577,836 00	523,199.25	54,636 75 L		00	54,636 75 L
25156PAC7	DEUTSCHE TELEKOM INT GTD NT	2030/06/15	1.000	26FEB02	01MAR02	1 000000	
** JF2G **	551	120,997.80	118,864.90	2,132 90 S		00	2,132 90 S
25179SAB6	DEVON FING CORP U L DEB 144A	2031/09/30	7 875	29JAN02	01FEB02	1 000000	
** JF2G **	069	232,488.00	224,505 00	7,983.00 S		00	7,983.00 S
25466KAY5	DISCOVER CARD MT 1 SER 96 3	2008/08/18	6 050	14JUN02	19JUN02	1 000000	
** JF2G **	045	360,346.88	362,365.63	-2,018 75 S		00	-2,018 75 S
25466KDS5	DISCOVER CARD MASTER SER 2001	2006/11/16	5.300	20FEB02	25FEB02	1.000000	
** JF2G **	455	409,519 34	401,603 91	7,915 43 S		.00	7,915 43 S
25468PBW5	DISNEY MALT CO NEW M TRANCHE T	2032/03/01	7.000	29MAY02	03JUN02	1 000000	
** JF2G **	561	154,840 35	153,713 50	1,126 85 S		00	1,126.85 S
** JF2G **	CXL 561	-154,840 35	-153,713.50	-1,126 85 S	29MAY02	1 000000 .00	-1,126.85 S
** JF2G **	567	154,840 35	153,713.50	1,126 85 S	03JUN02	1 000000 00	1,126.85 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
25468PBW5	TOTAL	154,840 35	153,713 50	1,126 85 S		.00	1,126 85 S
25475YAG3	DISTRIBUTION FINL SV 2000 3 AS	2004/07/15	1 000	15JUL02	15JUL02	1 000000	
** JF2G **	407	300,000 00	299,984 38	15 62 S		.00	15 62 S
25746UAC3	DOMINION RES INC VA SR NT SER	2003/07/15	7 600	16MAY02	21MAY02	1 000000	
** JF2G **	382	258,872.50	249,970.00	8,902.50 L		00	8,902 50 L
26842EACO	EES COKE BATTERY INC 144A	2007/04/15	9.382	21NOV02	26NOV02	1.000000	
** JF2A **	115	186,600 00	466,500.00	-279,900 00 L		.00	-279,900.00 L
** JF2A **	CXL 115	-186,600.00	-466,500 00	279,900 00 L	21NOV02	1 000000 00	279,900 00 L
** JF2A **	117	186,600.00	466,500 00	-279,900 00 L	26NOV02	1.000000 00	-279,900 00 L
26842EACO	TOTAL	186,600.00	466,500 00	-279,900 00 L		00	-279,900.00 L
268766BH4	EOP OPER LTD PARTNER NT	2029/04/19	7 500	17APR02	22APR02	1.000000	
** JF2D **	297	484,587 90	502,252 80	-17,664 90 L		00	-17,664.90 L
268766BY3	EOP OPER LTD PARTNER NT	2031/07/15	7 875	29MAY02	03JUN02	1 000000	
** JF2G **	544	377,574 25	366,383.35	11,190 90 S		00	11,190.90 S
26882PAQ5	ERAC USA FIN CO	GTD NT 14	2008/06/15	7.350	18SEP02	23SEP02	1.000000
** JF2G **	744	386,442.00	349,412 00	37,030 00 L		00	37,030.00 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
281023AG6 ** JF2A **	EDISON MISSION ENERG SR NT 105 665,000.000	2011/04/15	9 875 650,037 50	20NOV02 -350,787 50 L	25NOV02	1 000000 00	 -350,787 50 L
** JF2A **	112 585,000 000		572,462 50	21NOV02 -180,062.50 L	26NOV02	1.000000 00	 -180,062 50 L
** JF2A **				-135,000 00 S		00	-135,000.00 S
281023AG6	TOTAL		1,222,500 00	-530,850 00 L		00	-530,850 00 L
	257,400.00		572,462 50	-135,000.00 S		.00	-135,000 00 S
281023AK7 ** JF2A **	EDISON MISSION ENERG SR NT 099 500,000.000	2008/08/15	10 000 500,000 00	18NOV02 -260,000.00 L	21NOV02	1 000000 .00	 -260,000 00 L
28336LAD1 ** JF2E **	EL PASO CORP NT 144A 043 1,000,000.000	2012/06/15	7.875 995,750 00	31JUL02 -235,750 00 S	05AUG02	1 000000 .00	 -235,750 00 S
28368EAE6 ** JF2G **	EL PASO ENERGY CORP TRANCHE T 075 750,000 000	2032/01/15	7.750 743,775.00	30JAN02 -26,730.00 S	04FEB02	1 000000 .00	 -26,730 00 S
** JF2G **	026 225,000 000		223,317 75	26NOV02 -80,442.75 S	02DEC02	1 000000 00	 -80,442 75 S
** JF2G **	055 175,000.000		174,844.25	27NOV02 -68,750.50 S	03DEC02	1.000000 .00	 -68,750.50 S
28368EAE6	TOTAL		1,141,937 00	-175,923 25 S		00	-175,923 25 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
284895AA7 ** JF2E **	ELECTRIC LIGHTMVE I NT 144A 102 1,200,000 000	2004/05/15	6.050 1,199,124 00	11DEC02 42,876.00 L	13DEC02	1 000000 00	 42,876.00 L
290815AB5 ** JF2A **	EMBOTELLADORA ARICA NT 004 250,000.000	2006/03/15	9.875 267,000.00	28AUG02 -12,937.50 S	03SEP02	1.000000 .00	 -12,937.50 S
** JF2A **	019 250,000 000		267,000 00	04SEP02 -12,625.00 S	09SEP02	1 000000 .00	 -12,625.00 S
** JF2A **	036 100,000.000		106,800 00	12SEP02 -4,800 00 S	17SEP02	1 000000 .00	 -4,800 00 S
** JF2A **	038 400,000 000		427,200.00	13SEP02 -19,200 00 S	18SEP02	1 000000 00	 -19,200.00 S
290815AB5	TOTAL		1,068,000 00	-49,562 50 S		00	-49,562 50 S
29399Z9H2 ** JF2E **	INT RATE SNAP USD SMP020290 Y 287 2,200,000.000	2012/12/18	6 000 112,200 00	16DEC02 -142,868.00 S	18DEC02	1.000000 00	 -142,868 00 S
302051AE7 ** JF2A **	EXIDE CORP SR NT 402 400,000 000	2005/04/15	10 000 407,000 00	07FEB02 -287,000 00 L	12FEB02	1 000000 00	 -287,000.00 L
30253MAA8 ** JF2E **	FNF FDG X LLC ASSET BKD 198 745,986.610	2007/01/20	5 650 745,986.61	20FEB02 11,189 75 S	25FEB02	1.000000 00	 11,189.75 S
** JF2E **	660 745,986 560		745,986 56	20FEB02 11,189.80 S	25FEB02	1.000000 00	 11,189.80 S
** JF2E **	CXL 660 -745,986.560		-745,986 56	20FEB02 -11,189.80 S	25FEB02	1.000000 00	 -11,189.80 S

STATE STREET



ROBERT HOOD JOHNSON FOUNDATION  
— COMPOSITE —  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
30253MAA8	TOTAL	757,176.36		745,986.61	11,189.75 S		00	11,189.75 S
309588AC5	FARMERS EXCHANGE CAP TRUST SUR	2028/07/15	7.050	18APR02	23APR02	1.000000		
** JF2D **	310	673,808.70		905,405.45	-231,596.75 L		00	-231,596.75 L
	905,000.000							
3128GHYJ4	FED HM LN PC	E81613	2015/10/01	7.000	22MAR02	16APR02	1.000000	
** JF2G **	135	167,222.03		165,327.23	1,894.80 S		.00	1,894.80 S
	161,689.220							
** JF2G **	CXL 135	-167,222.03		-165,327.23	-1,894.80 S		1.000000	-1,894.80 S
	-161,689.220							
** JF2G **	518	142,997.05		141,376.75	1,620.30 S		1.000000	1,620.30 S
	138,265.770							
** JF2G **	660	23,423.45		23,950.48	-527.03 S		1.000000	-527.03 S
	23,423.450							
3128GHYJ4	TOTAL	166,420.50		165,327.23	1,093.27 S		.00	1,093.27 S
3128GJHR1	FED HM LN PC	E82040	2015/12/01	6.500	03DEC02	17DEC02	1.000000	
** JF2G **	082	37,484.84		37,300.41	184.43 S		.00	184.43 S
	35,769.040							
** JF2G **	CXL 082	-37,484.84		-37,300.41	-184.43 S		1.000000	-184.43 S
	-35,769.040							
** JF2G **	235	34,150.39		33,982.37	168.02 S		1.000000	168.02 S
	32,587.220							
** JF2G **	277	3,181.83		3,318.04	-136.21 S		1.000000	-136.21 S
	3,181.820							



ROBERT HOOD JOHNSON FOUNDATION  
— COMPOSITE —  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
3128GJHR1	TOTAL	37,332.22		37,300.41	31.81 S		00	31.81 S
3128GJQM2	FED HM LN PC	E82260	2016/01/01	7.000	22MAR02	16APR02	1.000000	
** JF2G **	134	60,105.05		59,242.38	862.67 L		.00	862.67 L
	58,116.380							
** JF2G **	CXL 134	-60,105.05		-59,242.38	-862.67 L		1.000000	-862.67 L
	-58,116.380							
** JF2G **	519	56,705.73		55,891.85	813.88 L		1.000000	813.88 L
	54,829.530							
** JF2G **	661	3,286.85		3,350.53	-63.68 L		1.000000	-63.68 L
	3,286.850							
3128GJQM2	TOTAL	59,992.58		59,242.38	750.20 L		00	750.20 L
3128GHY95	FED HM LN PC	E85236	2016/09/01	6.500	03DEC02	17DEC02	1.000000	
** JF2G **	080	994,764.34		989,869.87	4,894.47 S		00	4,894.47 S
	949,230.920							
** JF2G **	CXL 080	-994,764.34		-989,869.87	-4,894.47 S		1.000000	-4,894.47 S
	-949,230.920							
** JF2G **	238	932,633.91		928,045.14	4,588.77 S		1.000000	4,588.77 S
	889,944.390							
** JF2G **	278	59,286.53		61,824.73	-2,538.20 S		1.000000	-2,538.20 S
	59,286.530							
3128GHY95	TOTAL	991,920.44		989,869.87	2,050.57 S		00	2,050.57 S



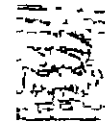
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION				MAT DATE	MAT RATE		TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS	
	LOT SHARES/PAR	LOCAL BASE	PRINCIPAL NET PRINCIPAL NET	NET PRINCIPAL NET		LOCAL BASE	COST COST				NET BAS	NET SECY GN/LS
31280KZA2	FED HM LN PC			E65237	2011/09/01	7	500	26 JUL02	19AUG02	1 000000		
** JF2G **												
		046		52,782.01			50,792.88	1,989.13 L		.00		1,989.13 L
49,343		390										
** JF2G **		571		53,267.13			51,259.71	2,007.42 L	19AUG02	1.000000 00		2,007.42 L
49,796		900										
** JF2G **		571		-53,267.13			-51,259.71	-2,007.42 L	19AUG02	1 000000 00		-2,007.42 L
-49,796		900										
** JF2G **		180		453.51			466.83	15AUG02 -13 32 L	15AUG02	1 000000 .00		-13.32 L
453		510										
31280KZA2	TOTAL			53,235.52			51,259.71	1,975.81 L		.00		1,975.81 L
31280K2H3	FED HM LN PC			E65276	2011/09/01	7	500	26 JUL02	19AUG02	1.000000		
** JF2G **												
		047		16,764.24			16,132.46	631.78 L		.00		631.78 L
15,672		090										
** JF2G **		572		16,913.99			16,276.56	26 JUL02 637.43 L	19AUG02	1 000000 .00		637.43 L
15,812		080										
** JF2G **		572		-16,913.99			-16,276.56	-637.43 L	19AUG02	1 000000 00		-637.43 L
-15,812		080										
** JF2G **		196		139.99			144.10	15AUG02 -4.11 L	15AUG02	1 000000 .00		-4.11 L
139		990										
31280K2H3	TOTAL			16,904.23			16,276.56	627.67 L		.00		627.67 L
31280K3S8	FED HM LN PC			E65309	2011/09/01	7	500	26 JUL02	19AUG02	1 000000		
** JF2G **												
		048		53,361.43			51,350.45	2,010.98 L		.00		2,010.98 L
49,885		060										
** JF2G **		574		53,943.10			51,910.20	26 JUL02 2,032.90 L	19AUG02	1.000000 .00		2,032.90 L
50,428		840										

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION				MAT DATE	MAT RATE		TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS	
	LOT SHARES/PAR	LOCAL BASE	PRINCIPAL NET PRINCIPAL NET	NET PRINCIPAL NET		LOCAL BASE	COST COST				NET BAS	NET SECY GN/LS
** JF2G **												
		574		-53,943.10			-51,910.20	26 JUL02 -2,032.90 L	19AUG02	1.000000 00		-2,032.90 L
-50,428		840										
** JF2G **		197		543.78			559.75	15AUG02 -15.97 L	15AUG02	1 000000 00		-15.97 L
543		780										
31280K3S8	TOTAL			53,905.21			51,910.20	1,995.01 L		.00		1,995.01 L
31280LC98	FED HM LN PC			E65496	2011/11/01	7	500	26 JUL02	19AUG02	1.000000		
** JF2G **												
		049		51,118.79			49,192.30	1,926.49 L		.00		1,926.49 L
47,788		520										
** JF2G **		573		51,488.84			49,548.41	26 JUL02 1,940.43 L	19AUG02	1 000000 00		1,940.43 L
48,134		470										
** JF2G **		573		-51,488.84			-49,548.41	-1,940.43 L	19AUG02	1.000000 .00		-1,940.43 L
-48,134		470										
** JF2G **		198		345.95			356.11	15AUG02 -10.16 L	15AUG02	1.000000 00		-10.16 L
345		950										
31280LC98	TOTAL			51,464.74			49,548.41	1,916.33 L		.00		1,916.33 L
31280LGZ6	FED HML LN PC			E65616	2011/11/01	7	500	26 JUL02	19AUG02	1.000000		
** JF2G **												
		051		85,817.49			82,583.35	3,234.14 L		.00		3,234.14 L
80,226		690										
** JF2G **		576		86,790.45			83,519.65	26 JUL02 3,270.80 L	19AUG02	1.000000 00		3,270.80 L
81,136		270										
** JF2G **		576		-86,790.45			-83,519.65	-3,270.80 L	19AUG02	1 000000 00		-3,270.80 L
-81,136		270										
** JF2G **		199		909.58			936.30	15AUG02 -26.72 L	15AUG02	1.000000 00		-26.72 L
909		580										

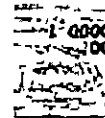
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31280LGZ6	TOTAL		86,727.07	83,519.65	3,207.42 L	00	3,207.42 L
31280LMD8	FED HM LN PC E65756	2011/11/01	7.500	26JUL02	19AUG02	1.000000	
** JF2G **	050 52,834.18		50,843.06	1,991.12 L		00	1,991.12 L
	49,392.170						
** JF2G **	575 53,159.90		51,156.50	2,003.40 L	19AUG02	1.000000	2,003.40 L
	49,696.670					00	
** JF2G **	CXL 575 -53,159.90		-51,156.50	-2,003.40 L	19AUG02	1.000000	-2,003.40 L
	-49,696.670					00	
** JF2G **	200 304.50		313.44	15AUG02	15AUG02	1.000000	-8.94 L
	304.500			-8.94 L		00	
31280LMD8	TOTAL		53,138.68	51,156.50	1,982.18 L	00	1,982.18 L
31280LMV7	FED HM LN PC E66060	2012/01/01	7.500	26JUL02	19AUG02	1.000000	
** JF2G **	052 268,669.08		258,543.96	10,125.12 L		.00	10,125.12 L
	251,165.960						
** JF2G **	577 270,411.19		260,220.41	10,190.78 L	19AUG02	1.000000	10,190.78 L
	252,794.570					00	
** JF2G **	CXL 577 -270,411.19		-260,220.41	-10,190.78 L	19AUG02	1.000000	-10,190.78 L
	-252,794.570					00	
** JF2G **	201 1,628.61		1,676.45	15AUG02	15AUG02	1.000000	-47.84 L
	1,628.610			-47.84 L		.00	
31280LMV7	TOTAL		270,297.69	260,220.41	10,077.28 L	00	10,077.28 L



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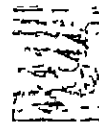
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31280MBA4	FED HM LN PC E66333	2012/02/01	7.500	26JUL02	19AUG02	1.000000	
** JF2G **	053 53,686.46		51,663.21	2,023.25 L		00	2,023.25 L
	50,188.920						
** JF2G **	578 54,049.93		52,012.98	2,036.95 L	19AUG02	1.000000	2,036.95 L
	50,528.710					00	
** JF2G **	CXL 578 -54,049.93		-52,012.98	-2,036.95 L	19AUG02	1.000000	-2,036.95 L
	-50,528.710					.00	
** JF2G **	202 339.79		349.77	15AUG02	15AUG02	1.000000	-9.98 L
	339.790			-9.98 L		00	
31280MBA4	TOTAL		54,026.25	52,012.98	2,013.27 L	00	2,013.27 L
31280MYY0	FED HM LN PC E66931	2012/05/01	7.500	26JUL02	19AUG02	1.000000	
** JF2G **	055 83,450.77		80,305.83	3,144.94 L		00	3,144.94 L
	78,014.160						
** JF2G **	579 84,343.11		81,164.55	3,178.56 L	19AUG02	1.000000	3,178.56 L
	78,848.370					.00	
** JF2G **	CXL 579 -84,343.11		-81,164.55	-3,178.56 L	19AUG02	1.000000	-3,178.56 L
	-78,848.370					00	
** JF2G **	203 834.21		858.72	15AUG02	15AUG02	1.000000	-24.51 L
	834.210			-24.51 L		00	
31280MYY0	TOTAL		84,284.98	81,164.55	3,120.43 L	00	3,120.43 L
31280MZT7	FED HM LN PC E67054	2012/06/01	7.500	26JUL02	19AUG02	1.000000	
** JF2G **	054 18,078.40		17,397.09	681.31 L		00	681.31 L
	16,900.640						
** JF2G **	580 18,221.13		17,534.43	686.70 L	19AUG02	1.000000	686.70 L
	17,034.060					.00	



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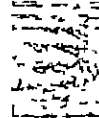
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2G ** CXL 580 -17,034 060	-18,221 13		-17,534.43	26JUL02 -686 70 L	19AUG02	1 000000 .00	-686 70 L
** JF2G ** 204 133 420	133 43		137.34	15AUG02 -3 91 L	15AUG02	1 000000 00	-3 91 L
31280MZT7	TOTAL		17,534 43	677 40 L		00	6 77 40 L
31282RYJ7	FED HM LN PC	2009/01/01	5 500	06FEB02	25FEB02	1 000000	
** JF2E ** 556 4,000,000 000	4,033,125.00		3,981,250 00	51,875 00 S		00	51,875.00 S
** JF2E ** CXL 556 -4,000,000 000	-4,033,125 00		-3,981,250.00	06FEB02 -51,875.00 S	25FEB02	1 000000 00	-51,875 00 S
** JF2E ** 569 3,995,972 400	4,029,064 05		3,977,241 28	06FEB02 51,822 77 S	25FEB02	1 000000 00	51,822 77 S
** JF2E ** 640 4,027.600	4,027 60		4,008 72	15FEB02 18.88 S	15FEB02	1 000000 00	18 88 S
31282RYJ7	TOTAL		3,981,250.00	51,841.65 S		00	51,841.65 S
31287LHF2	FED HM LN PC	2031/12/01	6 500	12SEP02	16SEP02	1.000000	
** JF2G ** 655 77,873 470	80,106.25		79,552 62	553 63 S		00	553 63 S
31287L7H9	FED HM LN PC	2031/12/01	6 500	12SEP02	16SEP02	1 000000	
** JF2G ** 656 588,370 520	605,240 20		601,057.26	4,182 94 S		00	4,182 94 S
31287PAH6	FED HM LN PC	2032/02/01	6 000	11MAR02	13MAR02	1.000000	
** JF2G ** 804 321,397.270	319,488.97		319,388 54	100.43 S		.00	100 43 S



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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31287PGF4	FED HM LN PC	2032/02/01	6 500	11FEB02	14FEB02	1 000000	
** JF2G ** 333 674,933 000	679,757 72		674,405.71	5,352 01 S		00	5,352.01 S
31287PNR0	FED HM LN PC	2032/02/01	6.000	11MAR02	13MAR02	1.000000	
** JF2G ** 805 428,603 110	426,058.28		425,924.34	133 94 S		00	133 94 S
31287SQ67	FED HM LN PC	2032/04/01	6 500	12SEP02	16SEP02	1.000000	
** JF2G ** 657 366,722 840	377,237.47		374,630 30	2,607.17 S		.00	2,607.17 S
31287S480	FED HM LN PC	2032/05/01	6.500	12SEP02	16SEP02	1 000000	
** JF2G ** 658 653,611.500	672,351.77		667,705 00	4,646 77 S		00	4,646 77 S
31287UC34	FED HM LN PC	2032/06/01	6.500	12SEP02	16SEP02	1 000000	
** JF2G ** 659 268,415 370	276,111.35		274,203.08	1,908.27 S		.00	1,908.27 S
31287UU83	FED HM LN PC	2032/07/01	6.000	11JUL02	16JUL02	1 000000	
** JF2G ** 399 384,218.320	381,036 51		378,935 32	2,101.19 S		00	2,101.19 S
31287U2U5	FED HM LN PC	2032/07/01	6.000	11JUL02	15JUL02	1 000000	
** JF2G ** 398 120,732.000	119,732.19		119,071.94	660 25 S		.00	660 25 S
31287VEU0	FED HM LN PC	2032/07/01	6 000	11JUL02	15JUL02	1 000000	
** JF2G ** 390 369,963 000	366,899.24		364,760 40	2,138.84 S		00	2,138.84 S
31287VHM8	FED HM LN PC	2032/08/01	6 500	12SEP02	16SEP02	1 000000	
** JF2G ** 660 334,967 440	344,571 58		342,190 17	2,381 41 S		00	2,381.41 S



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS		NET BAS SECTY GN/LS	
31287V3R9	FED HM LN PC	2032/07/01	7.000	26NOV02	12DEC02	1.000000	
** JF2G **	031		422,763.90			.00	-1,518.00 S
	404,800.860		424,281.90				
** JF2G **	CXL 031		-422,763.90	26NOV02	12DEC02	1.000000	1,518.00 S
	-404,800.860		-424,281.90	1,518.00 S		.00	
** JF2G **	236		404,060.94	26NOV02	12DEC02	1.000000	-1,450.84 S
	386,892.580		405,511.78	-1,450.84 S		.00	
** JF2G **	279		17,908.28	16DEC02	16DEC02	1.000000	-861.84 S
	17,908.280		18,770.12	-861.84 S		.00	
31287V3R9	TOTAL		421,969.22			.00	-2,312.68 S
			424,281.90				
31287XDJ2	FED HM LN PC	2032/08/01	6.500	12AUG02	14AUG02	1.000000	
** JF2G **	083		503,429.23			.00	7,395.52 S
	487,952.000		496,033.71	7,395.52 S			
31288BH48	FED HM LN PC	2032/11/01	6.000	17OCT02	14NOV02	1.000000	
** JF2E **	670		13,213,281.25			.00	-92,929.69 S
	13,000,000.000		13,306,210.94	-92,929.69 S			
31292GVZ6	FED HM LN PC	2028/07/01	7.000	12NOV02	14NOV02	1.000000	
** JF2G **	677		146,387.45			.00	350.00 S
	139,999.950		146,037.45	350.00 S			
31292G2S4	FED HM LN PC	2029/06/01	6.500	12SEP02	16SEP02	1.000000	
** JF2G **	663		658,284.70			.00	4,699.53 S
	639,936.520		653,585.17	4,699.53 S			
31292HCG7	FED HM LN PC C00971	2030/04/01	7.500	09DEC02	12DEC02	1.000000	
** JF2G **	243		105,995.59			.00	1,156.21 S
	99,995.840		104,839.38	1,156.21 S			

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS		NET BAS SECTY GN/LS	
31292HMU5	FED HM LN PC	2031/12/01	6.500	12SEP02	16SEP02	1.000000	
** JF2G **	654		46,091.82			.00	318.55 S
	44,807.110		45,773.27	318.55 S			
31292HP32	FED HM LN PC	2032/02/01	7.500	03JUL02	15JUL02	1.000000	
** JF2G **	245		162,565.27			.00	2,151.76 S
	154,731.960		160,413.51	2,151.76 S			
** JF2G **	CXL 245		-162,565.27	03JUL02	15JUL02	1.000000	-2,151.76 S
	-154,731.960		-160,413.51	-2,151.76 S		.00	
** JF2G **	338		149,286.33	03JUL02	15JUL02	1.000000	1,975.99 S
	142,092.880		147,310.34	1,975.99 S		.00	
** JF2G **	425		12,639.08	15JUL02	15JUL02	1.000000	-464.09 S
	12,639.080		13,103.17	-464.09 S		.00	
31292HP32	TOTAL		161,925.41			.00	1,511.90 S
			160,413.51				
31292HP40	FED HM LN PC	2032/04/01	6.500	12SEP02	16SEP02	1.000000	
** JF2G **	652		1,028,569.70			.00	7,421.14 S
	999,900.670		1,021,148.56	7,421.14 S			
** JF2G **	653		251,999.87	12SEP02	16SEP02	1.000000	1,818.18 S
	244,975.950		250,181.69	1,818.18 S		.00	
31292HP40	TOTAL		1,280,569.57			.00	9,239.32 S
			1,271,330.25				
31294DFC0	FED HM LN PC	2030/02/01	6.500	10OCT02	15OCT02	1.000000	
** JF2G **	289		10,398.84			.00	72.06 S
	10,032.040		10,326.78	72.06 S			

STATE STREET

ROBERT WOOD JOHNSON FOUNDATION  
 COMPOSITE  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE	BASE	NET BAS SECY GN/LS
31294GQ98	FED HM LN PC C39480	2030/06/01	7.000	11FEB02	21FEB02	1.000000	
** JF2G **	444	618,627.52	616,646.86	1,980.66 S		.00	1,980.66 S
	603,631.060						
31298CJ83	FED HM LN PC C43887	2030/10/01	7.000	11FEB02	21FEB02	1.000000	
** JF2G **	446	78,265.97	78,015.38	250.59 S		.00	250.59 S
	76,368.680						
31298EX83	FED HM LN PC C46103	2029/10/01	6.000	22FEB02	13MAR02	1.000000	
** JF2G **	492	115,847.51	115,286.20	561.31 S		.00	561.31 S
	115,883.720						
** JF2G **	CXL 492	-115,847.51	-115,286.20	-561.31 S	13MAR02	1.000000	-561.31 S
	-115,883.720					.00	
** JF2G **	760	114,632.52	114,077.11	555.41 S	13MAR02	1.000000	555.41 S
	114,668.360					.00	
** JF2G **	073	1,215.36	1,209.09	6.27 S	15MAR02	1.000000	6.27 S
	1,215.360					.00	
31298EX83	TOTAL			561.68 S		.00	561.68 S
		115,847.88	115,286.20				
31298EYB5	FED HM LN PC C46106	2029/11/01	6.000	22FEB02	13MAR02	1.000000	
** JF2G **	491	138,615.81	137,944.18	671.63 S		.00	671.63 S
	138,659.140						
** JF2G **	CXL 491	-138,615.81	-137,944.18	-671.63 S	13MAR02	1.000000	-671.63 S
	-138,659.140					.00	
** JF2G **	761	137,151.33	136,486.80	664.53 S	13MAR02	1.000000	664.53 S
	137,194.210					.00	
** JF2G **	074	1,464.94	1,457.39	7.55 S	15MAR02	1.000000	7.55 S
	1,464.940					.00	



STATE STREET

ROBERT WOOD JOHNSON FOUNDATION  
 COMPOSITE  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE	BASE	NET BAS SECY GN/LS
31298EYB5	TOTAL			672.08 S		.00	672.08 S
		138,616.27	137,944.19				
31298EY90	FED HM LN PC C46136	2029/08/01	6.000	22FEB02	13MAR02	1.000000	
** JF2G **	493	57,733.97	57,454.24	279.73 S		.00	279.73 S
	57,752.020						
** JF2G **	CXL 493	-57,733.97	-57,454.24	-279.73 S	13MAR02	1.000000	-279.73 S
	-57,752.020					.00	
** JF2G **	762	57,316.93	57,039.22	277.71 S	13MAR02	1.000000	277.71 S
	57,334.850					.00	
** JF2G **	075	417.18	415.02	2.16 S	15MAR02	1.000000	2.16 S
	417.170					.00	
31298EY90	TOTAL			279.87 S		.00	279.87 S
		57,734.11	57,454.24				
31298EZC2	FED HM LN PC C46139	2029/07/01	6.000	22FEB02	13MAR02	1.000000	
** JF2G **	490	55,405.90	55,137.44	268.46 S		.00	268.46 S
	55,423.220						
** JF2G **	CXL 490	-55,405.90	-55,137.44	-268.46 S	13MAR02	1.000000	-268.46 S
	-55,423.220					.00	
** JF2G **	763	55,318.77	55,050.73	268.04 S	13MAR02	1.000000	268.04 S
	55,336.060					.00	
** JF2G **	076	87.16	86.71	4.5 S	15MAR02	1.000000	4.5 S
	87.160					.00	
31298EZC2	TOTAL			268.49 S		.00	268.49 S
		55,405.93	55,137.44				



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298MYR2 ** JF2G **	FED HM LN PC C51620 290 20,817.550	2031/05/01 6.500 21,578.69 21,429.17	100CT02 149.52 S	150CT02	1.000000 00	149.52 S
31298SG01 ** JF2G **	FED HOME LN PC C55607 291 329,967.450	2031/08/01 6.500 342,031.89 339,661.90	100CT02 2,369.99 S	150CT02	1.000000 00	2,369.99 S
31298SKC7 ** JF2G **	FED HM LN PC C55691 489 54,747.630	2029/11/01 6.000 54,730.53 54,465.34	22FEB02 265.19 S	13MAR02	1.000000 00	265.19 S
** JF2G **	CXL 489 -54,747.630	-54,730.53 -54,465.34	22FEB02 -265.19 S	13MAR02	1.000000 00	-265.19 S
** JF2G **	764 54,116.810	54,099.90 53,837.77	22FEB02 262.13 S	13MAR02	1.000000 00	262.13 S
** JF2G **	077 630.820	630.82 627.57	15MAR02 3.25 S	15MAR02	1.000000 00	3.25 S
31298SKC7	TOTAL	54,730.72 54,465.34	265.38 S		00	265.38 S
31298SUM2 ** JF2G **	FED HM LN PC C55997 488 182,662.730	2029/09/01 6.000 182,605.65 181,720.88	22FEB02 884.77 S	13MAR02	1.000000 00	884.77 S
** JF2G **	CXL 488 -182,662.730	-182,605.65 -181,720.88	22FEB02 -884.77 S	13MAR02	1.000000 00	-884.77 S
** JF2G **	765 179,749.950	179,693.78 178,823.12	22FEB02 870.66 S	13MAR02	1.000000 00	870.66 S
** JF2G **	078 2,912.780	2,912.78 2,897.76	15MAR02 15.02 S	15MAR02	1.000000 00	15.02 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298SUM2	TOTAL	182,606.56 181,720.88	885.68 S		00	885.68 S
31298SVT8 ** JF2G **	FED HM LN PC C56026 495 187,419.030	2029/01/01 6.000 187,360.46 186,452.65	22FEB02 907.81 S	13MAR02	1.000000 00	907.81 S
** JF2G **	CXL 495 -187,419.030	-187,360.46 -186,452.65	22FEB02 -907.81 S	13MAR02	1.000000 00	-907.81 S
** JF2G **	766 187,023.640	186,965.20 186,059.30	22FEB02 905.90 S	13MAR02	1.000000 00	905.90 S
** JF2G **	079 395.390	395.39 393.35	15MAR02 2.04 S	15MAR02	1.000000 00	2.04 S
31298SVT8	TOTAL	187,360.59 186,452.65	907.94 S		00	907.94 S
31298SVV3 ** JF2G **	FED HM LN PC C56028 494 42,452.180	2029/02/01 6.000 42,438.91 42,233.29	22FEB02 205.62 S	13MAR02	1.000000 00	205.62 S
** JF2G **	CXL 494 -42,452.180	-42,438.91 -42,233.29	22FEB02 -205.62 S	13MAR02	1.000000 00	-205.62 S
** JF2G **	767 42,387.690	42,374.44 42,169.13	22FEB02 205.31 S	13MAR02	1.000000 00	205.31 S
** JF2G **	080 64.490	64.49 64.16	15MAR02 .33 S	15MAR02	1.000000 00	33 S
31298SVV3	TOTAL	42,438.93 42,233.29	205.64 S		00	205.64 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298VDF1 ** JF2G **	FED HM LN PC C58202 288 969,050.490	2031/09/01	6 500 997,521 20	10OCT02 6,960 20 S	15OCT02	1.000000 00	6,960 20 S
31298WFF7 ** JF2G **	FED HM LN PC 772 54,643.900	2031/10/01	7.000 56,044 15	07MAR02 -96.05 S	13MAR02	1 000000 00	-96 05 S
31298WFG5 ** JF2G **	FED HM LN PC 771 245,101.610	2031/10/01	7 000 251,382.34	07MAR02 -430 84 S	13MAR02	1.000000 00	-430 84 S
31298WHT5 ** JF2G **	FED HM LN PC 769 286,932.820	2031/10/01	7.000 294,285 48	07MAR02 -504 38 S	13MAR02	1 000000 .00	-504 38 S
31298WH24 ** JF2G **	FED HM LN PC 770 49,631.090	2031/10/01	7.000 50,902.89	07MAR02 -87.25 S	13MAR02	1.000000 .00	-87.25 S
31298WH32 ** JF2G **	FED HM LN PC 768 37,091 460	2031/10/01	7 000 38,041.92	07MAR02 -65 20 S	13MAR02	1 000000 00	-65 20 S
31298YKH3 ** JF2G **	FED HM LN PC 560 320,031.970	2031/11/01	6.000 315,131 48	09APR02 -5,450 54 S	11APR02	1 000000 .00	-5,450 54 S
313139AC1 ** JF2A **	FEDDERS NORTH AMER I SR SUB NT 757 500,000.000	2007/08/15	9 375 500,362.50	09AUG02 -100,362 50 L	14AUG02	1.000000 00	-100,362.50 L
3133MKEC7 ** JF2G **	FEDERAL HOME LN BKS 109 910,000 000	2004/11/15	4 125 915,414.50	20MAR02 -11,415 95 S	21MAR02	1.000000 00	-11,415.95 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
3133MNVY0 ** JF2G **	FEDERAL HOME LN BKS CONS BD 358 820,000.000	2012/05/15	5 750 813,202 20	15MAY02 -1,648 20 S	20MAY02	1.000000 .00	-1,648.20 S
** JF2G **	405 820,000 000		813,202.20	17MAY02 246 00 S	21MAY02	1 000000 00	246.00 S
** JF2G **	472 325,000.000		322,305.75	18JUL02 15,817.75 S	22JUL02	1 000000 00	15,817 75 S
** JF2G **	244 455,000.000		451,228.05	08OCT02 54,964 00 S	10OCT02	1 000000 00	54,964 00 S
3133MNVY0 TOTAL			2,469,317 75	69,379 55 S		00	69,379.55 S
3133MBJE5 ** JF2G **	FEDERAL HOME LN BKS CONS BD 384 500,000.000	2009/04/27	5.790 499,060.00	16MAY02 10,925.00 L	20MAY02	1 000000 00	10,925.00 L
3133TJTZ6 ** JF2F **	FEDERAL HOME LN MTG PREASSIGN 350 364,567.730	2011/03/15	6.000 26,943 83	01NOV01 -26,943 83 S	15NOV01	1 000000 .00	-26,943.83 S
** JF2F **	351 362,743 760		26,809 03	01DEC01 -26,809 03 S	15DEC01	1 000000 .00	-26,809 03 S
** JF2F **	352 360,924.990		26,674 61	01JAN02 -26,674 61 S	15JAN02	1 000000 00	-26,674.61 S
** JF2F **	353 359,118.390		26,541 09	01FEB02 -26,541.09 S	15FEB02	1 000000 00	-26,541.09 S
** JF2F **	354 357,322 190		26,408 34	01MAR02 -26,408.34 S	15MAR02	1.000000 00	-26,408.34 S
** JF2F **	493 355,532.930		26,276.11	01APR02 -26,276 11 S	15APR02	1.000000 00	-26,276.11 S

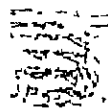
STATE STREET



ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE MAT RATE	LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L S	STL DT BASE CURR	SELL RATE GN/L S	NET SECY NET BAS	GN/L S GN/L S
** JF2F **	417	618,413.76		658,805.66	08APR02 -40,391.90 S	11APR02	1.000000 .00		-40,391.90 S
	8,914,072.220								
** JF2F **	417	-618,413.76		-658,805.66	08APR02 40,391.90 S	11APR02	1.000000 00		40,391.90 S
	-8,914,072.220								
** JF2F **	494	618,413.76		658,805.66	08APR02 -40,391.90 S	11APR02	1.000000 00		-40,391.90 S
	8,914,072.220								
3133TJTZ6	TOTAL	618,413.76		818,458.67			00		-200,044.91 S
3133T3PH5	FEDERAL	HOME LN MTG SER 1652	2022/08/15	6.600	08APR02	11APR02	1.000000		
** JF2F **	412	6,338,353.22		6,191,790.70	146,562.52 L		00		146,562.52 L
	6,090,910.000								
313385XSO	FEDERAL	HOME LN BK CONS DSC NT	2002/06/05	0.010	05JUN02	05JUN02	1.000000		
** JF2E **	532	9,300,000.00		9,287,486.33	12,513.67 S		00		12,513.67 S
	9,300,000.000								
3133995E3	FEDERAL	HOME LN MTG PREASSIGN	2007/08/15	6.000	08APR02	11APR02	1.000000		
** JF2F **	409	1,166,336.71		1,678,652.84	-512,316.13 S		.00		-512,316.13 S
	17,440,549.000								
3134A35H5	FEDERAL	HOME LN MTG DEB	2010/09/15	6.875	11JUL02	16JUL02	1.000000		
** JF2G **	430	240,491.15		240,491.15	00		00		00
	225,000.000								
3134AAA2	FEDERAL	HOME LN MTG CORP	2031/03/15	6.750	14FEB02	19FEB02	1.000000		
** JF2G **	388	10,670.35		10,021.60	648.75 L		00		648.75 L
	10,000.000								
** JF2G **	388	-10,670.35		-10,021.60	14FEB02 -648.75 L	19FEB02	1.000000 .00		-648.75 L
	-10,000.000								
** JF2G **	389	213,407.00		200,432.00	14FEB02 12,975.00 L	19FEB02	1.000000 .00		12,975.00 L
	200,000.000								
** JF2G **	389	-213,407.00		-200,432.00	14FEB02 -12,975.00 L	19FEB02	1.000000 .00		-12,975.00 L
	10,000.000								



ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE MAT RATE	LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L S	STL DT BASE CURR	SELL RATE GN/L S	NET SECY NET BAS	GN/L S GN/L S
									-200,000.000
** JF2G **	418	10,670.35		10,021.60	14FEB02 648.75 L	19FEB02	1.000000 00		648.75 L
	10,000.000								
** JF2G **	440	197,594.66		196,423.36	20FEB02 1,171.30 L	20FEB02	1.000000 .00		1,171.30 L
	196,000.000								
** JF2G **	440	-197,594.66		-196,423.36	20FEB02 -1,171.30 L	20FEB02	1.000000 00		-1,171.30 L
	-196,000.000								
** JF2G **	447	197,594.66		196,423.36	20FEB02 1,171.30 L	20FEB02	1.000000 00		1,171.30 L
	196,000.000								
** JF2G **	447	-197,594.66		-196,423.36	20FEB02 -1,171.30 L	20FEB02	1.000000 00		-1,171.30 L
	-196,000.000								
** JF2G **	471	197,594.66		196,423.36	20FEB02 1,171.30 L	20FEB02	1.000000 .00		1,171.30 L
	196,000.000								
** JF2G **	471	-197,594.66		-196,423.36	20FEB02 -1,171.30 L	20FEB02	1.000000 00		-1,171.30 L
	-196,000.000								
** JF2G **	472	197,418.90		196,423.36	20FEB02 995.54 L	20FEB02	1.000000 .00		995.54 L
	196,000.000								
3134AAA2	TOTAL	208,089.25		206,444.96			.00		1,644.29 L
3134A4DQ4	FEDERAL	HOME LN MTG DEB	2004/02/15	5.250	03APR02	05APR02	1.000000		
** JF2G **	350	1,434,366.90		1,452,894.83	-18,527.93 S		.00		-18,527.93 S
	1,395,000.000								
** JF2G **	720	551,384.38		556,099.20	17APR02 -4,714.82 S	19APR02	1.000000 .00		-4,714.82 S
	535,000.000								



STATE STREET

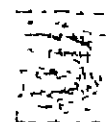
ASSET ID SH SELL/BTC	SECURITY LOT LOCAL DESCRIPTION PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GM/LG	STL DT SELL RATE BASE CURR GN/LG	NET SECY GN/LG NET BAS SECY GN/LG	
3134A4DQ4	TOTAL	1,985,751.28	2,008,994.03	-23,242.75 S	.00	-23,242.75 S
3134A4FF6	FEDERAL HOME LN MTG DEB	2003/06/15 4.500	18JAN02	22JAN02 1.000000		
** JF2G **	786 744,212.50	732,703.13	11,509.37 S	.00	11,509.37 S	
	725,000.000					
3134A4GK4	FEDERAL HOME LN MTG DEB	2006/07/15 5.500	19MAR02	22MAR02 1.000000		
** JF2G **	100 274,353.48	276,697.27	-2,343.79 S	.00	-2,343.79 S	
	270,000.000					
** JF2G **	108 50,742.60	51,240.23	-497.63 S	21MAR02 1.000000	-497.63 S	
	50,000.000					
3134A4GK4	TOTAL	325,096.08	327,937.50	-2,841.42 S	.00	-2,841.42 S
3134A4GHB	FEDERAL HOME LN MTG DEB	2004/08/15 4.500	06FEB02	08FEB02 1.000000		
** JF2G **	175 822,726.10	819,024.61	3,701.49 S	.00	3,701.49 S	
	805,000.000					
3134A4K06	FEDERAL HOME LN MTG DEB	2005/02/15 3.875	27AUG02	29AUG02 1.000000		
** JF2G **	387 4,359,997.05	4,234,388.10	125,608.95 S	.00	125,608.95 S	
	4,245,000.000					
3134A4KX1	FEDERAL HOME LN MTG INT PMT 0	2032/07/15 6.250	20FEB02	20FEB02 1.000000		
** JF2G **	464 15.51	29.31	-13.80 S	.00	-13.80 S	
	31.000					
** JF2G **	CXL 464 -15.51	-29.31	20FEB02 13.80 S	20FEB02 1.000000	13.80 S	
	-31.000					
** JF2G **	475 15.51	28.46	-12.95 S	20FEB02 1.000000	-12.95 S	
	31.000					



ASSET ID SH SELL/BTC	SECURITY LOT LOCAL DESCRIPTION PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GM/LG	STL DT SELL RATE BASE CURR GN/LG	NET SECY GN/LG NET BAS SECY GN/LG	
3134A4KX1	TOTAL	15.51	28.46	-12.95 S	.00	-12.95 S
3134A4LX0	FEDERAL HOME LOAN MT DEB	2004/11/15 3.250	07FEB02	08FEB02 1.000000		
** JF2G **	181 906,306.72	902,704.92	3,601.80 S	.00	3,601.80 S	
	920,000.000					
** JF2G **	360 906,062.00	895,003.60	11,058.40 S	17MAY02 1.000000	11,058.40 S	
	920,000.000					
3134A4LX0	TOTAL	1,812,368.72	1,797,708.52	14,660.20 S	.00	14,660.20 S
3134A4QD9	FEDERAL HOME LN MTG INT PMT 0	2012/07/15 5.125	11JUL02	16JUL02 1.000000		
** JF2G **	436 702.13	663.83	38.30 S	.00	38.30 S	
	703.980					
** JF2G **	434 322.55	304.95	17.60 S	16JUL02 1.000000	17.60 S	
	323.400					
3134A4QD9	TOTAL	1,024.68	968.78	55.90 S	.00	55.90 S
31341E6M9	FED HM LN PC	2015/06/01 12.500	12AUG02	14AUG02 1.000000		
** JF2G **	119 695,134.38	687,146.88	7,987.50 S	.00	7,987.50 S	
	710,000.000					
** JF2G **	CXL 119 -695,134.38	-687,146.88	14AUG02 7,987.50 S	14AUG02 1.000000	-7,987.50 S	
	-710,000.000					
31341E6M9	TOTAL	00	.00	00 S	.00	00 S
313549AK3	FEDERAL MOGUL CORP NT	2004/07/01 7.500	24JAN02	24JAN02 1.000000		
** JF2E **	626 2,500.00	2,494.98	5.02 L	.00	5.02 L	
	2,500.000					
** JF2E **	CXL 626 -2,500.00	-2,494.98	24JAN02 5.02 L	24JAN02 1.000000	-5.02 L	
	-2,500.000					

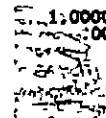


ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL	LOCAL COST	LOCAL COST	LOCAL SECY	BASE	CURR	NET BAS	SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE	GN/LS	GN/LS	GN/LS		
313549AK3	TOTAL		.00	.00	00 L		00		00 L
313549AM9	FEDERAL	MOGUL CORP NT	2010/07/01	7.875	24JAN02	24JAN02	1 000000		
** JF2A **	379	1,500.00		1,447.50	52 50 L		00		52 50 L
	1,500 000								
** JF2A **	CXL 379	-1,500.00		-1,447.50	-52 50 L	24JAN02	1.000000	00	-52 50 L
	-1,500.000								
** JF2A **	405	1,500.00		1,447.50	52 50 L	24JAN02	1 000000	00	52 50 L
	1,500 000								
** JF2A **	CXL 405	-1,500.00		-1,447.50	-52.50 L	24JAN02	1 000000	00	-52.50 L
	-1,500 000								
** JF2A **	657	240,000 00		1,158,000 00	-918,000 00 L	25JUN02	1 000000	00	-918,000 00 L
	1,200,000 000								
313549AM9	TOTAL	240,000.00		1,158,000.00	-918,000 00 L		00		-918,000 00 L
31359MOU4	FEDERAL	NATL MTG ASS NT	2008/05/15	6.000	15AUG02	20AUG02	1 000000		
** JF2G **	195	1,644,384 00		1,566,615 00	77,769.00 S		00		77,769 00 S
	1,500,000.000								
31359MEM1	FEDERAL	NATL MTG ASS BENCHMARK	2004/02/13	5 125	29MAY02	03JUN02	1 000000		
** JF2G **	543	237,074.80		236,440 00	634.80 S		00		634 80 S
	230,000.000								
** JF2G **	334	316,808 69		313,540.00	3,268.69 S	21OCT02	1 000000	.00	3,268 69 S
	305,000.000								
31359MEM1	TOTAL	553,883.49		549,980 00	3,903 49 S		00		3,903 49 S



STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL	LOCAL COST	LOCAL COST	LOCAL SECY	BASE	CURR	NET BAS	SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE	GN/LS	GN/LS	GN/LS		
31359MERO	FEDERAL	NATL MTG ASS DEB	2009/04/29	6 500	29APR02	29APR02	1 000000		
** JF2G **	008	2,350,000.00		2,199,534.30	150,465 70 L		00		150,465 70 L
	2,350,000 000								
31359MGK3	FEDERAL	NATL MTG ASS DEB	2030/11/15	6 625	18OCT02	22OCT02	1 000000		
** JF2G **	344	55,680.00		59,259 77	-3,579.77 S		00		-3,579.77 S
	50,000.000								
31359MHK2	FEDERAL	NATL MTG ASSN	2011/03/15	5 500	13FEB02	14FEB02	1.000000		
** JF2E **	603	592,687 50		595,242 19	-2,554 69 S		00		-2,554.69 S
	600,000 000								
31359MJH7	FEDERAL	NATL MTG ASSN	2011/05/15	6 000	12FEB02	14FEB02	1 000000		
** JF2F **	265	718,060 00		732,186 70	-14,126 70 S		.00		-14,126.70 S
	700,000 000								
** JF2F **	331	1,013,437.50		1,045,981.00	-32,543 50 S	08MAR02	1 000000	.00	-32,543.50 S
	1,000,000 000								
** JF2G **	325	2,091,962.00		2,082,379 50	9,582 50 S	01APR02	1 000000	.00	9,582 50 S
	2,000,000 000								
** JF2G **	CXL 325	-2,091,962 00		-2,082,379.50	-9,582.50 S	01APR02	1.000000	.00	-9,582 50 S
	-2,000,000 000								
** JF2G **	356	1,315,551 65		1,344,962.89	-29,411.24 S	20MAY02	1.000000	00	-29,411 24 S
	1,295,000.000								
** JF2G **	357	1,316,006.54		1,354,545.39	-38,538.85 S	20MAY02	1 000000	00	-38,538 85 S
	1,295,000.000								
** JF2G **	651	803,850 00		773,695 07	30,154 93 S	02AUG02	1 000000	00	30,154.93 S
	750,000.000								
** JF2G **	184	886,500.45		821,784 40	64,716.05 S	20AUG02	1.000000	.00	64,716.05 S
	810,000 000								



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			NET BAS SECTY GN/LS
31359MH7	TOTAL	6,053,406 14	6,073,155.45	-19,749.31 S		.00	-19,749 31 S
31359MKM2	FEDERAL NATL MTG ASSN		2004/09/15 3 500	09JAN02	11JAN02	1 000000	
** JF2G **							
	645	957,330 18	957,762 50	-432 32 S		00	-432 32 S
	965,000 000						
31359MLH4	FEDERAL NATL MTG ASSN		2006/10/15 4 375	24JAN02	28JAN02	1 000000	
** JF2G **							
	014	516,484 50	505,044 75	11,439 75 S		00	11,439 75 S
	525,000 000						
** JF2G **				24JAN02	28JAN02	1 000000	
	015	1,077,239 10	1,053,280 65	23,958 45 S		00	23,958 45 S
	1,095,000 000						
31359MLH4	TOTAL	1,593,723 60	1,558,325 40	35,398 20 S		.00	35,398 20 S
31359MLZ4	FEDERAL NATL MTG ASSN		2007/01/15 5 000	07MAR02	11MAR02	1 000000	
** JF2G **							
	001	848,439 15	851,388.20	-2,949 05 S		00	-2,949.05 S
	845,000.000						
** JF2G **				07MAR02	11MAR02	1 000000	
	723	848,437 46	851,388 20	-2,950 74 S		00	-2,950 74 S
	845,000 000						
** JF2G **				07MAR02	11MAR02	1 000000	
	723	-848,437 46	-851,388 20	2,950 74 S		00	2,950.74 S
	-845,000 000						
** JF2G **				23MAY02	28MAY02	1 000000	
	457	2,161,939 28	2,159,412 40	2,526 88 S		.00	2,526.88 S
	2,140,000 000						
** JF2G **				23MAY02	28MAY02	1.000000	
	474	1,338,581 25	1,337,932 00	649.25 S		.00	649.25 S
	1,325,000 000						
31359MLZ4	TOTAL	4,348,959 68	4,348,732.60	227 08 S		00	227.08 S

STATE STREET

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			NET BAS SECTY GN/LS
31359MMP5	FEDERAL NATL MTG ASSN		2007/04/15 5 250	27AUG02	29AUG02	1 000000	
** JF2G **							
	388	788,040 80	753,327 40	34,713 40 S		00	34,713.40 S
	740,000 000						
** JF2G **				09OCT02	11OCT02	1 000000	
	255	2,794,362 30	2,611,195.65	183,166 65 S		00	183,166.65 S
	2,565,000 000						
31359MMP5	TOTAL	3,582,403 10	3,364,523 05	217,880 05 S		00	217,880 05 S
31359P7B6	FEDERAL NATL MTG ASS RENIC TR		2007/08/25 6.650	25SEP02	30SEP02	1 000000	
** JF2G **							
	004	661,839 47	624,759 44	37,080 03 L		00	37,080 03 L
	605,002 340						
** JF2G **				25SEP02	30SEP02	1 000000	
	004	-661,839 47	-624,759 44	-37,080 03 L		.00	-37,080.03 L
	-605,002.340						
** JF2G **				25SEP02	30SEP02	1 000000	
	110	661,839 47	624,759.46	37,080.01 L		00	37,080 01 L
	605,002.360						
31359P7B6	TOTAL	661,839 47	624,759 46	37,080 01 L		00	37,080 01 L
31359RZB1	FEDERAL NATL MTG ASS PREASSIGN		2008/01/25 6 250	25SEP02	25OCT02	1.000000	
** JF2G **							
	005	1,921,787.11	1,749,453.13	172,333 98 L		.00	172,333 98 L
	1,750,000 000						
31359TTJ7	FEDERAL NATL MTG ASS RENIC TR		2023/12/25 6 424	25MAY02	28MAY02	1.000000	
** JF2G **							
	591	12,441.81	12,550 68	-108.87 L		.00	-108.87 L
	12,441 810						
31359UUG8	FEDERAL NATL MTG ASS RENIC TR		2021/12/25 4 000	08APR02	11APR02	1 000000	
** JF2F **							
	414	4,386,093 75	4,186,406 25	199,687 50 L		.00	199,687.50 L
	4,500,000.000						

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STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
31371HB64	FNMA POOL 252161	2028/12/01	6 000	19AUG02	16SEP02	1 000000	
** JF2G **	262 30,903.820			1,139.58 S		00	1,139.58 S
** JF2G **	CXL 262 -30,903.820			-1,139.58 S		.00	-1,139.58 S
** JF2G **	622 30,063.910			1,108.60 S		00	1,108.60 S
** JF2G **	021 839.910			25SEP02 18.77 S	25SEP02	1.000000 00	18.77 S
31371HB64	TOTAL			1,127.37 S		00	1,127.37 S
31371HE38	FNMA POOL 252254	2029/02/01	6.000	19AUG02	16SEP02	1 000000	
** JF2G **	258 46,926.410			1,730.42 S		00	1,730.42 S
** JF2G **	CXL 258 -46,926.410			-1,730.42 S		.00	-1,730.42 S
** JF2G **	623 45,997.870			1,696.17 S		1.000000 .00	1,696.17 S
** JF2G **	022 928.540			25SEP02 20.75 S	25SEP02	1 000000 .00	20.75 S
31371HE38	TOTAL			1,716.92 S		.00	1,716.92 S
31371HM6	FNMA POOL 252496	2029/06/01	6 000	19AUG02	16SEP02	1.000000	
** JF2G **	256 112,882.490			4,162.55 S		00	4,162.55 S
** JF2G **	CXL 256 -112,882.490			-4,162.55 S		1.000000 .00	-4,162.55 S

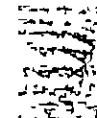
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF2G **	624 110,122.470			19AUG02 4,060.78 S	16SEP02	1 000000 00	4,060.78 S
** JF2G **	023 2,760.020			25SEP02 61.67 S	25SEP02	1 000000 00	61.67 S
31371HNM6	TOTAL			4,122.45 S		00	4,122.45 S
31371J5B6	FNMA POOL 253842	2031/06/01	7 000	23AUG02	16SEP02	1 000000	
** JF2G **	359 28,044.300			-78.87 S		00	-78.87 S
** JF2G **	CXL 359 -28,044.300			78.87 S	16SEP02	1 000000 00	78.87 S
** JF2G **	625 26,492.750			-74.50 S	16SEP02	1 000000 00	-74.50 S
** JF2G **	024 1,551.550			25SEP02 -66.43 S	25SEP02	1 000000 00	-66.43 S
31371J5B6	TOTAL			-140.93 S		00	-140.93 S
31371KGA3	FNMA POOL 254093	2031/12/01	7 000	11FEB02	13FEB02	1.000000	
** JF2G **	328 499,999.680			2,187.50 S		00	2,187.50 S
31371KK86	FEDERAL NATL MTG ASS 254190	2009/02/01	5 500	06MAR02	25MAR02	1.000000	
** JF2E **	721 4,992,224.460			12,480.59 S		.00	12,480.59 S
** JF2E **	CXL 721 -4,992,224.460			-12,480.59 S	25MAR02	1 000000 .00	-12,480.59 S
** JF2E **	072 4,969,954.040	2009/02/01	5.500 4,997,133.46	06MAR02 34,872.80 S	25MAR02	1.000000 00	34,872.80 S
** JF2E **				06MAR02	25MAR02	1.000000	

STATE STREET

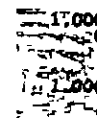


ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
** JF2G **	CXL 460 -56,651 740	-57,200.55	-56,333.07	17JUL02 -867.48 S	14AUG02	1 000000 00	-867.48 S
** JF2G **	342 1,015 520	1,015 52	1,009 81	25AUG02 5 71 S	26AUG02	1 000000 .00	5 71 S
31374GXN2	TOTAL	112,676 69	111,638 04	1,038 65 S		00	1,038.65 S
31374TE39	FMMA POOL	323354	2028/11/01 6.000	25FEB02	13MAR02	1 000000	
** JF2G **	521 55,000.230	54,867 03	54,690 85	176 18 S		00	176 18 S
** JF2G **	CXL 521 -55,000 230	-54,867 03	-54,690 85	25FEB02 -176 18 S	13MAR02	1.000000 00	-176 18 S
** JF2G **	749 54,181.870	54,050.65	53,877 09	25FEB02 173 56 S	13MAR02	1 000000 00	173 56 S
** JF2G **	165 1,711 100	1,711 10	1,701 48	25MAR02 9 62 S	25MAR02	1.000000 .00	9.62 S
** JF2G **	057 54,390.430	54,917.34	54,084 47	17JUL02 832.87 S	14AUG02	1 000000 .00	832 87 S
** JF2G **	461 55,493.450	56,031 05	55,181 29	17JUL02 849.76 S	14AUG02	1.000000 .00	849 76 S
** JF2G **	CXL 461 -55,493.450	-56,031.05	-55,181 29	17JUL02 -849.76 S	14AUG02	1 000000 00	-849 76 S
** JF2G **	343 1,103 020	1,103 02	1,096.82	25AUG02 6.20 S	26AUG02	1 000000 .00	6.20 S



STATE STREET.

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
31374TE39	TOTAL	111,782.11	110,759 86	1,022.25 S		00	1,022.25 S
31374TE96	FMMA POOL	323360	2028/11/01 6 000	25FEB02	13MAR02	1.000000	
** JF2G **	522 59,999 950	59,854.64	59,662 45	192 19 S		00	192.19 S
** JF2G **	CXL 522 -59,999 950	-59,854.64	-59,662 45	25FEB02 -192.19 S	13MAR02	1.000000 .00	-192 19 S
** JF2G **	750 59,156.800	59,013.53	58,824 05	25FEB02 189 48 S	13MAR02	1 000000 00	189 48 S
** JF2G **	166 1,616.050	1,616.05	1,606 96	25MAR02 9 09 S	25MAR02	1 000000 .00	9.09 S
** JF2G **	058 49,463 970	49,943 15	49,185.74	17JUL02 757.41 S	14AUG02	1.000000 .00	757.41 S
** JF2G **	462 50,671 130	51,162.01	50,386.11	17JUL02 775 90 S	14AUG02	1 000000 .00	775.90 S
** JF2G **	CXL 462 -50,671.130	-51,162.01	-50,386 11	17JUL02 -775 90 S	14AUG02	1.000000 00	-775.90 S
** JF2G **	344 1,207 160	1,207.17	1,200 37	25AUG02 6 80 S	26AUG02	1 000000 .00	6 80 S
31374TE96	TOTAL	111,779.90	110,817.12	962 78 S		.00	962.78 S
31374THA0	FMMA POOL	323425	2028/12/01 6 000	18JUL02	14AUG02	1 000000	
** JF2G **	059 25,343.170	25,557.01	23,470 15	2,086.86 L		.00	2,086 86 L
** JF2G **	477 25,846.700	26,064 79	23,936.47	18JUL02 2,128.32 L	14AUG02	1.000000 00	2,128.32 L
** JF2G **				18JUL02	14AUG02	1.000000	



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL SECY GN/LS BASE SECY GN/LS	TRD DT GN/LS	STL DT BASE CURR	SELL RATE GM/LS	NET SECY GN/LS NET BAS SECY GN/LS
	CXL 477 -25,846 700		-23,936 47		-2,128.32 L		.00	-2,128 32 L
** JF2G **	345 503 530		466 32		25AUG02 37.21 L	26AUG02	1 000000 .00	37 21 L
31374THA0	TOTAL		23,936 47		2,124 07 L		.00	2,124 07 L
31374THB8	FNMA POOL	2028/12/01	6 000		25FEB02	13MAR02	1.000000	
** JF2G **	519 54,999 960		54,690 58		176 17 S		.00	176 17 S
** JF2G **	CXL 519 -54,999 960		-54,690.58		-176 17 S	13MAR02	1.000000 .00	-176 17 S
** JF2G **	751 53,994 220		53,690 50		25FEB02 172 95 S	13MAR02	1.000000 .00	172 95 S
** JF2G **	167 2,102 910		2,091 08		25MAR02 11 83 S	25MAR02	1 000000 .00	11 83 S
** JF2G **	060 54,010 350		53,706.53		18JUL02 759 53 S	14AUG02	1.000000 .00	759 53 S
** JF2G **	478 55,490 260		55,178.12		18JUL02 780 34 S	14AUG02	1.000000 .00	780 34 S
** JF2G **	CXL 478 -55,490 260		-55,178.12		-780 34 S	14AUG02	1.000000 .00	-780 34 S
** JF2G **	346 1,479 910		1,471 59		25AUG02 8.32 S	26AUG02	1 000000 .00	8 32 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL SECY GN/LS BASE SECY GN/LS	TRD DT GN/LS	STL DT BASE CURR	SELL RATE GM/LS	NET SECY GN/LS NET BAS SECY GN/LS
31374THB8	TOTAL		110,959.70		952.63 S		.00	952.63 S
31374THQ5	FNMA POOL	2028/12/01	6 000		25FEB02	13MAR02	1.000000	
** JF2G **	518 75,000 110		74,578.23		240.24 S		.00	240 24 S
** JF2G **	CXL 518 -75,000 110		-74,578 23		-240 24 S	13MAR02	1.000000 .00	-240.24 S
** JF2G **	752 74,035 530		73,619 08		25FEB02 237 15 S	13MAR02	1.000000 .00	237.15 S
** JF2G **	168 1,479.020		1,470.70		25MAR02 8 32 S	25MAR02	1.000000 .00	8 32 S
** JF2G **	061 36,504 650		36,299.30		18JUL02 513 35 S	14AUG02	1 000000 .00	513 35 S
** JF2G **	479 37,181 970		36,972 81		18JUL02 522.88 S	14AUG02	1.000000 .00	522 88 S
** JF2G **	CXL 479 -37,181 970		-36,972 81		-522 88 S	14AUG02	1.000000 .00	-522 88 S
** JF2G **	347 677 320		673.51		25AUG02 3.81 S	26AUG02	1.000000 .00	3 81 S
31374THQ5	TOTAL		112,062.59		762 63 S		.00	762.63 S
31374THR5	FNMA POOL	2028/12/01	6 000		20DEC01	14JAN02	1.000000	
** JF2G **	CXL 427 -217,680 690		-202,443.04		-11,054 10 L		.00	-11,054 10 L
** JF2G **	546 213,761 140		198,797.86		20DEC01 10,855 06 L	14JAN02	1.000000 .00	10,855.06 L
** JF2G **					25JAN02	25JAN02	1.000000	

STATE STREET



ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY	GN/LS
SH SELL/BTC	LOT	LOCAL	LOCAL	LOCAL	GN/LS	BASE CURR	GN/LS	NET BAS	SECY GN/LS
SHARES/PAR	PAR	BASE	BASE	BASE	SECY GN/LS			NET	SECY GN/LS
	056		4,773 93	4,439.75	334.18 L		.00		334 18 L
31374TH85		TOTAL							
** JF2G **	517		24,939 75	23,250 27	25FEB02 1,689 48 L	13MAR02	1 000000 00		1,689 48 L
** JF2G **	517		-24,939 75	-23,250.27	25FEB02 -1,689 48 L	13MAR02	1 000000 00		-1,689 48 L
** JF2G **	753		24,756.800	23,023.83	25FEB02 1,673.01 L	13MAR02	1 000000 00		1,673 01 L
** JF2G **	169		448 95	417.52	25MAR02 31 43 L	25MAR02	1 000000 00		31.43 L
** JF2G **	062		19,551.08	18,030 38	18JUL02 1,520 70 L	14AUG02	1 000000 00		1,520.70 L
** JF2G **	480		19,723 060	18,889 48	18JUL02 1,547 03 L	14AUG02	1 000000 .00		1,547.03 L
** JF2G **	480		-19,723.060	-18,889 48	18JUL02 -1,547.03 L	14AUG02	1 000000 00		-1,547.03 L
** JF2G **	349		335 56	312.07	25AUG02 23.49 L	26AUG02	1 000000 .00		23.49 L
31374TVN6		TOTAL	45,962 14	42,578 37	3,383.77 L		00		3,383.77 L
** JF2G **	260		20,598.250	20,138.01	19AUG02 759.55 S	16SEP02	1.000000		759.55 S
** JF2G **	260		-20,598.250	-20,138.01	19AUG02 -759.55 S	16SEP02	1 000000 .00		-759 55 S
** JF2G **	626		20,036 140	19,588.46	19AUG02 738 83 S	16SEP02	1 000000 .00		738 83 S

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY	GN/LS
SH SELL/BTC	LOT	LOCAL	LOCAL	LOCAL	GN/LS	BASE CURR	GN/LS	NET BAS	SECY GN/LS
SHARES/PAR	PAR	BASE	BASE	BASE	SECY GN/LS			NET	SECY GN/LS
** JF2G **	025		562 11	549 55	25SEP02 12.56 S	25SEP02	1 000000 00		12 56 S
31374TYN6		TOTAL	20,889 40	20,138.01	751 39 S		.00		751 39 S
31374T2X6		TOTAL	323990	2029/10/01 6 000	20DEC01	14JAN02	1.000000		
** JF2G **	423		-227,901 530	-220,067.41	-3,454 13 S		00		-3,454 13 S
** JF2G **	547		224,310 770	219,999 79	20DEC01 3,399.71 S	14JAN02	1 000000 .00		3,399.71 S
** JF2G **	054		3,590.76	3,467.33	25JAN02 123 43 S	25JAN02	1 000000 00		123 43 S
31374T2X6		TOTAL	69.01	00	69 01 S		00		69 01 S
31376JHX3		TOTAL	357162	2031/11/01 7 000	23AUG02	16SEP02	1.000000		
** JF2G **	335		1,711,604.590	1,766,696.87	13,371.91 S		00		13,371.91 S
** JF2G **	335		-1,711,604.590	-1,766,696 87	23AUG02 -13,371 91 S	16SEP02	1 000000 .00		-13,371.91 S
** JF2G **	627		1,592,003 620	1,655,683 76	23AUG02 12,437 52 S	16SEP02	1 000000 .00		12,437.52 S
** JF2G **	026		119,600 970	119,600.97	25SEP02 -3,849 66 S	25SEP02	1 000000 .00		-3,849.66 S
31376JHX3		TOTAL	1,775,284 73	1,766,696.87	8,587.86 S		00		8,587.86 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31378PCR2	FNMA POOL 404541 404280	2012/12/01 7.000	15AUG02	19AUG02	1.000000	
** JF2G **	190 147,641 70	147,466 71	174.99 S		.00	174.99 S
	139,986.200					
31379CQT1	FNMA POOL 415466	2028/02/01 6 000	25FEB02	13MAR02	1.000000	
** JF2G **	523 59,854 83	58,434 51	1,420 32 L		.00	1,420 32 L
	60,000.140					
** JF2G **	CXL 523 -59,854.83	-58,434.51	-1,420 32 L	13MAR02	1 000000 00	-1,420 32 L
** JF2G **	754 59,657 59	58,241 95	1,415 64 L	13MAR02	1 000000 00	1,415 64 L
	59,802.420					
** JF2G **	170 407.34	396 71	10 63 L	25MAR02	1 000000 00	10.63 L
	407.340					
** JF2G **	063 57,526.93	55,488.29	2,038.64 L	14AUG02	1 000000 00	2,038.64 L
	56,974.980					
** JF2G **	463 63,195.72	60,956.19	2,239 53 L	14AUG02	1 000000 .00	2,239.53 L
	62,589 380					
** JF2G **	CXL 463 -63,195.72	-60,956.19	-2,239 53 L	14AUG02	1.000000 00	-2,239 53 L
	-62,589.380					
** JF2G **	350 5,614 40	5,467 90	146 50 L	26AUG02	1 000000 .00	146.50 L
	5,614 400					
31379CQT1	TOTAL	123,206.26	119,594.85	3,611.41 L	00	3,611 41 L
31379T5X8	FNMA POOL 429362	2029/08/01 6 000	25FEB02	13MAR02	1.000000	
** JF2G **	514 264,358 54	260,859 71	3,498 83 S		.00	3,498.83 S
	265,000.340					
** JF2G **	CXL 514 -264,358.54	-260,859.71	-3,498.83 S	13MAR02	1 000000 .00	-3,498.83 S
	-265,000.340					

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2G **	755 261,263.30	257,805.43	3,457 87 S	13MAR02	1 000000 00	3,457.87 S
	261,897.580					
** JF2G **	171 6,195 53	6,098.72	96 81 S	25MAR02	1 000000 00	96.81 S
	6,195.530					
** JF2G **	254 246,364 48	239,041 47	7,323.01 S	16SEP02	1 000000 .00	7,323.01 S
	242,835 770					
** JF2G **	CXL 254 -246,364.48	-239,041 47	-7,323 01 S	16SEP02	1.000000 .00	-7,323.01 S
	-242,835 770					
** JF2G **	628 240,964 30	233,801.81	7,162 49 S	16SEP02	1.000000 .00	7,162.49 S
	237,512.940					
** JF2G **	027 5,322 83	5,239.66	83.17 L	25SEP02	1.000000 00	83.17 L
	5,322.830					
31379T5X8	TOTAL	5,322.83	83 17 L		.00	83 17 L
31379MKH9	FNMA POOL 431496	2028/07/01 6 000	25FEB02	13MAR02	1 000000	
** JF2G **	520 34,914 92	31,691.12	3,223 80 L		00	3,223 80 L
	34,999 690					
** JF2G **	CXL 520 -34,914.92	-31,691.12	-3,223.80 L	13MAR02	1 000000 00	-3,223.80 L
	-34,999.690					
** JF2G **	756 34,668 63	31,467 57	3,201.06 L	13MAR02	1 000000 00	3,201.06 L
	34,752.800					
** JF2G **	172 492 63	446 06	46 57 L	25MAR02	1 000000 .00	46.57 L
	492 630					
** JF2G **	064 32,213.00	28,888.01	3,324 99 L	14AUG02	1.000000 .00	3,324 99 L
	31,903 930					

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2G ** 32,404	464 910 32,718 84		29,341.63	17JUL02 3,377.21 L	14AUG02	1.000000 00	3,377.21 L
** JF2G ** -32,404	464 910 -32,718 84		-29,341.63	17JUL02 -3,377 21 L	14AUG02	1 000000 00	-3,377 21 L
** JF2G ** 500	351 980 500 98		453 62	25AUG02 47 36 L	26AUG02	1 000000 00	47 36 L
31379MKH9 <u>TOTAL</u>			61,255.26	6,619.98 L		00	6,619 98 L
31380HSN8 ** JF2G **	FMNA POOL 516 890 69,830.36	2028/12/01	6.000 69,606 14	25FEB02 224 22 S	13MAR02	1 000000 00	224 22 S
** JF2G ** CXL	516 890 -69,999.890		-69,606 14	25FEB02 -224 22 S	13MAR02	1 000000 00	-224 22 S
** JF2G ** 69,274	757 730 69,106.95		68,885 06	25FEB02 221 89 S	13MAR02	1.000000 00	221.89 S
** JF2G ** 1,191	173 340 1,191 34		1,184 64	25MAR02 6 70 S	25MAR02	1 000000 00	6.70 S
** JF2G ** 41,294.530	261 530 41,894 59		41,062 24	19AUG02 832.35 S	16SEP02	1 000000 00	832 35 S
** JF2G ** CXL	261 530 -41,294.530		-41,062 24	19AUG02 -832.35 S	16SEP02	1 000000 00	-832.35 S
** JF2G ** 40,201.800	629 800 40,785.98		39,975 66	19AUG02 810 32 S	16SEP02	1.000000 .00	810.32 S
** JF2G ** 1,092	028 730 1,092 73		1,086.58	25SEP02 6 15 S	25SEP02	1.000000 00	6 15 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31380HSN8 <u>TOTAL</u>			111,131.94	1,045 06 S		00	1,045.06 S
31380LX94 ** JF2G **	FMNA POOL 443604 424 830 -23,989 74	2028/10/01	6 000 -22,652 11	20DEC01 -1,337 63 L	14JAN02	1 000000 00	-1,337 63 L
** JF2G ** 23,981.580	548 580 23,520.69		22,209.21	20DEC01 1,311 48 L	14JAN02	1 000000 .00	1,311.48 L
** JF2G ** 478.250	045 250 478.25		442.90	25JAN02 35.35 L	25JAN02	1.000000 .00	35 35 L
31380LX94 <u>TOTAL</u>			00	9 20 L		00	9 20 L
31380PBC2 ** JF2G **	FMNA POOL 426 430 -32,786.95	2028/11/01	6.000 -30,958.80	20DEC01 -1,828.15 L	14JAN02	1.000000 00	-1,828 15 L
** JF2G ** 33,376	549 530 32,735.07		30,909.81	20DEC01 1,825.26 L	14JAN02	1.000000 00	1,825 26 L
** JF2G ** 52	043 900 52 90		48 99	25JAN02 3 91 L	25JAN02	1 000000 00	3 91 L
31380PBC2 <u>TOTAL</u>			.00	1 02 L		00	1 02 L
31380MTZ7 ** JF2G **	FMNA POOL 452468 065 130 631,532	2028/11/01	6 000 625,808 87	18JUL02 11,051 81 L	14AUG02	1.000000 .00	11,051.81 L
** JF2G ** 640,525.450	481 450 645,929 88		634,720.69	18JUL02 11,209 19 L	14AUG02	1 000000 00	11,209.19 L
** JF2G ** CXL	481 450 -640,525.450		-634,720 69	18JUL02 -11,209.19 L	14AUG02	1.000000 00	-11,209 19 L
** JF2G ** 19AUG02				19AUG02	16SEP02	1.000000 00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	264	2,218,141.13	2,166,556.47	51,584.66 L		.00	51,584.66 L
2,186,370	430						
** JF2G **				19AUG02	16SEP02	1.000000	
264	-2,218,141.13	-2,166,556.47	-51,584.66 L			.00	-51,584.66 L
-2,186,370	430						
** JF2G **				19AUG02	16SEP02	1.000000	
631	2,155,484.22	2,105,356.70	50,127.52 L			.00	50,127.52 L
2,124,610	970						
** JF2G **				25AUG02	26AUG02	1.000000	
352	46,380.97	45,960.64	420.33 L			.00	420.33 L
46,380.970							
** JF2G **				25SEP02	25SEP02	1.000000	
035	74,162.32	73,490.23	672.09 L			.00	672.09 L
74,162.320							
** JF2G **				12NOV02	14NOV02	1.000000	
671	402,428.56	386,667.97	15,760.59 L			.00	15,760.59 L
390,204.200							
31380WTZ7	TOTAL	3,315,316.75	3,237,284.41	78,032.34 L		.00	78,032.34 L
31380MUE2	FNMA POOL 452481	2028/11/01	6.000	20DEC01	14JAN02	1.000000	
** JF2G **							
425	-68,045.76	-64,251.57	-3,794.19 L			.00	-3,794.19 L
-69,379.140							
** JF2G **				20DEC01	14JAN02	1.000000	
550	65,876.75	62,203.50	3,673.25 L			.00	3,673.25 L
67,167.620							
** JF2G **				25JAN02	25JAN02	1.000000	
052	2,211.52	2,048.07	163.45 L			.00	163.45 L
2,211.520							
31380MUE2	TOTAL	42.51	.00	42.51 L		.00	42.51 L
31381BUB3	FNMA POOL 456078	2028/12/01	6.000	19AUG02	16SEP02	1.000000	
** JF2G **							
263	32,903.32	31,707.39	1,195.93 S			.00	1,195.93 S
32,432.040							
** JF2G **				19AUG02	16SEP02	1.000000	
CXL	-32,903.32	-31,707.39	-1,195.93 S			.00	-1,195.93 S
-32,432.040							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** JF2G **				19AUG02	16SEP02	1.000000	
630	32,076.12	30,910.26	1,165.86 S			.00	1,165.86 S
31,616.690							
** JF2G **				25SEP02	25SEP02	1.000000	
036	815.35	797.13	18.22 S			.00	18.22 S
815.350							
31381BUB3	TOTAL	32,891.47	31,707.39	1,184.08 S		.00	1,184.08 S
31381FEY2	FNMA POOL 459251	2029/02/01	6.000	20DEC01	14JAN02	1.000000	
** JF2G **							
422	-653,975.97	-653,871.79	-104.18 L			.00	-104.18 L
-666,790.860							
** JF2G **				20DEC01	14JAN02	1.000000	
551	641,526.63	641,424.43	102.20 L			.00	102.20 L
654,097.570							
** JF2G **				25JAN02	25JAN02	1.000000	
055	12,693.29	12,447.36	245.93 L			.00	245.93 L
12,693.290							
31381FEY2	TOTAL	243.95	.00	243.95 L		.00	243.95 L
31382DVD3	FNMA POOL 479512	2029/05/01	6.000	19AUG02	16SEP02	1.000000	
** JF2G **							
257	23,183.30	22,340.65	842.65 S			.00	842.65 S
22,851.240							
** JF2G **				19AUG02	16SEP02	1.000000	
CXL	-23,183.30	-22,340.65	-842.65 S			.00	-842.65 S
-22,851.240							
** JF2G **				19AUG02	16SEP02	1.000000	
632	22,713.52	21,887.95	825.57 S			.00	825.57 S
22,388.190							
** JF2G **				25SEP02	25SEP02	1.000000	
037	463.05	452.70	10.35 S			.00	10.35 S
463.050							

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF2G **	039	35.31	32 70	25SEP02	25SEP02	1 000000	2 61 L
	35.310			2 61 L		00	
31383H2M5	TOTAL	27,288 36	24,910.07	2,378.29 L		00	2,178 29 L
31383LTP0	FNMA POOL 506458		2029/08/01 7.000	23AUG02	16SEP02	1 000000	
** JF2G **	331	13,526 65	13,563.23	-36 58 S		00	-36 58 S
	13,006.400						
** JF2G **	CXL 331	-13,526.65	-13,563.23	23AUG02	16SEP02	1 000000	36 58 S
	-13,006.400			36.58 S		.00	
31383LTP0	TOTAL	00	.00	00 S		00	.00 S
31384ALP1	FNMA POOL	517934	2015/11/01 7.000	09JAN02	17JAN02	1.000000	
** JF2G **	650	243,110.82	233,351.24	9,759.58 L		.00	9,759.58 L
	234,376.630						
31384QRL9	FNMA POOL	530691	2030/04/01 7.000	23AUG02	16SEP02	1.000000	
** JF2G **	327	350,557.90	351,505.92	-948 02 S		.00	-948.02 S
	337,074.900						
** JF2G **	CXL 327	-350,557.90	-351,505.92	23AUG02	16SEP02	1 000000	948 02 S
	-337,074 900			948.02 S		.00	
31384QRL9	TOTAL	.00	00	00 S		00	00 S
31384VY41	FNMA POOL 535335		2030/06/01 7.500	12AUG02	20AUG02	1.000000	
** JF2G **	226	24,782 53	24,745.60	36.93 S		.00	36.93 S
	23,637 590						
31384V2N1	FNMA POOL	535481	2030/09/01 8 000	04FEB02	13FEB02	1.000000	
** JF2G **	152	396,432.46	396,139 12	293.34 S		.00	293.34 S
	375,487 310						
** JF2G **	CXL 152	-396,432 46	-396,139 12	04FEB02	13FEB02	1.000000	-293.34 S
	-375,487 310			-293 34 S		.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF2G **	301	361,847 23	361,579 48	04FEB02	13FEB02	1.000000	267 75 S
	342,729.360			267.75 S		.00	
** JF2G **	512	32,757.95	34,559.64	-1,801.69 S	25FEB02	1 000000	-1,801 69 S
	32,757 950					.00	
31384V2N1	TOTAL	394,605.18	396,139 12	-1,533 94 S		.00	-1,533.94 S
31384YAB9	FNMA POOL	537431	2030/05/01 7 000	23AUG02	16SEP02	1.000000	
** JF2G **	326	315,447.20	316,300 28	-853 08 S		.00	-853.08 S
	303,314.620						
** JF2G **	CXL 326	-315,447.20	-316,300.28	23AUG02	16SEP02	1.000000	853.08 S
	-303,314.620			853 08 S		.00	
31384YAB9	TOTAL	00	.00	.00 S		00	00 S
31385DRN3	FNMA POOL	541493	2030/12/01 7.500	12SEP02	16SEP02	1 000000	
** JF2G **	699	131,510.71	131,588.83	-78 12 S		.00	-78.12 S
	124,987.900						
31385HX72	FNMA POOL	545302	2016/11/01 5.500	14NOV02	19DEC02	1.000000	
** JF2E **	164	55,330.20	55,422.54	-92 34 S		00	-92.34 S
	53,726.790						
** JF2E **	167	55,793.09	56,052.04	-258 95 S	19DEC02	1.000000	-258.95 S
	54,337 030					.00	
31385HX72	TOTAL	111,123 29	111,474.58	-351 29 S		.00	-351.29 S
31385JDJA	FNMA POOL	545605	2032/05/01 7 000	23AUG02	16SEP02	1 000000	
** JF2G **	360	339,040.00	336,493.13	2,546.87 S		00	2,546.87 S
	326,000.000						
** JF2G **	CXL 360	-339,040.00	-336,493 13	-2,546 87 S	16SEP02	1.000000	-2,546 87 S
	-326,000.000					.00	
** JF2G **				23AUG02	16SEP02	1.000000	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
	381 325,999 160	339,039 13		336,492.26	2,546.87 S		00		2,546 87 S
** JF2G ** CXL	381 -325,999 160	-339,039 13		-336,492.26	-2,546.87 S	23AUG02	1 000000 00		-2,546 87 S
** JF2G **	634 312,244 280	324,734 05		322,294 64	2,439 41 S	23AUG02	1.000000 00		2,439 41 S
** JF2G ** CXL	634 -312,244 280	-324,734 05		-322,294 64	-2,439 41 S	23AUG02	1 000000 00		-2,439 41 S
** JF2G **	645 312,244.280	324,734.05		322,294 64	2,439 41 S	23AUG02	1 000000 00		2,439 41 S
** JF2G **	040 47,251.980	47,251 98		48,772 90	-1,520 92 S	25SEP02	1 000000 00		-1,520 92 S
31385JDJA	TOTAL	371,986 03		371,067.54	918 49 S		00		918 49 S
31385JKU1	FNMA POOL	545807	2017/08/01	5.500	19NOV02	17DEC02	1.000000		
** JF2E **	159 885,353 540	911,568.30		913,297.51	-1,729 21 S		00		-1,729.21 S
31385JK31	FNMA POOL	545814	2032/08/01	6.500	12SEP02	16SEP02	1 000000		
** JF2G **	651 174,999.940	179,785 09		178,499.93	1,285 16 S		00		1,285 16 S
31385JLCO	FNMA POOL	545823	2017/08/01	5.500	14NOV02	17DEC02	1 000000		
** JF2E **	166 52,462 290	54,027 96		54,118.13	-90.17 S		00		-90 17 S
** JF2E **	168 45,213.270	46,424.84		46,640.31	-215 47 S	18NOV02	1.000000 00		-215.47 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
31385JLCO	TOTAL	100,452 80		100,758.44	-305 64 S		00		-305 64 S
31385JNR5	FNMA POOL	545900	2017/07/01	5 500	14NOV02	19DEC02	1 000000		
** JF2E **	169 900,009.700	926,869.36		928,416 26	-1,546 90 S		00		-1,546.90 S
** JF2E **	170 515,818 000	529,640 31		532,098 51	-2,458 20 S	18NOV02	1.000000 00		-2,458.20 S
31385JNR5	TOTAL	1,456,509 67		1,460,514 77	-4,005.10 S		00		-4,005.10 S
31385JNHB	FNMA POOL	545903	2017/09/01	5 500	08NOV02	27DEC02	1 000000		
** JF2E **	266 528,847 930	546,283 39		543,019 40	3,263 99 S		.00		3,263.99 S
31386CQY1	FNMA POOL	559471	2015/11/01	7.000	12APR02	16APR02	1 000000		
** JF2G **	626 444,999 550	460,574 53		459,044.84	1,529 69 S		00		1,529 69 S
31386EV39	FNMA POOL	561434	2029/07/01	6 000	25FEB02	13MAR02	1 000000		
** JF2G **	515 34,999.930	34,915 17		34,338.21	576 96 S		00		576 96 S
** JF2G ** CXL	515 -34,999 930	-34,915.17		-34,338 21	-576.96 S	25FEB02	1 000000 .00		-576 96 S
** JF2G **	759 34,943.170	34,858 54		34,282.52	576 02 S	25FEB02	1 000000 .00		576 02 S
** JF2G **	175 105.520	105 52		103.53	1 99 S	25MAR02	1.000000 .00		1 99 S
** JF2G **	259 28,582 790	28,998 13		28,042.39	955 74 L	19AUG02	1 000000 00		955 74 L
** JF2G ** CXL	259 -28,582 790	-28,998 13		-28,042 39	-955.74 L	19AUG02	1.000000 00		-955.74 L

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** JF2G **							
636	28,956 91	28,002.53		19AUG02	16SEP02	1.000000	954 38 L
28,542 160				954 38 L		00	
** JF2G **							
041	40.63	39.86		25SEP02	25SEP02	1.000000	77 L
40 630				77 L		.00	
31386EV39	<b>TOTAL</b>	28,997.54	28,042.39	955 15 L		00	955 15 L
		34,964.06	34,386.05	578 01 S		00	578.01 S
31386GJJ3	FNMA POOL	562865	2031/03/01 7.500	30SEP02	15OCT02	1.000000	
** JF2G **							
083	406,295 37	403,046.93		3,248 44 S		00	3,248.44 S
385,000 060							
** JF2G **							
CXL 083	-406,295.37	-403,046.93		30SEP02	15OCT02	1.000000	-3,248.44 S
-385,000.060				-3,248 44 S		.00	
** JF2G **							
213	373,023 92	370,041 49		30SEP02	15OCT02	1.000000	2,982 43 S
353,472 470				2,982 43 S		.00	
** JF2G **							
CXL 416	38,681 97	40,495.19		25OCT02	25OCT02	1.000000	-1,813.22 S
38,681 970				-1,813 22 S		.00	
31386GJJ3	<b>TOTAL</b>	411,705 89	410,536.68	1,169.21 S		.00	1,169 21 S
31386GSZ7	FNMA POOL	563136	2015/11/01 7.000	09JAN02	17JAN02	1.000000	
** JF2G **							
651	273,203 52	262,235.87		10,967.65 L		.00	10,967.65 L
263,388 200							
31386LM65	FNMA POOL		2016/12/01 5.500	19NOV02	17DEC02	1.000000	
** JF2E **							
171	117,190 59	117,412 90		-222.31 S		00	-222.31 S
113,820 440							
** JF2E **							
CXL 171	-117,190.59	-117,412.90		19NOV02	17DEC02	1.000000	222.31 S
-113,820 440				222 31 S		.00	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
31386LM65	<b>TOTAL</b>	00	.00	.00 S		00	.00 S
31386NDF2	FNMA POOL	568102	2031/01/01 7.500	12SEP02	16SEP02	1.000000	
** JF2G **							
661	33,597 73	33,622 67		-24.94 S		.00	-24.94 S
31,931.310							
31386NMYO	FNMA POOL	568407	2031/03/01 7.500	12AUG02	20AUG02	1.000000	
** JF2G **							
222	997,848.15	996,361 04		1,487 11 S		00	1,487.11 S
951,747.860							
31386NH61	FNMA POOL	568669	2016/03/01 6.500	15JAN02	17JAN02	1.000000	
** JF2G **							
747	24,308.63	24,195 34		113.29 S		00	113.29 S
23,771 910							
31386U4Q2	FNMA POOL	574231	2031/05/01 6.500	12AUG02	14AUG02	1.000000	
** JF2G **							
080	665,832 34	656,849 60		8,982 74 S		00	8,982.74 S
645,949 210							
31386XAH8	FNMA POOL	576112	2031/05/01 7.000	11FEB02	13FEB02	1.000000	
** JF2G **							
327	444,998.39	463,008.18		1,990.21 S		.00	1,990.21 S
454,905.180							
31387CLG4	FNMA POOL	580027	2031/06/01 7.000	23AUG02	16SEP02	1.000000	
** JF2G **							
333	30,535.84	30,618.42		-82.58 S		.00	-82.58 S
29,361 390							
** JF2G **							
CXL 333	-30,535.84	-30,618.42		23AUG02	16SEP02	1.000000	82.58 S
-29,361 390				82 58 S		.00	
** JF2G **							
637	29,560.26	29,640 20		23AUG02	16SEP02	1.000000	-79 94 S
28,423 330				-79 94 S		.00	
** JF2G **							
042	938.06	978.22		25SEP02	25SEP02	1.000000	-40.16 S
938.060				-40 16 S		.00	

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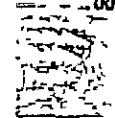
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
<b>31387CLG4</b>	<b>TOTAL</b>		30,498 32	30,618 42	-120 10 S	00	-120 10 S
<b>31387CMZ1</b>	<b>FNMA POOL</b>	2031/09/01	6.000	26NOV01	12FEB02	1 000000	
** JF2E **	373 132,982.980	130,281.76	131,705 10	-1,423 34 S		.00	-1,423.34 S
<b>31387C3F6</b>	<b>FNMA POOL</b>	2016/04/01	5.500	11JAN02	17JAN02	1 000000	
** JF2G **	703 239,891.760	239,104 61	235,281 35	3,823.26 S		00	3,823 26 S
<b>31387DAJ8</b>	<b>FNMA POOL</b>	2031/05/01	6 500	12AUG02	14AUG02	1 000000	
** JF2G **	082 209,050.450	215,485 28	212,578 18	2,907 10 S		.00	2,907.10 S
<b>31387D6X2</b>	<b>FNMA POOL</b>	2031/06/01	7.000	23AUG02	16SEP02	1 000000	
** JF2G **	361 324,967 580	337,966 28	335,427.48	2,538.80 S		00	2,538 80 S
** JF2G **	CXL 361 -324,967 580	-337,966.28	-335,427.48	-2,538 80 S		1.000000 00	-2,538 80 S
** JF2G **	638 309,559.950	321,942 35	319,523 92	2,418.43 S		1 000000 00	2,418 43 S
** JF2G **	043 15,407.630	15,407 63	15,903.56	-495 93 S		1 000000 .00	-495 93 S
<b>31387D6X2</b>	<b>TOTAL</b>		337,349 98	335,427 48	1,922 50 S	00	1,922 50 S
<b>31387GHX3</b>	<b>FNMA POOL</b>	2031/06/01	7.000	23AUG02	16SEP02	1 000000	
** JF2G **	334 26,026 780	27,067.85	27,141 05	-73.20 S		00	-73.20 S
** JF2G **	CXL 334 -26,026 780	-27,067.85	-27,141 05	73.20 S		1.000000 00	73 20 S
** JF2G **	639	23,965 84	24,030 65	-64.81 S		1.000000 00	

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	23,044 080						
** JF2G **	044 2,982 700	2,982 70	3,110.40	-127 70 S		25SEP02 1.000000 00	-127 70 S
<b>31387GHX3</b>	<b>TOTAL</b>		26,948 54	27,141 05	-192.51 S	00	-192.51 S
<b>31387G2Y7</b>	<b>FNMA POOL</b>	2016/06/01	6.500	15JAN02	17JAN02	1.000000	
** JF2G **	745 24,468.750	25,021.21	24,904.60	116.61 S		00	116 61 S
<b>31387N2V8</b>	<b>FNMA POOL</b>	2016/08/01	6.000	18DEC01	17JAN02	1.000000	
** JF2E **	434 917,264 700	914,111 60	914,398.25	-286.65 S		00	-286 65 S
<b>31387UCR0</b>	<b>FNMA POOL</b>	2031/06/01	6 500	10OCT02	15OCT02	1 000000	
** JF2G **	286 149,999 770	155,296.63	154,265.38	1,031 25 S		00	1,031 25 S
** JF2G **	287 434,999 410	450,564.23	447,369.70	3,194 53 S		1 000000 00	3,194.53 S
<b>31387UCR0</b>	<b>TOTAL</b>		605,860 86	601,635 08	4,225.78 S	00	4,225 78 S
<b>31387WBU0</b>	<b>FNMA POOL</b>	2031/07/01	7 500	12AUG02	03SEP02	1.000000	
** JF2G **	225 24,614 300	25,806.56	25,768.10	38.46 S		00	38.46 S
<b>31387MYF1</b>	<b>FNMA POOL</b>	2016/11/01	6 000	14FEB02	18MAR02	1.000000	
** JF2E **	803 57,890.640	58,455 98	58,342.91	113 07 S		00	113.07 S
** JF2E **	CXL 803 -57,890.640	-58,455 98	-58,342 91	-113.07 S		1.000000 00	-113.07 S

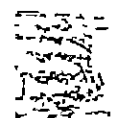
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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31387WV1	TOTAL		00	00 S		00	.00 S
31387YX5	FNMA POOL	2017/02/01	5 500	08MAR02	16APR02	1 000000	
** JF2E **	245 2,000,198.300		1,951,756.00			00	-36,566 12 S
** JF2G **	411 425,013 440		430,259.70	15JUL02 8,035 41 S	18JUL02	1 000000 00	8,035 41 S
** JF2E **	172 658,477.640		677,974 75	19NOV02 -1,286 09 S	17DEC02	1.000000 00	-1,286 09 S
31387YX5	TOTAL		3,059,990.45			00	-29,816 80 S
31387Y31	FNMA POOL	2017/03/01	5 500	11MAR02	16APR02	1.000000	
** JF2E **	244 2,000,198.140		1,953,943.56			00	-19,845.71 S
** JF2E **	254 500,049 040		488,485 42	11MAR02 -4,961 41 S	16APR02	1 000000 .00	-4,961 41 S
31387Y31	TOTAL		2,442,428.98			.00	-24,807 12 S
31387Y49	FNMA POOL	2017/03/01	6 000	13FEB02	18MAR02	1 000000	
** JF2E **	804 280,315.000		282,504 96			00	87 60 S
31388C5A4	FNMA POOL	2016/11/01	5 500	19NOV02	17DEC02	1.000000	
** JF2E **	173 295,889 580		304,650.69			00	-577.90 S
31388GR94	FNMA POOL	2031/11/01	6 500	10JAN02	14JAN02	1 000000	
** JF2G **	674 208,493.830		207,679 40			.00	-3,159 98 S



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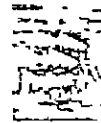
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31388GUN9	FNMA POOL	2031/09/01	7 000	09APR02	11APR02	1 000000	
** JF2G **	563 339,966.020		345,702 95			.00	-2,231.02 S
31388JTE5	FNMA POOL	2031/10/01	7.500	12AUG02	20AUG02	1 000000	
** JF2G **	228 409,999 900		429,859 27			.00	640.63 S
31388JZL2	FNMA POOL	2016/10/01	6 500	15JAN02	17JAN02	1 000000	
** JF2G **	766 999,999.910		1,019,062 40			00	1,250.00 S
** JF2G **	767 245,125 230		249,797.93	15JAN02 306 40 S	17JAN02	1 000000 00	306.40 S
31388JZL2	TOTAL		1,268,860.33			.00	1,556.40 S
31388LT83	FNMA POOL	2016/12/01	5 500	19NOV02	17DEC02	1.000000	
** JF2E **	174 376,622 900		387,774 47			00	-735 59 S
31388MJC3	FNMA POOL	2016/11/01	5 500	08NOV02	19NOV02	1 000000	
** JF2E **	699 437,907.050		452,344 30			00	2,702 71 S
31388NCY6	FNMA POOL	2016/10/01	6.500	15JAN02	17JAN02	1.000000	
** JF2G **	768 549,874 450		560,356 43			00	687.35 S
31388NE85	FNMA POOL	2016/11/01	6 500	15JAN02	17JAN02	1 000000	
** JF2G **	743 951,659.470		973,146 16			.00	4,535 25 S



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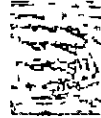
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	GN/LS	GN/LS	NET BAS	SECTY GN/LS
31388NGJ9	FNMA POOL	2016/11/01	5 500	15NOV02	26DEC02	1.000000		
** JF2E **	175	139,622.36	140,249.04	-626.68 S		00		-626.68 S
	135,957.870							
** JF2E **	176	644,754.99	645,978.06	-1,223.07 S	17DEC02	1.000000		-1,223.07 S
	626,213.210					00		
31388NGJ9	TOTAL		786,227.10	-1,849.75 S		00		-1,849.75 S
	784,377.35							
31388PSR3	FNMA POOL	2032/01/01	7.000	09APR02	11APR02	1.000000		
** JF2G **	564	345,703.08	348,359.06	-2,655.98 S		00		-2,655.98 S
	339,966.150							
31388PYC9	FNMA POOL	2016/12/01	5.500	08NOV02	19DEC02	1.000000		
** JF2E **	239	580,727.35	577,257.56	3,469.79 S		00		3,469.79 S
	562,192.560							
31388QDQ9	FNMA POOL	2016/10/01	6 000	14FEB02	18MAR02	1.000000		
** JF2E **	805	60,683.61	60,599.05	84.56 S		00		84.56 S
	60,129.290							
31388QYGB	FNMA POOL	2016/10/01	6 000	18DEC01	17JAN02	1.000000		
** JF2E **	423	82,451.28	82,477.13	-25.85 S		.00		-25.85 S
	82,735.680							
** JF2E **	424	869,950.03	870,222.83	-272.80 S	17JAN02	1.000000		-272.80 S
	872,950.800					00		
31388QYGB	TOTAL		952,699.96	-298.65 S		.00		-298.65 S
	952,401.31							
31388RU70	FNMA POOL	2016/11/01	5 500	19NOV02	17DEC02	1.000000		
** JF2E **	177	325,565.59	326,183.18	-617.59 S		00		-617.59 S
	316,203.020							



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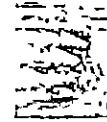
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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	GN/LS	GN/LS	NET BAS	SECTY GN/LS
3138853T0	FNMA POOL	2016/11/01	5 500	19NOV02	17DEC02	1.000000		
** JF2E **	178	314,949.18	315,546.62	-597.44 S		00		-597.44 S
	305,891.910							
31388TK36	FNMA POOL	2016/12/01	5 500	15JUL02	18JUL02	1.000000		
** JF2G **	412	717,938.85	703,644.34	14,294.51 S		.00		14,294.51 S
	709,184.850							
31388URE2	FNMA POOL	2016/12/01	5.500	14NOV02	17DEC02	1.000000		
** JF2E **	180	634,069.13	635,127.36	-1,058.23 S		.00		-1,058.23 S
	615,694.500							
31388YHR6	FNMA POOL	2016/11/01	6 000	18DEC01	17JAN02	1.000000		
** JF2E **	425	126,613.38	126,653.08	-39.70 S		.00		-39.70 S
	127,050.110							
31388VPZ5	FNMA POOL	2016/12/01	5 500	08NOV02	19NOV02	1.000000		
** JF2E **	707	546,386.92	543,122.32	3,264.60 S		.00		3,264.60 S
	528,948.160							
** JF2E **	CXL 707	-546,386.92	-543,122.32	-3,264.60 S	19NOV02	1.000000		-3,264.60 S
	-528,948.160					00		
31388VPZ5	TOTAL		.00	.00 S		.00		.00 S
	00							
31388XVJ0	FNMA POOL	2017/01/01	5.500	10DEC01	18JAN02	1.000000		
** JF2E **	426	35,547.21	36,586.53	-1,039.32 S		.00		-1,039.32 S
	36,348.000							
31388YUV2	FNMA POOL	2016/12/01	5 500	08NOV02	19NOV02	1.000000		
** JF2E **	694	463,933.43	461,161.48	2,771.95 S		00		2,771.95 S
	449,126.300							



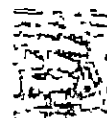
STATE STREET.

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31388YME8 ** JF2E **	FNMA POOL 179 227,702.640	2017/01/01	5.500 234,889.50	19NOV02 -444.73 S	17DEC02	1.000000 00	-444.73 S
31388YMP3 ** JF2E **	FNMA POOL 181 877,453.130	2017/02/01	5.500 905,147.74	18NOV02 -4,181.61 S	17DEC02	1.000000 00	-4,181.61 S
31388YMY4 ** JF2E **	FNMA POOL 374 128,460.670	2031/12/01	6.000 127,226.24	26NOV01 -1,374.93 S	14JAN02	1.000000 00	-1,374.93 S
31389AMG5 ** JF2G **	FNMA POOL 806 240,023.850	2031/12/01	7.500 249,774.82	11MAR02 225.02 S	13MAR02	1.000000 .00	225.02 S
31389CA41 ** JF2E **	FNMA POOL 427 999,900.000	2017/01/01	5.500 1,006,774.31	10DEC01 -28,903.36 S	17JAN02	1.000000 00	-28,903.36 S
31389DM46 ** JF2E **	FNMA POOL 182 131,911.270	2017/01/01	5.500 136,074.72	14NOV02 -226.72 S	17DEC02	1.000000 00	-226.72 S
31389EUTO ** JF2E **	FNMA POOL 704 550,973.470	2017/02/01	5.500 565,737.84	08NOV02 3,400.54 S	19NOV02	1.000000 00	3,400.54 S
31389FX31 ** JF2E **	FNMA POOL 428 963,752.000	2017/01/01	5.500 970,076.62	10DEC01 -27,557.28 S	17JAN02	1.000000 .00	-27,557.28 S
31389FYH6 ** JF2E **	FNMA POOL 806 56,366.310	2017/02/01	6.000 56,806.67	14FEB02 110.09 S	18MAR02	1.000000 00	110.09 S



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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
31389GCJ7 ** JF2G **	FNMA POOL 675 506,577.000	2032/01/01	6.500 512,275.99	10JAN02 -7,677.81 S	14JAN02	1.000000 .00	-7,677.81 S	
31389GET3 ** JF2E **	FNMA POOL 580 100,844.000	2032/02/01	6.000 97,818.68	09JAN02 803.60 S	13FEB02	1.000000 .00	803.60 S	
** JF2E **	581 999,900.000		969,903.00	10JAN02 13,436.16 S	13FEB02	1.000000 .00	13,436.16 S	
** JF2E **	582 999,900.000		969,903.00	10JAN02 13,436.16 S	13FEB02	1.000000 00	13,436.16 S	
** JF2E **	583 999,900.000		969,903.00	10JAN02 13,436.16 S	13FEB02	1.000000 .00	13,436.16 S	
31389GET3	TOTAL		3,048,639.76	3,007,527.68		41,112.08 S	.00	41,112.08 S
31389GRE2 ** JF2G **	FNMA POOL 697 327,618.000	2032/02/01	6.500 331,201.32	10JAN02 -4,863.08 S	16JAN02	1.000000 .00	-4,863.08 S	
** JF2G **	698 307,542.000		310,905.74	10JAN02 -4,565.08 S	16JAN02	1.000000 00	-4,565.08 S	
** JF2G **	699 364,940.000		368,931.53	10JAN02 -5,417.08 S	16JAN02	1.000000 00	-5,417.08 S	
** JF2G **	700 180,018.000		179,314.80	10JAN02 -2,672.15 S	16JAN02	1.000000 00	-2,672.15 S	



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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS	
31389GRE2	TOTAL	1,175,508.15	1,193,025.54	-17,517.39 S	00	-17,517.39 S
31389GYM4	FNMA POOL	2017/02/01	5 500	18NOV02	18DEC02	1.000000
** JF2E **	183	29,940.42	30,079.38	-138.96 S	00	-138.96 S
	29,159.050					
** JF2E **	184	905,628.14	909,831.39	-4,203.25 S	18DEC02	1.000000
	881,993.470				00	-4,203.25 S
31389GYM4	TOTAL	935,568.56	939,910.77	-4,342.21 S	.00	-4,342.21 S
31389G5D8	FNMA POOL	2032/01/01	6 000	26NOV01	14JAN02	1 000000
** JF2E **	389	723,556.04	731,460.92	-7,904.88 S	00	-7,904.88 S
	738,558.000					
31389HK83	FNMA POOL	2032/01/01	7 000	23AUG02	16SEP02	1 000000
** JF2G **	332	373,995.27	375,006.67	-1,011.40 S	00	-1,011.40 S
	359,610.840					
** JF2G **	CXL 332	-373,995.27	-375,006.67	1,011.40 S	16SEP02	1 000000
	-359,610.840				00	1,011.40 S
** JF2G **	640	373,616.43	374,626.80	-1,010.37 S	16SEP02	1.000000
	359,246.570				.00	-1,010.37 S
** JF2G **	045	364.27	379.87	-15.60 S	25SEP02	1 000000
	364.270				00	-15.60 S
31389HK83	TOTAL	373,980.70	375,006.67	-1,025.97 S	00	-1,025.97 S
31389H4D7	FNMA POOL	2032/02/01	6 000	09JAN02	13FEB02	1.000000
** JF2E **	584	125,378.53	124,356.91	1,021.62 S	00	1,021.62 S
	128,203.000					



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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS	
31389JKJ2	FNMA POOL	2017/04/01	6.000	14FEB02	18MAR02	1.000000
** JF2E **	807	143,826.79	143,581.85	244.94 S	.00	244.94 S
	142,513.000					
** JF2E **	808	1,009,319.67	1,007,600.75	1,718.92 S	18MAR02	1.000000
	1,000,100.000				00	1,718.92 S
** JF2E **	809	1,009,319.67	1,007,600.75	1,718.92 S	18MAR02	1.000000
	1,000,100.000				00	1,718.92 S
31389JKJ2	TOTAL	2,162,466.13	2,158,783.35	3,682.78 S	00	3,682.78 S
31389L3X5	FNMA POOL	2017/04/01	5 500	11MAR02	16APR02	1 000000
** JF2E **	246	200,111.87	202,032.33	-1,920.46 S	00	-1,920.46 S
	204,849.000					
31389MPH4	FNMA POOL	2017/03/01	6.000	13FEB02	18MAR02	1 000000
** JF2E **	810	725,811.45	725,586.39	225.06 S	00	225.06 S
	720,185.000					
31389MQT7	FNMA POOL	2017/01/01	5.500	14NOV02	17DEC02	1 000000
** JF2E **	185	1,029,741.66	1,031,460.24	-1,718.58 S	.00	-1,718.58 S
	999,900.870					
** JF2E **	186	1,029,741.66	1,031,460.24	-1,718.58 S	17DEC02	1.000000
	999,900.870				00	-1,718.58 S
31389MQT7	TOTAL	2,059,483.32	2,062,920.48	-3,437.16 S	.00	-3,437.16 S
31389NBX2	FNMA POOL	2017/02/01	5 500	19NOV02	18DEC02	1.000000
** JF2E **	188	64,331.52	64,453.55	-122.03 S	.00	-122.03 S
	62,481.480					



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ROBERT WOOD JOHNSON FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE			
31389NH00	FNMA POOL	2017/03/01	6 000	13FEB02	18MAR02	1.000000	
** JF2E **	811	282,101.84	282,014.36	87.48 S		00	87 48 S
	279,915.000						
** JF2E **	812	1,007,913.28	1,007,600.75	312 53 S	18MAR02	1 000000	312 53 S
	1,000,100.000					00	
** JF2E **	813	1,007,913.28	1,007,600.75	312 53 S	18MAR02	1.000000	312 53 S
	1,000,100.000					00	
31389NH00	TOTAL		2,297,215.86	712.54 S		00	712 54 S
	2,297,928.40						
31389NT90	FNMA POOL	2032/02/01	6.000	09JAN02	13FEB02	1 000000	
** JF2E **	585	977,968.75	969,062.50	8,906.25 S		00	8,906.25 S
	1,000,000.000						
** JF2E **	586	977,968.75	969,062.50	8,906.25 S	13FEB02	1 000000	8,906.25 S
	1,000,000.000					00	
31389NT90	TOTAL		1,938,125.00	17,812.50 S		00	17,812.50 S
	1,955,937.50						
31389NVP7	FNMA POOL	2032/02/01	6 000	09JAN02	13FEB02	1 000000	
** JF2E **	587	753,870.14	747,727.41	6,142.73 S		00	6,142.73 S
	770,853.000						
31389NVT9	FNMA POOL	2032/02/01	6 500	11FEB02	13FEB02	1 000000	
** JF2G **	334	473,965.63	469,706.25	4,259.38 S		00	4,259.38 S
	470,000.000						
31389N4H5	FNMA POOL	2017/02/01	5.500	08NOV02	19NOV02	1 000000	
** JF2E **	696	486,684.82	483,776.93	2,907.89 S		00	2,907.89 S
	471,151.540						

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE			
31389N4P7	FNMA POOL	2017/02/01	5 500	14NOV02	17DEC02	1.000000	
** JF2E **	187	329,853.43	330,403.94	-550.51 S		00	-550.51 S
	320,294.640						
31389N5C5	FNMA POOL	2017/02/01	5 500	22JUL02	19AUG02	1.000000	
** JF2E **	152	725,136.43	715,080.61	10,055.82 S		.00	10,055.82 S
	715,080.610						
31389PH49	FNMA POOL	2032/03/01	6 000	11MAR02	13MAR02	1 000000	
** JF2G **	801	596,681.25	593,467.19	3,214.06 S		00	3,214.06 S
	605,000.000						
31389QY51	FNMA POOL	2032/02/01	6 500	12AUG02	14AUG02	1.000000	
** JF2G **	084	211,289.32	208,438.82	2,850.50 S		00	2,850.50 S
	204,979.790						
31389N78	FNMA POOL	2017/03/01	6 000	14FEB02	18MAR02	1 000000	
** JF2E **	814	894,392.83	892,662.87	1,729.96 S		.00	1,729.96 S
	885,743.000						
31389RRS7	FNMA POOL	2017/03/01	6 000	14FEB02	18MAR02	1.000000	
** JF2E **	815	865,492.67	864,018.69	1,473.98 S		00	1,473.98 S
	857,586.790						
** JF2E **	816	1,009,319.28	1,007,600.36	1,718.92 S	18MAR02	1 000000	1,718.92 S
	1,000,099.610					00	
** JF2E **	817	1,009,319.28	1,007,600.36	1,718.92 S	18MAR02	1 000000	1,718.92 S
	1,000,099.610					.00	
** JF2E **	818	1,009,319.28	1,007,600.36	1,718.92 S	18MAR02	1 000000	1,718.92 S
	1,000,099.610					00	
** JF2E **	819	1,009,319.28	1,007,600.36	1,718.92 S	18MAR02	1 000000	1,718.92 S
	1,000,099.610					.00	

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31389RRS7	TOTAL		4,902,769.79	4,894,420.13	8,349.66 S	00	8,349.66 S
31389RR65	FNMA POOL	2017/04/01	5.500	18NOV02	17DEC02	1.000000	
** JF2E **	189 91,540.080		93,993.07	94,429.31	-436.24 S	00	-436.24 S
31389SGY4	FNMA POOL	2017/03/01	5.500	15NOV02	17DEC02	1.000000	
** JF2E **	190 864,041.530		887,330.15	891,312.84	-3,982.69 S	00	-3,982.69 S
** JF2E **	191 999,999.470		1,026,952.58	1,031,561.95	-4,609.37 S	1.000000 00	-4,609.37 S
31389SGY4	TOTAL		1,914,282.73	1,922,874.79	-8,592.06 S	00	-8,592.06 S
31389S3J1	FNMA POOL	2017/03/01	6.000	14FEB02	18MAR02	1.000000	
** JF2E **	089 57,890.000		58,455.33	58,342.27	113.06 S	00	113.06 S
31389S5R1	FNMA POOL	2017/03/01	6.000	13FEB02	18MAR02	1.000000	
** JF2E **	820 719,785.000		725,408.32	725,183.39	224.93 S	00	224.93 S
** JF2E **	821 1,000,100.000		1,007,913.28	1,007,600.75	312.53 S	1.000000 00	312.53 S
31389S5R1	TOTAL		1,733,321.60	1,732,784.14	537.46 S	00	537.46 S
31389TKA9	FNMA POOL	2017/03/01	5.500	12APR02	16APR02	1.000000	
** JF2G **	625 345,000.720		335,405.39	336,483.52	-1,078.13 S	.00	-1,078.13 S

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31389VPH1	FNMA POOL	2017/04/01	5.500	15JUL02	18JUL02	1.000000	
** JF2G **	413 186,780.660		189,086.24	183,453.62	5,632.62 S	00	5,632.62 S
31389VSF5	FNMA POOL	2017/04/01	5.500	11MAR02	16APR02	1.000000	
** JF2E **	247 447,571.000		437,220.92	441,416.90	-4,195.98 S	00	-4,195.98 S
31389VSL2	FNMA POOL	2017/04/01	5.500	19NOV02	17DEC02	1.000000	
** JF2E **	192 52,165.810		53,710.41	53,812.29	-101.88 S	00	-101.88 S
31389VHT0	FNMA POOL	2017/03/01	5.500	08NOV02	19NOV02	1.000000	
** JF2E **	705 562,192.680		580,727.47	577,257.69	3,469.78 S	00	3,469.78 S
** JF2E **	CXL 705 -562,192.680		-580,727.47	-577,257.69	-3,469.78 S	1.000000 00	-3,469.78 S
31389VHT0	TOTAL		00	00	00 S	00	.00 S
31389VH52	FNMA POOL	2017/03/01	6.000	14FEB02	18MAR02	1.000000	
** JF2E **	822 880,396.000		888,512.15	887,274.09	1,238.06 S	.00	1,238.06 S
31389M4V4	FNMA POOL	2017/04/01	5.500	22JUL02	19AUG02	1.000000	
** JF2E **	153 735,461.750		745,804.18	735,461.75	10,342.43 S	.00	10,342.43 S
31389XMH0	FNMA POOL	2017/04/01	5.500	12APR02	17APR02	1.000000	
** JF2G **	071 955,000.000		928,439.06	934,109.38	-5,670.32 S	00	-5,670.32 S
** JF2G **	642 955,000.000		928,439.06	934,109.38	-5,670.32 S	1.000000 00	-5,670.32 S
** JF2G **	CXL 642 -955,000.000		-928,439.06	-934,109.38	5,670.32 S	1.000000 00	5,670.32 S

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2G **	655 955,000.000	928,439.06	934,109.38	12APR02 -5,670.32 S	16APR02	1.000000 00	-5,670.32 S
** JF2G **	CXL 655 -955,000.000	-928,439.06	-934,109.38	12APR02 5,670.32 S	16APR02	1.000000 00	5,670.32 S
<b>31389XHM0</b>	<b>TOTAL</b>	<b>928,439.06</b>	<b>934,109.38</b>	<b>-5,670.32 S</b>		<b>.00</b>	<b>-5,670.32 S</b>
31389XU92	FNMA POOL		2017/06/01 5.500	22JUL02	19AUG02	1.000000	
** JF2E **	154 641,269.090	650,286.94	641,269.09	9,017.85 S		.00	9,017.85 S
31389YML2	FNMA POOL		2032/05/01 6.500	09MAY02	13MAY02	1.000000	
** JF2G **	280 720,000.000	720,562.50	715,050.00	5,512.50 S		.00	5,512.50 S
31389YHNB	FNMA POOL		2017/05/01 5.500	14NOV02	17DEC02	1.000000	
** JF2E **	193 307,034.950	316,197.61	316,725.33	-527.72 S		.00	-527.72 S
31390AB82	FNMA POOL		2032/04/01 6.000	12AUG02	14AUG02	1.000000	
** JF2G **	113 459,363.510	458,502.20	457,353.79	1,148.41 S		.00	1,148.41 S
** JF2G **	CXL 113 -459,363.510	-458,502.20	-457,353.79	12AUG02 -1,148.41 S	14AUG02	1.000000 00	-1,148.41 S
<b>31390AB82</b>	<b>TOTAL</b>	<b>00</b>	<b>00</b>	<b>.00 S</b>		<b>.00</b>	<b>00 S</b>
31390BFL7	FNMA POOL		2017/05/01 6.000	03APR02	16MAY02	1.000000	
** JF2E **	447 960,055.000	958,254.90	955,254.73	3,000.17 S		.00	3,000.17 S
** JF2E **	448 1,000,000.000	1,001,250.00	995,000.00	05APR02 6,250.00 S	16MAY02	1.000000 00	6,250.00 S



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<b>31390BFL7</b>	<b>TOTAL</b>	<b>1,959,504.90</b>	<b>1,950,254.73</b>	<b>9,250.17 S</b>		<b>.00</b>	<b>9,250.17 S</b>
31390B7C6	FNMA POOL 641791		2017/05/01 6.000	03APR02	16MAY02	1.000000	
** JF2E **	446 39,945.000	39,870.10	39,745.28	124.82 S		.00	124.82 S
31390DBJ2	FNMA POOL		2017/04/01 5.500	11MAR02	16APR02	1.000000	
** JF2E **	248 347,580.000	339,542.21	342,800.78	-3,258.57 S		.00	-3,258.57 S
31390EHN5	FNMA POOL		2017/05/01 6.000	04APR02	16MAY02	1.000000	
** JF2E **	449 999,903.000	998,965.59	994,903.49	4,062.10 S		.00	4,062.10 S
31390FSX8	FNMA POOL		2032/05/01 7.500	31OCT02	14NOV02	1.000000	
** JF2G **	485 469,999.700	497,318.43	491,296.57	6,021.86 S		.00	6,021.86 S
** JF2G **	CXL 485 -469,999.700	-497,318.43	-491,296.57	31OCT02 -6,021.86 S	14NOV02	1.000000 .00	-6,021.86 S
** JF2G **	652 469,549.530	496,842.09	490,826.00	6,016.09 S		.00	6,016.09 S
** JF2G **	793 503.650	503.65	526.47	25NOV02 -22.82 S	25NOV02	1.000000 00	-22.82 S
<b>31390FSX8</b>	<b>TOTAL</b>	<b>497,345.74</b>	<b>491,352.47</b>	<b>5,993.27 S</b>		<b>.00</b>	<b>5,993.27 S</b>
31390FYB9	FNMA POOL		2017/09/01 5.500	15AUG02	24OCT02	1.000000	
** JF2E **	514 278,329.420	281,721.56	283,548.10	-1,826.54 S		.00	-1,826.54 S
** JF2E **	515 721,769.680	730,566.25	735,302.86	15AUG02 -4,736.61 S	24OCT02	1.000000 .00	-4,736.61 S



STATE STREET



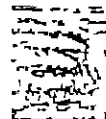
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
31390FYB9	TOTAL	1,012,287.81	1,018,850 96	-6,563 15 S	00	-6,563 15 S
31390HANS	FNMA POOL		2017/07/01 6 000	17OCT02 21OCT02	1 000000	
** JF2G **	333 316,406.28	314,976 73	1,429 55 S	00	1,429 55 S	
	304,969 910					
31390HCE3	FNMA POOL		2017/05/01 5 500	14NOV02 17DEC02	1 000000	
** JF2E **	194 47,644 45	47,723 97	-79 52 S	00	-79 52 S	
	46,263 770					
** JF2E **	195 31,530 02	31,676.35	18NOV02 17DEC02	1 000000	-146 33 S	
	30,707.160		-146.33 S	.00		
** JF2E **	196 25,849 23	25,969.20	18NOV02 17DEC02	1 000000	-119 97 S	
	25,174 630		-119.97 S	00		
31390HCE3	TOTAL	105,023 70	105,369 52	-345 82 S	00	-345 82 S
31390HUR4	FNMA POOL		2017/05/01 5 500	15JUL02 18JUL02	1 000000	
** JF2G **	414 1,243,238 48	1,204,669 11	38,569 37 S	00	38,569 37 S	
	1,228,079 370					
31390KH35	FNMA POOL		2017/06/01 5.500	22JUL02 19AUG02	1 000000	
** JF2E **	155 671,033 21	661,727 66	9,305.55 S	00	9,305.55 S	
	661,727 660					
31390KH68	FNMA POOL		2017/06/01 6 000	15AUG02 19AUG02	1.000000	
** JF2G **	191 539,518 96	538,124 43	1,394 53 S	00	1,394 53 S	
	524,999 440					
31390KX60	FNMA POOL		2032/08/01 6 000	12AUG02 14AUG02	1 000000	
** JF2G **	114 519,025 00	517,725 00	1,300 00 S	.00	1,300 00 S	
	520,000.000					
** JF2G **	CXL 114 -519,025.00	-517,725.00	-1,300 00 S	12AUG02 14AUG02	1 000000	-1,300 00 S
	-520,000.000		-1,300 00 S	.00		
** JF2G **			12AUG02 14AUG02	1 000000		

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
	115 589,753.13	582,440 63	7,312 50 S	00	7,312 50 S	
	585,000 000					
** JF2G **	CXL 115 -589,753 13	-582,440.63	-7,312 50 S	12AUG02 14AUG02	1 000000	-7,312 50 S
	-585,000.000			00		
** JF2G **	179 589,753.13	582,440 63	7,312 50 S	12AUG02 14AUG02	1 000000	7,312.50 S
	585,000 000			00		
31390KX60	TOTAL	589,753 13	582,440 63	7,312.50 S	00	7,312 50 S
31390LVK9	FNMA POOL		2032/08/01 6.000	12AUG02 14AUG02	1 000000	
** JF2G **	116 218,990 16	218,441 66	548 50 S	00	548.50 S	
	219,401 540					
** JF2G **	CXL 116 -218,990 16	-218,441.66	-548.50 S	12AUG02 14AUG02	1 000000	-548.50 S
	-219,401.540			.00		
31390LVK9	TOTAL	.00	00 00 S	00	00 00 S	
31390L4X1	FNMA POOL		2017/06/01 5 500	08NOV02 19NOV02	1 000000	
** JF2E **	714 516,484 04	513,398 11	3,085 93 S	00	3,085 93 S	
	499,999.680					
31390MJ28	FNMA POOL		2017/07/01 5.500	14NOV02 17DEC02	1 000000	
** JF2E **	197 332,431 78	332,986.59	-554 81 S	.00	-554.81 S	
	322,798.270					
** JF2E **	198 513,476.56	515,781 25	-2,304.69 S	15NOV02 18DEC02	1 000000	-2,304 69 S
	500,000.000			00		
** JF2E **	199 514,805 63	515,782.20	-976 57 S	19NOV02 18DEC02	1 000000	-976 57 S
	500,000.920			.00		
** JF2E **	200 1,029,610 32	1,031,563 45	-1,953 13 S	19NOV02 17DEC02	1.000000	-1,953.13 S
	1,000,000 920			.00		

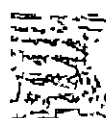
STATE STREET.

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31390MJ28	TOTAL	2,390,324.29	2,396,113.49	-5,789.20 S		.00	-5,789.20 S
31390MSS4	FNMA POOL		2017/08/01 5.500	19NOV02	17DEC02	1.000000	
** JF2E **	201	463,219.81	464,098.51	-878.70 S		.00	-878.70 S
	449,898.590						
** JF2E **	202	641,835.77	643,053.31	-1,217.54 S	17DEC02	1.000000 .00	-1,217.54 S
	623,377.940						
31390MSS4	TOTAL	1,105,055.58	1,107,151.82	-2,096.24 S		.00	-2,096.24 S
31390NTM4	FNMA POOL		2017/07/01 5.500	14NOV02	18DEC02	1.000000	
** JF2E **	203	697,412.71	698,576.66	-1,163.95 S		.00	-1,163.95 S
	677,202.450						
** JF2E **	204	566,390.53	567,464.94	-1,074.41 S	18DEC02	1.000000 .00	-1,074.41 S
	550,102.340						
31390NTM4	TOTAL	1,263,803.24	1,266,041.60	-2,238.36 S		.00	-2,238.36 S
31390PGD3	FNMA POOL		2032/08/01 6.500	12AUG02	21AUG02	1.000000	
** JF2G **	117	288,590.83	284,347.49	4,243.34 S		.00	4,243.34 S
	279,972.910						
31390PUV7	FNMA POOL		2032/09/01 6.000	12AUG02	14AUG02	1.000000	
** JF2G **	118	320,631.69	319,828.60	803.09 S		.00	803.09 S
	321,234.000						
** JF2G **	CXL 118	-320,631.69	-319,828.60	-803.09 S	14AUG02	1.000000 .00	-803.09 S
	-321,234.000						
31390PUV7	TOTAL	00	.00	00 S		.00	.00 S



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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31390Q040	FNMA POOL		2032/07/01 7.500	12SEP02	16SEP02	1.000000	
** JF2G **	662	813,329.09	813,932.99	-603.90 S		.00	-603.90 S
	772,988.740						
31390SE31	FNMA POOL		2017/10/01 5.500	18NOV02	17DEC02	1.000000	
** JF2E **	205	95,890.18	96,335.23	-445.05 S		.00	-445.05 S
	93,387.680						
31390TMC9	FNMA POOL		2017/08/01 5.500	22JUL02	19AUG02	1.000000	
** JF2E **	156	288,825.28	284,820.00	4,005.28 S		.00	4,005.28 S
	284,820.000						
** JF2E **	157	268,157.67	264,439.00	3,718.67 S	19AUG02	1.000000 .00	3,718.67 S
	264,439.000						
** JF2E **	158	342,928.56	338,173.00	4,755.56 S	19AUG02	1.000000 .00	4,755.56 S
	338,173.000						
** JF2E **	159	363,064.80	358,030.00	5,034.80 S	19AUG02	1.000000 .00	5,034.80 S
	358,030.000						
** JF2E **	160	363,674.25	358,631.00	5,043.25 S	19AUG02	1.000000 .00	5,043.25 S
	358,631.000						
** JF2E **	161	506,981.56	499,951.00	7,030.56 S	19AUG02	1.000000 .00	7,030.56 S
	499,951.000						
31390TMC9	TOTAL	2,133,632.12	2,104,044.00	29,588.12 S		.00	29,588.12 S
31390UD94	FNMA POOL		2017/10/01 5.500	18NOV02	17DEC02	1.000000	
** JF2E **	206	27,174.94	27,301.06	-126.12 S		.00	-126.12 S
	26,465.740						



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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31390Y4Y1	FNMA POOL	2017/10/01	5 500	15AUG02	21OCT02	1 000000	
** JF2E **	516 278,230.000	281,620.93	283,446 81	-1,825 88 S		00	-1,825 88 S
** JF2E **	518 721,770.000	730,566.57	735,303 19	15AUG02 -4,736 62 S	21OCT02	1 000000 00	-4,736.62 S
31390Y4Y1	TOTAL	1,012,187 50	1,018,750 00	-6,562.50 S		00	-6,562 50 S
31391CFC4	FNMA POOL	2017/10/01	5.500	15AUG02	21OCT02	1 000000	
** JF2E **	520 592,048.000	599,263 59	603,148 90	-3,885 31 S		00	-3,885.31 S
** JF2E **	521 567,819.000	574,739 29	578,465.61	15AUG02 -3,726 32 S	21OCT02	1.000000 .00	-3,726 32 S
31391CFC4	TOTAL	1,174,002 88	1,181,614 51	-7,611.63 S		.00	-7,611 63 S
31391CF26	FNMA POOL	2017/10/01	5 500	15AUG02	21OCT02	1 000000	
** JF2E **	517 278,230.000	281,620 93	283,446 81	-1,825 88 S		00	-1,825.88 S
** JF2E **	519 500,000.000	506,093.75	509,375 00	15AUG02 -3,281 25 S	21OCT02	1.000000 00	-3,281 25 S
31391CF26	TOTAL	787,714 68	792,821.81	-5,107 13 S		.00	-5,107 13 S
31391DMY5	FNMA POOL	2017/10/01	5.500	14NOV02	18DEC02	1 000000	
** JF2E **	207 372,670.130	383,792.00	384,432 53	-640.53 S		00	-640 53 S
31391HP24	FNMA POOL	2032/10/01	7 500	10OCT02	15OCT02	1.000000	
** JF2G **	284 265,000 000	279,657 81	278,912 50	745 31 S		.00	745 31 S

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31391JFL9	FNMA POOL	2017/10/01	5 500	15AUG02	21OCT02	1 000000	
** JF2E **	522 681,360 000	689,664 08	694,135.50	-4,471 42 S		.00	-4,471.42 S
** JF2E **	523 407,952.000	412,923 92	415,601.10	15AUG02 -2,677.18 S	21OCT02	1 000000 .00	-2,677 18 S
31391JFL9	TOTAL	1,102,588.00	1,109,736 60	-7,148 60 S		.00	-7,148 60 S
31391JHY5	FNMA POOL	2017/11/01	5 500	15AUG02	28OCT02	1 000000	
** JF2E **	552 432,181.000	437,448.21	440,284.39	-2,836 18 S		00	-2,836 18 S
31391JJM1	FNMA POOL	2032/11/01	6 500	15AUG02	21OCT02	1 000000	
** JF2E **	537 432,181 000	437,448 21	440,284 39	-2,836 18 S		.00	-2,836.18 S
** JF2E **	CXL 537 -432,181.000	-437,448 21	-440,284 39	15AUG02 2,836 18 S	21OCT02	1.000000 .00	2,836 18 S
31391JJM1	TOTAL	00	00	00 S		00	00 S
31391JQK9	FNMA POOL	2017/12/01	5.500	18NOV02	19DEC02	1 000000	
** JF2E **	208 469,285 000	481,860.37	484,096 81	-2,236 44 S		00	-2,236.44 S
31391JUH1	FNMA POOL	2017/10/01	5.500	15AUG02	21OCT02	1 000000	
** JF2E **	524 721,670 000	730,465.35	735,201 31	-4,735 96 S		00	-4,735.96 S
** JF2E **	525 278,430.000	281,823.37	283,650 56	15AUG02 -1,827 19 S	21OCT02	1 000000 00	-1,827 19 S

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JF1C ANNUAL

ROBERT WOOD JOHNSON FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

AS-OF DATE: 31DEC02

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31391JUM1	TOTAL					
		1,018,851 87	-6,563.15 S		00	-6,563 15 S
31391J3X6	FNMA POOL	2017/11/01 5.500	08NOV02	19NOV02	1.000000	
** JF2E **						
	730 100,000.000	102,312.50	984 38 S		.00	984 38 S
** JF2E **	CXL 730 -100,000 000	-102,312 50	-984.38 S	19NOV02	1.000000	-984.38 S
** JF2E **	779 100,000.000	102,312 50	984 38 S	06DEC02	1 000000 00	984.38 S
31391J3X6	TOTAL					
		102,312 50	984.38 S		.00	984.38 S
31391KLM7	FNMA POOL	2017/10/01 5 500	15AUG02	21OCT02	1 000000	
** JF2E **						
	526 318,640.000	324,614 50	-2,091 07 S		00	-2,091 07 S
** JF2E **	527 721,570 000	735,099.44	-4,735 31 S	21OCT02	1.000000 00	-4,735.31 S
31391KLM7	TOTAL					
		1,059,713.94	-6,826 38 S		00	-6,826.38 S
31391PYY6	FNMA POOL	2017/11/01 5.500	08NOV02	19NOV02	1.000000	
** JF2E **						
	756 500,000.000	511,562.50	4,921 88 S		.00	4,921 88 S
** JF2E **	CXL 756 -500,000 000	-511,562.50	-4,921 88 S	19NOV02	1 000000 .00	-4,921 88 S
31391PYY6	TOTAL					
	.00	00	00 S		00	.00 S

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JF1C ANNUAL

ROBERT WOOD JOHNSON FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

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 AS-OF DATE: 31DEC02

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31391PY75	FNMA POOL	2017/12/01 5.500	19NOV02	17DEC02	1 000000	
** JF2E **						
	226 398,219 450	410,788 25	-777 77 S		.00	-777.77 S
** JF2E **	227 57,584 600	59,402 11	-112 47 S	17DEC02	1 000000 00	-112.47 S
31391PY75	TOTAL					
		470,190.36	-890.24 S		00	-890 24 S
31391Q5F7	FNMA POOL	2017/11/01 5 500	08NOV02	19NOV02	1.000000	
** JF2E **						
	731 400,040 000	409,290 93	3,937 89 S		.00	3,937 89 S
** JF2E **	CXL 731 -400,040.000	-409,290 93	-3,937 89 S	19NOV02	1.000000 00	-3,937.89 S
** JF2E **	781 400,040.000	409,290.93	3,937.89 S	26DEC02	1.000000 00	3,937.89 S
31391Q5F7	TOTAL					
		409,290.93	3,937 89 S		.00	3,937.89 S
31391SGX2	FNMA POOL	2017/12/01 5 500	18NOV02	18DEC02	1 000000	
** JF2E **						
	209 500,008.000	515,789.50	-2,382.85 S		00	-2,382.85 S
** JF2E **	210 929,612.000	958,952.88	-4,430 18 S	18DEC02	1 000000 .00	-4,430.18 S
31391SGX2	TOTAL					
		1,474,742.38	-6,813.03 S		.00	-6,813.03 S
31391TZY7	FNMA POOL	2018/01/01 5 500	18NOV02	17DEC02	1 000000	
** JF2E **						
	211 429,845 000	443,411 98	-2,048 48 S		00	-2,048.48 S

STATE STREET

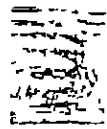
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31391UAR6 ** JF2E **	FNMA POOL 212 590,841 000	2018/01/01	5 500 609,489.42	14NOV02 -1,015 51 S	17DEC02	1.000000 00	-1,015.51 S
31391UDF9 ** JF2E **	FNMA POOL 242 113,820.000	2018/01/01	5 500 117,412 44	19NOV02 -222 30 S	18DEC02	1 000000 00	-222 30 S
31391VEQ2 ** JF2E **	FNMA POOL 213 356,697.000	2017/12/01	5.500 367,955.25	14NOV02 -613.07 S	17DEC02	1 000000 00	-613 07 S
31391VKJ1 ** JF2E **	FNMA POOL 214 999,900.000	2018/01/01	5 500 1,031,459.34	14NOV02 -1,718.57 S	17DEC02	1 000000 00	-1,718 57 S
** JF2E **	215 999,900.000		1,029,740 77 1,031,459 34	14NOV02 -1,718.57 S	17DEC02	1 000000 .00	-1,718 57 S
** JF2E **	216 999,900 000		1,029,740.77 1,031,459.34	14NOV02 -1,718.57 S	17DEC02	1.000000 00	-1,718.57 S
** JF2E **	217 999,900.000		1,029,740 77 1,031,459 34	14NOV02 -1,718.57 S	17DEC02	1.000000 00	-1,718 57 S
31391VKJ1	TOTAL		4,118,963 08 4,125,837 36	-6,874.28 S		00	-6,874 28 S
31391VHC3 ** JF2E **	FNMA POOL 218 252,395.000	2017/12/01	5.500 260,361.22	14NOV02 -433.81 S	17DEC02	1 000000 00	-433.81 S
31392DYK2 ** JF2G **	FEDERAL NATL MTG ASS PREASSIGN 261 75,310.130	2005/07/25	5 250 7,408 63	25NOV02 67,901.50 S	25NOV02	1 000000 .00	67,901.50 S
** JF2G **	568 32,275.790		.00 3,175 13	25DEC02 -3,175.13 S	25DEC02	1.000000 00	-3,175 13 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31392DYK2	TOTAL		75,310 13 10,583 76	64,726.37 S		.00	64,726 37 S
31410HAK7 ** JF2D **	FEDERATED DEPT STORE DEB 242 170,000.000	2028/02/15	7 000 143,795 50	15APR02 18,574 90 L	18APR02	1 000000 00	18,574 90 L
31410HAQ4 ** JF2D **	FEDERATED DEPT STORE SR DEB 750 270,000 000	2029/04/01	6 900 261,211.35	04JAN02 -10,678 35 L	09JAN02	1 000000 .00	-10,678 35 L
** JF2D **	243 200,000.000		188,604 00 168,242 85	15APR02 20,361.15 L	18APR02	1 000000 .00	20,361.15 L
31410HAQ4	TOTAL		439,137 00 429,454 20	9,682 80 L		00	9,682 80 L
315295AC9 ** JF2A **	FERRELLGAS PARTNERS SR SECD N 062 1,200,000 000	2006/06/15	9 375 1,191,000 00	23SEP02 46,500.00 L	24SEP02	1 000000 00	46,500 00 L
33736XFT1 ** JF2G **	FIRST UN NATL BK COM 2002 C1 M 246 1,000,000 000	2034/02/12	6.141 1,004,962 03	01APR02 -25,938 59 S	04APR02	1 000000 .00	-25,938 59 S
338332AC3 ** JF2A **	FLAG LTD SR WT 366 300,000 000	2008/01/30	8.250 288,000 00	18JAN02 -114,000 00 L	24JAN02	1.000000 00	-114,000.00 L
** JF2A **	368 300,000.000		180,000 00 288,000.00	18JAN02 -108,000 00 L	24JAN02	1 000000 .00	-108,000 00 L
** JF2A **	483 1,000,000 000		197,500.00 954,375 00	26MAR02 -756,875 00 L	01APR02	1 000000 00	-756,875.00 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT SECY GM/LS GM/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
338332AC3	TOTAL		551,500.00	1,530,375.00			-978,875.00 L
33901HBA0	FLEET CR CARD MASTER 2001 C CT	2007/03/15	3 860	09JAN02	14JAN02	1.000000	
** JF2G **	653 500,000.000	497,578.13	499,877.99			.00	-2,299.86 S
** JF2G **	146 285,000.000	280,702.73	284,930.46	25MAR02	28MAR02	1.000000	-4,227.73 S
33901HBA0	TOTAL		778,280.86	784,808.45		.00	-6,527.59 S
339130AM6	FLEMING COS INC SR SUB NT	2012/05/01	9.875	05DEC02	10DEC02	1.000000	
** JF2A **	131 1,000,000.000	590,000.00	984,360.00			.00	-394,360.00 S
343254AJ7	FLORIDA HINDSTORM UM SER 1999	2019/02/25	7 125	01APR02	01APR02	1.000000	
** JF2D **	179 275,000.000	292,094.25	272,923.45			.00	19,170.80 L
** JF2D **	CXL 179 -275,000.000	-292,094.25	-272,923.45	01APR02	01APR02	1.000000	-19,170.80 L
** JF2D **	219 275,000.000	272,923.45	272,923.45	01APR02	01APR02	1.000000	.00
** JF2D **	244 165,000.000	168,809.85	163,374.75	15APR02	18APR02	1.000000	5,435.10 L
343254AJ7	TOTAL		272,923.45	272,923.45		.00	00
			168,809.85	163,374.75		.00	5,435.10 L



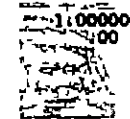
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT SECY GM/LS GM/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
34527RDJ9	FORD CR AUTO OWNER T 2000 A AS	2004/03/15	7.190	04JAN02	09JAN02	1.000000	
** JF2G **	502 185,000.000	194,170.51	191,460.55			.00	2,709.96 S
345370BY5	FORD MTR CO DEL DEB	2028/10/01	6.625	01APR02	01APR02	1.000000	
** JF2D **	164 70,000.000	61,310.90	69,217.40			.00	-7,906.50 L
** JF2D **	165 130,000.000	118,745.90	128,546.60	01APR02	01APR02	1.000000	-9,800.70 L
** JF2D **	166 45,000.000	46,199.25	44,496.90	01APR02	01APR02	1.000000	1,702.35 L
** JF2D **	167 90,000.000	87,958.80	88,993.80	01APR02	01APR02	1.000000	-1,035.00 L
** JF2D **	168 340,000.000	336,198.80	319,158.95	01APR02	01APR02	1.000000	9,133.35 L
** JF2D **						.00	7,906.50 S
345370BY5	TOTAL		650,413.65	650,413.65		.00	-7,906.50 L
			336,198.80	319,158.95		.00	7,906.50 S
345370CA6	FORD MTR CO DEL GLOBAL LA	2031/07/16	7 450	11JAN02	16JAN02	1.000000	
** JF2E **	396 300,000.000	279,060.00	279,921.00			.00	-861.00 S
** JF2E **	210 100,000.000	88,642.00	93,307.00	22AUG02	27AUG02	1.000000	-4,665.00 S
** JF2E **	315 700,000.000	607,670.00	653,149.00	12SEP02	17SEP02	1.000000	-45,479.00 S



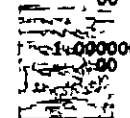
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
345370CA6	TOTAL	975,372.00	1,026,377.00				-51,005.00 S
345397SJ3	FORD MTR CR CO	GLOBAL LA 2004/07/16	6 700	28MAY02	31MAY02	1.000000	
** JF2G **	505	365,202.70	357,296.85	7,905.85 S		.00	7,905.85 S
355,000.000							
** JF2G **	119	1,105,841.00	1,127,214.00	-21,373.00 S	04OCT02	09OCT02	1.000000
1,100,000.000						.00	-21,373.00 S
345397SJ3	TOTAL	1,471,043.70	1,484,510.85				-13,467.15 S
345397SM6	FORD MTR CR CO	2009/10/28	7.375	01APR02	01APR02	1.000000	
** JF2D **	145	146,497.50	148,305.00	-1,807.50 L		.00	-1,807.50 L
150,000.000							
** JF2D **	146	88,227.90	88,311.80	-83.90 L	01APR02	01APR02	1.000000
90,000.000						.00	-83.90 L
** JF2D **	147	158,192.00	156,300.60	1,891.40 L	01APR02	01APR02	1.000000
160,000.000						.00	1,891.40 L
** JF2E **	117	382,412.00	392,917.40	-10,505.40 L	14AUG02	19AUG02	1.000000
400,000.000						.00	-10,505.40 L
345397SM6	TOTAL	775,329.40	785,834.80				-10,505.40 L
345397SQ7	FORD MTR CR CO	GLOBAL LA 2005/03/15	7.500	28MAY02	31MAY02	1.000000	
** JF2G **	506	214,368.50	208,747.40	5,621.10 S		.00	5,621.10 S
205,000.000							
** JF2G **	CXL 506	-214,368.50	-208,747.40	-5,621.10 S	28MAY02	31MAY02	1.000000
-205,000.000						.00	-5,621.10 S
** JF2G **	560	214,368.50	208,747.40	5,621.10 S	28MAY02	31MAY02	1.000000
205,000.000						.00	5,621.10 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
345397SQ7	TOTAL	214,368.50	208,747.40				5,621.10 S
35177PAJ6	FRANCE TELECOM SA NT	2006/03/01	1 000	10MAY02	15MAY02	1.000000	
** JF2G **	296	55,182.60	56,084.60	-902.00 S		.00	-902.00 S
55,000.000							
35802QAB4	FRESENIUS MED CARE C TR PFD SE	2011/06/15	7.875	24JAN02	29JAN02	1.000000	
** JF2D **	004	70,437.50	68,124.01	2,313.49 S		.00	2,313.49 S
70,000.000							
359416AQ7	FRUIT OF THE LOOM IN SR NT	2006/04/15	8.875	14JUN02	14JUN02	1.000000	
** JF2A **	642	124,225.00	123,417.54	807.46 L		.00	807.46 L
124,225.000							
** JF2A **	CXL 642	-124,225.00	-123,417.54	-807.46 L	14JUN02	14JUN02	1.000000
-124,225.000						.00	-807.46 L
** JF2A **	ADJC- 672	126,487.50	126,487.50	.00	14JUN02	26JUN02	1.000000
.000						.00	.00
** JF2A **	675	124,225.00	110,847.21	13,377.79 L	14JUN02	25JUN02	1.000000
124,225.000						.00	13,377.79 L
** JF2A **	CXL 675	-124,225.00	-110,847.21	-13,377.79 L	14JUN02	25JUN02	1.000000
-124,225.000						.00	-13,377.79 L
** JF2A **	659	126,487.50	125,665.33	822.17 L	20JUN02	20JUN02	1.000000
126,487.500						.00	822.17 L
** JF2A **	CXL 659	-126,487.50	-125,665.33	-822.17 L	20JUN02	20JUN02	1.000000
-126,487.500						.00	-822.17 L
** JF2A **	671	126,487.50	125,665.33	822.17 L	20JUN02	20JUN02	1.000000
126,487.500						.00	822.17 L
** JF2A **	CXL 671	-126,487.50	-125,665.33	-822.17 L	20JUN02	20JUN02	1.000000
-126,487.500						.00	-822.17 L



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT STL DT	SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2A **	ADJC- 141 000	36,908.75	36,908.75	28JUN02 .00	28JUN02	1.000000 00
** JF2A **	685 36,908 750	36,908.75	32,934.05	28JUN02 3,974.70 L	28JUN02	1.000000 .00
** JF2A **	CXL -36,908 750	-36,908.75	-32,934.05	28JUN02 -3,974.70 L	28JUN02	1.000000 00
** JF2A **	ADJC- 128 000	3,587.64	3,587.64	23SEP02 .00	23SEP02	1.000000 00
** JF2A **	ADXC- 128 000	-3,587.64	-3,587.64	23SEP02 .00	23SEP02	1.000000 00
** JF2A **	ADJC- 132 .000	65.44	65.44	23SEP02 .00	23SEP02	1.000000 00
** JF2A **	ADXC- 132 000	-65.44	-65.44	23SEP02 00	23SEP02	1.000000 00
** JF2A **	ADJC- 142 .000	3,587.64	3,587.64	23SEP02 00	23SEP02	1.000000 00
** JF2A **	ADXC- 142 000	-3,587.64	-3,587.64	23SEP02 .00	23SEP02	1.000000 00
** JF2A **	ADJC- 143 000	65.44	65.44	23SEP02 00	23SEP02	1.000000 00
** JF2A **	ADXC- 143 .000	-65.44	-65.44	23SEP02 .00	23SEP02	1.000000 00
** JF2A **	ADJC- 145 000	3,587.64	3,587.64	23SEP02 00	23SEP02	1.000000 00
** JF2A **	ADJC- 146	65.44	65.44	23SEP02 .00	23SEP02	1.000000 00

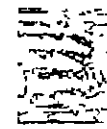
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT STL DT	SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS	
		.000					
** JF2A **	129 9,496.690	9,496.69	8,445.91	06DEC02 1,050.78 L	06DEC02	1.000000 00	
** JF2A **	CXL -9,496.690	-9,496.69	-8,445.91	06DEC02 -1,050.78 L	06DEC02	1.000000 .00	
** JF2A **	ADJC- 134 000	9,669.93	9,669.93	06DEC02 00	06DEC02	1.000000 00	
** JF2A **	ADXC- 134 .000	-9,669.93	-9,669.93	06DEC02 00	06DEC02	1.000000 00	
** JF2A **	ADJC- 144 .000	9,669.93	9,669.93	06DEC02 00	06DEC02	1.000000 .00	
** JF2A **	ADXC- 144 .000	-9,669.93	-9,669.93	06DEC02 .00	06DEC02	1.000000 .00	
** JF2A **	ADJC- 147 000	9,669.93	9,669.93	06DEC02 00	06DEC02	1.000000 00	
359416A07	TOTAL	176,719.26	176,719.26	00 L		00	
36158GGR3	GE CAP MTG INC	REMIC PAS	2029/08/25	7.250	20FEB02	26FEB02	1.000000
** JF2E **	657 2,000,000.000	2,074,687.50	1,837,500.00	237,187.50 L		00	237,187.50 L
36158YCJ6	GE CAP COML MTG CORP 2001 2 CO		2033/08/11	6.440	25OCT02	30OCT02	1.000000
** JF2G **	430 220,000.000	238,124.22	221,942.19	16,182.03 S		00	16,182.03 S

STATE STREET

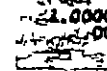


ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
361849DF6 ** JF2E **	GMAC COML MTG SEC IN MTG CTF 1 599 1,041,445.31	2030/05/15	6 700	12FEB02	15FEB02	1.000000 .00	77,109 37 L
	1,000,000 000		964,335 94	77,109 37 L			77,109 37 L
361849R80 ** JF2G **	GMAC COML MTG SEC IN SER 2001 512 146,890.63	2034/04/15	6 700	28MAY02	31MAY02	1 000000 .00	2,264 07 S
	140,000 000		144,626 56	2,264 07 S			2,264 07 S
36185NAL4 ** JF2E **	GMACH MTG LN TR SER 1999 040 385,173.66	2029/08/25	7.000	25NOV02	25NOV02	1 000000 .00	32,137 90 L
	385,173.690		353,035.76	32,137.90 L			32,137 90 L
36185NGD6 ** JF2G **	GMACH MTG LN TR 2000 HE3 561 37,570.11	2013/07/25	1.000	25FEB02	25FEB02	1 000000 .00	- .04 L
	37,570.150		37,570 15	- 04 L			- .04 L
361856BF3 ** JF2G **	GMACH HOME EQUITY LN SER 2001 116 11,154.23	2031/09/25	1 000	25JUN02	25JUN02	1.000000 .00	7.07 S
	11,147.160		11,147.16	7 07 S			7.07 S
361856BM6 ** JF2G **	GMACH HOME EQUITY LN SER 2001 645 1,184,777.15	2005/09/25	4 530	15APR02	18APR02	1.000000 .00	-9,962 70 S
	1,195,000.000		1,194,739 85	-9,962 70 S			-9,962 70 S
36200QJD7 ** JF2G **	GNMA POOL 569160 247 987,504.47	2032/03/15	7 000	19AUG02	21AUG02	1.000000 .00	2,660 14 S
	945,828 890		984,844 33	2,660.14 S			2,660 14 S
36200RV33 ** JF2G **	GNMA POOL 570434 411 695,645.78	2031/10/15	7 000	17MAY02	21MAY02	1 000000 00	4,884 49 S
	672,273.760		690,761.29	4,884 49 S			4,884 49 S
36200T3Z9 ** JF2E **	GNMA POOL 572416 295 343,839.83	2031/11/15	6 000	11APR02	18APR02	1 000000 00	2,677.28 S
	349,686.150		341,162 55	2,677.28 S			2,677.28 S



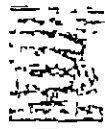
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
36200T7B8 ** JF2E **	GNMA POOL 572490 296 76,571 82	2032/01/15	6.000	11APR02	18APR02	1.000000 00	-462.37 S
	77,873 770		77,034.19	-462 37 S			-462.37 S
36200UDE2 ** JF2E **	GNMA POOL 572601 297 218,275 01	2031/11/15	6.000	11APR02	18APR02	1 000000 00	1,768 96 S
	221,986.340		216,506 05	1,768 96 S			1,768 96 S
36200UD44 ** JF2G **	GNMA POOL 572623 011 152,909 77	2031/11/15	7 000	24MAY02	20JUN02	1.000000 00	901.50 S
	147,939.920		152,008.27	901.50 S			901.50 S
** JF2G **	487 154,763.49		153,851.05	24MAY02 912.44 S	20JUN02	1 000000 .00	912.44 S
** JF2G **	CXL 487 -149,733.380		-153,851.05	24MAY02 -912 44 S	20JUN02	1 000000 .00	-912.44 S
** JF2G **	092 1,793 460	1,793 46	1,842.78	15JUN02 -49.32 S	17JUN02	1 000000 .00	-49 32 S
36200UD44	TOTAL 154,703.23		153,851 05	852.18 S		.00	852.18 S
36200UMK7 ** JF2G **	GNMA POOL 573150 800 98,740 82	2031/09/15	7 500	11MAR02	21MAR02	1 000000 .00	-460.16 S
	95,000.190		99,200 98	-460 16 S			-460.16 S
** JF2G **	446 218,418 180	228,178 74	228,076 37	04APR02 102 37 S	18APR02	1 000000 .00	102.37 S
** JF2G **	CXL 446 -218,418.180	-228,178.74	-228,076 37	04APR02 -102 37 S	18APR02	1.000000 .00	-102.37 S
** JF2G **	517 218,249 820	228,002.86	227,900.57	04APR02 102.29 S	18APR02	1.000000 .00	102.29 S
** JF2G **	736 168.36		175 80	15APR02 -7 44 S	15APR02	1.000000 .00	



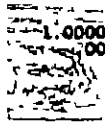
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LN BASE SECY GN/LN	STL DT SELL RATE BASE CURR GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
	168 360				
<u>36200UMK7</u>	<u>TOTAL</u>				
	326,912 04	327,277 35	-365 31 S	00	-165 31 S
36200H679	GNMA POOL 575188	2032/01/15 6.000	11APR02	18APR02 1.000000	
** JF2E **	298 449,485 93	452,200.13	-2,714 20 S	00	-2,714 20 S
	457,128.550				
36200XG78	GNMA POOL 575422	2031/11/15 6.000	11APR02	18APR02 1 000000	
** JF2E **	299 401,360 96	403,784 56	-2,423 60 S	00	-2,423 60 S
	408,185 310				
36200YNTD	GNMA POOL 576502	2031/11/15 6.000	11APR02	18APR02 1.000000	
** JF2E **	300 619,060.72	614,043 70	5,017.02 S	.00	5,017.02 S
	629,586.620				
36200YPH4	GNMA POOL 576524	2032/02/15 6 000	11APR02	18APR02 1.000000	
** JF2E **	301 295,868.09	293,564.33	2,303 76 S	00	2,303 76 S
	300,898.740				
36201BCH7	GNMA POOL 577972	2032/04/15 6 000	11APR02	18APR02 1 000000	
** JF2E **	302 46,859 25	46,494 39	364 86 S	00	364.86 S
	47,656 000				
36201CPQ1	GNMA POOL 579231	2032/01/15 6.000	11APR02	18APR02 1 000000	
** JF2E **	303 145,847 76	144,665 77	1,181 99 S	00	1,181 99 S
	148,327 610				
36201ES35	GNMA POOL 581138	2032/01/15 6 000	11APR02	18APR02 1 000000	
** JF2E **	304 121,380.89	122,113 84	-732 95 S	00	-732.95 S
	123,444 730				
36201FLR6	GNMA POOL 581836	2032/01/15 6 000	11APR02	18APR02 1 000000	
** JF2E **	305 412,509 55	415,000 47	-2,490.92 S	.00	-2,490 92 S
	419,523.460				



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LN BASE SECY GN/LN	STL DT SELL RATE BASE CURR GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
36201JGQ6	GNMA POOL 584407	2032/05/15 7 000	15NOV02	20NOV02 1 000000	
** JF2G **	702 444,135 880	466,620.26	5,690.49 S	00	5,690.49 S
36201KFY3	GNMA POOL 585280	2032/08/15 6.000	19AUG02	21AUG02 1 000000	
** JF2G **	250 415,060 94	411,921 88	3,139.06 S	00	3,139.06 S
	410,000.000				
36201VDK5	GNMA POOL 594206	2032/08/15 6 000	19AUG02	21AUG02 1 000000	
** JF2G **	251 59,079 37	58,632 56	446 81 S	00	446.81 S
	58,359.000				
36201VDY5	GNMA POOL 594219	2032/08/15 6 000	19AUG02	21AUG02 1.000000	
** JF2G **	253 860,675 42	854,166 22	6,509.20 S	.00	6,509.20 S
	850,181 000				
36202DHL8	GNMA II 002935	2030/06/20 8.000	22AUG02	23SEP02 1.000000	
** JF2E **	218 7,205,203.13	7,190,386.32	14,816.81 S	00	14,816.81 S
	6,773,398.950				
** JF2E **	CXL 218 -7,205,203.13	-7,190,386 32	-14,816 81 S	00	-14,816.81 S
	-6,773,398 950				
** JF2E **	296 6,687,702 34	6,673,949.72	13,752.62 S	00	13,752 62 S
	6,286,911.720				
** JF2E **	362 486,487.06	516,436.60	-29,949 54 S	00	-29,949.54 S
	486,487 230				
<u>36202DHL8</u>	<u>TOTAL</u>				
	7,174,189 40	7,190,386.32	-16,196.92 S	.00	-16,196 92 S
36202DJ88	GNMA II POOL 002958	2030/08/20 8 000	22AUG02	23SEP02 1.000000	
** JF2E **	220 745,765.94	744,451 04	1,314 90 S	.00	1,314 90 S
	701,278.580				
** JF2E **	CXL 220 -745,765 94	-744,451 04	-1,314.90 S	00	-1,314 90 S
	-701,278.580				



STATE STREET

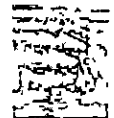
ROBERT WOOD JOHNSON FOUNDATION  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2E ** 655,937	298 670	697,548.72	696,318.83	22AUG02 1,229.89 S	23SEP02 1.000000 .00	1,229.89 S
** JF2E ** 45,340	363 910	45,340.90	48,132.21	20SEP02 -2,791.31 S	20SEP02 1.000000 .00	-2,791.31 S
<b>36202DJ88 TOTAL</b>		742,889.62	744,451.04	-1,561.42 S	.00	-1,561.42 S
36202DJ85	GNMA II POOL	2987	2030/10/20 7.500	06FEB02	21FEB02	1.000000
** JF2G ** 178 19,999	178 950	20,834.33	20,849.95	-15.62 S	.00	-15.62 S
** JF2G ** CXL 178 -19,999	178 950	-20,834.33	-20,849.95	06FEB02 15.62 S	21FEB02 1.000000 .00	15.62 S
** JF2G ** 18,466	302 460	19,236.86	19,251.28	06FEB02 -14.42 S	21FEB02 1.000000 .00	-14.42 S
** JF2G ** 77,262	485 750	77,262.75	80,546.42	20FEB02 -3,283.67 S	20FEB02 1.000000 .00	-3,283.67 S
** JF2G ** 231,646	010 040	241,382.42	241,491.00	22FEB02 -108.58 S	21MAR02 1.000000 .00	-108.58 S
** JF2G ** CXL 010 -231,646	010 040	-241,382.42	-241,491.00	22FEB02 108.58 S	21MAR02 1.000000 .00	108.58 S
** JF2G ** 231,601	114 130	241,335.62	241,444.18	22FEB02 -108.56 S	21MAR02 1.000000 .00	-108.56 S
** JF2G ** CXL 114 -231,601	114 130	-241,335.62	-241,444.18	22FEB02 108.56 S	21MAR02 1.000000 .00	108.56 S
** JF2G ** 231,601	140 130	241,335.62	241,444.18	22FEB02 -108.56 S	21MAR02 1.000000 .00	-108.56 S
** JF2G ** 487	487	260,507.96	260,625.15	22FEB02 -117.19 S	21MAR02 1.000000 .00	-117.19 S

STATE STREET

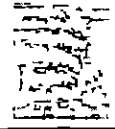
ROBERT WOOD JOHNSON FOUNDATION  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
250,000	140					
** JF2G ** CXL 487 -250,000	487 140	-260,507.96	-260,625.15	22FEB02 117.19 S	21MAR02 1.000000 .00	117.19 S
** JF2G ** 231,646	802 040	241,382.42	241,491.00	-108.58 S	21MAR02 1.000000 .00	-108.58 S
** JF2G ** CXL 802 -231,646	802 040	-241,382.42	-241,491.00	22FEB02 108.58 S	21MAR02 1.000000 .00	108.58 S
** JF2G ** 613,215	115 920	634,774.29	639,277.60	-4,503.31 S	21MAR02 1.000000 .00	-4,503.31 S
** JF2G ** 613,334	803 830	634,897.39	639,401.56	-4,504.17 S	21MAR02 1.000000 .00	-4,504.17 S
** JF2G ** CXL 803 -613,334	803 830	-634,897.39	-639,401.56	11MAR02 4,504.17 S	21MAR02 1.000000 .00	4,504.17 S
** JF2G ** 67,114	121 500	67,114.50	69,966.87	-2,852.37 S	20MAR02 1.000000 .00	-2,852.37 S
** JF2G ** CXL 121 -67,114	121 500	-67,114.50	-69,966.87	20MAR02 2,852.37 S	20MAR02 1.000000 .00	2,852.37 S
** JF2G ** 67,114	199 500	67,114.50	69,966.87	-2,852.37 S	20MAR02 1.000000 .00	-2,852.37 S
** JF2G ** CXL 199 -67,114	199 500	-67,114.50	-69,966.87	20MAR02 2,852.37 S	20MAR02 1.000000 .00	2,852.37 S
** JF2G ** 67,114	604 520	67,114.52	69,966.89	-2,852.37 S	20MAR02 1.000000 .00	-2,852.37 S



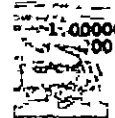
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
<b>36202DJ85</b>	<b>TOTAL</b>						
	1,039,724 04	1,050,486 37		-10,762 33 S		.00	-10,762 33 S
<b>36202DKM2</b>	<b>GNMA POOL II 003000</b>	<b>2030/11/20</b>	<b>8 000</b>	<b>22AUG02</b>	<b>23SEP02</b>	<b>1 000000</b>	
** JF2E **	216	5,502,155 45	5,490,840.79	11,314.66 S		.00	11,314 66 S
	5,172,414.050						
** JF2E **	216	-5,502,155 45	-5,490,840.79	-11,314 66 S		1.000000	-11,314 66 S
	-5,172,414.050					.00	
** JF2E **	299	5,116,374.88	5,105,853 55	10,521 33 S		1 000000	10,521 33 S
	4,809,753.120					.00	
** JF2E **	364	362,660 91	384,987 24	-22,326 33 S		1.000000	-22,326 33 S
	362,660.930					.00	
<b>36202DKM2</b>	<b>TOTAL</b>						
	5,479,035 79	5,490,840 79		-11,805 00 S		.00	-11,805.00 S
<b>36202DLH2</b>	<b>GNMA POOL 003028</b>	<b>2031/01/20</b>	<b>8.000</b>	<b>22AUG02</b>	<b>23SEP02</b>	<b>1.000000</b>	
** JF2E **	217	3,668,103 47	3,660,560.36	7,543 11 S		.00	7,543 11 S
	3,448,275 880						
** JF2E **	217	-3,668,103 47	-3,660,560 36	-7,543 11 S		1.000000	-7,543 11 S
	-3,448,275 880					.00	
** JF2E **	297	3,354,327.67	3,347,429 82	6,897 85 S		1 000000	6,897 85 S
	3,153,304 510					.00	
** JF2E **	365	294,971 38	313,130 54	-18,159 16 S		1.000000	-18,159.16 S
	294,971 370					.00	
<b>36202DLH2</b>	<b>TOTAL</b>						
	3,649,299 05	3,660,560 36		-11,261 31 S		.00	-11,261 31 S



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
<b>36202DMC2</b>	<b>GNMA POOL 003055</b>	<b>2031/03/20</b>	<b>7.500</b>	<b>23JAN02</b>	<b>21FEB02</b>	<b>1 000000</b>	
** JF2G **	083	922,679 63	925,182 75	-2,503 12 S		.00	-2,503.12 S
	889,999.940						
** JF2G **	083	-922,679.63	-925,182.75	2,503 12 S		1 000000	2,503.12 S
	-889,999.940					.00	
** JF2G **	303	864,334 81	866,679 65	-2,344 84 S		1 000000	-2,344 84 S
	833,721 590					.00	
** JF2G **	177	23,332 54	23,283.55	48 99 S		1.000000	48.99 S
	22,398 120					.00	
** JF2G **	177	-23,332.54	-23,283 55	-48 99 S		1 000000	-48 99 S
	-22,398 120					.00	
** JF2G **	304	21,857.13	21,811.24	45 89 S		1.000000	45 89 S
	20,981 800					.00	
** JF2G **	471	57,694 68	59,975.42	-2,280 74 S		1.000000	-2,280.74 S
	57,694 680					.00	
<b>36202DMC2</b>	<b>TOTAL</b>						
	943,886.62	948,466 31		-4,579 69 S		.00	-4,579.69 S
<b>36202DMJ2</b>	<b>GNMA POOL 003071</b>	<b>2031/04/20</b>	<b>8.000</b>	<b>22AUG02</b>	<b>23SEP02</b>	<b>1.000000</b>	
** JF2E **	219	9,469,520.29	9,452,824.11	16,696.18 S		.00	16,696 18 S
	8,904,632 660						
** JF2E **	219	-9,469,520.29	-9,452,824.11	-16,696 18 S		1 000000	-16,696.18 S
	-8,904,632.660					.00	
** JF2E **	300	8,735,760.74	8,720,358.29	15,402.45 S		1 000000	15,402 45 S
	8,214,644 250					.00	
** JF2E **	366	689,988.34	732,465.82	-42,477 48 S		1.000000	-42,477.48 S
	689,988 410					.00	



STATE STREET

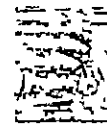
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
36202DMU2	TOTAL						
	9,425,749.08		9,452,824.11	-27,075 03 S		.00	-27,075.03 S
362020080	GNMA POOL	2031/10/20	6.500	19FEB02	21FEB02	1.000000	
** JF2G **	003150						
	711,047 03		699,125.16	11,921 87 S		.00	11,921 87 S
	700,000.160						
36208KFM6	GNMA POOL	2027/09/15	7.500	12FEB02	21MAR02	1.000000	
** JF2G **	452972						
	145,481.03		141,366.69	4,114 34 S		.00	4,114 34 S
	138,224 260						
** JF2G **	CXL 367		-141,366.69	-4,114 34 S	12FEB02	1.000000	-4,114.34 S
	-138,224.260				21MAR02	.00	
** JF2G **	788		141,217.27	4,109 99 S	12FEB02	1.000000	4,109 99 S
	138,078 160				21MAR02	.00	
** JF2G **	089		149 42	-3 32 L	15MAR02	1.000000	-3 32 L
	146 100					.00	
36208KFM6	TOTAL						
	146 10		149 42	-3.32 L		.00	-3 32 L
	145,327.26		141,217.27	4,109 99 S		.00	4,109.99 S
36208N3B7	GNMA POOL	2027/10/15	7.500	12FEB02	21MAR02	1.000000	
** JF2G **	456294						
	17,325.79		16,853 82	471 97 S		.00	471 97 S
	16,461 560						
** JF2G **	CXL 365		-16,853 82	-471 97 S	12FEB02	1.000000	-471 97 S
	-16,461.560				21MAR02	.00	
** JF2G **	789		16,648 72	466.22 S	12FEB02	1.000000	466.22 S
	16,261 230				21MAR02	.00	
** JF2G **	086		205 10	-4 77 S	15MAR02	1.000000	-4 77 S
	200 330					.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
36208N3B7	TOTAL						
	17,315.27		16,853.82	461 45 S		.00	461 45 S
36208VTV7	GNMA POOL	2027/11/15	7.500	12FEB02	21MAR02	1.000000	
** JF2G **	462364						
	234,383.39		227,998.39	6,385 00 S		.00	6,385.00 S
	222,692.060						
** JF2G **	CXL 366		-227,998 39	-6,385 00 S	12FEB02	1.000000	-6,385 00 S
	-222,692.060				21MAR02	.00	
** JF2G **	790		216,088 32	6,051.47 S	12FEB02	1.000000	6,051.47 S
	211,059.180				21MAR02	.00	
** JF2G **	091		11,910.07	-277 19 S	15MAR02	1.000000	-277.19 S
	11,632.880					.00	
36208VTV7	TOTAL						
	233,772 67		227,998.39	5,774 28 S		.00	5,774.28 S
36208Y5Z8	GNMA POOL	2028/08/15	6.500	05DEC02	19DEC02	1.000000	
** JF2G **	465364						
	24,074 26		21,787.13	2,287.13 L		.00	2,287.13 L
	23,051.360						
** JF2G **	CXL 102		-21,787.13	-2,287 13 L	05DEC02	1.000000	-2,287.13 L
	-23,051 360				19DEC02	.00	
** JF2G **	237		20,516 52	2,153 75 L	05DEC02	1.000000	2,153 75 L
	21,707.020				19DEC02	.00	
** JF2G **	294		1,270.61	73 73 L	15DEC02	1.000000	73.73 L
	1,344 340				16DEC02	.00	
36208Y5Z8	TOTAL						
	24,014 61		21,787 13	2,227 48 L		.00	2,227.48 L

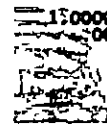
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
36209BE61	GNMA POOL 466457	2014/03/15	5.500	01APR02	01APR02	1.000000	
** JF2F **	480 662,603 930		611,091 55	38,860.19 L		00	38,860 19 L
** JF2F **	CXL 480 -662,603 930		-611,091.55	-38,860.19 L		1.000000 00	-38,860 19 L
36209BE61	TOTAL		.00	.00 L		.00	00 L
36209ND33	GNMA POOL 476322	2028/06/15	7.500	18JUL02	22JUL02	1.000000	
** JF2G **	486 474,999.890		499,492 07	1,335.94 S		.00	1,335 94 S
36209SD73	GNMA POOL 479926	2031/01/15	7.000	22MAR02	18APR02	1.000000	
** JF2G **	131 102,277.450		104,802.43	-751 11 S		.00	-751.11 S
** JF2G **	CXL 131 -102,277.450		-104,802.43	751 11 S		1.000000 .00	751 11 S
** JF2G **	510 99,229.930		101,679 67	-728 72 S		1.000000 .00	-728.72 S
** JF2G **	711 3,047 520		3,122 76	-75.24 S		1.000000 00	-75 24 S
36209SD73	TOTAL		103,998.47	104,802.43	-803 96 S	00	-803.96 S
36209YM20	GNMA POOL 485865	2031/10/15	7.000	17MAY02	21MAY02	1.000000	
** JF2G **	413 253,471 420		262,818.18	-534 67 S		.00	-534.67 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
36210AUK1	GNMA POOL 486686	2013/11/15	5.500	01APR02	01APR02	1.000000	
** JF2F **	375 3,504,785.440		3,165,965 78	3,165,965.78		.00	00
** JF2F **	CXL 375 -3,504,785.440		-3,165,965.78	-3,165,965 78		1.000000 .00	.00
** JF2F **	478 3,485,627.200		3,165,965.78	3,148,659.62		1.000000 00	17,306.16 L
** JF2F **	CXL 478 -3,485,627.200		-3,165,965 78	-3,148,659 62		1.000000 .00	-17,306.16 L
** JF2F **	491 3,504,785 440		3,165,965.78	3,165,965 78		1.000000 .00	.00
36210AUK1	TOTAL		3,165,965 78	3,165,965 78	.00	00	.00
			.00	00 L		00	.00 L
36210AMP8	GNMA POOL 486754	2013/12/15	5.500	01APR02	01APR02	1.000000	
** JF2F **	376 3,713,943 260		3,410,512.43	3,410,512 43		.00	.00
** JF2F **	CXL 376 -3,713,943.260		-3,410,512 43	-3,410,512 43		1.000000 .00	00
** JF2F **	476 3,693,633.520		3,410,512 43	3,391,862.01		1.000000 .00	18,650.42 L
** JF2F **	CXL 476 -3,693,633 520		-3,410,512 43	-3,391,862 01		1.000000 .00	-18,650 42 L
** JF2F **	490 3,713,943.260		3,410,512 43	3,410,512.43		1.000000 00	00



STATE STREET

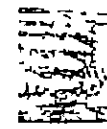
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	PRINCIPAL NET				
<u>36210AMP8</u>	<u>TOTAL</u>		3,410,512.43	.00		.00	.00
			00	00 L		00	00 L
36210BM93	GNMA POOL	2029/01/15	6.000	03OCT02	23OCT02	1.000000	
** JF2G **	111		310,653.24	20,139.56 S		.00	20,139.56 S
	319,437.780						
** JF2G **	CXL 111		-310,653.24	-20,139.56 S	03OCT02	23OCT02	1.000000
	-319,437.780					.00	-20,139.56 S
** JF2G **	241		301,306.13	19,533.59 S	03OCT02	23OCT02	1.000000
	309,826.360					.00	19,533.59 S
** JF2G **	CXL 241		-301,306.13	-19,533.59 S	03OCT02	23OCT02	1.000000
	-309,826.360					.00	-19,533.59 S
** JF2G **	254		301,306.13	19,533.59 S	03OCT02	23OCT02	1.000000
	309,826.360					.00	19,533.59 S
** JF2G **	325		9,347.11	264.26 S	15OCT02	15OCT02	1.000000
	9,611.420					.00	264.26 S
<u>36210BM93</u>	<u>TOTAL</u>		310,653.24	19,797.85 S		.00	19,797.85 S
36210CFB4	GNMA POOL	2028/10/15	6.500	05DEC02	19DEC02	1.000000	
** JF2G **	103		33,126.16	3,477.46 L		.00	3,477.46 L
	35,048.350						
** JF2G **	CXL 103		-33,126.16	-3,477.46 L	05DEC02	19DEC02	1.000000
	-35,048.350					.00	-3,477.46 L
** JF2G **	239		30,339.40	3,184.92 L	05DEC02	19DEC02	1.000000
	32,099.880					.00	3,184.92 L
** JF2G **	296		2,786.76	161.71 L	15DEC02	16DEC02	1.000000
						.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	PRINCIPAL NET				
	2,948.470						
<u>36210CFB4</u>	<u>TOTAL</u>		33,126.16	3,346.63 L		.00	3,346.63 L
36210HQ39	GNMA POOL	2028/10/15	6.500	05DEC02	19DEC02	1.000000	
** JF2G **	101		33,995.33	4,374.25 L		.00	4,374.25 L
	36,739.280						
** JF2G **	CXL 101		-33,995.33	-4,374.25 L	05DEC02	19DEC02	1.000000
	-36,739.280					.00	-4,374.25 L
** JF2G **	241		33,941.42	4,367.32 L	05DEC02	19DEC02	1.000000
	36,681.020					.00	4,367.32 L
** JF2G **	292		53.90	4.35 L	15DEC02	16DEC02	1.000000
	58.250					.00	4.35 L
** JF2G **	CXL 292		-53.90	-4.35 L	15DEC02	16DEC02	1.000000
	-58.250					.00	-4.35 L
** JF2G **	327		53.91	4.35 L	15DEC02	16DEC02	1.000000
	58.260					.00	4.35 L
<u>36210HQ39</u>	<u>TOTAL</u>		33,995.33	4,371.67 L		.00	4,371.67 L
36210M5E7	GNMA POOL	2002/10/15	7.750	15JAN02	18JAN02	1.000000	
** JF2E **	458		653,437.06	-815.78 L		.00	-815.78 L
	652,621.280						
** JF2E **	065		265,664.39	-331.66 L	15JUL02	15JUL02	1.000000
	265,332.720					.00	-331.66 L
** JF2E **	760		265,664.39	-331.66 L	15JUL02	15JUL02	1.000000
	265,332.720					.00	-331.66 L
** JF2E **	CXL 760		-265,664.39	331.66 L	15JUL02	15JUL02	1.000000
	-265,332.720					.00	331.66 L

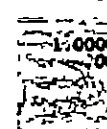
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36210M5E7	TOTAL		919,101.45	-1,147.44 L		00	-1,147.44 L
36210RHE3	GNMA POOL	499829	2032/01/15	6.500	15FEB02	21MAR02	1.000000
** JF2E **	020	1,014,475.60	1,002,521.29	11,954.31 S		.00	11,954.31 S
	1,000,099.170						
36211XVL7	GNMA POOL	526319	2030/06/15	8.000	15APR02	18APR02	1.000000
** JF2G **	643	72,644.22	71,357.73	1,286.49 S		00	1,286.49 S
	68,613.200						
36212CYS4	GNMA POOL	530021	2030/05/15	8.500	20MAY02	22MAY02	1.000000
** JF2G **	422	69,222.27	66,365.19	2,857.08 L		00	2,857.08 L
	64,726.790						
36212DRX9	GNMA POOL	530702	2031/09/15	7.000	18JUL02	22JUL02	1.000000
** JF2G **	484	1,037,343.47	1,035,624.72	1,718.75 S		.00	1,718.75 S
	999,999.730						
** JF2G **	485	554,978.73	554,059.20	18JUL02	22JUL02	1.000000	919.53 S
	534,999.830			919.53 S		.00	
36212DRX9	TOTAL		1,589,683.92	2,638.28 S		00	2,638.28 S
36212D4C0	GNMA POOL	531019	2032/02/15	6.000	11APR02	18APR02	1.000000
** JF2E **	306	505,297.76	508,348.98	-3,051.22 S		.00	-3,051.22 S
	513,889.350						
36212HD56	GNMA POOL	533924	2030/07/15	8.500	16MAY02	21MAY02	1.000000
** JF2G **	386	182,870.50	174,310.96	8,559.54 L		.00	8,559.54 L
	170,657.800						
36212JY26	GNMA POOL	535429	2031/12/15	6.500	15FEB02	21MAR02	1.000000
** JF2E **	021	1,014,475.69	1,002,521.38	11,954.31 S		.00	11,954.31 S
	1,000,099.260						



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36212JY42	GNMA POOL	535431	2032/01/15	6.000	11APR02	18APR02	1.000000
** JF2E **	307	342,993.51	340,322.82	2,670.69 S		00	2,670.69 S
	348,825.440						
36212KJN4	GNMA POOL	535869	2031/04/15	6.500	15FEB02	21MAR02	1.000000
** JF2E **	022	25,205.04	24,933.26	271.78 S		.00	271.78 S
	24,847.850						
36212NGR2	GNMA POOL	538508	2032/01/15	6.000	19AUG02	21AUG02	1.000000
** JF2G **	249	92,588.73	91,888.49	700.24 S		.00	700.24 S
	91,459.770						
36212SAY8	GNMA POOL	541920	2031/07/15	7.000	16APR02	18APR02	1.000000
** JF2G **	679	136,501.63	135,797.59	704.04 S		00	704.04 S
	132,525.860						
36212UJH3	GNMA POOL	543933	2031/02/15	8.000	15APR02	18APR02	1.000000
** JF2G **	644	488,076.77	480,153.44	7,923.33 S		.00	7,923.33 S
	460,993.400						
36212YJE4	GNMA POOL	547561	2031/04/15	6.500	15FEB02	21MAR02	1.000000
** JF2E **	023	24,174.24	23,913.58	260.66 S		.00	260.66 S
	23,831.660						
36213AAA2	GNMA POOL	548201	2032/01/15	6.000	11APR02	18APR02	1.000000
** JF2E **	319	517,167.44	520,290.33	-3,122.89 S		00	-3,122.89 S
	525,960.850						
36213B4L3	GNMA POOL	549927	2031/05/15	6.500	15FEB02	21MAR02	1.000000
** JF2E **	024	964,996.63	954,591.56	10,405.07 S		.00	10,405.07 S
	951,321.390						
36213C5M8	GNMA POOL	550852	2031/09/15	7.500	04APR02	18APR02	1.000000
** JF2G **	441	50,736.58	50,964.23	-227.65 S		00	-227.65 S
	48,566.270						
** JF2G **	CXL 441	-50,736.58	-50,964.23	04APR02	18APR02	1.000000	227.65 S
	-48,566.270			227.65 S		.00	



STATE STREET



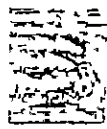
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2G **	511 47,077.270	49,181.04	49,401 71	04APR02 -220 67 S	18APR02	1 000000 00	-220 67 S
** JF2G **	705 1,489.000	1,489.00	1,562 52	15APR02 -73 52 S	15APR02	1 000000 .00	-73.52 S
36213C5MB	TOTAL	50,670.04	50,964.23	-294.19 S		00	-294.19 S
36213C5U0	GNMA POOL	550859	2031/09/15 7.500	04APR02	18APR02	1.000000	
** JF2G **	442 50,284.400	52,531 48	52,767.21	-235.73 S		00	-235.73 S
** JF2G **	CXL 442 -50,284.400	-52,531 48	-52,767 21	04APR02 235 73 S	18APR02	1 000000 00	235.73 S
** JF2G **	512 46,789.040	48,879.92	49,099 27	-219.35 S	18APR02	1.000000 00	-219.35 S
** JF2G **	CXL 512 -46,789.040	-48,879.92	-49,099.27	04APR02 219 35 S	18APR02	1 000000 00	219 35 S
** JF2G **	608 45,759.870	47,804 77	48,019.28	-214.51 S	18APR02	1 000000 .00	-214 51 S
** JF2G **	712 4,524 530	4,524 53	4,747 93	-223 40 S	15APR02	1.000000 00	-223 40 S
36213C5U0	TOTAL	52,329 30	52,767 21	-437.91 S		00	-437 91 S
36213C6A3	GNMA POOL	550865	2031/09/15 7.500	04APR02	18APR02	1 000000	
** JF2G **	443 60,160.510	62,848 93	63,130 93	-282.00 S		.00	-282 00 S
** JF2G **	CXL 443 -60,160.510	-62,848 93	-63,130 93	04APR02 282.00 S	18APR02	1.000000 00	282 00 S
** JF2G **	513	60,565 46	60,837.22	-271 76 S	18APR02	1.000000 .00	

STATE STREET

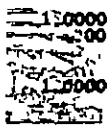
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	57,974.720						
** JF2G **	709 2,185 790	2,185.79	2,293.71	-107 92 S	15APR02	1.000000 .00	-107.92 S
36213C6A3	TOTAL	62,751.25	63,130.93	-379 68 S		00	-379.68 S
36213EMS2	GNMA POOL	552169	2031/11/15 7 000	17MAY02	21MAY02	1 000000	
** JF2G **	412 145,599.200	150,661.05	149,603.17	1,057.88 S		00	1,057.88 S
36213EYEO	GNMA POOL	552509	2032/04/15 6 000	15APR02	18APR02	1 000000	
** JF2E **	313 527,889.000	520,836.73	514,856.74	5,979.99 S		00	5,979 99 S
36213JJDB	GNMA POOL	555660	2032/01/15 6.000	11APR02	18APR02	1.000000	
** JF2E **	314 603,517.990	593,427.92	588,807.24	4,620.68 S		00	4,620 68 S
36213JJX4	GNMA POOL	555678	2032/01/15 6.000	11APR02	18APR02	1.000000	
** JF2E **	315 70,533.230	69,354 00	69,772 79	-418 79 S		.00	-418.79 S
36213JYB8	GNMA POOL	556010	2031/12/15 6.000	11APR02	18APR02	1.000000	
** JF2E **	316 403,578 960	396,831 62	399,227 87	-2,396 25 S		.00	-2,396.25 S
36213JVQ5	GNMA POOL	556023	2032/02/15 6.500	15FEB02	21MAR02	1.000000	
** JF2E **	025 1,000,099.440	1,014,475.87	1,002,521.56	11,954.31 S		00	11,954 31 S
36213SEA9	GNMA POOL	562729	2031/06/15 7.000	22MAR02	18APR02	1.000000	
** JF2G **	132 25,000.390	25,433 99	25,617.59	-183.60 S		.00	-183.60 S
** JF2G **	CXL 132 -25,000.390	-25,433 99	-25,617.59	22MAR02 183.60 S	18APR02	1.000000 00	183.60 S
** JF2G **	514	25,411.20	25,594.63	-183.43 S	18APR02	1.000000 00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	CURR	NET BAS SECTY GN/LS
	24,977.990						
** JF2G **			334.34	15APR02 -8 06 S	15APR02	1.000000 .00	-8 06 S
	708 326 280	326 28					
** JF2G **			347,224.22	16APR02 1,800 19 S	18APR02	1 000000 00	1,800 19 S
	681 338,858.650	349,024 41					
36213SEA9	TOTAL	374,761 89	373,153 19	1,608.70 S		00	1,608 70 S
36213SJ71	GNMA POOL	562886	2031/08/15 7.000	19AUG02	21AUG02	1.000000	
** JF2G **			40,786.32	110 17 S		.00	110.17 S
	246 39,170 540	40,896 49					
36213TPK3	GNMA POOL	563926	2031/07/15 7 000	16APR02	18APR02	1 000000	
** JF2G **			512,558 00	2,657.35 S		00	2,657 35 S
	683 500,209 080	515,215 35					
36213UMK3	GNMA POOL	564762	2031/08/15 7.500	04APR02	18APR02	1.000000	
** JF2G **			142,134.05	-634 90 S		.00	-634.90 S
	444 135,446.390	141,499.15					
** JF2G **			-142,134.05	634 90 S	18APR02	1.000000 .00	634 90 S
	CXL 444 -135,446.390	-141,499 15					
** JF2G **			136,321 12	-608.94 S	18APR02	1 000000 .00	-608 94 S
	515 129,906 970	135,712.18					
** JF2G **			5,812 93	-273 51 S	15APR02	1.000000 .00	-273.51 S
	737 5,539 420	5,539.42					
36213UMK3	TOTAL	141,251.60	142,134 05	-882.45 S		.00	-882.45 S



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	CURR	NET BAS SECTY GN/LS
36213UQJ2	GNMA POOL	564857	2031/09/15 7.500	04APR02	18APR02	1.000000	
** JF2G **			146,789.03	-655 70 S		.00	-655.70 S
	445 139,882 340	146,133.33					
** JF2G **			-146,789 03	655.70 S	18APR02	1 000000 .00	655.70 S
	CXL 445 -139,882 340	-146,133.33					
** JF2G **			145,770.01	-651.14 S	18APR02	1.000000 .00	-651.14 S
	516 138,911.270	145,118 87					
** JF2G **			1,019.02	-47 95 S	15APR02	1 000000 .00	-47 95 S
	706 971 070	971.07					
36213UQJ2	TOTAL	146,089.94	146,789.03	-699 09 S		00	-699 09 S
36213UXA3	GNMA POOL	565073	2032/02/15 6 000	15APR02	18APR02	1 000000	
** JF2E **			460,358 76	5,347 00 S		.00	5,347.00 S
	317 472,011.540	465,705 76					
36213YPP1	GNMA POOL	568430	2031/11/15 6 000	11APR02	18APR02	1.000000	
** JF2E **			340,897.79	2,675.21 S		.00	2,675.21 S
	318 349,414 780	343,573 00					
362234AJ5	GRMT II LLC	2000 1 CT	2032/06/20 1 000	25JUL02	25JUL02	1 000000	
** JF2G **			8,148 37	- 08 L		00	- 08 L
	552 8,148.370	8,148.29					
36225BNC8	GNMA POOL	781287	2031/05/15 7.000	22MAR02	18APR02	1.000000	
** JF2G **			371,511.05	-1,844 59 S		.00	-1,844 59 S
	133 363,364.360	369,666.46					
** JF2G **			-371,511.05	1,844 59 S	18APR02	1 000000 .00	1,844.59 S
	CXL 133 -363,364.360	-369,666.46					
** JF2G **			371,510.40	-1,844 58 S	18APR02	1 000000 .00	-1,844 58 S
	182 363,363 730	369,665.82					
** JF2G **					18APR02	1 000000 .00	



ROBERT WOOD JOHNSON FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL PRINCIPAL NET	NET NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	CXL 182		-369,665.82			-371,510 40		1,844.58 S		.00	1,844.58 S
-363,363.730											
** JF2G **	590		359,471.03			361,264.75		22MAR02 -1,793.72 S	18APR02	1 000000 .00	-1,793 72 S
353,342 750											
** JF2G **	713		10,022 21			10,246 91		15APR02 -224 70 S	15APR02	1.000000 .00	-224 70 S
10,022.210											
36225BNCB	TOTAL		369,493 24			371,511 66		-2,018 42 S		.00	-2,018.42 S
36225BQ92	GNMA POOL		781380		2031/12/15	7 500		19AUG02	21AUG02	1 000000	
** JF2G **	248		772,089 16			768,667.28		3,421 88 S		.00	3,421 88 S
730,000.090											
36225CVU7	GNMA POOL		080626		2032/08/20	1.000		23OCT02	28OCT02	1.000000	
** JF2E **	558		7,046,436 19			7,009,372.62		37,063 57 S		.00	37,063 57 S
6,976,669.490											
36225CHM4	GNMA POOL		080651		2032/11/20	1 000		30SEP02	25NOV02	1 000000	
** JF2E **	810		400,900 29			397,049.07		3,851 22 S		.00	3,851.22 S
397,546.000											
** JF2E **	CXL 810		-400,900.29			-397,049.07		30SEP02 -3,851 22 S	25NOV02	1.000000 .00	-3,851 22 S
-397,546.000											
** JF2E **	811		32,075.37			31,767 24		30SEP02 308.13 S	25NOV02	1 000000 00	308.13 S
31,807 000											
** JF2E **	CXL 811		-32,075.37			-31,767.24		30SEP02 -308 13 S	25NOV02	1 000000 00	-308 13 S
-31,807 000											
** JF2E **	812		32,075.37			31,767 24		30SEP02 308.13 S	25NOV02	1.000000 .00	308 13 S
31,807 000											
** JF2E **	CXL 812		-32,075.37			-31,767.24		30SEP02 -308.13 S	25NOV02	1.000000 00	-308.13 S
-31,807.000											
** JF2E **	812		32,075.37			31,767 24		30SEP02 308.13 S	25NOV02	1.000000 .00	308 13 S
31,807 000											
** JF2E **	CXL 812		-32,075.37			-31,767.24		30SEP02 -308.13 S	25NOV02	1.000000 00	-308.13 S
-31,807.000											
** JF2E **	812		32,075.37			31,767 24		30SEP02 308.13 S	25NOV02	1.000000 .00	308 13 S
31,807 000											
** JF2E **	CXL 812		-32,075.37			-31,767.24		30SEP02 -308.13 S	25NOV02	1.000000 00	-308.13 S
-31,807.000											
** JF2E **	812		32,075.37			31,767 24		30SEP02 308.13 S	25NOV02	1.000000 .00	308 13 S
31,807 000											

STATE STREET

ROBERT WOOD JOHNSON FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL PRINCIPAL NET	NET NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	813		400,901 30			397,050 07		3,851 23 S		.00	3,851 23 S
397,547.000											
** JF2E **	CXL 813		-400,901 30			-397,050.07		30SEP02 -3,851 23 S	25NOV02	1.000000 00	-3,851.23 S
-397,547 000											
** JF2E **	814		504,169.34			499,326.06		4,843.28 S		.00	4,843.28 S
499,951 000											
** JF2E **	CXL 814		-504,169.34			-499,326.06		-4,843.28 S		.00	-4,843.28 S
-499,951 000											
** JF2E **	815		575,362 00			569,834.82		5,527 18 S		.00	5,527.18 S
570,548.000											
** JF2E **	CXL 815		-575,362.00			-569,834.82		-5,527 18 S		.00	-5,527 18 S
-570,548 000											
** JF2E **	816		575,360 99			569,833 82		5,527.17 S		.00	5,527.17 S
570,547 000											
** JF2E **	CXL 816		-575,360 99			-569,833 82		-5,527 17 S		.00	-5,527 17 S
-570,547.000											
** JF2E **	032		32,075 37		2032/11/20	4.000 31,767.24		30SEP02 308 13 S	25NOV02	1.000000 00	308 13 S
31,807 000											
** JF2E **	033		32,075.37			31,767 24		30SEP02 308 13 S	25NOV02	1 000000 00	308.13 S
31,807.000											
** JF2E **	034		400,901.30			397,050.07		3,851.23 S		.00	3,851.23 S
397,547 000											
** JF2E **	035		575,362.00			569,834.82		5,527.18 S		.00	5,527.18 S
570,548 000											
** JF2E **	036		504,169.34			499,326.06		4,843.28 S		.00	4,843.28 S
499,951.000											

STATE STREET

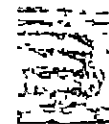
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GM/LS BASE SECY GM/LS	STL DT BASE CURR	SELL RATE GM/LS	NET SECY GM/LS NET BAS SECY GM/LS
** JF2E **	037 397,546 000	400,900 29	397,049.07		30SEP02 3,851.22 S	25NOV02	1 000000 00	3,851 22 S
** JF2E **	038 570,547.000	575,360 99	569,833 82		30SEP02 5,527 17 S	25NOV02	1 000000 00	5,527 17 S
** JF2E **	766 31,807.000	32,075 37	31,767.24		30SEP02 308 13 S	25NOV02	1.000000 00	308 13 S
** JF2E **	CXL 766 -31,807.000	-32,075 37	-31,767 24		30SEP02 -308 13 S	25NOV02	1 000000 00	-308.13 S
** JF2E **	767 31,807.000	32,075 37	31,767 24		30SEP02 308.13 S	25NOV02	1 000000 00	308.13 S
** JF2E **	CXL 767 -31,807.000	-32,075.37	-31,767 24		30SEP02 -308.13 S	25NOV02	1 000000 00	-308.13 S
** JF2E **	768 397,546 000	400,900 29	397,049 07		30SEP02 3,851 22 S	25NOV02	1.000000 00	3,851 22 S
** JF2E **	CXL 768 -397,546 000	-400,900.29	-397,049 07		30SEP02 -3,851.22 S	25NOV02	1.000000 00	-3,851 22 S
** JF2E **	769 397,547.000	400,901 30	397,050.07		30SEP02 3,851.23 S	25NOV02	1 000000 00	3,851.23 S
** JF2E **	CXL 769 -397,547 000	-400,901.30	-397,050.07		30SEP02 -3,851.23 S	25NOV02	1 000000 00	-3,851.23 S
** JF2E **	770 499,951 000	504,169 34	499,326 06		30SEP02 4,843.28 S	25NOV02	1.000000 00	4,843.28 S
** JF2E **	CXL 770 -499,951.000	-504,169 34	-499,326 06		30SEP02 -4,843.28 S	25NOV02	1.000000 00	-4,843 28 S
** JF2E **	771	575,360 99	569,833 82		30SEP02 5,527.17 S	25NOV02	1.000000 00	5,527.17 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GM/LS BASE SECY GM/LS	STL DT BASE CURR	SELL RATE GM/LS	NET SECY GM/LS NET BAS SECY GM/LS
	570,547.000							
** JF2E **	CXL 771 -570,547.000	-575,360 99	-569,833 82		30SEP02 -5,527 17 S	25NOV02	1 000000 .00	-5,527 17 S
** JF2E **	772 570,548.000	575,362 00	569,834 82		30SEP02 5,527 18 S	25NOV02	1.000000 00	5,527 18 S
** JF2E **	CXL 772 -570,548 000	-575,362 00	-569,834.82		30SEP02 -5,527.18 S	25NOV02	1.000000 00	-5,527.18 S
36225CMM4	TOTAL	2,520,844 66	2,496,628 32		24,216.34 S		00	24,216.34 S
362260AA9	GSAMP TR	NET INT	M 2032/07/25	8 500	25AUG02	05SEP02	1 000000	
** JF2G **	501 14,025 310	14,025.31	14,015.21		10 10 S		.00	10.10 S
** JF2G **	057 15,295 920	15,295 92	15,284.91		25SEP02 11.01 S	25SEP02	1.000000 .00	11.01 S
** JF2G **	CXL 057 -15,295 920	-15,295 92	-15,284 91		25SEP02 -11 01 S	25SEP02	1 000000 .00	-11.01 S
** JF2G **	076 15,167 020	15,167 02	15,156 10		25SEP02 10.92 S	25SEP02	1.000000 .00	10.92 S
** JF2G **	462 15,344 060	15,344 06	15,333 01		25OCT02 11.05 S	25OCT02	1.000000 00	11.05 S
** JF2G **	020 15,591.040	15,591 04	15,579.81		25NOV02 11.23 S	25NOV02	1 000000 00	11.23 S
** JF2G **	373 17,313 380	17,313.38	17,300 92		26DEC02 12.46 S	26DEC02	1.000000 .00	12.46 S

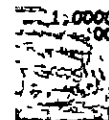
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
362260AA9	TOTAL		77,440.81	77,385 05	55 76 S	00	55 76 S
36227TAM9 ** JF2E **	GS ESCROW CORP 081 415,000.000	SR NT 2005/08/01	7 125 412,203.21	09DEC02 47,627.86 L	09DEC02	1.000000 .00	47,627.86 L
36228CAN3 ** JF2G **	GS MTG SECS CORP II 122 300,000 000	COML PASS 2030/07/13	6 940 312,796.88	21MAR02 -304 69 S	26MAR02	1 000000 00	-304 69 S
362320BA0 ** JF2D **	GTE CORP 169 105,000.000	DEB 2028/04/15	6 940 104,528 70	01APR02 -10,499 10 L	01APR02	1.000000 .00	-10,499 10 L
** JF2D **	170 100,000 000		95,933.00	01APR02 -1,734.00 L	01APR02	1 000000 00	-1,734 00 L
** JF2D **	171 85,000 000		82,641.25	01APR02 1,033.60 L	01APR02	1 000000 00	1,033.60 L
** JF2D **	172 45,000.000		44,867.70	01APR02 3,293 10 L	01APR02	1 000000 .00	3,293 10 L
** JF2D **	173 80,000.000		79,548 00	01APR02 7,906 40 L	01APR02	1.000000 00	7,906 40 L
362320BA0	TOTAL		397,019 55	397,019.55	.00 L	.00	00 L
364725AB7 ** JF2G **	GANNETT CO INC 427 170,000.000	NT 2007/04/01	5 500 168,777 70	25OCT02 13,773 40 S	30OCT02	1.000000 00	13,773.40 S



STATE STREET.

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
368145A0 ** JF2A **	GAYLORD CONTAINER CO 429 1,250,000.000	SR NT SER 2007/06/15	9.750 1,247,562 50	28FEB02 -122,562 50 L	05MAR02	1.000000 .00	-122,562.50 L
36866UAA8 ** JF2E **	GEMSTONE INV LTD 429 700,000 000	SR SECD N 2004/10/31	7 710 700,000 00	08MAY02 22,432.90 S	10MAY02	1 000000 .00	22,432 90 S
36962GXZ2 ** JF2D **	GENERAL ELEC CAP 180 350,000 000	COR TRANCEH T 2032/03/15	6.750 345,838.50	01APR02 242,086 95 S	01APR02	1 000000 .00	242,086 95 S
** JF2D **	CXL 180 -350,000.000		-587,925.45	01APR02 -242,086 95 S	01APR02	1.000000 .00	-242,086 95 S
** JF2D **	245 245,000 000		239,149 40	15APR02 -2,937.55 S	18APR02	1 000000 .00	-2,937.55 S
36962GXZ2	TOTAL		239,149 40	242,086.95	-2,937.55 S	.00	-2,937 55 S
370334AS3 ** JF2G **	GENERAL MLS INC 539 250,000.000	NT 2012/02/15	6.000 243,482.50	29MAY02 3,747.50 S	03JUN02	1 000000 00	3,747.50 S
370425RX0 ** JF2D **	GENERAL MTRS ACCEP C 149 105,000 000	NT 2011/09/15	6.875 103,238.10	01APR02 -1,234.80 S	01APR02	1 000000 .00	-1,234.80 S
** JF2D **	150 185,000.000		181,895.70	01APR02 1,234.80 S	01APR02	1 000000 .00	1,234.80 S
** JF2G **	331 1,000,000 000		983,760.00	01APR02 .00	01APR02	1.000000 .00	00
** JF2G **	CXL 331 -1,000,000 000		-983,760.00	01APR02 .00	01APR02	1.000000 .00	.00



STATE STREET.

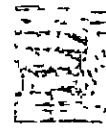
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE	SELL RATE CURR GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
370425RX0	TOTAL		.00		00	.00		.00		.00
			283,899 00		283,899 00	00 S		00		.00 S
370425RZ5	GENERAL	MTRS ACCEP C NT		2031/11/01	8 000	11JAN02	16JAN02	1 000000		
** JF2E **	393		102,873 00		99,393 00	3,480 00 S		00		3,480 00 S
	100,000 000									
** JF2G **	281		620,574 00		593,412 00	27,162 00 S	08FEB02	13FEB02	1 000000	27,162 00 S
	600,000.000							00		
** JF2G **	541		778,122 45		732,954.70	45,167.75 S	29MAY02	03JUN02	1 000000	45,167 75 S
	735,000 000							.00		
** JF2G **	698		345,060 00		367,722.40	-22,662.40 S	15NOV02	20NOV02	1 000000	-22,662 40 S
	355,000.000							00		
** JF2G **	762		305,484 95		314,214.05	-8,729.10 S	21NOV02	26NOV02	1.000000	-8,729 10 S
	305,000.000							00		
370425RZ5	TOTAL		2,152,114.40		2,107,696.15	44,418.25 S		00		44,418.25 S
370448AAD	GENERAL	MTRS NDVA SC GTD NT		2008/10/15	6.850	01AUG02	06AUG02	1.000000		
** JF2E **	050		2,015,940.00		1,995,720.00	20,220.00 S		00		20,220 00 S
	2,000,000 000									
373298BG2	GEORGIA	PAC CORP		2022/05/15	9 500	20FEB02	25FEB02	1 000000		
** JF2F **	280		877,500.00		1,122,780.00	-245,280.00 L		00		-245,280 00 L
	1,000,000.000									
** JF2F **	292		877,500 00		1,122,780.00	-245,280.00 L	20FEB02	25FEB02	1 000000	-245,280 00 L
	1,000,000 000							00		
** JF2F **	292		-877,500 00		-1,122,780.00	245,280.00 L	20FEB02	25FEB02	1 000000	245,280.00 L
	-1,000,000 000							00		
** JF2F **						07MAR02	12MAR02	1 000000		
								00		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE	SELL RATE CURR GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	318		930,000 00		1,122,780 00	-192,780.00 L		.00		-192,780.00 L
	1,000,000.000									
373298BG2	TOTAL		1,807,500.00		2,245,560 00	-438,060 00 L		00		-438,060.00 L
378275AB7	GLENORE	NICKEL PTY SR SECD B		2014/12/01	9.000	19APR02	24APR02	1 000000		
** JF2D **	327		127,200 00		523,375 00	-396,175 00 L		00		-396,175.00 L
	530,000.000									
37931KAB7	GLOBAL	CROSSINGS HLD SR NT		2008/05/15	9 625	28JAN02	31JAN02	1 000000		
** JF2A **	378		41,250.00		509,375.00	-468,125 00 L		.00		-468,125.00 L
	500,000 000									
38141GAZ7	GOLDMAN	SACHS GROUP NT		2011/01/15	6.875	01APR02	01APR02	1 000000		
** JF2D **	152		72,473 80		70,494 90	1,978 90 S		.00		1,978.90 S
	70,000 000									
** JF2D **	153		270,378 00		270,888.30	-510.30 S	01APR02	01APR02	1 000000	-510.30 S
	270,000 000							00		
** JF2D **	154		161,131 20		162,599.80	-1,468.60 S	01APR02	01APR02	1 000000	-1,468.60 S
	160,000 000							00		
38141GAZ7	TOTAL		503,983 00		503,983 00	.00 S		00		.00 S
38141GBU7	GOLDMAN	SACHS GROUP SR NT		2012/01/15	6 600	15APR02	18APR02	1 000000		
** JF2D **	246		194,555 40		195,926.25	-1,370 85 S		00		-1,370.85 S
	195,000 000									
3837H2XX2	GOVERNMENT	MATL MTG REMIC TR		2012/11/20	6.500	08APR02	11APR02	1 000000		
** JF2F **	411		1,896,432 87		1,806,705 41	89,727 46 L		00		89,727.46 L
	1,852,437.480									
** JF2F **	411		-1,896,432.87		-1,806,705 41	-89,727 46 L	08APR02	11APR02	1 000000	-89,727.46 L
	-1,852,437 480							00		
** JF2F **	472		1,896,432.87		1,796,852 95	99,579.92 L	08APR02	11APR02	1 000000	99,579.92 L
	1,842,335 630							00		

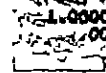
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2F ** CXL -1,842,335.630	472 -1,896,432.87		-1,796,852.95	08APR02 -99,579.92 L	11APR02	1.000000 00	-99,579.92 L
** JF2F ** 484 1,842,335.630	1,886,091.10		1,796,852.95	08APR02 89,238.15 L	11APR02	1.000000 00	89,238.15 L
3837H2XX2	TOTAL		1,796,852.95	89,238.15 L		00	89,238.15 L
38373MBRO	GOVERNMENT NATL MTG REMIC TR	2024/02/16	1.000	01JUL02	30JUL02	1.000000	
** JF2G ** 192 225,000.000	231,108.40		225,000.00	6,108.40 S		00	6,108.40 S
** JF2G ** CXL -225,000.000	-231,108.40		-225,000.00	01JUL02 -6,108.40 S	30JUL02	1.000000 00	-6,108.40 S
** JF2G ** 643 225,000.000	231,108.40		225,000.00	01JUL02 6,108.40 S	30JUL02	1.000000 .00	6,108.40 S
38373MBRO	TOTAL		225,000.00	6,108.40 S		00	6,108.40 S
38373MENG	GOVERNMENT NATL MTG REMIC TR	2026/05/16	5.552	13DEC02	30DEC02	1.000000	
** JF2G ** 265 1,530,000.000	1,610,683.59		1,530,000.00	80,683.59 S		00	80,683.59 S
38373XVFO	GOVERNMENT NATL MTG 2002 49 R	2025/09/20	5.500	20SEP02	20SEP02	1.000000	
** JF2E ** 359 7,000,000.000	7,000,000.00		7,245,000.00	-245,000.00 S		00	-245,000.00 S
** JF2E ** CXL -7,000,000.000	-7,000,000.00		-7,245,000.00	20SEP02 245,000.00 S	20SEP02	1.000000 00	245,000.00 S
38373XVFO	TOTAL		.00	.00		.00	.00 S



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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
38373YV3 ** JF2G ** 323 170,000.000	GOVERNMENT NATL MTG 2002 91 R 171,035.94	2027/02/16	1.000	19DEC02 1,035.94 S	31DEC02	1.000000 .00	1,035.94 S
38405PAA3 ** JF2G ** 378 100,000.000	GRACECHURCH CARD FDG ASSET BKD 100,004.90	2004/11/15	1.000	23OCT02 -190.41 L	05NOV02	1.000000 00	-190.41 L
396789AC3 ** JF2G ** 305 182,454.080	GREENWICHCAP COMH FD 2001 FL 1 182,511.08	2013/06/13	1.000	04APR02 57.00 S	09APR02	1.000000 00	57.00 S
** JF2G ** 440 182,454.060	182,511.08		182,454.06	04APR02 57.02 S	09APR02	1.000000 00	57.02 S
** JF2G ** CXL -182,454.060	-182,511.08		-182,454.06	04APR02 -57.02 S	09APR02	1.000000 .00	-57.02 S
** JF2G ** 483 182,454.060	182,511.08		182,454.06	04APR02 57.02 S	09APR02	1.000000 .00	57.02 S
** JF2G ** CXL -182,454.060	-182,511.08		-182,454.06	04APR02 -57.02 S	09APR02	1.000000 00	-57.02 S
396789AC3	TOTAL		182,511.08	57.00 S		00	57.00 S
40050AAD4 ** JF2A ** 718 100,000.000	GRUPO ELEKTRA SA DE SR NT 96,000.00	2008/04/01	12.000	24JUL02 -9,000.00 S	29JUL02	1.000000 .00	-9,000.00 S
** JF2A ** 762 350,000.000	319,375.00		367,500.00	19AUG02 -48,125.00 S	16AUG02	1.000000 00	-48,125.00 S
** JF2A ** 778 100,000.000	91,500.00		105,000.00	19AUG02 -13,500.00 S	22AUG02	1.000000 .00	-13,500.00 S
** JF2A ** 786	139,125.00		157,500.00	20AUG02 -18,375.00 S	27AUG02	1.000000 00	-18,375.00 S



STATE STREET

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Rows include JF2A, 40050AAD4, 40050BAAB, 40423QAE7, 408625AA9, 40862BAC9, 4088511I6.

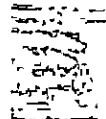
STATE STREET.

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Rows include 4088511I6, 41020YAA9, 413627AH3, 4147371I9, 4152171I1, JF2A entries.

STATE STREET.

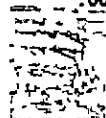


ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
800,417.000								
** JF2A **	060	439,074.63		521,194.29	24SEP02 -82,119 66 S	27SEP02	1.000000 .00	-82,119 66 S
	861,987 000							
** JF2A **	071	157,035 56		187,789 72	24SEP02 -30,754.16 S	27SEP02	1.000000 00	-30,754 16 S
	307,852.000							
415217I11	TOTAL	4,371,679 43		4,877,877.30	-506,197 87 S		00	-506,197 87 S
416592AE3	HARTFORD LIFE INC	SR NT	2031/03/01	7.375	15APR02	18APR02	1 000000	
** JF2D **	248	573,254 00		545,930.00	27,324 00 L		00	27,324 00 L
	550,000 000							
420781AB2	HAYES LEMMER2 INTL I	SR SUB NT	2008/12/15	8.250	20JUN02	25JUN02	1 000000	
** JF2A **	656	78,750 00		751,875.00	-673,125.00 L		00	-673,125.00 L
	750,000 000							
420804AG1	HAYES WHEELS INTL IN	SR SUB NT	2007/07/15	9 125	20JUN02	25JUN02	1 000000	
** JF2A **	658	168,000 00		1,621,750.00	-1,453,750 00 L		00	-1,453,750.00 L
	1,600,000 000							
42222GAC2	HEALTH NET INC	SR NT	2011/04/15	8.375	18APR02	23APR02	1.000000	
** JF2D **	311	364,916.85		343,771.80	21,145.05 S		00	21,145.05 S
	345,000 000							
42307TAE8	HJ HEINZ FINANCE CO		2032/03/15	6 750	09APR02	12APR02	1.000000	
** JF2F **	432	962,920 00		993,360.00	-30,440 00 S		00	-30,440 00 S
	1,000,000.000							
42307I1I2	RUSSIAN FEDERATION	8.25PCT B	2010/03/31	8.250	12JUN02	17JUN02	1.000000	
** JF2A **	631	2,382,000.00		2,385,750 00	-3,750.00 S		00	-3,750 00 S
	2,400,000 000							



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
423328BR3	HELLER FINL INC	NT	2003/01/15	6 400	30JAN02	04FEB02	1 000000	
** JF2G **	076	150,411 40		149,393.50	1,017.90 S		00	1,017.90 S
	145,000 000							
42333HLX8	HELLER FINL INC MTN	TRANCHE T	2002/07/22	6 500	22JUL02	22JUL02	1 000000	
** JF2E **	024	1,000,000.00		978,160.00	21,840.00 L		00	21,840 00 L
	1,000,000.000							
** JF2E **	777	1,000,000.00		978,160.00	21,840 00 L	22JUL02	1 000000 00	21,840.00 L
	1,000,000 000							
** JF2E **	CXL 777	-1,000,000.00		-978,160.00	-21,840.00 L	22JUL02	1 000000 00	-21,840.00 L
	-1,000,000 000							
42333HLX8	TOTAL	1,000,000 00		978,160 00	21,840 00 L		.00	21,840 00 L
4280408N8	HERTZ CORP	SR NT	2007/08/15	7 625	17APR02	22APR02	1 000000	
** JF2D **	289	74,617.50		73,954 50	663.00 S		00	663.00 S
	75,000 000							
435572AC6	HOLLINGER INTL PUBG	SR NT	2005/03/15	8.625	15MAR02	20MAR02	1.000000	
** JF2A **	475	1,592,414 99		1,500,000.00	92,414 99 L		00	92,414 99 L
	1,500,000 000							
438516AN6	HONEYMELL INTL INC	NT	2011/11/01	6.125	15APR02	18APR02	1 000000	
** JF2D **	249	445,927 50		449,717.20	-3,789 70 S		.00	-3,789 70 S
	450,000.000							
44179CAH9	HOUSEHOLD AUTOMOTIVE	SER 2001	2008/08/17	5 390	18JUN02	21JUN02	1 000000	
** JF2G **	082	56,937.89		54,983 61	1,954 28 S		00	1,954 28 S
	55,000 000							
441812G00	HOUSEHOLD FIN CORP	NT	2008/11/15	6 500	17DEC02	20DEC02	1.000000	
** JF2E **	254	418,000.00		342,000 00	76,000 00 S		.00	76,000.00 S
	400,000 000							



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
441812GEB ** JF2D **	HOUSEHOLD FIN CORP SR NT 250 525,000 000	2009/02/01	5.875 476,275.80	15APR02 24,253 95 L	18APR02	1 000000 00	24,253 95 L
441812JV7 ** JF2G **	HOUSEHOLD FIN CORP NT 699 115,000.000	2011/05/15	6.750 119,330.90	15NOV02 -1,221.30 L	20NOV02	1 000000 00	-1,221.30 L
441812JH5 ** JF2E **	HOUSEHOLD FIN CORP NT 498 550,000 000	2011/10/15	6.375 543,405.50	30JAN02 -19,415.00 S	04FEB02	1.000000 00	-19,415.00 S
** JF2E **			395,204.00	07FEB02 -16,260 00 S	12FEB02	1 000000 .00	-16,260.00 S
** JF2E **			515,645.50	13FEB02 6,546 50 S	19FEB02	1.000000 00	6,546 50 S
** JF2G **			501,440.00	15NOV02 17,875 00 S	20NOV02	1 000000 00	17,875.00 S
441812JH5	TOTAL		1,926,566 50	1,937,820 00		-11,253 50 S 00	-11,253.50 S
44216SAA4 ** JF2G **	HOUSTON GALLERIA TR 2000 HG C 088 1,123,968.700	2005/12/03	7.430 1,184,206 40	30JAN02 19,142.59 S	04FEB02	1 000000 .00	19,142 59 S
** JF2G **	CXL 088 -1,123,968.700		-1,203,348 99	30JAN02 -19,142.59 S	04FEB02	1 000000 00	-19,142.59 S
** JF2G **	483 1,122,963.130		1,202,272.40	30JAN02 19,125 46 S	22FEB02	1 000000 .00	19,125 46 S
** JF2G **	484 1,005.570		1,005 57	02FEB02 -53 89 S	22FEB02	1.000000 00	-53.89 S

 STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
44216SAA4	TOTAL		1,203,277.97	1,184,206.40		19,071.57 S 00	19,071 57 S
448414AC6 ** JF2D **	HUTCHISON WHAMPOA FI 7.45PCT O 755 155,000 000	2017/08/01	7.450 138,246 55	08JAN02 18,022 90 L	11JAN02	1.000000 00	18,022.90 L
** JF2D **	CXL 755 -155,000 000		-156,269.45	08JAN02 -18,022 90 L	11JAN02	1 000000 00	-18,022 90 L
** JF2D **	768 155,000.000		156,269.45	08JAN02 18,022.90 L	11JAN02	1.000000 00	18,022.90 L
** JF2D **	051 270,000.000		278,542.80	07FEB02 46,316.74 L	13FEB02	1.000000 .00	46,316.74 L
** JF2D **	CXL 051 -270,000 000		-278,542.80	07FEB02 -46,316.74 L	13FEB02	1.000000 .00	-46,316.74 L
** JF2D **	054 270,000.000		278,542.80	08FEB02 46,316 74 L	13FEB02	1.000000 00	46,316.74 L
448414AC6	TOTAL		434,812.25	370,472 61		64,339 64 L 00	64,339 64 L
44978NAA3 ** JF2G **	ING CAP FDG TR III GTD TR PF 250 300,000.000	2049/12/29	1.000 300,000.00	09DEC02 40,626 00 L	12DEC02	1.000000 .00	40,626 00 L
449831I19 ** JF2A **	CIA PETROL MARLIN 12.125PCT 735 250,000.000	2008/09/26	12.250 246,625 00	30JUL02 -84,125 00 L	02AUG02	1 000000 .00	-84,125.00 L
** JF2A **	014 1,300,000 000		981,500.00	04SEP02 -300,950.00 L	09SEP02	1 000000 00	-300,950 00 L
** JF2A **	018 350,000.000		264,250 00	04SEP02 -81,025.00 L	09SEP02	1.000000 00	-81,025.00 L

 STATE STREET

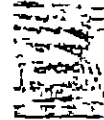
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2A **	029 78,000 00		98,650 00	10SEP02 -20,650 00 L	13SEP02	1.000000 00	-20,650 00 L
4498311I9	TOTAL		1,973,000 00	-486,750 00 L		.00	-486,750.00 L
450302AE4	ISP HOLDINGS INC SR NT SER 2003/10/15 9 000			14JAN02	14JAN02	1.000000	
** JF2A **	353 1,015,000 00		1,013,750 00	1,250 00 L		00	1,250 00 L
45099J9L1	IRS USD P013683 V136 P013683 2005/06/17 6 000			18MAR02	21MAR02	1.000000	
** JF2E **	055 135,450 00		20,000 00	115,450 00 S		00	115,450 00 S
45099Q9U5	IRS USD SMP015647 2007/06/17 6 000			18MAR02	21MAR02	1.000000	
** JF2E **	057 40,766 00		10,634 00	30,132 00 S		00	30,132.00 S
45099X9Q9	IRS USD SMPV15730/SM SMPV15730 2012/06/17 1 000			12JUL02	16JUL02	1.000000	
** JF2E **	756 .00		38,500 00	-38,500.00 S		00	-38,500 00 S
45099X9S5	IRS USD SMP015738 2012/06/17 6 000			12JUL02	16JUL02	1.000000	
** JF2E **	755 160,776.00		00	-160,776 00 S		00	-160,776 00 S
4531931I7	BCO NACIONAL DES 11 25PCT 2005/09/20 11 250			14MAY02	20MAY02	1.000000	
** JF2A **	555 1,840,000 00		1,981,000 00	-141,000.00 S		00	-141,000 00 S
456606AE2	INDYMAC ABS INC HOME EQUI 2026/05/25 7.820			01SEP02	25SEP02	1.000000	
** JF2G **	272 10,602.58		10,599.82	2 76 L		.00	2 76 L
** JF2G **	067 93,265.69		102,667 97	-9,402.28 L	10SEP02	1.000000 00	-9,402.28 L
** JF2G **	067 93,265 69		-102,667.97	9,402 28 L	10SEP02	1.000000 00	9,402.28 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2G **	114 93,286 42		92,068 15	05SEP02 1,218 27 L	10SEP02	1.000000 .00	1,218 27 L
** JF2G **	114 -93,286.42		-92,068.15	-1,218 27 L	10SEP02	1.000000 .00	-1,218 27 L
** JF2G **	116 93,286 42		92,068 15	1,218 27 L	10SEP02	1.000000 00	1,218.27 L
** JF2G **	116 -93,286 42		-92,068 15	-1,218.27 L	10SEP02	1.000000 .00	-1,218.27 L
** JF2G **	271 93,286 42		92,068.15	1,218 27 L	04OCT02	1.000000 00	1,218.27 L
** JF2G **	484 104,026 48		102,667.94	1,358.54 L	10SEP02	1.000000 .00	1,358 54 L
** JF2G **	484 -104,026.48		-102,667 94	-1,358.54 L	10SEP02	1.000000 00	-1,358.54 L
** JF2G **	650 104,026 48		102,667 97	1,358.51 L	10SEP02	1.000000 00	1,358 51 L
** JF2G **	650 -104,026.48		-102,667.97	-1,358 51 L	10SEP02	1.000000 .00	-1,358.51 L
** JF2G **	115 10,602.58		10,599.82	25SEP02 2 76 L	25SEP02	1.000000 .00	2 76 L
** JF2G **	115 -10,602.58		-10,599.82	-2 76 L	25SEP02	1.000000 .00	-2.76 L
** JF2G **	117 10,602 58		10,599 82	25SEP02 2 76 L	25SEP02	1.000000 00	2.76 L
** JF2G **	117 -10,602 58		-10,599 82	-2 76 L	25SEP02	1.000000 00	-2.76 L

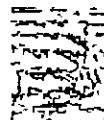
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE	BASE	SECY GN/LS	BASE CURR		
-10,602.580							
456606AE2	TOTAL						
		103,889.00	102,667.97	1,221.03 L		.00	1,221.03 L
458801AY9	INTERMEDIA COMMUNICA SR NT	2008/06/01	8.600	19APR02	24APR02	1.000000	
** JF2D **							
	324	59,500.00	70,919.10	-11,419.10 S		.00	-11,419.10 S
	70,000.000						
458891111	MIDDLETOWN TRUST	2010/07/15	11.750	15JUL02	15JUL02	1.000000	
** JF2E **							
	088	161,658.53	182,674.08	-21,015.55 L		.00	-21,015.55 L
	161,658.530						
45999Y981	IRS USD	2022/12/18	6.000	19DEC02	23DEC02	1.000000	
** JF2E **							
Y	289	262,980.00	85,250.00	-177,730.00 S		.00	-177,730.00 S
	2,700,000.000						
460146B1	INTERNATIONAL PAPER NT	2003/07/08	8.000	18OCT02	23OCT02	1.000000	
** JF2G **							
	343	283,959.50	274,329.00	9,630.50 L		.00	9,630.50 L
	275,000.000						
465250AC2	ISUZU AUTO OWNER TR 2001 1 AS	2004/11/22	4.880	14JUN02	19JUN02	1.000000	
** JF2G **							
	040	674,050.78	659,919.94	14,130.84 L		.00	14,130.84 L
	660,000.000						
46625HAM2	J P MORGAN CHASE + C NT	2007/03/01	5.350	19JUN02	24JUN02	1.000000	
** JF2G **							
	094	356,499.50	349,580.00	6,919.50 S		.00	6,919.50 S
	350,000.000						
46625HANO	JP MORGAN CHASE + CO GLOBAL SU	2012/03/15	6.625	15APR02	18APR02	1.000000	
** JF2D **							
	251	125,033.75	124,593.75	440.00 S		.00	440.00 S
	125,000.000						
46625MGP8	J P MORGAN CHASE COM 2001 CIBC	2035/11/15	6.044	15MAY02	20MAY02	1.000000	
** JF2G **							
	367	270,092.97	264,803.32	5,289.65 S		.00	5,289.65 S
	265,000.000						



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE	BASE	SECY GN/LS	BASE CURR		
46625MKL2	JP MORGAN CHASE COML 2002 CIBC	2034/05/12	6.162	09MAY02	14MAY02	1.000000	
** JF2G **							
	281	536,483.79	537,636.48	-1,152.69 S		.00	-1,152.69 S
	535,000.000						
** JF2G **							
	344	528,675.00	532,611.84	-3,936.84 S		.00	-3,936.84 S
	530,000.000						
46625MKL2	TOTAL						
		1,065,158.79	1,070,248.32	-5,089.53 S		.00	-5,089.53 S
466818114	POLAND (REP OF) VAR PCT B	2014/10/27	1.000	27APR02	29APR02	1.000000	
** JF2A **							
	552	10,000.00	10,020.00	-20.00 S		.00	-20.00 S
	10,000.000						
** JF2A **							
	025	494,214.00	490,980.00	3,234.00 S		1.000000	3,234.00 S
	490,000.000					.00	
** JF2A **							
	030	740,880.00	737,940.00	2,940.00 S		1.000000	2,940.00 S
	735,000.000					.00	
466818114	TOTAL						
		1,245,094.00	1,238,940.00	6,154.00 S		.00	6,154.00 S
477122AS4	JET EQUIP TR SUB NT SE	2015/05/01	10.690	19APR02	24APR02	1.000000	
** JF2D **							
	322	53,900.00	107,455.00	-53,555.00 S		.00	-53,555.00 S
	100,000.000						
482584BB4	K MART CORP SR NT	2006/02/01	9.375	14JAN02	17JAN02	1.000000	
** JF2A **							
	356	238,000.00	362,000.00	-124,000.00 S		.00	-124,000.00 S
	400,000.000						
** JF2A **							
	357	354,000.00	546,000.00	-192,000.00 S		1.000000	-192,000.00 S
	600,000.000					.00	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE GN/LS	BASE GN/LS	GN/LS	NET BAS SECY GN/LS
482584884	TOTAL						
	592,000.00		908,000.00	-316,000.00	00 S	.00	-316,000.00 S
483008AK4	KAISER ALUM + CHEM C SR NT SER 2006/10/15	10.875		08MAR02	13MAR02	1.000000	
** JF2A **	441	543,750.00	816,562.50	-272,812.50	50 L	.00	-272,812.50 L
	750,000.000						
** JF2A **	662	596,250.00	815,625.00	-219,375.00	00 L	1.000000	-219,375.00 L
	750,000.000						
483008AK4	TOTAL						
	1,140,000.00		1,632,187.50	-492,187.50	00 L	.00	-492,187.50 L
487836AQ1	KELLOGG CO NT SER B 2003/04/01	5.500		24SEP02	27SEP02	1.000000	
** JF2G **	781	183,126.60	179,892.00	3,234.60	00 L	.00	3,234.60 L
	180,000.000						
4920371I9	RUSSIA (GOVT OF) 3PCT TAIG 2008/05/14	3.000		19AUG02	22AUG02	1.000000	
** JF2A **	779	666,250.00	700,000.00	-33,750.00	00 S	.00	-33,750.00 S
	1,000,000.000						
494550AH9	KINDER HORGAN ENERGY NT 2011/03/15	6.750		21FEB02	26FEB02	1.000000	
** JF2G **	475	508,530.00	495,250.00	13,280.00	00 S	.00	13,280.00 S
	500,000.000						
500255AM6	KOHL'S CORP NT 2011/03/01	6.300		09APR02	12APR02	1.000000	
** JF2F **	426	1,002,070.00	998,330.00	3,740.00	00 S	.00	3,740.00 S
	1,000,000.000						
50062PAA2	KOREA ASSET FDG 2000 SECD NT 1 2009/02/10	1.000		19FEB02	22FEB02	1.000000	
** JF2E **	641	470,953.57	468,610.52	2,343.05	00 L	.00	2,343.05 L
	468,610.520						
** JF2E **	641	-470,953.57	-468,610.52	-2,343.05	00 L	1.000000	-2,343.05 L
	-468,610.520						
** JF2E **	653	470,953.57	468,610.52	2,343.05	00 L	1.000000	2,343.05 L
	468,610.520						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE GN/LS	BASE GN/LS	GN/LS	NET BAS SECY GN/LS
50062PAA2	TOTAL						
	470,953.57		468,610.52	2,343.05	00 L	.00	2,343.05 L
500630AS7	KOREA DEV BK BD 2004/09/17	7.375		06NOV02	12NOV02	1.000000	
** JF2G **	534	432,280.00	387,668.00	44,612.00	00 L	.00	44,612.00 L
	400,000.000						
501773BA2	LB COML CONDUIT MTG 1998 C1 M 2030/02/18	6.400		06MAR02	11MAR02	1.000000	
** JF2F **	315	3,135,234.38	2,984,062.50	151,171.88	00 L	.00	151,171.88 L
	3,000,000.000						
50179RAC4	LB UBS WESTFIELD TR COML MTG 2016/07/14	6.530		24APR02	29APR02	1.000000	
** JF2G **	765	1,126,039.06	1,105,491.09	20,547.97	00 S	.00	20,547.97 S
	1,100,000.000						
50217BAD1	LSP ENERGY LTD PARTN SR SECD B 2014/01/15	7.164		04SEP02	09SEP02	1.000000	
** JF2G **	477	331,920.00	461,000.00	-129,080.00	00 L	.00	-129,080.00 L
	461,000.000						
511073I11	CROATIA (REP OF) FRN BDS 3 2010/07/31	1.000		31JAN02	07FEB02	1.000000	
** JF2E **	593	18,181.82	17,613.64	568.18	00 S	.00	568.18 S
	18,181.820						
** JF2E **	642	304,454.55	299,431.81	5,022.74	00 L	1.000000	5,022.74 L
	309,090.900						
511073I11	TOTAL						
	304,454.55		299,431.81	5,022.74	00 L	.00	5,022.74 L
	18,181.82		17,613.64	568.18	00 S	.00	568.18 S
513060I16	COMTEL BRASILEIRA 10 75PCT 2004/09/26	10.750		24JUL02	29JUL02	1.000000	
** JF2A **	714	140,000.00	201,500.00	-61,500.00	00 S	.00	-61,500.00 S
	200,000.000						
** JF2A **	751	234,500.00	357,700.00	-123,200.00	00 S	1.000000	-123,200.00 S
	350,000.000						
** JF2A **	759	167,500.00	256,950.00	-89,450.00	00 S	1.000000	-89,450.00 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
250,000	000						
<b>513060I16</b>	<b>TOTAL</b>						
	542,000 00	816,150.00		-274,150 00 S		.00	-274,150 00 S
<b>526055AG3</b>	LENFEST COMMUNICATIO SR NT	2008/02/15	7 625	17APR02	22APR02	1.000000	
** JF2D **	283	615,134 60		12,433 40 L		.00	12,433 40 L
	610,000.000						
<b>532716AE7</b>	LIMITED INC NT	2002/05/15	7.800	09APR02	12APR02	1 000000	
** JF2F **	422	2,094,060.00		-84,220 00 L		.00	-84,220 00 L
	2,000,000 000						
<b>533044I16</b>	TOTAL ACCESS COMMUNI 8 375PCT	2006/11/04	8 375	15AUG02	20AUG02	1 000000	
** JF2A **	772	294,750 00		-1,500 00 S		.00	-1,500.00 S
	300,000.000						
<b>534187AL3</b>	LINCOLN NATL CORP IN NT	2018/03/15	7.000	16MAY02	21MAY02	1.000000	
** JF2G **	383	498,840 00		9,380.00 L		.00	9,380.00 L
	500,000 000						
<b>536430I14</b>	DINE SA DE CV GT BD USD	2007/10/15	8 750	30MAY02	04JUN02	1.000000	
** JF2A **	601	246,875 00		4,625 00 S		.00	4,625.00 S
	250,000 000						
** JF2A **	625	246,875 00		4,375.00 S	13JUN02	1.000000	4,375 00 S
	250,000.000						
** JF2A **	646	493,750 00		6,250.00 S	21JUN02	1.000000	6,250.00 S
	500,000.000						
<b>536430I14</b>	<b>TOTAL</b>						
	1,002,750 00	987,500 00		15,250 00 S		.00	15,250.00 S
<b>539522I15</b>	TRIKEM 10 625PCT	2007/07/24	10 625	24JUL02	29JUL02	1.000000	
** JF2A **	719	80,500 00		-29,500 00 S		.00	-29,500 00 S
	100,000.000						
** JF2A **	021	80,500.00		-31,750.00 S	05SEP02	1.000000	-31,750.00 S
	100,000 000				10SEP02	1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF2A **	034	48,000 00		11SEP02	16SEP02	1.000000	
	100,000 000	80,500 00		-32,500.00 S		.00	-32,500 00 S
** JF2A **	119	89,250.00		21NOV02	27NOV02	1 000000	
	200,000.000	161,000.00		-71,750.00 S		.00	-71,750.00 S
<b>539522I15</b>	<b>TOTAL</b>						
	237,000.00	402,500 00		-165,500 00 S		.00	-165,500.00 S
<b>539830AF6</b>	LOCKHEED MARTIN CORP NT	2026/05/01	7 750	15APR02	18APR02	1.000000	
** JF2D **	252	278,125 40		-10,735.40 S		.00	-10,735.40 S
	250,000.000						
<b>54239QAD4</b>	LONG BEACH ASSET HLD SER 2001	2008/08/26	1 000	26MAY02	26MAY02	1 000000	
** JF2G **	521	40,191 99		00		.00	.00
	40,191 990	40,191 99					
** JF2G **	521	-40,191 99		26MAY02	26MAY02	1.000000	.00
	-40,191 990	-40,191 99		.00		.00	.00
** JF2G **	023	16,578.96		26NOV02	26NOV02	1.000000	
	16,593 840	16,580.13		-5 04 L		.00	-5.04 L
** JF2G **				3.87 S		.00	3 87 S
<b>54239QAD4</b>	<b>TOTAL</b>						
	00	.00		00		.00	00
	16,578 96	16,580.13		-5.04 L		.00	-5.04 L
	16,578 96	16,580.13		3.87 S		.00	3 87 S
<b>54320I117</b>	GLOBO PARTICIPACOE 10.625PCT	2008/12/05	10 625	17JAN02	23JAN02	1.000000	
** JF2A **	362	501,500 00		-160,250 00 L		.00	-160,250.00 L
	500,000 000						
** JF2A **	721	82,000.00		25JUL02	30JUL02	1.000000	
	100,000.000			-55,000.00 L		.00	-55,000.00 L
** JF2A **				12AUG02	15AUG02	1.000000	

STATE STREET

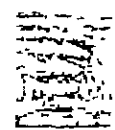
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL PRINCIPAL NET	NET	MAT DATE	MAT RATE LOCAL BASE	COST	LOCAL	TRD DT SECTY GN/LS	STL DT BASE	CURR	SELL RATE GN/LS	NET NET	SECTY BAS	GN/LS SECTY	GN/LS
	900,000 ** JF2A **	758 000	169,875	00			593,000.00		-252,500 00	L		.00				-252,500.00 L
									-170,625.00	S		00				-170,625 00 S
5432071I7	TOTAL		538,125	00			1,176,500 00		-467,750 00	L		00				-467,750 00 L
			169,875.00				593,000.00		-170,625.00	S		00				-170,625 00 S
548661AH0	LONES COS INC	DEB	2028/02/15	6.875			01APR02	01APR02	1 000000							
** JF2D **		187	81,897	30			80,573 00		1,324.30	L		00				1,324.30 L
	90,000.000															
** JF2D **		188	76,023.15				77,347 45		-1,324.30	L		01APR02 00	01APR02	1.000000		-1,324 30 L
	85,000.000															
548661AH0	TOTAL		157,920	45			157,920.45		.00	L		00				.00 L
548661AK3	LONES COS INC	DEB	2029/03/15	6.500			15APR02	18APR02	1.000000							
** JF2D **		253	397,715	25			402,652 16		-4,936 91	L		00				-4,936 91 L
	415,000.000															
551070II8	INNOVA S DE RL	12 8975PC	2007/04/01	12 875			30APR02	03MAY02	1 000000							
** JF2A **		533	742,000.00				760,250.00		-18,250.00	L		.00				-18,250 00 L
	800,000.000															
** JF2A **		602	189,000 00				191,000 00		-2,000.00	L		.00	04JUN02	1.000000		-2,000.00 L
	200,000.000															
** JF2A **		716	200,000 00				229,375 00		-29,375 00	L		.00	29JUL02	1.000000		-29,375 00 L
	250,000.000															
** JF2A **		724	205,000.00				229,375.00		-24,375.00	L		.00	30JUL02	1.000000		-24,375 00 L
	250,000 000															
** JF2A **		775	395,000 00				458,750.00		-63,750.00	L		.00	21AUG02	1.000000		-63,750.00 L
	500,000.000															
** JF2A **									16AUG02	21AUG02		.00		1.000000		
									16AUG02	21AUG02		.00		1.000000		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL PRINCIPAL NET	NET	MAT DATE	MAT RATE LOCAL BASE	COST	LOCAL	TRD DT SECTY GN/LS	STL DT BASE	CURR	SELL RATE GN/LS	NET NET	SECTY BAS	GN/LS SECTY	GN/LS
	CXL 775 -500,000 000		-395,000	00			-458,750 00		63,750 00	L		.00				63,750.00 L
** JF2A **		796	395,000 00				458,750 00		-63,750 00	L		.00	23AUG02	1 000000		-63,750.00 L
	500,000.000															
551070II8	TOTAL		1,731,000.00				1,868,750 00		-137,750.00	L		.00				-137,750.00 L
5526E0AJ2	MBNA AMER BK NATL AS MTN 144A	2006/06/20	6.500				17APR02	22APR02	1 000000							
** JF2D **		282	295,347.60				288,940 70		6,406 90	S		.00				6,406 90 S
	290,000 000															
55262TBJ1	MBNA MASTER CR CARD SER 96E A	2005/10/15	1.000				25JUN02	27JUN02	1.000000							
** JF2G **		126	1,076,427 73				1,076,595 70		-167.97	S		.00				-167.97 S
	1,075,000.000															
55262TDH3	MBNA MASTER CR CARD SER 1998	2005/12/15	5.800				17JUN02	20JUN02	1 000000							
** JF2G **		050	103,429.69				100,875 00		2,554 69	L		.00				2,554.69 L
	100,000.000															
55262TEB5	MBNA MASTER CR CARD 1999B ASS	2011/08/15	5.900				23MAY02	29MAY02	1.000000							
** JF2G **		468	470,960.55				485,996.88		-15,036 33	S		.00				-15,036.33 S
	455,000.000															
55262TFE8	MBNA MASTER CR CARD SER 2000	2007/07/15	1.000				12AUG02	14AUG02	1 000000							
** JF2G **		086	801,625.00				801,875.00		-250.00	S		00				-250 00 S
	800,000.000															
55262TFJ7	MBNA MASTER CR CARD SER 2000	2012/10/15	7.800				01APR02	01APR02	1 000000							
** JF2D **		191	209,310.16				184,439.86		24,870 30	L		.00				24,870.30 L
	185,000.000															
** JF2D **		192	513,440.70				538,311 00		-24,870.30	L		.00	01APR02	1.000000		-24,870 30 L
	515,000.000															

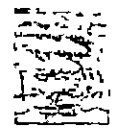
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS STL DT	SELL RATE GN/LS BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS				
55262TFJ7	TOTAL	722,750.86	722,750.86	00 L	00	00 L			
553038AA8	MIC FING TR I	CAP TR 14	2027/02/01	8.375	09APR02	12APR02	1 000000		
** JF2F **	431	1,966,200.00	2,107,200.00	-141,000.00 L	00			-141,000 00 L	
2,000,000.000									
553083CB0	MMCA AUTO OWNER TR	2001 4 AS	2007/08/15	4 920	17JUN02	20JUN02	1 000000		
** JF2G **	059	704,258 20	689,928.59	14,329 61 S			00		14,329 61 S
690,000 000									
553477AB6	MRY COMMUNICATIONS I	2003 SUB	2003/06/15	5 000	05DEC02	05DEC02	1 000000		
** JF1G **	044	297,466.67	291,260 00	6,206 67 S			00		6,206 67 S
400,000 000									
** JF1G **	739	297,466.67	291,260 00	6,206.67 S	05DEC02	05DEC02	1.000000	00	6,206 67 S
400,000 000									
** JF1G **	CXL 739	-297,466 67	-291,260.00	-6,206 67 S	05DEC02	05DEC02	1 000000	.00	-6,206 67 S
-400,000.000									
553477AB6	TOTAL	297,466 67	291,260 00	6,206.67 S			00		6,206.67 S
56032EAC7	MAIL WELL I CORP	SR NT 144	2012/03/15	9 625	19APR02	24APR02	1.000000		
** JF2A **	514	757,500.00	750,000.00	7,500 00 S			00		7,500 00 S
750,000.000									
571900A58	MARRIOTT INTL	NT SER E	2008/01/15	7 000	11JAN02	11JAN02	1.000000		
** JF2G **	094	269,587 42	279,115.20	-9,527.78 L			.00		-9,527.78 L
280,000 000									
** JF2G **	CXL 094	-269,587 42	-279,115.20	9,527.78 L	11JAN02	11JAN02	1.000000	.00	9,527 78 L
-280,000.000									



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS STL DT	SELL RATE GN/LS BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS				
571900A58	TOTAL	.00	00	00 L	00	.00 L			
571900AU3	MARRIOTT INTL	144A	2008/01/15	7.000	29MAY02	03JUN02	1.000000		
** JF2G **	538	292,927 60	279,115.20	13,812.40 S			00		13,812 40 S
280,000 000									
574599AU0	MASCO CORP	NT	2006/03/15	6.750	15JAN02	18JAN02	1 000000		
** JF2G **	742	77,925.00	74,849.25	3,075 75 S			.00		3,075.75 S
75,000 000									
57632PAC4	MASTELLONE HERMANOS	SR NT	2008/04/01	11.750	07FEB02	12FEB02	1.000000		
** JF2A **	400	215,000 00	962,500 00	-747,500 00 L			.00		-747,500 00 L
1,075,000 000									
59159UBK3	METRIS MASTER TR	SER 2002	2009/05/20	1 000	11JUN02	14JUN02	1.000000		
** JF2G **	790	215,067.19	215,000.00	67.19 S			00		67.19 S
215,000.000									
591689AE4	METROMEDIA FIBER NET	SR NT	2009/12/15	10 000	04FEB02	07FEB02	1.000000		
** JF2A **	398	251,250 00	744,007.50	-492,757.50 L			00		-492,757 50 L
750,000.000									
592173AEB	METROPOLITAN LIFE IN SURPLUS N	2025/11/01	7 800		17APR02	22APR02	1 000000		
** JF2D **	296	638,792.20	708,188.80	-69,396.60 L			00		-69,396.60 L
620,000 000									
592907AA7	MEYER FRED INC DEL N NT	2005/03/01	7.375		17APR02	22APR02	1 000000		
** JF2D **	281	449,913.50	424,396.50	25,517 00 L			00		25,517 00 L
425,000.000									
595294I12	UKRAINE (REP OF)	11PCT BDS	2007/03/15	11 000	15AUG02	20AUG02	1 000000		
** JF2A **	770	269,002.50	278,013 75	-9,011 25 S			00		-9,011.25 S
267,000.000									



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
59562EAB1	MIDAMERICAN ENERGY C TRANCHE T	2002/08/01	7.375	01AUG02	01AUG02	1 000000	
** JF2G **	072	500,000.00	498,870 00	1,130.00 L		00	1,130.00 L
	500,000.000						
** JF2G **	647	500,000.00	498,870.00	1,130 00 L	01AUG02	1 000000	1,130 00 L
	500,000 000					.00	
** JF2G **	CXL 647	-500,000.00	-498,870.00	-1,130 00 L	01AUG02	1 000000	-1,130 00 L
	-500,000 000					.00	
59562EAB1	TOTAL	500,000 00	498,870.00	1,130 00 L		.00	1,130 00 L
60467PAKO	MIRANT AMERICAS GENE SR NT 144	2008/10/01	7.200	15APRO2	18APRO2	1 000000	
** JF2D **	265	364,350.00	421,080 35	-56,730.35 S		.00	-56,730.35 S
	420,000.000						
607358AA6	MOBILE ENERGY SVCS C 1ST MTG B	2017/01/01	8.665	19APRO2	22APRO2	1 000000	
** JF2D **	326	1,999 12	427,811.31	-425,812.19 L		00	-425,812.19 L
	399,823.650						
** JF2D **	CXL 326	-1,999 12	-427,811 31	425,812.19 L	19APRO2	1.000000	425,812.19 L
	-399,823 650					.00	
** JF2D **	330	1,999.12	427,811 31	-425,812.19 L	19APRO2	1.000000	-425,812 19 L
	399,823 650					.00	
** JF2D **	CXL 330	-1,999 12	-427,811.31	425,812.19 L	19APRO2	1.000000	425,812 19 L
	-399,823.650					.00	
** JF2D **	334	1,999 12	427,811 31	-425,812 19 L	19APRO2	1.000000	-425,812.19 L
	399,823.650					.00	
** JF2D **	CXL 334	-1,999.12	-427,811.31	425,812.19 L	19APRO2	1 000000	425,812 19 L
	-399,823.650					.00	
** JF2D **	345	1,999 12	430,087 59	-428,088.47 L	19APRO2	1 000000	-428,088.47 L
	401,951.010					.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
607358AA6	TOTAL	1,999 12	430,087 59	-428,088 47 L		.00	-428,088.47 L
617059BF6	MORGAN J P COML MTG MTG PASST 2028/04/25	7.330		08APRO2	11APRO2	1.000000	
** JF2F **	413	460,185.86	459,817 52	368.34 S		.00	368.34 S
	448,824 980						
** JF2F **	CXL 413	-460,185 86	-459,817 52	-368 34 S	08APRO2	1.000000	-368 34 S
	-448,824 980					.00	
** JF2F **	495	452,058 36	451,696 52	361 84 S	08APRO2	1.000000	361.84 S
	440,898 130					.00	
** JF2F **	498	7,926 85	8,121 11	-194.26 S	25APRO2	1.000000	-194 26 S
	7,926.960					.00	
617059BF6	TOTAL	459,985 21	459,817 63	167 58 S		.00	167.58 S
617059DD9	MORGAN J P COML MTG MTG PASST 2029/09/15	7 069		01APRO2	01APRO2	1.000000	
** JF2F **	474	1,523,038.53	1,298,700 74	224,337 79 S		.00	224,337 79 S
	1,213,916 270						
** JF2F **	CXL 474	-1,523,038.53	-1,298,700.74	-224,337.79 S	01APRO2	1 000000	-224,337.79 S
	-1,213,916.270					.00	
617059DD9	TOTAL	.00	.00	00 S		.00	.00 S
61744AAD2	MORGAN STANLEY + CO TRADED CU 2011/09/15	1.000		17MAY02	22MAY02	1 000000	
** JF2E **	ADJC- 489	37,725.73	37,725.73	00		.00	.00
	81,000.000						
** JF2E **	ADJC- 590	65,795.97	65,795.97	00	07JUN02	1.000000	.00
	80,000.000					.00	
** JF2E **	ADXC- 590	-65,795.97	-65,795.97	.00	07JUN02	1.000000	.00
	-80,000.000					.00	
** JF2E **				07JUN02	12JUN02	1.000000	.00

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
	ADJC- 620	65,795 97		65,795 97	.00		.00	00
	81,000.000							
** JF2E **	ADJC- 662	66,930 43		66,930 43	18JUN02	21JUN02	1.000000	00
	81,000.000				00		.00	00
61744AAD2	TOTAL	170,452 13		170,452 13			.00	.00 L
61745MERO	MORGAN STANLEY CAP I COML MTG	2030/03/15	6 250		01APR02	15APR01	1 000000	
** JF2G **	060	1,430,472.21		1,444,699.83			00	-14,227 62 S
	1,390,178.750							
** JF2G **	247	1,439,916 31		1,454,237 85	01APR02	04APR02	1.000000	-14,321 54 S
	1,399,356 820						00	
** JF2G **	CXL 247	-1,439,916.31		-1,454,237.85	01APR02	04APR02	1 000000	14,321.54 S
	-1,399,356 820						00	
** JF2F **	470	1,454,237 85		1,444,699.83	01APR02	01APR02	1 000000	9,538 02 S
	1,390,178.750						00	
** JF2F **	CXL 470	-1,454,237.85		-1,444,699 83	01APR02	01APR02	1 000000	-9,538.02 S
	-1,390,178.750						00	
** JF2G **	306	9,178 07		9,538.02	02APR02	02APR02	1 000000	-359 95 S
	9,178.070						.00	
61745MERO	TOTAL	1,439,650.28		1,454,237 85			.00	-14,587 57 S
61746MBS8	MORGAN STANLEY DEAN 2000 XLF	2013/07/05	1.000		27MAR02	02APR02	1 000000	
** JF2G **	206	342,069 44		342,363.66			00	-294 22 L
	342,363.660							
** JF2G **	206	-342,069.44		-342,363 66	27MAR02	02APR02	1 000000	294.22 L
	-342,363.660						.00	
** JF2G **	331	342,069 44		342,363.66	27MAR02	02APR02	1 000000	-294 22 L
	342,363 660						.00	

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
** JF2G **	633	342,069.44		342,363 66	27MAR02	02APR02	1.000000	-294.22 L
	342,363.660						00	
** JF2G **	CXL 633	-342,069 44		-342,363.66	27MAR02	02APR02	1.000000	294.22 L
	-342,363 660						00	
61746MBS8	TOTAL	342,069 44		342,363.66			00	-294.22 L
61746MER7	MORGAN STANLEY DEAN 2001PPH C	2031/02/15	5.980		03JAN02	08JAN02	1.000000	
** JF2G **	494	283,729 94		286,774.67			00	-3,044.73 S
	275,424.180							
** JF2G **	CXL 494	-283,729 94		-286,774.67	03JAN02	08JAN02	1.000000	3,044.73 S
	-275,424.180						.00	
** JF2G **	796	281,399.10		284,418.82	03JAN02	08JAN02	1 000000	-3,019.72 S
	273,161.570						.00	
** JF2G **	798	2,262 61		2,355 85	15JAN02	15JAN02	1 000000	-93.24 S
	2,262.610						00	
** JF2G **	CXL 798	-2,262 61		-2,355.85	15JAN02	15JAN02	1.000000	93.24 S
	-2,262 610						.00	
** JF2G **	799	2,262.62		2,355.86	15JAN02	15JAN02	1 000000	-93.24 S
	2,262 620						00	
61746MER7	TOTAL	283,661 72		286,774 68			00	-3,112.96 S
62936KAC8	NPF XII INC	99 2 MLTH	2003/06/01	7 050	01AUG02	01AUG02	1 000000	
** JF2E **	046	270,832 33		269,584.96			00	1,247 37 L
	270,833.340							
** JF2E **	CXL 046	-270,832.33		-269,584 96	01AUG02	01AUG02	1.000000	-1,247.37 L
	-270,833 340						.00	
** JF2E **	073	163,690 47		162,935 95	05AUG02	06AUG02	1.000000	
							00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRO DT GN/LN SECTY GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
163,690 470							
** JF2E **	CXL 073	-163,690 47	-162,935 95	05AUG02 -754 52 L	06AUG02	1 000000 00	-754 52 L
-163,690 470							
** JF2E **	139	163,690 47	162,935 95	05AUG02 754.52 L	06AUG02	1.000000 00	754.52 L
163,690 470							
** JF2E **	269	107,142.80	106,649 01	12AUG02 493 79 L	13AUG02	1 000000 00	493 79 L
107,142 870							
62936KAC8	TOTAL	270,833 27	269,584 96	1,248 31 L		.00	1,248 31 L
62936KAN4	NPF XII INC	01 1 HEAL	2004/03/01 1.000	29MAY02	31MAY02	1.000000	
** JF2G **	549	164,948 44	165,000.00	-51 56 L		00	-51 56 L
165,000 000							
62936KAQ7	NPF XII INC	01 2 HEAL	2004/06/01 1 000	29MAY02	31MAY02	1 000000	
** JF2G **	550	149,953.13	150,000 00	-46 87 S		00	-46 87 S
150,000 000							
62937AE2	NRG ENERGY INC	SR NT	2009/06/01 7 500	04JAN02	09JAN02	1.000000	
** JF2G **	500	480,120.00	499,850 00	-19,730.00 L		00	-19,730.00 L
500,000 000							
629527CB6	NABISCO INC	NT	2005/02/01 6 375	09APR02	12APR02	1.000000	
** JF2F **	433	1,025,910 00	1,045,720 00	-19,810 00 S		00	-19,810 00 S
1,000,000.000							
637432CU7	NATIONAL RURAL UTILS NT 2012		2012/03/01 7 250	08MAR02	13MAR02	1.000000	
** JF2G **	781	161,467.20	159,364.80	2,102 40 S		00	2,102 40 S
160,000.000							
637844AE1	NATIONAL STEEL	1ST MTG	2006/08/01 8.375	15OCT02	15OCT02	1.000000	
** JF2A **	077	12,989.35	13,086 77	-97 42 L		.00	-97 42 L
12,989.350							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRO DT GN/LN SECTY GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
63859CBR3	NATIONSLINK FDG CORP COML MTG	2007/11/20	6 042	03JAN02	30JAN02	1.000000	
** JF2G **	093	160,088.25	156,661 87	3,426 38 S		.00	3,426 38 S
156,356 460							
** JF2G **	495	161,360 36	157,906 76	03JAN02 3,453 60 S	08JAN02	1 000000 .00	3,453.60 S
157,598 920							
** JF2G **	CXL 495	-161,360.36	-157,906 76	-3,453.60 S	08JAN02	1.000000 00	-3,453 60 S
-157,598 920							
** JF2G **	129	1,242 48	1,244 91	22JAN02 -2 43 S	22JAN02	1.000000 .00	-2.43 S
1,242 480							
63859CBR3	TOTAL	161,330 73	157,906 78	3,423 95 S		.00	3,423 95 S
638671AB3	NATIONWIDE MUTUAL LI SURPLUS M	2024/02/15	7.500	17APR02	22APR02	1 000000	
** JF2D **	276	664,720 00	703,549.00	-38,829 00 L		.00	-38,829.00 L
700,000.000							
638882AAB	NATURAL MICROSYSTEMS SUB NT CO	2005/10/15	5.000	25JUN02	28JUN02	1.000000	
** JF1G **	509	109,060 00	63,363 70	45,696.30 L		.00	45,696.30 L
164,000.000							
** JF1G **	CXL 509	-109,060 00	-63,363 70	-45,696 30 L	28JUN02	1 000000 .00	-45,696.30 L
-164,000 000							
** JF1G **	731	302,500.00	193,182 00	109,318.00 L	26JUL02	1.000000 .00	109,318 00 L
500,000 000							
** JF1G **	345	45,600.00	30,909 12	14,690.88 L	11OCT02	1 000000 00	14,690 88 L
80,000 000							
** JF1G **	358	440,118.91	297,500.28	142,618 63 L	15OCT02	1 000000 00	142,618.63 L
770,000.000							

STATE STREET

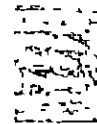
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
63882AA8	TOTAL	788,218.91	521,591.40	266,627.51 L	.00	266,627.51 L
652482AU4	NEWS AMER INC SR DEB	2028/06/30 7.280	15APR02	18APR02	1.000000	
** JF2D **	254 655,000.000	600,824.95	671,630.45	-70,805.50 L	00	-70,805.50 L
65333HAK9	NEXTLINK COMMUNICATI SR NT	2009/06/01 10.750	25FEB02	28FEB02	1.000000	
** JF2A **	414 1,000,000.000	110,000.00	973,750.00	-863,750.00 L	00	-863,750.00 L
65473QAJ2	NISOURCE FIN CORP GTD NT	2010/11/15 7.875	17APR02	22APR02	1.000000	
** JF2D **	285 515,000.000	503,876.00	512,374.45	-8,498.45 L	00	-8,498.45 L
65474RAD2	NISSAN AUTO RECIEVAB ASSET BAC	2007/02/15 4.800	03APR02	08APR02	1.000000	
** JF2G **	358 165,000.000	166,514.65	164,982.71	1,531.94 S	.00	1,531.94 S
** JF2G **	391 895,000.000	926,115.23	894,906.19	31,209.04 S	1.000000 .00	31,209.04 S
65474RAD2	TOTAL	1,092,629.88	1,059,888.90	32,740.98 S	00	32,740.98 S
65584AJ7	NORFOLK SOUTHN CORP NT	2027/05/15 7.800	13AUG02	16AUG02	1.000000	
** JF2G **	098 275,000.000	318,136.50	293,004.25	25,132.25 S	00	25,132.25 S
666807AM2	NORTHROP GRUMMAN COR DEB	2031/02/15 7.750	04MAR02	07MAR02	1.000000	
** JF2D **	094 65,000.000	68,046.55	70,890.30	-2,843.75 S	.00	-2,843.75 S
** JF2D **	099 45,000.000	46,985.85	49,077.90	-2,092.05 S	1.000000 00	-2,092.05 S
** JF2D **	105 40,000.000	41,243.60	43,624.80	-2,381.20 S	1.000000 00	-2,381.20 S
** JF2D **				15APR02	18APR02	1.000000

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	255 75,000.000	77,278.50	82,095.50	-4,817.00 S	00	-4,817.00 S
666807AM2	TOTAL	233,554.50	245,688.50	-12,134.00 S	00	-12,134.00 S
67788AAA2	OIL PUR CO II SR SECD N	2004/01/31 10.730	18APR02	23APR02	1.000000	
** JF2D **	319 98,185.000	98,676.09	98,185.00	491.09 L	00	491.09 L
677884AA6	OIL PUR CO SR SECD N	2002/04/30 7.100	31JAN02	31JAN02	1.000000	
** JF2D **	027 33,918.810	33,918.81	34,120.62	-201.81 L	.00	-201.81 L
** JF2D **	CXL 027 -33,918.810	-33,918.81	-34,120.62	201.81 L	1.000000 00	201.81 L
** JF2D **	038 33,918.810	33,918.81	34,120.62	-201.81 L	1.000000 .00	-201.81 L
** JF2D **	318 34,520.880	34,348.27	34,726.28	-378.01 L	1.000000 .00	-378.01 L
** JF2D **	CXL 318 -34,520.880	-34,348.27	-34,726.28	378.01 L	1.000000 00	378.01 L
** JF2D **	337 34,520.920	34,348.27	34,726.32	-378.05 L	1.000000 00	-378.05 L
677884AA6	TOTAL	68,267.08	68,846.94	-579.86 L	00	-579.86 L
68162YAC0	OLYMPUS COMMUNICATIO SR NT	2006/11/15 10.625	05JUN02	10JUN02	1.000000	
** JF2A **	619 1,250,000.000	1,043,750.00	1,282,500.00	-238,750.00 L	00	-238,750.00 L

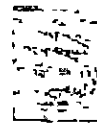
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
683234MF2 ** JF2F **	ONTARIO PROV CDA BD 424 1,000,000 000	2008/10/01	5 500 1,019,290.00	09APR02 -19,200 00 S	12APR02	1.000000 00	-19,200 00 S
690333AA7 ** JF2G **	OVERSEAS CHINESE BKG 7 75PCT 6 086 400,000 000	2011/09/06	7 750 399,176.00	03DEC02 53,120 00 L	06DEC02	1.000000 00	53,120 00 L
690768BE5 ** JF2A **	OWENS ILL INC 2005 SR N 363 300,000.000	2005/05/15	7.150 267,000 00	16JAN02 12,000 00 L	22JAN02	1.000000 00	12,000 00 L
** JF2A **	364 1,200,000 000		1,051,750.00	16JAN02 58,250 00 L	22JAN02	1.000000 00	58,250 00 L
690768BE5	TOTAL		1,318,750.00			00	70,250 00 L
692085AA1 ** JF2D **	OXYMAR BD 144A 312 425,000 000	2016/02/15	7.500 437,257 00	18APR02 -139,757 00 L	23APR02	1.000000 00	-139,757 00 L
69319CAA2 ** JF2D **	PCCM HKTC CAP LTD GTD NT 14 101 100,000 000	2011/11/15	7.750 99,705 00	06MAR02 -164 00 S	11MAR02	1.000000 00	-164 00 S
** JF2D **	103 285,000 000		284,159 25	07MAR02 -3,739 20 S	12MAR02	1 000000 .00	-3,739 20 S
** JF2D **	CXL 103 -285,000.000		-284,159 25	07MAR02 3,739 20 S	12MAR02	1 000000 00	3,739.20 S
** JF2D **	110 285,000 000		284,159.25	07MAR02 -3,739 20 S	12MAR02	1 000000 .00	-3,739.20 S



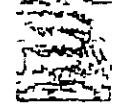
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
69319CAA2	TOTAL		383,864 25			00	-3,903 20 S
69361LAD3 ** JF2D **	PSEG ENERGY HLDGS IN SR NT 320 325,000.000	2004/02/10	9.125 324,467 00	18APR02 3,783.00 L	23APR02	1 000000 00	3,783.00 L
69361YAB9 ** JF2G **	PSE AND G TRANSITION 2001 1 CL 079 750,000.000	2007/03/15	5 740 773,203.13	18JUN02 3,632 81 S	21JUN02	1 000000 00	3,632.81 S
69361YAF0 ** JF2D **	PSE+G TRANSITION FDG 2001 1 TR 760 265,000.000	2015/06/15	6 610 266,751.64	08JAN02 7,927 07 S	11JAN02	1 000000 00	7,927 07 S
69363YAC5 ** JF2G **	PSNH FDG LLC NT CL A 3 469 95,000.000	2015/05/01	6 480 99,148 83	23MAY02 452 73 S	29MAY02	1.000000 .00	452 73 S
700690AD2 ** JF2G **	PARK PL ENTMT CORP SR NT 063 520,000 000	2003/08/01	7 950 516,620 00	28JAN02 15,636 40 L	31JAN02	1 000000 00	15,636 40 L
701573I10 ** JF2A **	BRAZIL (FEDERATIVE R 10 25PCT 431 3,100,000 000	2006/01/11	10 250 3,065,745 00	06MAR02 7,905 00 L	11MAR02	1 000000 00	7,905 00 L
705220AK7 ** JF2D **	PECO ENERGY TRANSITI SER 2000 780 325,000.000	2010/03/01	7.625 329,384 87	14JAN02 35,465 72 S	17JAN02	1 000000 00	35,465 72 S
** JF2D **	794 350,000 000		354,722.17	17JAN02 35,623.53 S	23JAN02	1 000000 00	35,623.53 S



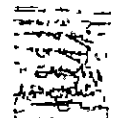
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
705220AK7	TOTAL						
	755,196.29	684,107.04		71,089.25 S		00	71,089.25 S
705220AH3	PECO ENERGY TRANSIT SER 2001	2010/12/31	6.520	10JAN02	15JAN02	1.000000	
** JF2D **	250,000.000	261,806.64	250,000.00	11,806.64 S		00	11,806.64 S
70645JAE2	PEMEX PROJ FDG MASTE TRANCHE T	2011/11/15	1.000	05AUG02	08AUG02	1.000000	
** JF2E **	700,000.000	681,625.00	696,955.00	-15,330.00 S		00	-15,330.00 S
** JF2E **	066	681,625.00	696,955.00	15,330.00 S	08AUG02	1.000000	15,330.00 S
** JF2E **	076	681,625.00	696,955.00	-15,330.00 S	08AUG02	1.000000	-15,330.00 S
70645JAE2	TOTAL						
	681,625.00	696,955.00		-15,330.00 S		00	-15,330.00 S
70645JAH5	PEMEX PROJ FDG MASTE TRANCHE T	2022/02/01	8.625	17APR02	22APR02	1.000000	
** JF2D **	345,000.000	356,643.75	341,122.20	15,521.55 S		00	15,521.55 S
70645KAG4	PEMEX PROJ FDG MASTE TRANCHE T	2009/02/01	7.875	17MAY02	22MAY02	1.000000	
** JF2A **	1,500,000.000	1,531,875.00	1,495,308.33	36,566.67 S		.00	36,566.67 S
** JF2A **	750,000.000	756,750.00	747,654.17	9,095.83 S	21JUN02	1.000000	9,095.83 S
** JF2A **	647	756,750.00	747,654.17	-9,095.83 S	21JUN02	1.000000	-9,095.83 S
** JF2A **	652	764,250.00	747,654.17	16,595.83 S	21JUN02	1.000000	16,595.83 S



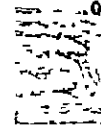
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
70645KAG4	TOTAL						
	2,296,125.00	2,242,962.50		53,162.50 S		.00	53,162.50 S
706451AB7	PEMEX PROJ FDG MASTE NT	2010/10/13	9.125	17APR02	22APR02	1.000000	
** JF2D **	130,000.000	143,000.00	133,442.40	9,557.60 S		.00	9,557.60 S
708548II5	MEXICO(UTD MEX ST) 8.125PCT	2019/12/30	8.125	25JAN02	01FEB02	1.000000	
** JF2D **	290,000.000	286,737.50	291,812.50	-5,075.00 S		.00	-5,075.00 S
71654XAL1	PETROLEOS MEXICANOS TRANCHE T	2005/02/01	6.500	21MAY02	24MAY02	1.000000	
** JF2G **	150,000.000	153,225.00	149,557.50	3,667.50 S		00	3,667.50 S
716743AA7	PETROMAS CAP LTD USD GTD M	2012/05/22	7.000	05SEP02	10SEP02	1.000000	
** JF2A **	400,000.000	444,824.00	403,431.00	41,393.00 S		.00	41,393.00 S
** JF2A **	031	444,824.00	403,431.00	-41,393.00 S	10SEP02	1.000000	-41,393.00 S
** JF2A **	033	436,424.00	403,431.00	32,993.00 S	12SEP02	1.000000	32,993.00 S
** JF2A **	042	591,613.17	605,146.50	-13,533.33 S	16SEP02	1.000000	-13,533.33 S
** JF2A **	042	-591,613.17	-605,146.50	13,533.33 S	16SEP02	1.000000	13,533.33 S
** JF2A **	046	591,729.83	605,146.50	-13,416.67 S	16SEP02	1.000000	-13,416.67 S



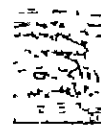
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
716743AA7	TOTAL						
	1,028,153 83		1,008,577 50	19,576.33 S		.00	19,576.33 S
71676QAC0	PETROZUATA FIN INC	8.22PCT 0	2017/04/01	8.220	15MAR02	20MAR02	1.000000
** JF2D **	127	71,925 00	111,624 45	-39,699 45 L		.00	-39,699 45 L
	105,000 000						
** JF2D **	313	275,400 00	430,551 45	-155,151 45 L	18APR02	23APR02	1 000000
	405,000.000					00	-155,151.45 L
71676QAC0	TOTAL						
	347,325.00		542,175 90	-194,850 90 L		00	-194,850.90 L
718252AH2	PHILIPPINE LONG DIST NT 2012 1	2012/05/15	11.375	29MAY02	03JUN02	1 000000	
** JF2A **	599	207,500 00	205,000.00	2,500.00 S		00	2,500.00 S
	200,000.000						
** JF2A **	686	96,500 00	102,500 00	-6,000.00 S	03JUL02	09JUL02	1 000000
	100,000 000					00	-6,000 00 S
** JF2A **	749	184,500 00	205,000 00	-20,500 00 S	06AUG02	09AUG02	1 000000
	200,000 000					00	-20,500.00 S
718252AH2	TOTAL						
	488,500.00		512,500 00	-24,000 00 S		00	-24,000.00 S
718286AP2	PHILIPPINES REP	GLOBAL BD	2025/03/16	10.625	06MAR02	11MAR02	1 000000
** JF2D **	100	91,375.00	71,612 50	19,762 50 S		00	19,762 50 S
	85,000.000						
718286A00	PHILIPPINES REP	GLOBAL BD	2017/01/18	9.375	23MAY02	29MAY02	1.000000
** JF2A **	587	526,875 00	510,000 00	16,875.00 S		.00	16,875 00 S
	500,000 000						
721501AE4	PILLOWTEX CORP	SR SUB NT	2007/12/15	9.000	30JAN02	04FEB02	1 000000
** JF2A **	392	1,250 00	1,002,500 00	-1,001,250 00 L		00	-1,001,250.00 L
	1,000,000 000						



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
737662BGO	POTOMAC EDISON CO	2002/05/01	1.000	01MAY02	01MAY02	1.000000	
** JF2E **	377	700,000 00	699,979 00	21.00 L		00	21 00 L
	700,000.000						
740884AD3	PRESIDENTIAL LIFE COR SR NT	2009/02/15	7 875	06DEC02	11DEC02	1.000000	
** JF2A **	135	311,500 00	441,221 95	-129,721 95 L		00	-129,721.95 L
	445,000 000						
** JF2A **	138	910,237.50	1,273,790 55	-236,678.05 L	06DEC02	11DEC02	1 000000
	1,305,000 000					00	-236,678.05 L
** JF2A **				-126,875.00 S		.00	-126,875.00 S
740884AD3	TOTAL						
	1,221,737 50		1,715,012 50	-366,400 00 L		00	-366,400 00 L
	910,237.50		1,273,790 55	-126,875 00 S		00	-126,875.00 S
741439AE3	PRICE COMM WIRELESS SR SECD N	2006/12/15	9.125	16AUG02	16AUG02	1 000000	
** JF2A **	768	1,254,750.00	1,201,250 00	53,500.00 L		00	53,500.00 L
	1,200,000.000						
741917AC2	PRIME HOSPITALITY CO 2006 1ST	2006/01/15	9.250	21AUG02	21AUG02	1 000000	
** JF2A **	792	1,030,830.00	1,038,750.00	-7,920.00 L		00	-7,920 00 L
	1,000,000.000						
741917AF5	PRIME HOSPITALITY CO SR SUB NT	2007/04/01	9.750	29APR02	26APR02	1.000000	
** JF2A **	534	612,000.00	598,750 00	13,250.00 L		.00	13,250 00 L
	600,000 000						
741933AB1	PRIME PPTY FDG II IN NT 144A	2004/08/15	7.000	19APR02	24APR02	1.000000	
** JF2D **	325	656,285.20	649,057.90	7,227 30 L		00	7,227 30 L
	635,000 000						



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	BASE CURR GN/L	GN/L	NET SECY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/L	BASE CURR GN/L	GN/L	NET BAS SECY GN/L
74438GAC5	PRUDENTIAL HLDGS LLC SER B INS	2023/12/18	7.245	10APR02	16APR02	1.000000	
** JF2D **	228	1,077,702.00	1,060,000.00	17,702.00 S		.00	17,702.00 S
	1,060,000.000						
74438GAE1	PRUDENTIAL HLDGS LLC SER C INS	2023/12/18	8.695	10APR02	16APR02	1.000000	
** JF2D **	229	554,857.00	541,687.50	13,169.50 S		.00	13,169.50 S
	530,000.000						
745867AL5	PULTE HOMES INC SR NY	2011/08/01	7.875	17APR02	22APR02	1.000000	
** JF2D **	292	353,890.65	339,612.65	14,278.00 S		.00	14,278.00 S
	345,000.000						
74913EAE0	QWEST CAP FDG INC GTD NY	2010/08/15	7.900	17APR02	22APR02	1.000000	
** JF2D **	277	222,750.00	273,479.00	-22,542.00 L		.00	-22,542.00 L
	275,000.000						
** JF2D **				-28,187.00 S		.00	-28,187.00 S
** JF2E **	707	495,000.00	765,000.00	-270,000.00 S	08JUL02	1.000000	-270,000.00 S
	1,000,000.000				11JUL02	.00	
74913EAE0	TOTAL						
		222,750.00	273,479.00	-22,542.00 L		.00	-22,542.00 L
		717,750.00	1,038,479.00	-298,187.00 S		.00	-298,187.00 S
74913EAH3	QWEST CAP FDG INC NY	2011/02/15	7.250	24JAN02	29JAN02	1.000000	
** JF2F **	243	987,280.00	997,680.00	-10,400.00 S		.00	-10,400.00 S
	1,000,000.000						
** JF2E **	727	177,138.00	179,770.00	-2,632.00 S	07MAR02	1.000000	-2,632.00 S
	200,000.000				12MAR02	.00	
** JF2E **	361	765,000.00	918,610.55	-153,610.55 S	25APR02	1.000000	-153,610.55 S
	1,000,000.000				30APR02	.00	
** JF2E **	735	255,000.00	427,500.00	-172,500.00 S	10JUL02	1.000000	-172,500.00 S
	500,000.000				15JUL02	.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	BASE CURR GN/L	GN/L	NET SECY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/L	BASE CURR GN/L	GN/L	NET BAS SECY GN/L
74913EAH3	TOTAL						
		2,184,418.00	2,523,560.55	-339,142.55 S		.00	-339,142.55 S
74913EAJ9	QWEST CAP FDG INC NY	2031/02/15	7.750	17APR02	22APR02	1.000000	
** JF2D **	298	40,700.00	51,733.55	-11,033.55 S		.00	-11,033.55 S
	55,000.000						
** JF2E **	058	19,500.00	49,488.50	-29,988.50 S	02AUG02	1.000000	-29,988.50 S
	50,000.000				07AUG02	.00	
** JF2E **	CXL 058	-19,500.00	-49,488.50	29,988.50 S	02AUG02	1.000000	29,988.50 S
	-50,000.000				07AUG02	.00	
74913EAJ9	TOTAL						
		40,700.00	51,733.55	-11,033.55 S		.00	-11,033.55 S
74913EAO0	QWEST CAP FDG INC GTD NY	2009/08/03	7.000	09MAY02	14MAY02	1.000000	
** JF2G **	275	223,527.60	242,000.10	-18,472.50 S		.00	-18,472.50 S
	270,000.000						
74913GAA3	QWEST CORP NY	2003/06/09	7.625	03JAN02	08JAN02	1.000000	
** JF2G **	487	102,443.00	99,684.00	2,759.00 L		.00	2,759.00 L
	100,000.000						
74913GAB1	QWEST CORP NY 144A	2012/03/15	8.875	07MAR02	12MAR02	1.000000	
** JF2F **	324	501,040.00	492,000.00	9,040.00 S		.00	9,040.00 S
	500,000.000						
** JF2G **	367	239,250.00	274,840.80	-35,590.80 S	09JUL02	1.000000	-35,590.80 S
	275,000.000				12JUL02	.00	
** JF2G **	649	109,200.00	141,311.80	-32,111.80 S	31JUL02	1.000000	-32,111.80 S
	140,000.000				05AUG02	.00	
** JF2G **	650	96,000.00	121,341.60	-25,341.60 S	31JUL02	1.000000	-25,341.60 S
	120,000.000				05AUG02	.00	
** JF2E **	049	163,500.00	197,828.00	-34,328.00 S	01AUG02	1.000000	-34,328.00 S
	200,000.000				06AUG02	.00	

STATE STREET



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
74913GAB1	TOTAL		1,108,990.00	1,227,322.20	-118,332.20 S	00	-118,332 20 S
749564AAB ** JF2A **	RH DONNELLEY FIN SR NT 144 126 75,000.000	2010/12/15	8.875 78,375.00 75,000 00	27NOV02 3,375.00 S	03DEC02	1 000000 00	3,375 00 S
754052AC2 ** JF2D **	RAS LAFFAN LIQUEFIED BD 144A 314 440,000.000	2014/03/15	8 294 452,346 40 413,394 60	18APR02 38,951 80 L	23APR02	1.000000 00	38,951 80 L
758202AB1 ** JF2D **	REED ELSEVIER CAP IN NT 256 75,000 000	2011/08/01	6 750 76,271 25 74,682 75	15APR02 1,588.50 S	18APR02	1 000000 00	1,588 50 S
758940AG5 ** JF2G **	REGIONS FINL CORP SUB NT 336 255,000 000	2012/05/15	6.375 275,507.10 254,349.75	17OCT02 21,157.35 S	22OCT02	1 000000 00	21,157 35 S
75953BAA2 ** JF2G **	RELIANT ENERGY FINAN SR NT 144 729 435,000 000	2002/11/15	7 400 443,700 00 434,478 00	14JAN02 9,222.00 L	17JAN02	1 000000 00	9,222.00 L
75953MA02 ** JF2G **	RELIANT ENERGY TRANS SER 2001 436 95,000.000	2015/09/15	5 630 93,085.16 94,940 32	21MAY02 -1,855.16 S	24MAY02	1 000000 00	-1,855 16 S
76026QAG7 ** JF2A **	REPAP NEW BRUNSWICK 1ST PRIOR 610 1,600,000.000	2004/06/01	9 000 1,672,000.00 1,549,375 00	03JUN02 122,625 00 L	03JUN02	1.000000 00	122,625 00 L
760943AC4 ** JF1G **	RES CARE INC SR NT COM 076 500,000 000	2004/12/01	6 000 430,000.00 632,505.00	31JAN02 -202,505 00 L	05FEB02	1 000000 00	-202,505 00 L
** JF1G **	094 75,000 000		64,500.00 76,878 75	01FEB02 -12,378 75 L	06FEB02	1.000000 00	-12,378 75 L
** JF1G **	155		88,837.50 88,162.75	08FEB02 674 75 L	13FEB02	1.000000 00	674 75 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
103,000 000							
** JF1G **	531 50,000 000		42,000.00 45,078 50	01APR02 -3,078 50 L	04APR02	1 000000 .00	-3,078 50 L
** JF1G **	043 772,000.000		629,180.00 386,535.00	02MAY02 242,645 00 L	07MAY02	1.000000 00	242,645 00 L
760943AC4	TOTAL		1,254,517.50	1,229,160 00	25,357 50 L	00	25,357 50 L
760985DQ1 ** JF2G **	RESIDENTIAL ASSET MT 2001 RS2 353 4,445.850	2016/04/25	1 000 4,445 84 4,445 85	25AUG02 - 01 L	26AUG02	1 000000 00	- 01 L
76110GMS7 ** JF2F **	RESIDENTIAL ACCRDT L SER 2001 410 3,500,000 000	2031/08/25	6.750 3,506,015 63 3,480,859 38	08APR02 25,156.25 S	11APR02	1 000000 00	25,156.25 S
76110YBJ6 ** JF2F **	RESIDENTIAL FUNDING SER 1998 416 1,000,000.000	2024/01/25	6 810 1,035,039.06 1,044,062.50	08APR02 -9,023 44 S	11APR02	1 000000 .00	-9,023 44 S
76110VGH5 ** JF2G **	RESIDENTIAL FDG MTG SER 2001 684 114,193 690	2009/05/25	1 000 114,211.53 114,193 69	06MAR02 17.84 S	11MAR02	1 000000 .00	17.84 S
76110VGS1 ** JF2G **	RESIDENTIAL FDG MTG SER 2001 414 102,519 190	2012/09/25	1 000 102,519 14 102,519 19	25OCT02 - 05 L	25OCT02	1 000000 00	- .05 L
76110NGE0 ** JF2F **	RESIDENTIAL ASSET SE SER 1999 415 2,500,000.000	2028/06/25	7.390 2,624,218.75 2,482,812.50	08APR02 141,406.25 L	11APR02	1.000000 00	141,406 25 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
76110MU7 ** JF2G **	RESIDENTIAL ASSET SE SER 2002 646 460,000 000	2027/02/25 4 988 459,988 09	15APR02 1,054.10 S	18APR02	1 000000 .00	1,054 10 S
76110YB76 ** JF2E **	RESIDENTIAL FDG MTG SER 2000 497 29,539.390	2030/11/25 7.500 29,731 17	25MAY02 -191 79 L	28MAY02	1 000000 .00	-191 79 L
76116FAG2 ** JF2G **	RESOLUTION FDG CORP GENERIC P 719 505,000.000	2021/01/15 0.010 156,151.05	17APR02 -5,095 95 S	19APR02	1 000000 00	-5,095 95 S
** JF2G **	359 315,000 000	94,950 14 97,401.15	15MAY02 -2,451 01 S	17MAY02	1 000000 00	-2,451 01 S
76116FAG2	TOTAL	246,005.24 253,552 20	-7,546.96 S		.00	-7,546 96 S
761519AN7 ** JF2A **	REVLON CONSUMER PROD SR SUB NT 418 200,000 000	2008/02/01 8 625 199,904 70	26FEB02 -115,904.70 L	01MAR02	1.000000 .00	-115,904 70 L
** JF2A **	419 1,000,000.000	420,000 00 999,523 50	26FEB02 -579,523 50 L	01MAR02	1.000000 .00	-579,523 50 L
761519AN7	TOTAL	504,000 00 1,199,428.20	-695,428.20 L		.00	-695,428 20 L
805564DC2 ** JF2E **	SAXON ASSET SECS TR MTG LM 19 360 45,235 420	2029/02/25 1.000 45,150.60	26APR02 84 82 L	26APR02	1 000000 00	84 82 L
805564KL4 ** JF2G **	SAXON ASSET SECS TR 2002 1 MT 053 58,283.490	2017/01/25 1.000 58,283 49	19NOV02 -27 32 S	29NOV02	1.000000 00	-27.32 S
** JF2G **	748 63,124 400	63,094.81 63,124.40	19NOV02 -29 59 S	29NOV02	1.000000 00	-29.59 S
** JF2G **			19NOV02 -29 59 S	29NOV02	1.000000 00	-29.59 S



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
CXL	748 -63,124 400	-63,124 40	29 59 S		.00	29 59 S
805564KL4	TOTAL	58,256 17 58,283 49	-27 32 S		00	-27 32 S
805564KU4 ** JF2G **	SAXON ASSET SECS TR 2002 1 AS 383 521,990.740	2004/10/25 6 250 59,906 41	01SEP02 -59,906.41 S	25SEP02	1 000000 00	-59,906.41 S
** JF2G **	567 335,262.350	.00 38,476 48	25DEC02 -38,476.48 S	25DEC02	1.000000 00	-38,476.48 S
805564KU4	TOTAL	00 98,382 89	-98,382.89 S		.00	-98,382 89 S
81234CAU5 ** JF2G **	SEARS CR ACCOUNT HAS SER 1996 101 320,000.000	2008/07/15 7.000 334,175 00	20JUN02 125.00 S	25JUN02	1.000000 00	125.00 S
812404BG5 ** JF2G **	SEARS ROEBUCK ACCEP NT 679 225,000 000	2011/02/01 7 000 223,116 75	06MAR02 9,274 50 L	11MAR02	1.000000 .00	9,274.50 L
81413PAE5 ** JF2G **	SECURITY CAP GROUP I NT 431 460,000.000	2005/06/15 6.950 459,507.80	21MAY02 29,909 20 L	24MAY02	1.000000 .00	29,909.20 L
81743RAB8 ** JF2G **	SEQUOIA MTG TR SER 8 MTG 093 255,000 000	2032/08/20 3 455 255,000.00	04DEC02 1,763.09 S	09DEC02	1.000000 00	1,763 09 S
824911AA9 ** JF2F **	SHOPKO STORES INC SR NT 335 2,000,000 000	2002/03/15 8 500 2,133,560 00	15MAR02 -133,560 00 L	15MAR02	1.000000 .00	-133,560 00 L



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
828783AJ9 ** JF2F **	SIMON DEBARTOLO GROU 423 1,000,000.000	2003/06/15	6 625 1,021,300 00	09APR02 -1,770 00 S	12APR02	1 000000 .00	-1,770.00 S
828807AJ6 ** JF2D **	SIMON PPTY GROUP L P NT 257 255,000 000	2007/11/15	6 375 253,046.70	15APR02 3,057 45 S	18APR02	1 000000 00	3,057 45 S
829226AB5 ** JF2A **	SINCLAIR BROADCAST G SR SUB NT 351 1,250,000 000	2005/09/30	10 000 1,161,562 50	11JAN02 165,169.44 L	11JAN02	1 000000 .00	165,169 44 L
836205AG9 ** JF2E **	SOUTH AFRICA REP NT 026 400,000.000	2012/04/25	7.375 393,364.00	26JUL02 10,386 00 S	07AUG02	1.000000 00	10,386.00 S
** JF2E **	044 200,000.000		199,750.00 196,682 00	31JUL02 3,068.00 S	07AUG02	1 000000 .00	3,068 00 S
836205AG9	TOTAL		603,500 00 590,046.00	13,454.00 S		00	13,454.00 S
852060AH5 ** JF2E **	SPRINT CAP CORP NT 264 500,000.000	2006/01/30	7 125 385,000 00	18DEC02 108,750 00 S	23DEC02	1 000000 .00	108,750.00 S
852060AJ1 ** JF2G **	SPRINT CAP CORP 240 350,000 000	2011/01/30	7.625 317,128 00	09DEC02 -5,628 00 S	12DEC02	1.000000 .00	-5,628 00 S
852060AP7 ** JF2D **	SPRINT CAP CORP NT 144A 190 200,000 000	2012/03/15	8.375 199,706 00	01APR02 179,735.40 S	01APR02	1.000000 .00	179,735 40 S
** JF2D **	CXL 190 -200,000.000		-379,441 40 -199,706 00	01APR02 -179,735.40 S	01APR02	1.000000 .00	-179,735 40 S
** JF2D **	266 180,000 000		179,200.80 179,735 40	15APR02 -534.60 S	18APR02	1.000000 .00	-534.60 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2G **	064 350,000 000		329,112 00 349,485 50	01MAY02 -20,373 50 S	06MAY02	1 000000 .00	-20,373.50 S
852060AP7	TOTAL		508,312 80 529,220 90	-20,908 10 S		00	-20,908.10 S
852060AS1 ** JF2E **	SPRINT CAP CORP NT 288 2,150,000 000	2012/03/15	8 375 2,145,076.50	09SEP02 -446,576.50 S	12SEP02	1 000000 00	-446,576 50 S
852060AT9 ** JF2G **	SPRINT CAP CORP NT 242 75,000.000	2032/03/15	8 750 68,979.00	09DEC02 -4,479 00 S	12DEC02	1 000000 .00	-4,479 00 S
857689AH5 ** JF2D **	STATION CASINOS INC SR NT 013 50,000.000	2008/02/15	8 375 50,500.00	28JAN02 1,000.00 S	31JAN02	1 000000 .00	1,000 00 S
** JF2D **	016 105,000 000		108,412.50 106,050.00	29JAN02 2,362.50 S	01FEB02	1 000000 00	2,362.50 S
857689AH5	TOTAL		159,912.50 156,550.00	3,362.50 S		00	3,362 50 S
860831ADB ** JF2G **	STILWELL FINL INC SR NT 070 150,000 000	2006/11/01	7 000 149,811 00	29JAN02 -997.50 S	01FEB02	1 000000 00	-997 50 S
861012ABB ** JF1N **	STMICROELECTRONICS N SUB LIQU 783 96,000 000	2009/09/22	0 010 101,052 00	12FEB02 -6,492.00 S	18FEB02	1 000000 .00	-6,492.00 S
** JF1N **	787 96,000 000		93,592 44 101,083 52	13FEB02 -7,491.08 S	19FEB02	1 000000 .00	-7,491 08 S
** JF1N **	012 26,000 000		25,104 69 27,777 94	21FEB02 -2,673.25 S	26FEB02	1 000000 .00	-2,673 25 S
** JF1N **	032 51,000 000		47,940 00 54,487 51	22FEB02 -6,547 51 S	27FEB02	1.000000 .00	-6,547 51 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF1N ** CXL -51,000 000	032 000	-47,940 00		-54,487 51	22FEB02 6,547.51 S	27FEB02	1.000000 .00	6,547 51 S
** JF1N ** 51,000.000	047 000	47,940 00		54,487.51	22FEB02 -6,547.51 S	04MAR02	1.000000 .00	-6,547 51 S
** JF1N ** 261,000 000	044 000	243,262.20		273,363 12	25FEB02 -30,100 92 S	04MAR02	1.000000 00	-30,100 92 S
861012AB8	TOTAL	504,459.33		557,764.09	-53,304 76 S		00	-53,304.76 S
86358RN60	STRUCTURED ASSET SEC 2002 BC3		2032/06/25	1.000	28JUN02	03JUL02	1.000000	
** JF2G ** 1,272.332 920	181 920	1,272,730.52		1,272,332.92	397.60 S		.00	397 60 S
86358RH45	STRUCTURED ASSET SEC 2002 BC4		2032/07/25	1.000	26JUL02	30JUL02	1.000000	
** JF2G ** 1,231,694.170	609 170	1,232,079 07		1,231,694.17	384.90 S		.00	384 90 S
86358RZ42	STRUCTURED ASSET SEC 2002 BC5		2032/07/25	1.000	29AUG02	04SEP02	1.000000	
** JF2G ** 1,228,977 470	433 470	1,228,209 36		1,228,977.47	-768.11 S		.00	-768.11 S
866768AC8	SUN INTL HOTELS LTD SR SUB NT		2007/03/15	9.000	20MAY02	21MAY02	1.000000	
** JF2A ** 1,500,000 000	577 000	1,537,500 00		1,492,710.00	44,790 00 L		.00	44,790 00 L
866810AF1	SUN MICROSYSTEMS INC SR NT		2009/08/15	7.650	17APR02	22APR02	1.000000	
** JF2D ** 310,000 000	270 000	320,850.00		308,595.70	12,254.30 L		00	12,254.30 L
868375AA4	SUPERIOR WHSL INVNTR 2001 A AS		2006/03/15	1.000	17SEP02	20SEP02	1.000000	
** JF2G ** 240,000 000	725 000	240,150 00		240,000 00	150.00 L		00	150 00 L
** JF2G ** CXL -240,000 000	725 000	-240,150 00		-240,000 00	17SEP02 -150 00 L	20SEP02	1.000000 .00	-150 00 L
** JF2G **					17SEP02	20SEP02	1.000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	741 240,000 000	240,196 88		240,000 00	196 88 L		.00	196.88 L
868375AA4	TOTAL	240,196 88		240,000 00	196 88 L		00	196.88 L
87203RAA0	SYSTEMS 2001 A T LLC ASSET PAS		2013/09/15	6.664	18APR02	23APR02	1.000000	
** JF2D ** 904,871.170	315 170	930,307 10		912,582 15	17,724.95 S		.00	17,724 95 S
** JF2D ** CXL -904,871.170	315 170	-930,307 10		-912,582.15	18APR02 -17,724 95 S	23APR02	1.000000 .00	-17,724 95 S
** JF2D ** 904,871 190	338 190	930,307.10		912,582 17	17,724 93 S	23APR02	1.000000 00	17,724.93 S
87203RAA0	TOTAL	930,307.10		912,582.17	17,724.93 S		.00	17,724.93 S
872287AF4	TCI COMMUNICATIONS I DEB		2026/02/15	7.875	17APR02	22APR02	1.000000	
** JF2D ** 145,000.000	291 000	140,515.15		149,163.00	-8,647.85 S		.00	-8,647.85 S
872375AB6	TECO ENERGY INC REMARKETA		2015/10/01	7.000	01OCT02	01OCT02	1.000000	
** JF2E ** 1,500,000.000	429 000	1,500,000.00		1,497,060 00	2,940 00 L		00	2,940 00 L
8726498L1	TRM INC		2006/03/15	7.625	07MAR02	12MAR02	1.000000	
** JF2D ** 40,000 000	104 000	41,206.80		39,963 60	1,243.20 S		00	1,243.20 S
** JF2D ** 70,000 000	294 000	71,607 90		69,936 30	1,671 60 L	22APR02	1.000000 .00	1,671.60 L
8726498L1	TOTAL	71,607 90		69,936.30	1,671 60 L		00	1,671.60 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
			41,206.80	39,963.60	1,243 20 S	.00	1,243 20 S
873168AC2	TXU CORP SR NT	2006/06/15	6.375	07NOV02	13NOV02	1.000000	
** JF2G **	622 140,000 000	123,200.00	139,274.80	-16,074.80 L		00	-16,074.80 L
878154AK9	TEAM FLEET FING CORP 1998 3 RE SR NT	2004/10/25	6 130	28AUG02	28AUG02	1.000000	
** JF2G **	445 7,955.170	7,955 17	7,954.75	.42 L		00	42 L
** JF2G **	022 193,027 970	193,027.95	193,017 88	25NOV02 10 07 L	26NOV02	1 000000 .00	10 07 L
878154AK9	TOTAL	200,983 12	200,972.63	10.49 L		00	10 49 L
878154AV5	TEAM FLEET FING CORP 99 3 ASSE SR NT	2003/06/25	6 700	25NOV02	25NOV02	1.000000	
** JF2G **	011 311,006 320	311,006.32	316,837 68	-5,831 36 L		00	-5,831 36 L
** JF2G **	CXL 011 -311,006.320	-311,006 32	-316,837 68	25NOV02 5,831.36 L	25NOV02	1 000000 .00	5,831 36 L
** JF2G **	252 311,006.350	311,006.35	316,837 71	-5,831 36 L	25NOV02	1.000000 .00	-5,831.36 L
878154AV5	TOTAL	311,006.35	316,837.71	-5,831.36 L		00	-5,831.36 L
87929DAH9	TELECOM DE PUERTO RI SR NT	2006/05/15	6 650	20NOV02	25NOV02	1.000000	
** JF2G **	753 500,000 000	522,380.00	499,815.00	22,565 00 L		.00	22,565.00 L
879403AJ2	TELEFONOS DE MEXICO SR NT	2006/01/26	8 250	24JAN02	29JAN02	1.000000	
** JF2A **	388 2,000,000.000	2,115,600.00	1,988,120 00	127,480 00 S		.00	127,480.00 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
87956RAA9	TELEWEST PLC SR NT	2006/10/01	9.625	18MAR02	21MAR02	1.000000	
** JF2A **	472 250,000.000	123,750 00	256,875 00	-133,125 00 L		.00	-133,125.00 L
** JF2A **	516 1,200,000 000	684,000.00	1,198,187.50	-495,062 50 L	23APR02 26APR02	1.000000 00	-495,062.50 L
** JF2A **				-19,125 00 S		00	-19,125.00 S
87956RAA9	TOTAL	807,750.00	1,455,062 50	-628,187 50 L		.00	-628,187 50 L
		684,000.00	1,198,187 50	-19,125.00 S		00	-19,125.00 S
87970CAA4	TEMBEC FINANCE CORP GTD SR NT	2005/09/30	9 875	08APR02	08APR02	1 000000	
** JF2A **	492 1,500,000 000	1,549,380 00	1,552,500.00	-3,120.00 L		00	-3,120.00 L
87971MAC7	TELUS CORP NT	2011/06/01	8.000	17APR02	22APR02	1 000000	
** JF2D **	278 170,000.000	175,290.40	169,169.30	6,121.10 S		00	6,121.10 S
88033GAU4	TENET HEALTHCARE COR SR NT	2031/11/15	6.875	14JAN02	14JAN02	1 000000	
** JF2D **	001 430,000 000	404,482.13	398,898.10	5,584.03 S		.00	5,584.03 S
** JF2D **	CXL 001 -430,000.000	-404,482.13	-398,898 10	14JAN02 -5,584 03 S	14JAN02	1.000000 .00	-5,584.03 S
88033GAU4	TOTAL	.00	00	00 S		.00	00 S
88033GAV2	TENET HEALTHCARE COR SR NT	2031/11/15	6 875	15APR02	18APR02	1 000000	
** JF2D **	258 430,000 000	409,424 50	398,898 10	10,526 40 S		00	10,526 40 S

STATE STREET

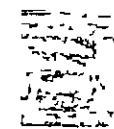
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
880915AE3 ** JF2A **	TERRA INDS 020 750,000 000	SR NT	2005/06/15 10 500 807,187.50	04SEP02 -190,312 50 L	09SEP02	1 000000 00	-190,312 50 L	
887315BH1 ** JF2D **	TIME WARNER COS INC DEB 259 70,000 000	DEB	2024/02/01 7.570 67,001.20	15APR02 -371 00 L	18APR02	1 000000 .00	-371 00 L	
887315BH8 ** JF2D **	TIME WARNER INC DEB 260 250,000 000	DEB	2029/05/15 6 625 192,943 40	15APR02 20,781 60 L	18APR02	1 000000 00	20,781 60 L	
89232MAC6 ** JF2G **	TOYOTA AUTO RECEIVAB ASSET BKD 080 560,000 000		2006/06/15 3.760 559,996.05	18JUN02 4,247 70 S	21JUN02	1 000000 00	4,247 70 S	
893830AF6 ** JF2G **	TRANSOCEAN SEDCO FOR NT 476 130,000 000		2031/04/15 7 500 129,395.50	21FEB02 1,805 70 S	26FEB02	1 000000 00	1,805.70 S	
896106AK7 ** JF2A **	TRICO MARINE SVCS IN SR NT SER 614 1,750,000.000		2005/08/01 8.500 1,758,380 00	29MAY02 7,370 00 L	29MAY02	1.000000 00	7,370 00 L	
** JF2A **	CXL 614 -1,750,000 000		-1,765,750 00	-1,758,380.00	29MAY02 -7,370 00 L	29MAY02	1 000000 .00	-7,370 00 L
** JF2A **	674 1,750,000 000		1,765,750.00	1,758,380.00	29MAY02 7,370.00 L	25JUN02	1 000000 00	7,370 00 L
896106AK7	TOTAL		1,765,750 00	1,758,380.00	7,370.00 L	00	7,370.00 L	
900123AND ** JF2A **	TURKEY REP 598 300,000.000	GLOBAL NT	2012/01/23 11 500 309,000 00	29MAY02 -750 00 S	03JUN02	1.000000 00	-750 00 S	

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
901145AF9 ** JF2A **	TY AZTECA S A DE C V GTD SR NT 549 250,000.000	SR NT	2007/02/15 10 500 255,625.00	09MAY02 -625 00 S	14MAY02	1 000000 .00	-625.00 S	
** JF2A **	717 150,000 000		144,750.00	153,375.00	24JUL02 -8,625 00 S	29JUL02	1 000000 .00	-8,625 00 S
** JF2A **	734 350,000.000		332,500 00	357,875.00	30JUL02 -25,375.00 S	02AUG02	1.000000 00	-25,375.00 S
** JF2A **	776 250,000.000		231,250.00	255,625.00	16AUG02 -24,375 00 S	21AUG02	1.000000 .00	-24,375.00 S
901145AF9	TOTAL		963,500.00	1,022,500.00	-59,000 00 S	.00	-59,000 00 S	
902118AC2 ** JF2D **	TYCO INTL GROUP S A NT 804 55,000 000		2028/06/15 7.000 52,292.35	23JAN02 3,946.80 L	28JAN02	1.000000 00	3,946.80 L	
902118AY4 ** JF2D **	TYCO INTL GROUP S A GTD NT 801 110,000 000		2011/02/15 6.750 109,765.70	22JAN02 4,011 70 S	25JAN02	1.000000 00	4,011.70 S	
** JF2D **	803 120,000.000		124,412 40	119,744 40	23JAN02 4,668.00 S	28JAN02	1.000000 .00	4,668.00 S
** JF2D **	261 145,000.000		130,862 50	144,691 15	15APR02 -13,828 65 L	18APR02	1 000000 .00	-13,828.65 L
** JF2A **	632 375,000 000		268,125 00	338,437.50	12JUN02 -70,312 50 S	17JUN02	1.000000 00	-70,312 50 S
** JF2E **	763 81,000 000		57,105.00	66,930 43	17JUL02 -9,825.43 S	22JUL02	1 000000 .00	-9,825 43 S

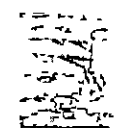
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GM/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
902118AY4	TOTAL							
	130,862 50		144,691.15			.00		-13,828.65 L
	563,419 80		634,878 03			00		-71,458 23 S
902118BC1	TYCO INTL GROUP S A SR NT	2011/10/15	6 375	15APR02	18APR02	1 000000		
** JF2D **	262 120,000 000		108,300.00			00		-11,664 00 S
** JF2G **	176 300,000 000		227,250.00	28JUN02	03JUL02	1 000000		-72,660.00 S
** JF2G **	177 200,000 000		152,000.00	28JUN02	03JUL02	1 000000		-47,940 00 S
902118BC1	TOTAL		487,550 00			.00		-132,264.00 S
902917AH6	USA WASTE SVCS INC	2028/07/15	7 000	17APR02	22APR02	1 000000		
** JF2D **	287 495,000 000		451,994.40			00		-24,131 90 L
90332UAJ2	US AMYS PASS THRU TR SER 2000	2017/02/20	8 110	18APR02	23APR02	1 000000		
** JF2D **	316 249,678 920		257,229.21			00		7,550.29 L
** JF2D **	CXL 316 -249,678.920		-257,229 21	18APR02	23APR02	1.000000		-7,550 29 L
** JF2D **	339 249,678 930		257,229.21	18APR02	24APR02	1.000000		7,550 28 L
90332UAJ2	TOTAL		257,229.21			.00		7,550.28 L



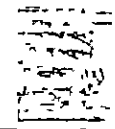
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GM/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
90332UAL7	US AMYS PASSTHRU TRS SER 2000	2020/09/01	7 890	27JUN02	02JUL02	1 000000		
** JF2G **	170 295,264 360		304,122.29			00		8,857 93 L
** JF2G **	CXL 170 -295,264.360		-304,122.29	27JUN02	02JUL02	1 000000		-8,857 93 L
** JF2G **	509 295,264 370		304,122.29	27JUN02	02JUL02	1 000000		8,857 92 L
90332UAL7	TOTAL		304,122 29			00		8,857 92 L
909317AS8	UNITED AIRLS PASS TH 2000 1 PA	2010/07/01	7 730	07JAN02	10JAN02	1.000000		
** JF2G **	513 110,000 000		94,227.10			00		-22,740 30 S
** JF2G **	654 165,000.000		140,662.50	09JAN02	14JAN02	1 000000		-34,788 60 S
** JF2G **	676 90,000 000		77,328 00	10JAN02	15JAN02	1 000000		-18,372.60 S
** JF2G **	701 50,000 000		43,706 00	11JAN02	16JAN02	1.000000		-9,461 00 L
** JF2G **	749 40,000.000		35,434.80	15JAN02	18JAN02	1 000000		-7,098 80 L
** JF2G **	621 130,000 000		102,700.00	07NOV02	13NOV02	1 000000		-35,534.20 L
909317AS8	TOTAL		181,840 80			00		-52,094 00 L



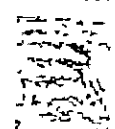
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
			312,217.60	388,119.10	-75,901.50 S	00	-75,901.50 S
91086QAF5	UNITED MEXICAN STS TRANCHE	2011/01/14	8.375	01APR02	01APR02	1 000000	
** JF2D **	210 100,000.000		103,783.00	99,420.60	4,362.40 S	.00	4,362.40 S
** JF2D **	211 155,000.000		153,995.60	155,324.90	-1,329.30 S	00	-1,329.30 S
** JF2D **	212 70,000.000		69,615.00	72,648.10	-3,033.10 S	00	-3,033.10 S
** JF2G **	079 575,000.000		631,062.50	617,875.00	13,187.50 S	1 000000	13,187.50 S
91086QAF5	TOTAL		958,456.10	945,268.60	13,187.50 S	00	13,187.50 S
91086QAG3	UNITED MEXICAN STS M GLOBAL NT	2031/08/15	8.300	24OCT02	04NOV02	1 000000	
** JF2E **	603 85,000.000		.00	78,694.70	-78,694.70 L	00	-78,694.70 L
** JF2E **	773 500,000.000		512,500.00	475,000.00	37,500.00 S	1 000000	37,500.00 S
** JF2E **	318 1,415,000.000		00	950,000.00	-950,000.00 S	1 000000	-950,000.00 S
91086QAG3	TOTAL		00	78,694.70	-78,694.70 L	.00	-78,694.70 L
			512,500.00	1,425,000.00	-912,500.00 S	.00	-912,500.00 S



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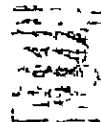
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
912803AG8	UNITED STATES TRES B STRIPPED	2005/08/15	0.010	01APR02	03APR02	1 000000	
** JF2G **	238 3,325,000.000		2,850,057.00	2,436,335.20	413,721.80 L	00	413,721.80 L
912803AU7	UNITED STATES TRES BD STRP PRN	2020/08/15	0.010	24SEP02	26SEP02	1 000000	
** JF2G **	784 765,000.000		310,794.26	249,689.92	61,104.34 S	.00	61,104.34 S
** JF2G **	623 410,000.000		159,440.80	150,685.66	8,755.14 S	1.000000	8,755.14 S
912803AU7	TOTAL		470,235.06	400,375.58	69,859.48 S	00	69,859.48 S
912803AY9	UNITED STATES TRES BD STRP PRN	2021/11/15	0.010	08FEB02	12FEB02	1 000000	
** JF2G **	280 780,000.000		246,370.80	223,236.00	23,134.80 L	.00	23,134.80 L
** JF2G **	373 415,000.000		141,387.60	156,844.27	-15,456.67 S	1.000000	-15,456.67 S
912803AY9	TOTAL		246,370.80	223,236.00	23,134.80 L	00	23,134.80 L
			141,387.60	156,844.27	-15,456.67 S	00	-15,456.67 S
912810DF2	UNITED STATES TREAS DTD 8/15/	2013/08/15	12.000	20FEB02	21FEB02	1 000000	
** JF2F **	281 5,175,000.000		7,258,139.65	7,633,329.82	-375,190.17 L	00	-375,190.17 L
** JF2E **	713 2,500,000.000		3,464,550.78	3,473,339.84	-8,789.06 S	1 000000	-8,789.06 S
912810DF2	TOTAL		7,258,139.65	7,633,329.82	-375,190.17 L	.00	-375,190.17 L



STATE STREET

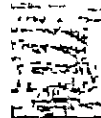


ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
912810DP0	UNITED STATES TREAS DTD 02/15	2015/02/15	11 250	09MAY02	10MAY02	1.000000	-8,789.06 S
** JF2E **	417	455,472.66	459,785.16	-4,312.50 S	.00		-4,312.50 S
300,000 000							
** JF2G **	652	900,512.89	864,125.20	36,387.69 S	1.000000	.00	36,387.69 S
565,000 000							
** JF2G **	744	288,729.49	267,107.42	21,622.07 S	1.000000	.00	21,622.07 S
175,000 000							
912810DP0	TOTAL	1,644,715.04	1,591,017.78	53,697.26 S		.00	53,697.26 S
912810DV7	UNITED STATES TREAS DTD 02/15	2016/02/15	9.250	01APR02	03APR02	1.000000	
** JF2G **	240	1,738,171.88	1,779,846.88	-41,675.00 S	.00		-41,675.00 S
1,320,000 000							
** JF2G **	288	221,912.11	220,023.63	1,888.48 S	1.000000	.00	1,888.48 S
165,000 000							
** JF2G **	308	40,218.75	40,004.30	214.45 S	1.000000	.00	214.45 S
30,000 000							
** JF2G **	429	281,646.09	280,030.08	1,616.01 S	1.000000	.00	1,616.01 S
210,000 000							
** JF2G **	655	761,062.50	720,077.34	40,985.16 S	1.000000	.00	40,985.16 S
540,000 000							
** JF2G **	387	353,144.53	326,701.76	26,442.77 S	1.000000	.00	26,442.77 S
245,000 000							



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
912810DV7	TOTAL	3,396,155.86	3,366,683.99	29,471.87 S		.00	29,471.87 S
912810DH5	UNITED STATES TREAS 7 25PCT B	2016/05/15	7 250	16JAN02	18JAN02	1.000000	
** JF2G **	763	170,420.31	171,598.44	-1,178.13 S	.00		-1,178.13 S
145,000 000							
** JF2G **	248	2,329,720.31	2,532,560.55	-199,687.50 L	1.000000	.00	-199,687.50 L
2,070,000 000							
** JF2G **				-3,152.74 S	.00		-3,152.74 S
** JF2G **	344	2,450,625.00	2,450,625.00		1.000000	.00	.00
2,000,000 000							
** JF2G **	CXL 344	-2,450,625.00	-2,450,625.00		1.000000	.00	.00
-2,000,000.000							
912810DH5	TOTAL	.00	.00	.00		.00	.00
		2,329,720.31	2,532,560.55	-199,687.50 L		.00	-199,687.50 L
		2,500,140.62	2,704,158.99	-4,330.87 S		.00	-4,330.87 S
912810DX3	UNITED STATES TREAS BDS	2016/11/15	7.500	01APR02	03APR02	1.000000	
** JF2G **	249	91,834.38	94,641.44	-2,807.06 S	.00		-2,807.06 S
80,000 000							
** JF2G **	653	506,734.38	485,037.38	21,697.00 S	1.000000	.00	21,697.00 S
410,000 000							
912810DX3	TOTAL	598,568.76	579,678.82	18,889.94 S		.00	18,889.94 S



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
912810D1	UNITED STATES TREAS BDS	2017/05/15	8.750	31JUL02	02AUG02	1 000000	
** JF2G **	657	171,171.88	166,766.25	4,405.63 S		00	4,405.63 S
	125,000.000						
912810EA2	UNITED STATES TREAS BDS	2018/05/15	9 125	31JUL02	02AUG02	1 000000	
** JF2G **	659	517,501.56	491,780.47	25,721.09 S		00	25,721.09 S
	365,000.000						
912810ED6	UNITED STATES TREAS BDS	2019/08/15	8 125	09MAY02	10MAY02	1 000000	
** JF2E **	419	1,753,937.50	1,892,125.00	-138,187.50 S		00	-138,187.50 S
	1,400,000.000						
912810EH7	UNITED STATES TREAS 7.875PCT	2021/02/15	7.875	09MAY02	10MAY02	1.000000	
** JF2E **	418	2,466,328.13	2,467,660.00	-1,331.87 S		00	-1,331.87 S
	2,000,000.000						
** JF2E **	539	6,574,484.37	6,547,363.28	27,121.09 S	07JUN02	1.000000	27,121.09 S
	5,300,000.000					00	
912810EH7	TOTAL						
		9,040,812.50	9,015,023.28	25,789.22 S		00	25,789.22 S
912810EK0	UNITED STATES TREAS 8.125PCT	2021/08/15	8.125	13MAR02	18MAR02	1.000000	
** JF2D **	119	714,257.81	729,306.64	-15,048.83 S		00	-15,048.83 S
	575,000.000						
** JF2D **	194	447,945.31	448,772.46	-827.15 S	01APR02	1.000000	-827.15 S
	350,000.000					00	
** JF2D **	195	323,339.84	324,013.67	-673.83 S	01APR02	1 000000	-673.83 S
	250,000.000					00	
** JF2D **	196	194,958.98	194,575.19	383.79 S	01APR02	1.000000	383.79 S
	150,000.000					.00	
** JF2D **	197	649,140.63	648,771.49	369.14 S	01APR02	1.000000	369.14 S
	500,000.000					00	
** JF2D **					01APR02	1.000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
	198	648,027.34	645,269.53	2,757.81 S		00	2,757.81 S
	500,000.000						
** JF2D **	199	221,962.89	223,972.65	-2,009.76 S	01APR02	1.000000	-2,009.76 S
	175,000.000					.00	
** JF2E **	232	2,436,842.10	2,485,374.99	-48,532.89 S	12APR02	1 000000	-48,532.89 S
	1,925,000.000				19APR02	00	
912810EKO	TOTAL						
		5,636,474.90	5,700,056.62	-63,581.72 S		00	-63,581.72 S
912810EQ7	UNITED STATES TREAS BDS	2023/08/15	6.250	29APR02	01MAY02	1 000000	
** JF2G **	013	1,353,800.00	1,378,679.69	-24,879.69 L		00	-24,879.69 L
	1,280,000.000						
** JF2G **	661	131,948.44	129,229.69	2,718.75 L	31JUL02	1 000000	2,718.75 L
	120,000.000				02AUG02	.00	
912810EQ7	TOTAL						
		1,485,748.44	1,507,909.38	-22,160.94 L		.00	-22,160.94 L
912810EN4	UNITED STATES TREAS BDS	2026/02/15	6 000	26MAR02	01APR02	1.000000	
** JF2G **	176	195,517.97	198,671.48	-3,153.51 S		00	-3,153.51 S
	195,000.000						
** JF2E **	542	9,544,125.00	9,755,968.75	-211,843.75 S	05JUN02	1 000000	-211,843.75 S
	9,300,000.000				06JUN02	00	
912810EN4	TOTAL						
		9,739,642.97	9,954,640.23	-214,997.26 S		00	-214,997.26 S
912810E77	UNITED STATES TREAS BDS	2027/02/15	6.625	10JUL02	11JUL02	1 000000	
** JF2E **	734	9,789,218.75	9,530,090.00	259,128.75 S		00	259,128.75 S
	8,600,000.000						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
912810FA1	UNITED STATES TREAS BDS	2027/08/15	6.375	21FEB02	26FEB02	1.000000	
** JF2G **	477	27,613.28	27,478.52	134 76 S		.00	134 76 S
	25,000.000						
** JF2G **	678	254,460.94	258,298.04	-3,837.10 S	06MAR02	11MAR02	1.000000
	235,000.000					.00	-3,837.10 S
** JF2G **	177	5,258.40	5,495.70	-237.30 S	26MAR02	01APR02	1.000000
	5,000.000					.00	-237.30 S
** JF2G **	672	368,745.70	378,664.46	-9,918.76 S	16APR02	19APR02	1.000000
	345,000.000					.00	-9,918.76 S
** JF2G **	714	414,877.73	414,649.22	228 51 S	17APR02	22APR02	1.000000
	390,000.000					.00	228.51 S
** JF2G **	717	100,610.94	101,004.30	-393.36 S	17APR02	22APR02	1.000000
	95,000.000					.00	-393.36 S
** JF2G **	718	39,142.85	334,908.98	-295,766.13 S	17APR02	22APR02	1.000000
	315,000.000					.00	-295,766.13 S
** JF2G **	718	-39,142.85	-334,908.98	295,766.13 S	17APR02	22APR02	1.000000
	315,000.000					.00	295,766.13 S
** JF2G **	741	333,752.34	334,908.98	-1,156.64 S	17APR02	22APR02	1.000000
	315,000.000					.00	-1,156.64 S
** JF2G **	031	232,065.63	228,588.67	3,476.96 S	30APR02	03MAY02	1.000000
	215,000.000					.00	3,476.96 S
** JF2G **	041	968,697.66	951,566.80	17,130.86 S	30APR02	02MAY02	1.000000
	895,000.000					.00	17,130.86 S
** JF2G **	421	116,582.81	116,952.34	-369.53 S	20MAY02	23MAY02	1.000000
	110,000.000					.00	-369.53 S

STATE STREET

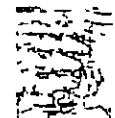
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
** JF2G **	481	53,429.69	53,160.16	269 53 S	24MAY02	29MAY02	1.000000
	50,000.000					.00	269 53 S
** JF2G **	166	234,750.00	212,640.63	22,109.37 S	14AUG02	19AUG02	1.000000
	200,000.000					.00	22,109.37 S
** JF2G **	081	61,427.73	53,160.16	8,267.57 S	30SEP02	02OCT02	1.000000
	50,000.000					.00	8,267.57 S
** JF2G **	745	267,706.05	239,220.70	28,485.35 S	19NOV02	22NOV02	1.000000
	225,000.000					.00	28,485.35 S
912810FA1	TOTAL	3,439,978.90	3,375,788.68	64,190.22 S		.00	64,190.22 S
912810FE3	UNITED STATES TREAS BDS	2028/08/15	5.500	07MAR02	08MAR02	1.000000	
** JF2E **	726	1,250,096.90	1,261,507.81	-11,410.91 S		.00	-11,410.91 S
	1,300,000.000						
912810FF0	UNITED STATES TREAS BD	2028/11/15	5.250	26JUN02	01JUL02	1.000000	
** JF2G **	155	281,125.78	272,038.08	9,087.70 S		.00	9,087.70 S
	295,000.000						
** JF2G **	160	305,300.00	295,187.50	10,112.50 S	26JUN02	01JUL02	1.000000
	320,000.000					.00	10,112.50 S
** JF2G **	742	110,303.32	96,858.40	13,444.92 S	18SEP02	23SEP02	1.000000
	105,000.000					.00	13,444.92 S
912810FF0	TOTAL	696,729.10	664,083.98	32,645.12 S		.00	32,645.12 S
912810FG8	UNITED STATES TREAS BDS	2029/02/15	5.250	08JAN02	11JAN02	1.000000	
** JF2G **	538	771,536.13	787,778.33	-16,242.20 S		.00	-16,242.20 S
	825,000.000						
** JF2G **	004	437,431.25	439,246.10	-1,814.85 S	23JAN02	28JAN02	1.000000
	460,000.000					.00	-1,814.85 S
** JF2G **					31JAN02	04FEB02	1.000000

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	101	123,012.50	124,134.76	-1,122.26 S		.00	-1,122.26 S
130,000.000							
** JF2G **	558	86,203.13	85,939.45	27FEB02 263.68 S	04MAR02	1.000000 00	263.68 S
90,000.000							
** JF2G **	510	206,916.00	205,299.81	19JUL02 1,616.19 S	23JUL02	1.000000 00	1,616.19 S
215,000.000							
** JF2G **	162	102,437.50	100,570.31	14AUG02 1,867.19 S	19AUG02	1.000000 00	1,867.19 S
100,000.000							
** JF2G **	477	105,918.75	105,598.83	30OCT02 319.92 S	04NOV02	1.000000 00	319.92 S
105,000.000							
912810FG8	TOTAL	1,833,455.26	1,848,567.59	-15,112.33 S		00	-15,112.33 S
912810FH5	UNITED STATES TREAS BDS	2030/05/15	6.250	16APR02	19APR02	1.000000	
** JF2G **	669	212,781.25	211,367.19	1,414.06 S		.00	1,414.06 S
200,000.000							
912810FP8	UNITED STATES TREAS BDS	2031/02/15	5.375	01APR02	03APR02	1.000000	
** JF2G **	243	413,668.75	438,114.07	-24,445.32 S		00	-24,445.32 S
440,000.000							
** JF2G **	250	1,165,874.41	1,247,042.58	-81,168.17 S	01APR02	1.000000 00	-81,168.17 S
1,245,000.000							
** JF2G **	345	2,203,609.38	2,203,609.38	.00	01APR02	1.000000 00	00
2,200,000.000							
** JF2G **	CXL 345	-2,203,609.38	-2,203,609.38	.00	01APR02	1.000000 00	00
-2,200,000.000							
** JF2G **	634	586,267.19	611,000.78	-24,733.59 S	15APR02	1.000000 00	-24,733.59 S
610,000.000							
** JF2G **	014	535,076.37	555,631.65	-20,555.28 S	29APR02	1.000000 00	-20,555.28 S
					01MAY02	1.000000 00	-20,555.28 S

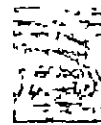
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	555,000.000						
** JF2G **	161	4,972.66	5,001.56	26JUN02 -28.90 S	01JUL02	1.000000 00	-28.90 S
5,000.000							
912810FP8	TOTAL	00	00	.00		00	00
	2,705,859.38	2,856,790.64	-150,931.26 S			00	-150,931.26 S
912827L83	UNITED STATES TREAS NTS	2003/08/15	5.750	28FEB02	04MAR02	1.000000	
** JF2G **	565	5,225.00	5,242.11	-17.11 S		00	-17.11 S
5,000.000							
** JF2G **	217	475,882.42	482,273.66	-6,391.24 S	28MAR02	1.000000 00	-6,391.24 S
460,000.000							
** JF2G **	636	2,446,716.21	2,436,505.08	10,211.13 S	15APR02	1.000000 00	10,211.13 S
2,355,000.000							
** JF2G **	721	602,293.75	600,073.44	2,220.31 S	17APR02	1.000000 00	2,220.31 S
580,000.000							
** JF2G **	664	713,630.86	712,266.21	1,364.65 S	31JUL02	1.000000 00	1,364.65 S
685,000.000							
** JF2G **	438	119,303.52	119,577.54	-274.02 S	30AUG02	1.000000 00	-274.02 S
115,000.000							
** JF2G **	598	196,917.19	197,601.17	-683.98 S	09SEP02	1.000000 00	-683.98 S
190,000.000							
912827L83	TOTAL	4,559,968.95	4,553,539.21	6,429.74 S		00	6,429.74 S



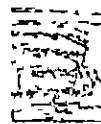
STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
912827N81	UNITED STATES TREAS NTS	2004/02/15	5.875	04FEB02	06FEB02	1 000000	
** JF2G **	147 320,000.000		336,850 00	725.00 S		.00	725 00 S
** JF2G **	354 360,000 000		379,103 90	1,089 85 S	12FEB02 15FEB02	1 000000 .00	1,089 85 S
** JF2G **	266 135,000 000		141,162.89	239 06 S	08MAY02 13MAY02	1 000000 .00	239 06 S
** JF2G **	432 530,000 000		554,060 93	844 93 S	21MAY02 24MAY02	1 000000 .00	844 93 S
** JF2G **	577 20,000.000		20,898 44	71.09 S	30MAY02 04JUN02	1 000000 00	71 09 S
912827N81	TOTAL		1,432,076.16	2,969 93 S		00	2,969.93 S
912827P89	UNITED STATES TREAS NTS	2004/05/15	7.250	30APR02	02MAY02	1.000000	
** JF2G **	038 9,790,000.000		10,514,307.04	36,712 49 S		.00	36,712 49 S
** JF2G **	267 735,000 000		789,378.51	1,981.06 S	08MAY02 13MAY02	1.000000 .00	1,981 06 S
** JF2G **	293 1,120,000 000		1,202,862 50	2,668.75 S	10MAY02 15MAY02	1.000000 00	2,668.75 S
** JF2G **	575 75,000 000		80,548.83	251 95 S	30MAY02 04JUN02	1 000000 00	251.95 S
** JF2G **	106 525,000.000		567,471 68	-164.06 S	21JUN02 26JUN02	1 000000 00	-164.06 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
912827P89	TOTAL		13,154,568 56	41,450.19 S		.00	41,450.19 S
912827R87	UNITED STATES TREAS NTS	2004/11/15	7 875	31JAN02	05FEB02	1.000000	
** JF2G **	098 110,000 000		124,424 08	-2,186 58 S		00	-2,186 58 S
** JF2G **	452 40,000.000		45,245 12	-690 43 S	20FEB02 25FEB02	1 000000 00	-690 43 S
** JF2G **	019 365,000 000		415,011 95	-14,025.23 S	13MAR02 18MAR02	1 000000 00	-14,025.23 S
** JF2G **	067 285,000 000		319,904.30	-2,762.48 L	29NOV02 03DEC02	1 000000 00	-2,762 48 L
** JF2G **	091 660,000.000		736,246 88	-3,440 63 S	04DEC02 09DEC02	1.000000 00	-3,440.63 S
912827R87	TOTAL		319,904.30	-2,762.48 L		.00	-2,762 48 L
			1,640,832.33	-20,942 88 S		00	-20,942 88 S
912827T85	UNITED STATES TREAS NTS	2005/05/15	6 500	12JUN02	17JUN02	1.000000	
** JF2G **	006 640,000 000		688,291.61	3,508.39 S		00	3,508 39 S
** JF2E **	748 1,000,000 000		1,079,414.06	22,734 38 S	21NOV02 22NOV02	1 000000 00	22,734.38 S
912827T85	TOTAL		1,767,705 67	26,242.77 S		.00	26,242.77 S



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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
912827U83	UNITED STATES TREAS NTS	2005/08/15 6 500	30MAY02	04JUN02	1.000000	
** JF2G **	581 751,903.13	751,468.75	434 38 S		.00	434.38 S
	695,000.000					
** JF2G **	007 731,557.62	729,843.75	12JUN02 1,713.87 S	17JUN02	1.000000	1,713.87 S
	675,000.000				.00	
912827U83	TOTAL	1,483,460.75	2,148.25 S		.00	2,148.25 S
912827H81	UNITED STATES TREAS NTS	2006/02/15 5.625	28JAN02	31JAN02	1.000000	
** JF2G **	062 73,445.31	74,314.84	-869.53 S		.00	-869.53 S
	70,000.000					
** JF2G **	666 240,367.97	243,081.25	16APR02 -2,713.28 S	19APR02	1.000000	-2,713.28 S
	230,000.000				.00	
** JF2G **	668 569,588.87	575,996.87	16APR02 -6,408.00 S	19APR02	1.000000	-6,408.00 S
	545,000.000				.00	
** JF2G **	362 131,083.98	132,109.38	15MAY02 -1,025.40 S	20MAY02	1.000000	-1,025.40 S
	125,000.000				.00	
** JF2G **	406 178,446.88	179,385.55	17MAY02 -938.67 S	21MAY02	1.000000	-938.67 S
	170,000.000				.00	
912827H81	TOTAL	1,192,933.01	-11,954.88 S		.00	-11,954.88 S
912827X80	UNITED STATES TREAS NTS	2006/05/15 6 875	17OCT02	22OCT02	1.000000	
** JF2G **	332 432,932.81	440,547.66	-7,614.85 S		.00	-7,614.85 S
	380,000.000					
912827Y55	UNITED STATES TREAS NTS	2006/07/15 7 000	08JAN02	11JAN02	1.000000	
** JF2G **	535 276,386.72	281,835.94	-5,449.22 S		.00	-5,449.22 S
	250,000.000					
** JF2E **	437 4,471,562.50	4,411,562.50	15JAN02 60,000.00 S	16JAN02	1.000000	60,000.00 S
	4,000,000.000				.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2G **	148 238,566.02	242,378.91	04FEB02 -3,812.89 S	06FEB02	1.000000	-3,812.89 S
	215,000.000				.00	
** JF2G **	239 819,175.00	851,144.53	01APR02 -31,969.53 S	03APR02	1.000000	-31,969.53 S
	755,000.000				.00	
** JF2G **	671 471,790.63	466,079.69	16APR02 5,710.94 S	19APR02	1.000000	5,710.94 S
	430,000.000				.00	
** JF2G **	716 235,853.32	233,039.84	17APR02 2,813.48 S	22APR02	1.000000	2,813.48 S
	215,000.000				.00	
** JF2G **	790 253,646.88	249,298.44	26APR02 4,348.44 S	01MAY02	1.000000	4,348.44 S
	230,000.000				.00	
** JF2G **	036 941,835.94	926,739.84	30APR02 15,096.10 S	03MAY02	1.000000	15,096.10 S
	855,000.000				.00	
** JF2G **	039 3,201,627.73	3,148,747.66	30APR02 52,880.07 S	02MAY02	1.000000	52,880.07 S
	2,905,000.000				.00	
** JF2G **	292 269,308.59	265,557.03	10MAY02 3,751.56 S	15MAY02	1.000000	3,751.56 S
	245,000.000				.00	
** JF2G **	294 120,939.84	119,229.69	10MAY02 1,710.15 S	15MAY02	1.000000	1,710.15 S
	110,000.000				.00	
** JF2G **	295 208,829.30	205,942.19	10MAY02 2,887.11 S	15MAY02	1.000000	2,887.11 S
	190,000.000				.00	
** JF2G **	632 260,381.84	254,717.97	05JUN02 5,663.87 S	10JUN02	1.000000	5,663.87 S
	235,000.000				.00	
** JF2G **	004 261,070.31	254,717.97	12JUN02 6,352.34 S	17JUN02	1.000000	6,352.34 S
	235,000.000				.00	
** JF2G **	159 521,453.91	504,016.41	26JUN02 17,437.50 S	01JUL02	1.000000	17,437.50 S
					.00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
465,000.000							
** JF2G **	161 606,046.88	569,050.78	14AUG02	19AUG02	1.000000	36,996.10 S	36,996.10 S
525,000.000							
** JF2G **	533 605,144.53	569,050.78	06NOV02	12NOV02	1.000000	36,093.75 S	36,093.75 S
525,000.000							
** JF2G **	681 486,642.19	455,240.62	13NOV02	18NOV02	1.000000	31,401.57 S	31,401.57 S
420,000.000							
** JF2G **	704 626,920.31	595,621.09	15NOV02	20NOV02	1.000000	31,299.22 S	31,299.22 S
545,000.000							
** JF2E **	750 1,373,578.13	1,323,468.75	21NOV02	22NOV02	1.000000	50,109.38 S	50,109.38 S
1,200,000.000							
** JF2G **	090 308,179.69	295,270.31	04DEC02	09DEC02	1.000000	12,909.38 S	12,909.38 S
270,000.000							
912827Y55	TOTAL	16,558,940.26	16,222,710.94	336,229.32 S	00	336,229.32 S	
912827Z62	UNITED STATES TREAS NTS	2006/10/15	6.500	03JAN02	08JAN02	1.000000	
** JF2G **	486 178,715.63	186,282.42				-7,566.79 S	-7,566.79 S
165,000.000							
** JF2G **	547 147,360.94	146,533.01	26FEB02	01MAR02	1.000000	827.93 S	827.93 S
135,000.000							
912827Z62	TOTAL	326,076.57	332,815.43	-6,738.86 S	.00	-6,738.86 S	
912827M3	UNITED STATES TREAS INFLATION	2007/01/15	3.375	06JAN02	06JAN02	1.000000	
** JF2E **	ADJC- 511 00	.00				.00	00
1,100.000							
** JF2E **	343 2,255,633.78	2,262,837.06	07JAN02	08JAN02	1.000000	-7,203.28 S	-7,203.28 S
2,242,320.000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2E **	CXL 343 -2,255,633.78	-2,262,837.06	07JAN02	08JAN02	1.000000	7,203.28 S	7,203.28 S
-2,242,320.000							
** JF2E **	512 2,255,633.78	2,263,941.04	07JAN02	08JAN02	1.000000	-8,307.26 S	-8,307.26 S
2,242,320.000							
** JF2E **	CXL 512 -2,255,633.78	-2,263,941.04	07JAN02	08JAN02	1.000000	8,307.26 S	8,307.26 S
-2,242,320.000							
** JF2E **	604 2,255,633.78	2,263,941.04	07JAN02	08JAN02	1.000000	-8,307.26 S	-8,307.26 S
2,242,320.000							
** JF2E **	CXL 604 -2,255,633.78	-2,263,941.04	07JAN02	08JAN02	1.000000	8,307.26 S	8,307.26 S
-2,242,320.000							
** JF2E **	625 2,255,633.78	2,263,941.04	07JAN02	13FEB02	1.000000	-8,307.26 S	-8,307.26 S
2,242,320.000							
912827M3	TOTAL	00	00	00 L	00	00 L	
2,255,633.78							
2,263,941.04							
-8,307.26 S							
912827ZU5	UNITED STATES TREAS NTS	2007/05/15	6.625	03JAN02	08JAN02	1.000000	
** JF2G **	485 81,958.01	82,227.54				-269.53 S	-269.53 S
75,000.000							
** JF2G **	035 213,509.77	213,791.60	25JAN02	30JAN02	1.000000	-281.83 S	-281.83 S
195,000.000							
** JF2G **	060 141,969.14	142,527.73	28JAN02	31JAN02	1.000000	-558.59 S	-558.59 S
130,000.000							
** JF2G **	242 606,425.98	606,598.69	01APR02	03APR02	1.000000	-172.71 S	-172.71 S
565,000.000							
** JF2E **	352 3,282,656.25	3,269,414.06	25APR02	26APR02	1.000000	13,242.19 S	13,242.19 S
3,000,000.000							

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** JF2E **	208	13,505,007	81	12,859,695	32	22AUG02	645,312.49 S
	11,800,000.000					23AUG02	1.000000 00
9128272U5	TOTAL	17,831,526	96	17,174,254	94		657,272.02 S
9128273E0	UNITED STATES TREAS NTS	2007/08/15	6	125		01MAR02	06MAR02
** JF2G **	578	15,017	19	151,522	66		00
	140,000.000						-136,505.47 S
** JF2G **	CXL 578	-15,017	19	-151,522	66	01MAR02	06MAR02
	-140,000.000						1.000000 00
** JF2G **	583	150,817	19	151,522	66	01MAR02	06MAR02
	140,000.000						-705.47 S
** JF2G **	793	158,572	27	162,345	70	11MAR02	14MAR02
	150,000.000						1.000000 00
** JF2G **	241	704,049	61	725,144	14	01APR02	03APR02
	670,000.000						-21,094.53 S
** JF2G **	330	140,678	71	134,238	28	23AUG02	28AUG02
	125,000.000						1.000000 00
** JF2G **	389	157,173	52	150,346	88	27AUG02	29AUG02
	140,000.000						1.000000 00
** JF2G **	700	755,762	11	746,826	17	15NOV02	20NOV02
	665,000.000						1.000000 00
9128273E0	TOTAL	2,067,053	41	2,070,423	83		00
							-3,370.42 S

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
9128273T7	UNITED STATES TREAS INFLATION	2008/01/15	3.625	31JAN02	31JAN02	1.000000	
** JF2E **	ADJC- 508	.00		.00		00	.00
	4,992.000						
** JF2E **	509	1,345,336	73	1,353,727	00	31JAN02	01FEB02
	1,317,696.000						-8,390.27 S
** JF2E **	ADJC- 702	.00		00		04FEB02	04FEB02
	1,451.000						1.000000 00
** JF2E **	546	787,800	00	788,109	38	05FEB02	06FEB02
	768,117.000						-309.38 S
** JF2E **	CXL 546	-787,800	00	-788,109	38	05FEB02	06FEB02
	-768,117.000						1.000000 00
** JF2E **	704	787,800	00	788,853	86	06FEB02	06FEB02
	768,117.000						-1,053.86 S
** JF2E **	563	785,657	69	787,886	72	07FEB02	08FEB02
	767,900.000						1.000000 .00
** JF2E **	CXL 563	-785,657	69	-787,886	72	07FEB02	08FEB02
	-767,900.000						1.000000 00
** JF2E **	703	785,657	69	788,631	01	08FEB02	08FEB02
	767,900.000						1.000000 .00
9128273T7	TOTAL	.00		.00		.00	.00 L
							00 L
		2,918,794	42	2,931,211	87		-12,417.45 S

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
9128273X8 ** JF2G **	UNITED STATES TREAS MTS 061 120,000.000	2008/02/15	5.500 127,237.50	28JAN02 -2,625.00 S	31JAN02	1 000000 00	-2,625.00 S
9128274B5 ** JF2G **	UNITED STATES TREAS MTS 033 300,000.000	2003/03/31	5.500 312,281.25	25JAN02 -1,646.25 S	29JAN02	1 000000 00	-1,646.25 S
9128274F6 ** JF2G **	UNITED STATES TREAS MTS 015 495,000.000	2008/05/15	5.625 510,491.60	29APR02 6,957.42 S	01MAY02	1 000000 00	6,957.42 S
** JF2G **	040 1,530,000.000		1,585,044.14	30APR02 15,240.24 S	02MAY02	1 000000 .00	15,240.24 S
** JF2G **	075 65,000.000		67,889.45	02MAY02 550.97 S	07MAY02	1.000000 .00	550.97 S
** JF2G **	221 180,000.000		188,711.72	07MAY02 2,235.94 S	10MAY02	1 000000 00	2,235.94 S
** JF2G **	291 175,000.000		182,280.27	10MAY02 984.37 S	15MAY02	1 000000 00	984.37 S
** JF2G **	309 345,000.000		359,608.59	13MAY02 2,196.68 S	16MAY02	1 000000 00	2,196.68 S
** JF2G **	597 70,000.000		73,795.31	31MAY02 1,276.95 S	04JUN02	1 000000 00	1,276.95 S
** JF2G **	156 100,000.000		107,441.41	26JUN02 3,843.75 S	01JUL02	1.000000 .00	3,843.75 S
** JF2G **	328 295,000.000		326,113.28	23AUG02 20,500.19 S	28AUG02	1.000000 .00	20,500.19 S
** JF2G **	390 16,530.33		15,539.65	27AUG02 990.68 S	29AUG02	1.000000 .00	990.68 S

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
15,000.000							
** JF2G **	482 890,000.000		1,006,325.78	31OCT02 84,306.64 S	04NOV02	1.000000 00	84,306.64 S
** JF2G **	511 500,000.000		560,859.38	04NOV02 42,871.10 S	07NOV02	1 000000 00	42,871.10 S
** JF2G **	032 310,000.000		345,335.16	26NOV02 24,182.43 S	02DEC02	1 000000 .00	24,182.43 S
** JF2G **	300 415,000.000		463,567.97	17DEC02 33,637.70 S	20DEC02	1 000000 00	33,637.70 S
9128274F6	TOTAL		5,816,192.05	5,576,416.99	239,775.06 S	00	239,775.06 S
9128274H2 ** JF2G **	UNITED STATES TREAS MTS LLAC- 427 .000	2003/05/31	5.500 1,982.45	30AUG01 .00	26APR02	1 000000 00	.00
** JF2G **	CXL 126 -60,000.000		-61,935.94	31AUG01 -255.47 S	05SEP01	1 000000 00	-255.47 S
** JF2G **	420 60,000.000		61,935.94	31AUG01 -1,726.98 S	05SEP01	1 000000 00	-1,726.98 S
** JF2G **	CXL 420 -60,000.000		-61,935.94	31AUG01 1,726.98 S	05SEP01	1 000000 00	1,726.98 S
** JF2G **	428 60,000.000		61,935.94	31AUG01 2,237.92 S	26APR02	1 000000 00	2,237.92 S
9128274H2	TOTAL		1,982.45	1,982.45	.00 L	.00	.00 L

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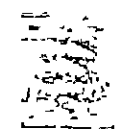
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LN
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	.00		-1,982.45	1,982 45 S		.00	1,982 45 S
9128274U3	UNITED STATES TREAS NTS	2003/11/15	4 250	30APRO2	03MAY02	1 000000	
** JF2G **							
445,000.000	037 454,334 57		453,294 80	1,039 77 S		.00	1,039 77 S
** JF2G **	579 56,168 75		56,025 20	30MAY02 143 55 S	04JUN02	1 000000	143 55 S
55,000 000						.00	
** JF2G **	362 1,085,290 04		1,080,502.14	4,787 90 S	27AUG02 29AUG02	1 000000	4,787 90 S
1,055,000 000						.00	
** JF2G **	599 529,434 42		530,812 11	-1,377.69 S	09SEP02 11SEP02	1 000000	-1,377 69 S
515,000 000						.00	
9128274U3	TOTAL		2,120,634.25	4,593 53 S		.00	4,593.53 S
9128274V1	UNITED STATES TREAS NTS	2008/11/15	4 750	26JUN02	01JUL02	1 000000	
** JF2G **							
110,000 000	157 112,874 61		110,545.70	2,328.91 S		.00	2,328 91 S
9128274Y5	UNITED STATES TREAS INFLATION	2009/01/15	3.875	31JAN02	31JAN02	1.000000	
** JF2E **							
9,260 000	ADJC- 507 00		.00	.00		.00	.00
** JF2E **	561 1,899,376.77		1,739,453.69	163,831 31 L	07FEB02 08FEB02	1 000000	163,831 31 L
1,837,088.000						.00	
** JF2E **				-3,908 23 S		.00	-3,908.23 S
** JF2E **	639 2,360,014 87		2,348,872.38	11,142 49 S	19FEB02 20FEB02	1.000000	11,142 49 S
2,265,501 000						.00	
** JF2E **	658 1,686,248 95		1,662,338.34	23,910 61 S	20FEB02 21FEB02	1.000000	23,910.61 S
1,617,990 000						.00	
** JF2E **	667 898,264 02		886,999 96	11,264 06 S	22FEB02	1.000000	11,264.06 S
						.00	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LN
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
862,808.000							
** JF2E **	672 449,412.09		445,032.52	4,379.57 S	22FEB02 25FEB02	1.000000	4,379.57 S
431,220.000						.00	
** JF2E **	680 899,777 02		890,357 64	9,419.38 S	25FEB02 26FEB02	1 000000	9,419.38 S
862,320.000						.00	
** JF2E **	ADJC- 705 00		.00	.00	28FEB02 28FEB02	1.000000	.00
21,856 000						.00	
** JF2E **	732 669,176.49		692,974 07	-23,797 58 S	08MAR02 11MAR02	1.000000	-23,797 58 S
646,938 000						.00	
** JF2E **	339 1,831,606 65		1,801,969 11	29,637.54 S	23APRO2 24APRO2	1 000000	29,637 54 S
1,733,040 000						.00	
** JF2E **	525 1,274,520 03		1,233,481 83	41,038.20 S	04JUN02 05JUN02	1.000000	41,038 20 S
1,200,166.000						.00	
9128274Y5	TOTAL		1,739,453 69	163,831.31 L		.00	163,831 31 L
	11,968,396 89		11,701,479.54	103,086.04 S		.00	103,086.04 S
9128275G3	UNITED STATES TREAS NTS	2009/05/15	5 500	31MAY02	04JUN02	1 000000	
** JF2G **							
440,000 000	598 459,146 88		458,098 44	1,048 44 S		.00	1,048 44 S
9128275M0	UNITED STATES TREAS NTS	2004/08/15	6.000	03JAN02	04JAN02	1 000000	
** JF2E **							
6,600,000 000	331 6,982,078.12		7,038,992.40	-56,914 28 S		.00	-56,914.28 S
** JF2G **	355 26,613 28		27,049 75	-436 47 S	12FEB02 15FEB02	1 000000	-436 47 S
25,000.000						.00	
** JF2G **	635 679,895 51		697,883.55	-17,988 04 S	15APRO2 18APRO2	1.000000	-17,988.04 S
645,000.000						.00	

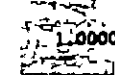
STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE SECY GN/LS			
** JF2G **	343	142,050.59	142,857.42		14MAY02 -806 83 S	17MAY02	1 000000 .00	-806 83 S
	135,000.000							
** JF2G **	580	105,757.81	105,568.36		30MAY02 189 45 S	04JUN02	1.000000 00	189 45 S
	100,000.000							
** JF2G **	104	270,738.28	268,985.16		21JUN02 1,753 12 S	26JUN02	1 000000 00	1,753 12 S
	255,000.000							
9128275M0	TOTAL	8,207,133.59	8,281,336.64		-74,203 05 S		00	-74,203 05 S
9128275N8	UNITED STATES TREAS NTS		2009/08/15	6 000	08JAN02	11JAN02	1 000000	
** JF2G **	537	69,103.13	68,681.64		421 49 S		00	421 49 S
	65,000.000							
** JF2G **	279	382,151.95	375,107.43		08FEB02 7,044 52 S	13FEB02	1.000000 00	7,044 52 S
	355,000.000							
** JF2G **	577	5,349.80	5,283.20		01MAR02 66 60 S	06MAR02	1 000000 .00	66.60 S
	5,000.000							
** JF2G **	379	158,900.00	163,969.53		23OCT02 -5,069 53 S	28OCT02	1 000000 00	-5,069 53 S
	140,000.000							
** JF2G **	388	113,679.69	117,121.10		24OCT02 -3,441.41 S	29OCT02	1 000000 .00	-3,441 41 S
	100,000.000							
** JF2E **	749	9,068,437.50	9,259,310.94		21NOV02 -190,873 44 S	22NOV02	1 000000 .00	-190,873 44 S
	8,000,000.000							
** JF2G **	027	375,671.48	377,269.92		26NOV02 -1,598 44 S	02DEC02	1 000000 .00	-1,598.44 S
	330,000.000							



STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE SECY GN/LS			
9128275N8	TOTAL	10,173,293.55	10,366,743.76		-193,450.21 S		00	-193,450 21 S
9128275S7	UNITED STATES TREAS NTS		2004/11/15	5 875	31JAN02	05FEB02	1 000000	
** JF2G **	100	15,895.90	16,050.00		-154.10 S		00	-154.10 S
	15,000.000							
** JF2G **	005	84,700.00	84,343.75		12JUN02 356.25 S	17JUN02	1 000000 00	356 25 S
	80,000.000							
** JF2G **	481	54,152.34	52,714.85		31OCT02 1,437 49 S	04NOV02	1.000000 .00	1,437 49 S
	50,000.000							
9128275S7	TOTAL	154,748.24	153,108.60		1,639 64 S		00	1,639 64 S
9128275Z1	UNITED STATES TREAS DTD 00865		2010/02/15	6.500	01APR02	01APR02	1.000000	
** JF2D **	200	2,312,929.69	2,347,382.81		-34,453.12 S		00	-34,453 12 S
	2,150,000.000							
** JF2D **	201	1,648,125.00	1,613,671.88		01APR02 34,453 12 S	01APR02	1 000000 00	34,453.12 S
	1,500,000.000							
** JF2E **	351	4,003,451.17	3,961,054.69		25APR02 42,396 48 S	26APR02	1 000000 .00	42,396 48 S
	3,650,000.000							
** JF2G **	191	1,305,646.88	1,311,085.54		01JUL02 -5,438 66 S	05JUL02	1 000000 00	-5,438.66 S
	1,170,000.000							
** JF2E **	209	6,723,695.31	6,641,000.00		22AUG02 82,695.31 S	23AUG02	1 000000 00	82,695 31 S
	5,800,000.000							
** JF2G **	783	132,489.84	123,264.45		24SEP02 9,225 39 S	27SEP02	1 000000 00	9,225.39 S
	110,000.000							
** JF2G **	361	278,906.25	268,940.63		21OCT02 9,965 62 S	24OCT02	1.000000 .00	9,965.62 S
	240,000.000							
** JF2G **					24OCT02	29OCT02	1.000000 1.000000	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	389	11,692.19	11,205.86	486.33 S		00	486.33 S
10,000.000							
9128275Z1	TOTAL	16,416,936.33	16,277,605.86	139,330.47 S		00	139,330.47 S
9128276D9	UNITED STATES TREAS NTS	2005/05/15	6.750	30JAN02	04FEB02	1.000000	
** JF2G **	077	103,319.92	106,247.85	-2,927.93 S		00	-2,927.93 S
95,000.000							
** JF2G **	099	380,748.05	391,439.46	-10,691.41 S	31JAN02	05FEB02	1.000000
350,000.000						00	-10,691.41 S
** JF2E **	555	1,528,460.94	1,536,281.25	-7,820.31 S	06FEB02	07FEB02	1.000000
1,400,000.000						00	-7,820.31 S
** JF2D **	202	1,635,996.09	1,638,339.85	-2,343.76 S	01APR02	01APR02	1.000000
1,500,000.000						00	-2,343.76 S
** JF2D **	203	1,088,125.00	1,093,925.78	-5,800.78 S	01APR02	01APR02	1.000000
1,000,000.000						00	-5,800.78 S
** JF2D **	204	2,191,250.00	2,187,500.00	3,750.00 S	01APR02	01APR02	1.000000
2,000,000.000						00	3,750.00 S
** JF2D **	205	2,184,453.13	2,180,058.59	4,394.54 S	01APR02	01APR02	1.000000
2,000,000.000						00	4,394.54 S
** JF2E **	208	6,999,330.00	7,099,824.22	-100,494.22 S	10APR02	11APR02	1.000000
6,500,000.000						00	-100,494.22 S
** JF2G **	637	480,530.47	478,635.74	1,894.73 S	15APR02	18APR02	1.000000
445,000.000						.00	1,894.73 S
** JF2G **	342	263,805.66	263,518.56	287.10 S	14MAY02	17MAY02	1.000000
245,000.000						.00	287.10 S
** JF2G **	105	185,512.50	185,286.72	225.78 S	21JUN02	26JUN02	1.000000
170,000.000						.00	225.78 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** JF2G **	381	171,686.72	168,937.89	2,748.83 S	23OCT02	28OCT02	1.000000
155,000.000						00	2,748.83 S
** JF2G **	480	1,342,406.25	1,319,271.69	23,134.56 S	31OCT02	04NOV02	1.000000
1,200,000.000						00	23,134.56 S
9128276D9	TOTAL	18,555,624.73	18,649,267.60	-93,642.87 S		.00	-93,642.87 S
9128276J6	UNITED STATES TREAS NTS	2010/08/15	5.750	08JAN02	11JAN02	1.000000	
** JF2G **	536	88,931.25	89,137.11	-205.86 S		.00	-205.86 S
85,000.000							
** JF2G **	278	281,107.03	279,582.42	1,524.61 S	08FEB02	13FEB02	1.000000
265,000.000						00	1,524.61 S
** JF2D **	206	1,058,906.25	1,053,613.28	5,292.97 S	01APR02	01APR02	1.000000
1,000,000.000						00	5,292.97 S
** JF2D **	207	794,736.33	794,365.24	371.09 S	01APR02	01APR02	1.000000
750,000.000						00	371.09 S
** JF2D **	208	523,789.06	529,453.12	-5,664.06 S	01APR02	01APR02	1.000000
500,000.000						00	-5,664.06 S
** JF2E **	350	2,357,490.23	2,377,431.64	-19,941.41 S	25APR02	26APR02	1.000000
2,250,000.000						.00	-19,941.41 S
** JF2G **	599	105,421.88	105,144.45	277.43 S	31MAY02	04JUN02	1.000000
100,000.000						00	277.43 S
** JF2G **	600	152,776.76	151,915.82	860.94 S	31MAY02	04JUN02	1.000000
145,000.000						00	860.94 S
** JF2G **	600	-152,776.76	-151,915.82	-860.94 S	31MAY02	04JUN02	1.000000
-145,000.000						.00	-860.94 S
** JF2G **	622	152,776.76	151,915.82	860.94 S	31MAY02	05JUN02	1.000000
						.00	860.94 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
145,000 000									
9128276J6	TOTAL	5,363,158.79	5,380,643 08		-17,484.29 S		.00		-17,484.29 S
9128276H7	UNITED STATES TREAS NTS		2005/11/15	5 750	27AUG02	29AUG02	1 000000		
** JF2G **	391	387,178.27	378,782 23		8,396 04 S		.00		8,396.04 S
355,000 000									
9128276R8	UNITED STATES TREAS INFLATION		2011/01/15	3 500	10OCT02	11OCT02	1 000000		
** JF2E **	460	1,367,970 69	1,365,005 49		2,965 20 S		.00		2,965 20 S
1,243,080 000									
9128276T4	UNITED STATES TREAS NTS		2011/02/15	5 000	07MAR02	12MAR02	1 000000		
** JF2G **	724	83,333.20	85,687 30		-2,354.10 S		.00		-2,354.10 S
85,000 000									
** JF2G **	017	127,034 38	131,051.17		13MAR02	18MAR02	1.000000		-4,016.79 S
130,000.000									
** JF2G **	178	77,850 00	80,646.88		26MAR02	01APR02	1 000000		-2,796 88 S
80,000 000									
** JF2G **	551	688,707.03	681,683 47		09APR02	11APR02	1.000000		7,023 56 S
700,000.000									
** JF2G **	670	1,688.291 02	1,680,141 80		16APR02	19APR02	1 000000		8,149 22 S
1,710,000 000									
** JF2G **	715	1,443,997 85	1,439,419 73		17APR02	22APR02	1 000000		4,578.12 S
1,465,000 000									
** JF2G **	740	132,774 61	132,642 77		18APR02	23APR02	1 000000		131 84 S
135,000.000									
** JF2G **	789	1,001,427 54	987,451 76		26APR02	01MAY02	1.000000		13,975.78 S
1,005,000 000									
** JF2G **	030	248,115 23	245,634 77		30APR02	03MAY02	1.000000		STATE STREET
2,480.46 S									

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
250,000 000									
** JF2G **	032	481,703 52	476,531 44		30APR02	03MAY02	1 000000		5,172 08 S
485,000 000									
** JF2G **	033	233,274 22	230,896 68		30APR02	03MAY02	1 000000		2,377 54 S
235,000.000									
** JF2G **	034	109,295 31	108,079.30		30APR02	03MAY02	1 000000		1,216.01 S
110,000 000									
** JF2G **	035	243,382.62	240,722 07		30APR02	03MAY02	1 000000		2,660.55 S
245,000.000									
** JF2G **	063	538,945 31	530,571.09		01MAY02	06MAY02	1 000000		8,374.22 S
540,000.000									
** JF2G **	596	250,117 19	248,994 14		31MAY02	04JUN02	1 000000		1,123 05 S
250,000 000									
** JF2G **	CXL 596	-250,117 19	-248,994.14		31MAY02	04JUN02	1 000000		-1,123.05 S
-250,000 000									
** JF2G **	621	250,117 19	248,994 14		31MAY02	05JUN02	1 000000		1,123 05 S
250,000.000									
** JF2G **	158	143,718 75	139,967.19		26JUN02	01JUL02	1.000000		3,751.56 S
140,000 000									
** JF2G **	384	72,429 42	71,274.22		11JUL02	15JUL02	1.000000		1,155 20 S
70,000.000									
** JF2G **	473	351,289 06	348,146 09		18JUL02	22JUL02	1 000000		3,142 97 S
340,000 000									
** JF2G **	160	1,423,382 81	1,380,504.30		14AUG02	19AUG02	1.000000		42,878.51 S
1,320,000 000									

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LN
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LN	BASE CURR GN/LN		NET BAS SECTY GN/LN
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LN			
** JF2G **	165 230,150.78	224,926.95	95	14AUG02 5,223.83 S	19AUG02	1.000000 .00	5,223.83 S
215,000.000							
** JF2G **	287 202,327.73	201,477.34	34	21AUG02 850.39 S	26AUG02	1.000000 .00	850.39 S
190,000.000							
** JF2G **	386 551,362.50	555,729.69	69	27AUG02 -4,367.19 S	29AUG02	1.000000 .00	-4,367.19 S
520,000.000							
** JF2G **	723 130,968.75	128,247.65	65	17SEP02 2,721.10 S	20SEP02	1.000000 .00	2,721.10 S
120,000.000							
** JF2G **	743 82,016.60	80,170.90	90	18SEP02 1,845.70 S	23SEP02	1.000000 .00	1,845.70 S
75,000.000							
** JF2G **	082 428,327.54	411,543.95	95	30SEP02 16,783.59 S	02OCT02	1.000000 .00	16,783.59 S
385,000.000							
** JF2G **	335 321,046.88	320,098.24	24	17OCT02 948.64 S	22OCT02	1.000000 .00	948.64 S
300,000.000							
** JF2G **	362 239,554.69	239,679.49	49	21OCT02 -124.80 S	24OCT02	1.000000 .00	-124.80 S
225,000.000							
** JF2G **	376 98,887.50	97,080.47	47	31DEC02 1,807.03 S	03JAN03	1.000000 .00	1,807.03 S
90,000.000							
9128276T4	TOTAL	11,623,712.04	85	124,711.19 S		.00	124,711.19 S
9128276X5	UNITED STATES TREAS NTS	2006/05/15	4 625	27FEB02	28FEB02	1.000000	
** JF2F **	330 408,328.13	400,609.38	38	7,718.75 L		.00	7,718.75 L
400,000.000							
** JF2F **	CXL 330 -408,328.13	-400,609.38	38	-7,718.75 L	28FEB02	-1.000000 -1.00	-7,718.75 L
-400,000.000							
** JF2F **	333 408,328.13	400,609.38	38	7,718.75 L	14MAR02	1.000000 1.00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LN
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LN	BASE CURR GN/LN		NET BAS SECTY GN/LN
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LN			
400,000.000							
** JF2G **	557 194,304.69	193,710.94	94	27FEB02 593.75 S	04MAR02	1.000000 .00	593.75 S
190,000.000							
** JF2G **	667 327,310.55	331,347.65	65	16APR02 -4,037.10 S	19APR02	1.000000 .00	-4,037.10 S
325,000.000							
** JF2E **	747 1,754,414.06	1,652,513.67	67	21NOV02 101,900.39 L	22NOV02	1.000000 .00	101,900.39 L
1,650,000.000							
9128276X5	TOTAL	2,162,742.19	05	109,619.14 L		.00	109,619.14 L
		521,615.24	59	-3,443.35 S		.00	-3,443.35 S
9128276Z0	UNITED STATES TREAS NTS	2003/06/30	3.875	25JAN02	29JAN02	1.000000	
** JF2G **	034 96,629.25	96,673.63	63	-44.38 S		.00	-44.38 S
95,000.000							
9128277B2	UNITED STATES TREAS NTS	2011/08/15	5 000	07JAN02	10JAN02	1.000000	
** JF2G **	511 124,492.19	124,526.37	37	-34.18 S		.00	-34.18 S
125,000.000							
** JF2G **	564 150,914.06	151,025.39	39	-111.33 S	05MAR02	1.000000 .00	-111.33 S
150,000.000							
** JF2G **	782 131,329.69	135,922.85	85	-4,593.16 S	13MAR02	1.000000 .00	-4,593.16 S
135,000.000							
** JF2G **	319 723,584.77	699,418.16	16	22AUG02 24,166.61 S	27AUG02	1.000000 .00	24,166.61 S
685,000.000							
** JF2G **	597 172,137.50	170,812.11	11	09SEP02 1,325.39 S	11SEP02	1.000000 .00	1,325.39 S
160,000.000							
** JF2G **	386 325,468.36	326,350.00	00	-881.64 S	29OCT02	1.000000 1.00	-881.64 S
305,000.000							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
** JF2G **	746	167,793.55	165,850.00	19NOV02 1,943.55 S	22NOV02	1.000000 00	1,943.55 S
	155,000.000						
** JF2G **	377	986,906.70	963,000.00	31DEC02 23,906.70 S	03JAN03	1.000000 00	23,906.70 S
	900,000.000						
912827782	TOTAL	2,782,626.82	2,736,904.88	45,721.94 S		00	45,721.94 S
9128277H9	UNITED STATES TREAS NTS	2003/12/31	3.250	15FEB02	21FEB02	1.000000	
** JF2G **	417	367,281.25	366,140.62	1,140.63 S		00	1,140.63 S
	365,000.000						
** JF2G **	218	109,460.12	110,343.75	28MAR02 -883.63 S	02APR02	1.000000 00	-883.63 S
	110,000.000						
** JF2G **	578	679,166.02	678,184.38	30MAY02 981.64 S	04JUN02	1.000000 00	981.64 S
	675,000.000						
** JF2G **	383	753,036.72	747,631.25	27AUG02 5,405.47 S	29AUG02	1.000000 00	5,405.47 S
	740,000.000						
9128277H9	TOTAL	1,908,944.11	1,902,300.00	6,644.11 S		.00	6,644.11 S
9128277K2	UNITED STATES TREAS NTS	2004/01/31	3.000	27AUG02	29AUG02	1.000000	
** JF2G **	384	816,540.43	810,803.91	5,736.52 S		00	5,736.52 S
	805,000.000						
** JF2G **	212	76,365.23	76,300.78	07OCT02 64.45 S	10OCT02	1.000000 00	64.45 S
	75,000.000						
** JF2G **	066	162,512.64	162,256.25	29NOV02 256.39 S	03DEC02	1.000000 .00	256.39 S
	160,000.000						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
9128277K2	TOTAL	1,055,418.30	1,049,360.94	6,057.36 S		00	6,057.36 S
9128277L0	UNITED STATES TREAS NTS	2012/02/15	4.875	28FEB02	01MAR02	1.000000	
** JF2F **	301	2,498,828.13	2,483,984.38	14,843.75 S		00	14,843.75 S
	2,500,000.000						
** JF2G **	018	121,230.47	121,252.50	13MAR02 -22.03 S	18MAR02	1.000000 00	-22.03 S
	125,000.000						
** JF2G **	179	24,104.49	24,250.50	26MAR02 -146.01 S	01APR02	1.000000 00	-146.01 S
	25,000.000						
** JF2G **	663	275,821.88	271,740.23	31JUL02 4,081.65 S	02AUG02	1.000000 00	4,081.65 S
	270,000.000						
** JF2G **	663	-275,821.88	-271,740.23	31JUL02 -4,081.65 S	02AUG02	1.000000 .00	-4,081.65 S
	-270,000.000						
** JF2G **	677	278,521.88	271,740.23	31JUL02 6,781.65 S	02AUG02	1.000000 00	6,781.65 S
	270,000.000						
9128277L0	TOTAL	2,922,684.97	2,901,227.61	21,457.36 S		.00	21,457.36 S
9128277M8	UNITED STATES TREAS NTS	2004/02/29	3.000	15MAY02	20MAY02	1.000000	
** JF2G **	361	572,978.52	573,944.33	-965.81 S		00	-965.81 S
	575,000.000						
** JF2G **	576	280,098.44	279,485.94	30MAY02 612.50 S	04JUN02	1.000000 00	612.50 S
	280,000.000						
9128277M8	TOTAL	853,076.96	853,430.27	-353.31 S		00	-353.31 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
912828AAB	UNITED STATES TREAS NTS	2004/03/31	3 625	14AUG02	19AUG02	1.000000	
** JF2G **	164	77,100 59	75,717 77	1,382.82 S		.00	1,382 82 S
	75,000 000						
** JF2G **	385	476,425.20	449,450 20	27AUG02	29AUG02	1.000000	6,975 00 S
	465,000 000			6,975 00 S		.00	
** JF2G **	600	758,753.82	747,082.03	09SEP02	11SEP02	1.000000	11,671 79 S
	740,000 000			11,671.79 S		.00	
** JF2G **	214	406,433.40	398,780.27	07OCT02	10OCT02	1.000000	7,653 13 S
	395,000.000			7,653 13 S		.00	
** JF2G **	068	1,496,578.84	1,473,972.66	29NOV02	03DEC02	1.000000	22,606.18 S
	1,460,000 000			22,606.18 S		.00	
912828AAB	TOTAL		3,165,002 93	50,288 92 S		.00	50,288 92 S
912828AC4	UNITED STATES TREAS 00003	2007/05/15	4 375	15NOV02	20NOV02	1.000000	
** JF2G **	725	169,518.75	169,481.25	37.50 S		.00	37 50 S
	160,000 000						
** JF2G **	262	430,217 58	425,725 88	12DEC02	17DEC02	1.000000	4,491 70 S
	405,000 000			4,491 70 S		.00	
912828AC4	TOTAL		595,207 13	4,529.20 S		.00	4,529 20 S
912828AJ9	UNITED STATES TREAS NTS	2012/08/15	4.375	03DEC02	06DEC02	1.000000	
** JF2G **	081	496,105 86	496,559.63	-453 77 S		.00	-453.77 S
	490,000.000						
** JF2G **	378	538,315.60	521,894.31	31DEC02	03JAN03	1.000000	16,421 29 S
	515,000 000			16,421.29 S		.00	

STATE STREET

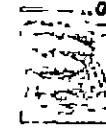
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
912828AJ9	TOTAL		1,018,453 94	15,967.52 S		.00	15,967 52 S
917288AJ1	URUGUAY REP OF	2012/01/20	7 625	26JUL02	31JUL02	1.000000	
** JF2A **	BD	728	60,500.00	-28,500 00 S		.00	-28,500.00 S
	32,000 00						
** JF2A **	764	166,000.00	251,000 00	13AUG02	16AUG02	1.000000	-85,000 00 S
	400,000 000			-85,000 00 S		.00	
917288AJ1	TOTAL		311,500 00	-113,500.00 S		.00	-113,500.00 S
921796JP4	VANDERBILT MTG + FIN 2000 B HF	2012/07/07	8 045	03MAY02	08MAY02	1.000000	
** JF2G **	081	186,440.63	180,000 00	6,440 63 L		.00	6,440 63 L
	180,000.000						
922646AT1	VENEZUELA REP	2018/08/15	13.625	29JUL02	01AUG02	1.000000	
** JF2A **	GLOBAL BD	730	237,375.00	-37,375 00 S		.00	-37,375 00 S
	200,000 000						
92344GAM8	VERIZON GLOBAL FDG C NT	2030/12/01	7 750	17SEP02	20SEP02	1.000000	
** JF2G **	722	559,431.60	552,630 70	6,800 90 S		.00	6,800.90 S
	545,000.000						
92344RAA0	VERIZON NEW ENG INC DEB	2011/09/15	6 500	17APR02	22APR02	1.000000	
** JF2D **	290	69,125 00	69,841 80	-716.80 S		.00	-716.80 S
	70,000 000						
92344MAA9	VERIZON MD INC	2012/03/01	6 125	15NOV02	20NOV02	1.000000	
** JF2E **	DEB SER A	690	287,007 00	26,028 00 S		.00	26,028.00 S
	300,000.000						
923474AAB	VERIZON FLA INC	2013/01/15	6 125	27SEP02	02OCT02	1.000000	
** JF2E **	DEB SER F	423	200,000 00	612.00 S		.00	612.00 S
	200,000 000						
** JF2E **	687	311,442 00	300,000 00	15NOV02	20NOV02	1.000000	11,442 00 S
	300,000.000			11,442 00 S		.00	

STATE STREET



ROBERT WOOD JOHNSON FOUNDATION  
 COMPOSITE  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

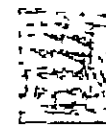
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
923474AA8	TOTAL						
		512,054.00	500,000 00	12,054.00 S		00	12,054.00 S
92548QAB4	VESTEL ELECTRONICS F GTD NT 14	2007/05/14	11 500	31JUL02	05AUG02	1.000000	
** JF2A **	738	187,500.00	248,332 50	-60,832 50 S		00	-60,832 50 S
	250,000 000						
** JF2A **	746	187,500 00	248,332 50	-60,832 50 S	01AUG02	06AUG02	1 000000
	250,000 000					00	-60,832 50 S
** JF2A **	101	226,250.00	244,375 00	-18,125.00 S	19NOV02	22NOV02	1 000000
	250,000.000					00	-18,125 00 S
92548QAB4	TOTAL						
		601,250 00	741,040.00	-139,790 00 S		00	-139,790.00 S
92857TAG2	VODAFONE AIRTOUCH PL NT	2010/02/15	7.750	15JAN02	18JAN02	1 000000	
** JF2D **	786	166,809 00	154,803.15	10,112 75 L		00	10,112.75 L
	150,000.000						
** JF2D **				1,893 10 S		.00	1,893.10 S
** JF2G **	353	82,947.75	79,084 50	3,863 25 S	12FEB02	15FEB02	1.000000
	75,000 000					00	3,863.25 S
92857TAG2	TOTAL						
		166,809.00	154,803 15	10,112 75 L		00	10,112 75 L
		249,756 75	233,887 65	5,756.35 S		.00	5,756 35 S
92857TAHO	VODAFONE AIRTOUCH PL NT	2030/02/15	7.875	08JAN02	11JAN02	1 000000	
** JF2D **	757	335,704 10	290,004.35	45,699 75 L		00	45,699 75 L
	295,000 000						
929766AD5	HACHOVIA BK COHL MTG 2002 C1 P	2034/04/15	6.287	23MAY02	29MAY02	1.000000	
** JF2G **	465	541,717.97	532,619.60	9,098.37 S		.00	9,098.37 S
	530,000.000						



STATE STREET

ROBERT WOOD JOHNSON FOUNDATION  
 COMPOSITE  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2002 TO DECEMBER 31, 2002

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
939335FQ3	WASHINGTON MUT MTG S 2001 6 MT	2031/02/25	1.000	26APR02	26APR02	1 000000	
** JF2G **	779	2,237 28	12,748.22	-10,510.94 S		.00	-10,510.94 S
	2,237 330						
94106LAG4	WASTE MGMT INC DEL SR NT	2029/05/15	7.375	17APR02	22APR02	1 000000	
** JF2D **	288	175,977.55	184,250 75	-8,273.20 L		.00	-8,273.20 L
	185,000 000						
94973HAC2	WELLPOINT HEALTH NET NT	2012/01/15	6 375	09APR02	12APR02	1 000000	
** JF2F **	429	743,850.00	754,545.00	-10,695.00 S		00	-10,695 00 S
	750,000.000						
949748AFA	WELLS FARGO BK N A NT DTD	2011/02/01	6 450	13AUG02	16AUG02	1 000000	
** JF2G **	100	655,374 00	612,858 00	42,516 00 S		00	42,516.00 S
	600,000.000						
955270AC7	WEST PENN FDG LLC SER 1999	2008/09/25	6.810	13MAR02	18MAR02	1 000000	
** JF2G **	027	169,631.25	172,350 00	-2,718.75 S		00	-2,718 75 S
	160,000 000						
961238AF9	WESTPOINT STEVENS IN SR NT	2008/06/15	7.875	25JAN02	30JAN02	1 000000	
** JF2A **	376	280,000 00	965,062.50	-685,062 50 L		00	-685,062 50 L
	1,000,000.000						
9621668F0	MEYERHAEUSER CO DEB 144A	2032/03/15	7.375	29MAY02	03JUN02	1.000000	
** JF2G **	540	282,298.50	271,433.25	10,865.25 S		00	10,865.25 S
	275,000.000						
963142ALB	WHEELING PITTSBURGH SR NT	2007/11/15	9 250	21JUN02	26JUN02	1 000000	
** JF2A **	666	2,500 00	996,210.00	-993,710 00 L		.00	-993,710.00 L
	1,000,000.000						
96647KAJ1	WHITMAN CORP NT	2004/05/01	6 000	10APR02	15APR02	1.000000	
** JF2F **	435	1,034,270.00	1,036,790.00	-2,520.00 S		00	-2,520.00 S
	1,000,000.000						



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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
969457A0 ** JF2G **	WILLIAMS COS INC NT 074 85,000 000	2019/07/15	7.625 82,767.90	30JAN02 -5,519 90 L	04FEB02	1 000000 .00	-5,519 90 L
969457B85 ** JF2D **	WILLIAMS COS INC DEB SER A 175 110,000 000	2031/01/15	7.500 109,142 94	01APR02 -10,624 74 S	01APR02	1 000000 00	-10,624 74 S
** JF2D **	CXL 175 -110,000.000		-109,142 94	01APR02 10,624 74 S	01APR02	1.000000 00	10,624.74 S
** JF2D **	176 190,000 000		186,587 86	01APR02 1,931 77 S	01APR02	1 000000 .00	1,931 77 S
** JF2D **	CXL 176 -190,000.000		-186,587.86	01APR02 -1,931 77 S	01APR02	1 000000 00	-1,931 77 S
** JF2D **	221 110,000 000		109,142 94	01APR02 -8,692 97 S	01APR02	1 000000 00	-8,692 97 S
** JF2D **	CXL 221 -110,000 000		-109,142 94	01APR02 8,692.97 S	01APR02	1 000000 .00	8,692 97 S
** JF2D **	222 190,000.000		186,587.86	01APR02 .00	01APR02	1 000000 00	00
** JF2D **	223 110,000 000		109,142 94	01APR02 .00	01APR02	1.000000 .00	.00
** JF2D **	267 90,000 000		81,370.80	15APR02 765.00 S	18APR02	1 000000 00	765 00 S
** JF2G **	633 140,000.000		137,485 79	30JUL02 -76,585.79 L	02AUG02	1.000000 .00	-76,585.79 L
** JF2G **	648 160,000 000		158,245 01	31JUL02 -30,602 07 L	05AUG02	1.000000 .00	-30,602 07 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** JF2G **				-68,442 94 S		.00	-68,442.94 S
969457B85	TOTAL		295,730.80	295,730 80		.00	.00
			120,100 00	295,730 80		00	-107,187.86 L
			140,570 80	238,850 81		.00	-67,677.94 S
969457BD1	WILLIAMS COS INC SR NT	2031/06/15	7.750	14MAR02	19MAR02	1.000000	
** JF2E **	830 800,000 000		713,288 00	711,836 00		1,452 00 S	1,452.00 S
** JF2D **	268 70,000.000		65,163 00	69,757 10	15APR02 -4,594 10 S	18APR02 1.000000 00	-4,594.10 S
969457BD1	TOTAL		778,451 00	781,593.10		.00	-3,142.10 S
969457BE9	WILLIAMS COS INC NT 144A	2002/07/31	1.000	30JAN02	04FEB02	1.000000	
** JF2E **	501 500,000.000		485,000 00	499,630.00		-14,630 00 S	-14,630 00 S
** JF2E **	CXL 501 -500,000 000		-485,000.00	-499,630 00	30JAN02 14,630 00 S	04FEB02 1.000000 00	14,630 00 S
** JF2E **	505 500,000 000		485,000.00	499,630.00	30JAN02 -14,630.00 S	04FEB02 1.000000 .00	-14,630 00 S
969457BE9	TOTAL		485,000.00	499,630.00		-14,630 00 S	-14,630.00 S
981468AA9	WORLD FINL PPTYS TOW SER 1996	2013/09/01	6.910	18APR02	23APR02	1 000000	
** JF2D **	317 1,176,657 000		1,204,826 17	1,211,109.51		00	-6,283.34 L
** JF2D **	CXL 317 -1,176,657.000		-1,204,826 17	-1,211,109 51	18APR02 6,283 34 L	23APR02 1.000000 00	6,283 34 L
** JF2D **					18APR02	1.000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	340 1,176,658 570	1,204,826.17		1,211,111.13	-6,284.96 L		00	-6,284.96 L
981468AA9	TOTAL	1,204,826.17		1,211,111.13	-6,284.96 L		00	-6,284.96 L
98152DAH4	WORLD OMNI AUTO RECE 2001 A AS		2007/07/20	5.510	14JUN02	19JUN02	1.000000	
** JF2G **	042 100,000 000	103,730.47		99,976.28	3,754.19 L		.00	3,754.19 L
98155KAA0	WORLD COM INC GA SR NT		2004/04/01	7.550	17MAY02	22MAY02	1.000000	
** JF2G **	407 420,000 000	287,700.00		411,600.00	-123,900.00 S		00	-123,900.00 S
98155KAJ1	WORLDCOM INC GA NT		2028/08/15	6.950	17APR02	22APR02	1.000000	
** JF2D **	293 870,000 000	609,000.00		859,440.00	-250,440.00 L		00	-250,440.00 L
98157DAC0	WORLDCOM INC GA NEW NT		2006/05/15	8.000	12FEB02	15FEB02	1.000000	
** JF2G **	356 520,000 000	516,100.00		536,499.60	-20,399.60 L		00	-20,399.60 L
98157DAK2	WORLDCOM INC GA NEW NT		2031/05/15	8.250	17APR02	22APR02	1.000000	
** JF2D **	280 185,000 000	143,375.00		181,481.30	-38,106.30 S		00	-38,106.30 S
** JF2G **	507 125,000 000	55,937.50		127,897.50	-71,960.00 S	03JUN02	1.000000 00	-71,960.00 S
** JF2G **	568 290,000 000	122,664.20		280,945.45	-158,281.25 S	04JUN02	1.000000 00	-158,281.25 S
98157DAK2	TOTAL	321,976.70		590,324.25	-268,347.55 S		.00	-268,347.55 S
99JMVK1I8	VICAP SA DE	11 375PCT	2007/05/15	11 375	14JUN02	19JUN02	1.000000	
** JF2A **	639 100,000 000	95,625.00		80,000.00	15,625.00 L		.00	15,625.00 L
** JF2A **	715 400,000 000	360,000.00		320,000.00	40,000.00 L	29JUL02	1.000000 00	40,000.00 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2A **	725 250,000 000	226,250.00		200,000.00	25JUL02 26,250.00 L	30JUL02	1.000000 .00	26,250.00 L
** JF2A **	726 250,000 000	225,000.01		200,000.00	25JUL02 25,000.01 L	30JUL02	1.000000 00	25,000.01 L
** JF2A **	771 100,000 000	84,500.00		80,000.00	15AUG02 4,500.00 L	20AUG02	1.000000 00	4,500.00 L
** JF2A **	773 100,000 000	83,750.00		80,000.00	15AUG02 3,750.00 L	20AUG02	1.000000 .00	3,750.00 L
99JMVK1I8	TOTAL	1,075,125.01		960,000.00	115,125.01 L		00	115,125.01 L
99KXYL1I7	CABLEVISION SA	02MAR03 D	2049/03/02	12.500	08JAN02	11JAN02	1.000000	
** JF2A **	350 730,000 000	146,000.00		605,900.00	-459,900.00 L		00	-459,900.00 L
99MNZBI18	TLEFONOS DE MEXICO	8.25PT 26	2006/01/26	8.250	28JAN02	28JAN02	1.000000	
** JF2A **	381 2,000,000 000	.00		1,988,120.00	-1,988,120.00 S		00	-1,988,120.00 S
** JF2A **	CXL 381 -2,000,000 000	00		-1,988,120.00	1,988,120.00 S	28JAN02	1.000000 00	1,988,120.00 S
99MNZBI18	TOTAL	.00		00	00 S		00	.00 S
99MYFT1I7	PERU REPUBLIC	9.125PCT	2012/02/21	9.125	11JUL02	16JUL02	1.000000	
** JF2A **	692 500,000 000	428,778.00		473,125.00	-44,347.00 S		00	-44,347.00 S
USD TOTAL		66,247,932.75		66,247,932.75	00		.00	.00

STATE STREET

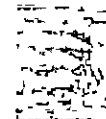
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CJRR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	177,026,306 89	199,816,648 57	-21,796,850 99 L	.00	-21,796,850 99 L
	1,808,653,155 84	1,808,082,618.31	1,359,362 85 S	.00	1,359,362 85 S
<b>FIXED INCOME TOTAL</b>	66,247,932.75	66,247,932.75	.00	00	00
	195,978,286.12	222,331,214 42	-22,215,235 83 L	-3,226,446 48	-25,441,682 31 L
	1,867,481,353.23	1,866,570,729 19	988,310.23 S	711,139 13	1,699,449 36 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CJRR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
<b>CASH EQUIV</b>					
		** US DOLLAR **			
0027A1000	ABBEY NATIONAL NA LL DTC MMI S	2002/07/30 1.750	24JUL02	24JUL02 1 000000	
** JF2E **	798 4,298,760 17	4,296,237.50	2,522 67 S	.00	2,522 67 S
	4,300,000.000				
** JF2E **	637 399,537 78	2002/12/10 1 750 398,269 44	08NOV02	08NOV02 1.000000	
	400,000 000		1,268 34 S	00	1,268.34 S
0027A1000	<b>TOTAL</b>	4,698,297 95 4,694,506 94	3,791.01 S	00	3,791 01 S
030177000	AT + T CORP DTC CP GE	2002/08/06 4 525	16APR02	19APR02 1 000000	
** JF2E **	321 1,005,983 23	1,000,000 00	5,983 23 S	00	5,983.23 S
	1,000,000.000				
055988000	BP AMERICA INC DTC CP GE	2003/01/16 1.750	08NOV02	12NOV02 1 000000	
** JF2E **	027 1,097,378.33	1,095,347 92	2,030 41 S	00	2,030 41 S
	1,100,000.000				
** JF2E **	647 1,097,217.00	1,095,347.92	1,869 08 S	08NOV02 1 000000	
	1,100,000.000			00	1,869.08 S
** JF2E **	CXL 647 -1,097,217 00	-1,095,347 92	-1,869 08 S	08NOV02 1 000000	
	-1,100,000.000			00	-1,869.08 S
055988000	<b>TOTAL</b>	1,097,378 33 1,095,347 92	2,030 41 S	00	2,030.41 S
12478K004	CBA (DE) FINANCE DIS DTC MMI G	2002/08/05 1.770	02AUG02	02AUG02 1.000000	
** JF2E **	055 1,699,759.17	1,697,241 75	2,517 42 S	00	2,517 42 S
	1,700,000 000				
** JF2E **	010 2,099,300.00	2002/11/14 1.750 2,098,570 83	06NOV02	06NOV02 1.000000	
	2,100,000 000		729 17 S	.00	729.17 S

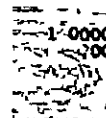
STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
12478K004	TOTAL	3,799,059.17	3,795,812.58		3,246.59 S		00	3,246.59 S
313384EK1	FEDERAL	HOME LN BK C DISC MTS	2003/04/16	0.010	08NOV02	08NOV02	1.000000	
** JF2E **	641	994,399.67	991,402.50		2,997.17 S		00	2,997.17 S
	1,000,000.000							
313385RR9	FEDERAL	HOME LN BK CONS DSC MT	2002/01/11	0.010	11JAN02	11JAN02	1.000000	
** JF2D **	777	5,000,000.00	4,994,683.33		5,316.67 S		00	5,316.67 S
	5,000,000.000							
313385RMB	FEDERAL	HOME LN BK C MTS	2002/01/16	0.010	16JAN02	16JAN02	1.000000	
** JF2D **	793	6,797,000.00	6,788,129.92		8,870.08 S		00	8,870.08 S
	6,797,000.000							
313385TZ9	FEDERAL	HOME LN BK CONS DSC MT	2002/03/08	0.010	06FEB02	07FEB02	1.000000	
** JF2D **	044	3,495,122.36	3,491,016.67		4,105.69 S		.00	4,105.69 S
	3,500,000.000							
313397RV5	FEDERAL	HOME LN MTG DISC MTS	2002/01/15	0.010	15JAN02	15JAN02	1.000000	
** JF2D **	789	7,000,000.00	6,991,203.33		8,796.67 S		00	8,796.67 S
	7,000,000.000							
313397UD1	FEDERAL	HOME LN MTG DISC MTS	2002/03/12	0.010	06MAR02	07MAR02	1.000000	
** JF2D **	096	1,999,527.78	1,995,115.55		4,412.23 S		.00	4,412.23 S
	2,000,000.000							
313397MH9	FEDERAL	HOME LN MTG DISC MTS	2002/05/07	0.010	07MAY02	07MAY02	1.000000	
** JF2E **	397	5,000,000.00	4,986,155.56		13,844.44 S		.00	13,844.44 S
	5,000,000.000							
** JF2E **	CXL 397	-5,000,000.00	-4,986,155.56		07MAY02	07MAY02	1.000000	
	-5,000,000.000				-13,844.44 S		.00	-13,844.44 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
313397MH9	TOTAL	00	00		00 S		.00	00 S
313589D67	FEDERAL	NATL MTG ASSN DISC MTS	2002/08/28	0.010	27AUG02	27AUG02	1.000000	
** JF2E **	242	7,099,672.61	7,033,674.17		65,998.44 S		.00	65,998.44 S
	7,100,000.000							
313589T60	FEDERAL	NATL MTG ASSN DISC MTS	2002/12/18	0.010	08NOV02	08NOV02	1.000000	
** JF2E **	645	998,655.56	995,677.50		2,978.06 S		00	2,978.06 S
	1,000,000.000							
** JF2E **	CXL 645	-998,655.56	-995,677.50		08NOV02	08NOV02	1.000000	
	-1,000,000.000				-2,978.06 S		00	-2,978.06 S
** JF2E **	656	998,790.00	995,677.50		08NOV02	12NOV02	1.000000	
	1,000,000.000				3,112.50 S		00	3,112.50 S
313589T60	TOTAL	998,790.00	995,677.50		3,112.50 S		.00	3,112.50 S
40410T007	HBOS TREAS SVCS PLC	DTC MMI S	2002/10/22	1.740	19SEP02	19SEP02	1.000000	
** JF2E **	353	4,392,941.66	4,387,027.33		5,914.33 S		.00	5,914.33 S
	4,400,000.000							
** JF2E **	361	2,396,288.00	2,392,924.00		20SEP02	20SEP02	1.000000	
	2,400,000.000				3,364.00 S		00	3,364.00 S
** JF2E **	416	4,794,133.33	4,785,848.00		27SEP02	27SEP02	1.000000	
	4,800,000.000				8,285.33 S		.00	8,285.33 S
40410T007	TOTAL	11,583,362.99	11,565,799.33		17,563.66 S		00	17,563.66 S
64104R002	NESTLE AUSTRALIA	DTC MMI C	2002/07/05	1.760	19JUN02	19JUN02	1.000000	
** JF2E **	008	2,098,357.33	2,098,152.00		205.33 S		.00	205.33 S
	2,100,000.000							
** JF2E **	648	7,594,458.33	7,593,312.00		20JUN02	20JUN02	1.000000	
	7,600,000.000				1,146.33 S		.00	1,146.33 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
64104R002	TOTAL		9,692,815.66	9,691,464.00	1,351.66 S	.00	1,351.66 S
81799C9A8	SSGA FDS U S TREAS FD	2030/12/30	1 000	02MAY02	02MAY02	1 000000	
** JF2H **	049 20,518.520		20,518.52	00		00	00
** JF2H **	054 1.090		1.09	15JUL02 00	15JUL02	1 000000 .00	00
** JF2H **	537 9,843.440	2030/12/30	1.566 9,843.44	31JAN02 00	31JAN02	1.000000 00	00
** JF2H **	544 4,732.100		4,732.10	12FEB02 00	12FEB02	1 000000 .00	.00
** JF2H **	557 2,095,397.650		2,095,397.65	22FEB02 00	22FEB02	1 000000 00	00
** JF2H **	532 11,060.200	2030/12/30	1 587 11,060.20	28JAN02 00	28JAN02	1 000000 00	00
** JF2H **	533 4,661,302.420		4,661,302.42	29JAN02 00	29JAN02	1 000000 00	00
** JF2H **	582 67,783.320	2030/12/30	1.600 67,783.32	18MAR02 .00	18MAR02	1.000000 .00	00
** JF2H **	586 24,283.350		24,283.35	25MAR02 00	25MAR02	1 000000 .00	00
** JF2H **	828 63,164.080		63,164.08	08APR02 00	08APR02	1 000000 00	.00
** JF2H **	043 3,816.000		3,816.00	15APR02 .00	15APR02	1.000000 .00	.00

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** JF2H **	045 37,497,765.900		37,497,765.90	19APR02 .00	19APR02	1 000000 00	00
** JF2H **	579 268,657.370	2030/12/30	1 605 268,657.37	11MAR02 00	11MAR02	1.000000 00	00
** JF2H **	558 5,114.000	2030/12/30	1 665 5,114.00	25FEB02 .00	25FEB02	1 000000 .00	00
** JF2H **	565 14,151.000		14,151.00	04MAR02 .00	04MAR02	1.000000 00	.00
** JF2H **	577 936,680.980		936,680.98	06MAR02 .00	06MAR02	1 000000 00	.00
** JF2H **	052 7,991.130	2030/12/30	1 709 7,991.13	04JUN02 .00	04JUN02	1.000000 00	.00
** JF2H **	505 39,622.130	2030/12/30	1.930 39,622.13	07JAN02 .00	07JAN02	1 000000 00	00
** JF2H **	522 328,798.540		328,798.54	24JAN02 .00	24JAN02	1.000000 .00	00
81799C9A8	TOTAL		46,060,683.22	00 L		.00	.00 L
86958U005	SVENSKA HANDLSBN MMJ DTC G	2002/12/05	1 750	08NOV02	12NOV02	1.000000	
** JF2E **	043 10,400,000.000		10,364,611.11	26,751.11 S		.00	26,751.11 S
** JF2E **	646 10,400,000.000		10,364,611.11	25,248.89 S	08NOV02	1 000000 .00	25,248.89 S
** JF2E **	646 -10,400,000.000		-10,364,611.11	-25,248.89 S	08NOV02	1.000000 .00	-25,248.89 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
86958U005	TOTAL	10,391,362.22		10,364,611.11		26,751.11 S		00	26,751.11 S
90262D006	UBS FIN DEL LLC DISC DTC MMI G	2002/07/30	1 770			20JUN02	20JUN02	1 000000	
** JF2E **	649	4,690,808.89		4,687,290.42		3,518.47 S		.00	3,518.47 S
	4,700,000.000								
** JF2E **	243	5,799,439.34	2002/08/29	1 735		27AUG02	27AUG02	1 000000	
	5,800,000.000			5,798,043.31		1,396.03 S		00	1,396.03 S
** JF2E **	638	11,997,850.00	2002/11/13	1 750		08NOV02	08NOV02	1 000000	
	12,000,000.000			11,967,333.33		30,516.67 S		00	30,516.67 S
90262D006	TOTAL	22,488,098.23		22,452,667.06		35,431.17 S		00	35,431.17 S
9612A1000	WESTPAC TRUST SECS N DTC MMI G	2002/10/22	1 755			27SEP02	27SEP02	1 000000	
** JF2E **	420	2,796,597.22		2,787,578.50		9,018.72 S		00	9,018.72 S
	2,800,000.000								
USD TOTAL		46,060,683.22		46,060,683.22		.00 L		00	00 L
		100,937,467.42		100,728,690.41		208,777.01 S		.00	208,777.01 S
CASH EQUIV TOTAL		46,060,683.22		46,060,683.22		00 L		00	00 L
		100,937,467.42		100,728,690.41		208,777.01 S		00	208,777.01 S

STATE STREET.

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
FOREIGN CASH									
** ARGENTINE PESO **									
ARS	ARGENTINE PESO					30DEC02	30DEC02	3 549493	
** JF1L **	217	45.54		45.54		00		.00	.00
	45 540	12.83		26.71		00		-13.88	-13.88
ARS TOTAL		45.54		45.54		.00		-13.88	-13.88
		12.83		26.71		.00		-13.88	-13.88
** AUSTRALIAN DOLLAR **									
AUD	AUSTRALIAN DOLLAR					10JAN02	10JAN02	1 912777	
** JF1V **	703	92,961.65		92,961.65		00		.00	.00
	92,961 650	48,600.36		48,599.32		00		1.04	1.04
** JF1N **	986	125,929.96		125,929.96		00		.00	.00
	125,929 960	65,836.20		65,836.19		00		-01	-01
** JF1N **	990	564,216.58		564,216.58		.00		.00	.00
	564,216 580	294,972.48		294,618.52		00		353.96	353.96
** JF1N **	991	261,069.13		261,069.13		00		.00	.00
	261,069.130	136,486.97		136,486.96		00		-.01	-.01
** JF1N **	983	247,212.27		247,212.27		.00		.00	.00
	247,212 270	128,859.41		129,242.60		.00		383.19	383.19
** JF1N **	985	21,427.40		21,427.40		00		.00	.00
	21,427 400	11,169.03		11,202.25		00		33.22	33.22
** JF1N **	987	211,969.40		211,969.40		00		.00	.00
	211,969 400	110,489.06		110,696.75		00		207.69	207.69
** JF2N **	205	115,762.24		115,762.24		.00		.00	.00
	115,762.240	60,005.37		60,341.07		00		335.70	335.70
** JF1N **						14JAN02	14JAN02	1 918465	
						00		325.70	
						14JAN02	14JAN02	1 918465	

STATE STREET.

THE ROBERT WOOD JOHNSON FOUNDATION  
FORM 990-PF 2002

Part IV, Line 1

	<u>Sales Price</u>	<u>Cost</u>	<u>Gain(Loss)</u>
<u>Net Short Term Capital Gains</u>			
State Street Bank Custodian Report			
Mortgage Backed Security Paydown Rpt (P 254)	25,368,347	25,964,358	(596,011)
Equity Trades, as adjusted (P 731)	429,995,033	457,812,657	(27,817,624)
Fixed Income Trades (P 1065)	1,867,559,039	1,866,570,729	988,310
Cash Equivalent Securities (P 1071)	100,937,467	100,728,690	208,777
Capital Gains Reported from Pass-Through Entities, not reported above	794,619		794,619
Foreign Currency Gains(Losses)	4,449,999		4,449,999
Reclassifications		21,474,379	(21,474,379)
Total	<u>2,429,104,504</u>	<u>2,472,550,813</u>	<u>(43,446,309)</u>
 <u>Net Long Term Capital Gains</u>			
State Street Bank Custodian Report			
Mortgage Backed Security Paydown Rpt (P 254)	27,065,257	26,773,590	291,667
Equity Trades, as adjusted (P 731)	575,274,323	566,725,372	8,548,951
Fixed Income Trades (P 1065)	200,115,978	222,331,214	(22,215,236)
Capital Losses Reported from Pass-Through Entities, not reported above		41,785,552	(41,785,552)
Foreign Currency & Contract Settlement Gains		5,271,401	(5,271,401)
Reclassifications	21,474,379		21,474,379
Unlocated Difference		1,193,685	(1,193,685)
Total	<u>823,929,937</u>	<u>864,080,814</u>	<u>(40,150,877)</u>