

Type of Security	Issuing Institution	Maturity	Security Description	Nominal Interest Rate	Number of Coupon Payments	Nominal Value / Number of Contracts	Purchase Price	Purchase Date	Internal Rate Of Return	Contract No.	Repo Collateral Amount	Daily Unit Value	Daily Exchange Rate	Total Value	Group (%)	Total (%)	F.T.D. (%)	Custody	Days to Maturity
A. EQUITIES																			
Brokerage Firms																			
Banks						19,000.00								3,884,550.00		%2.12	02.14		
SUBGROUP TOTAL																			
Banks						336,000.00								6,117,250.00		%3.34	03.37		
Food, Beverages and Tobacco																			
Banks						29,000.00								2,421,500.00		%1.32	01.33		
SUBGROUP TOTAL																			
Banks						75,000.00								904,500.00		%0.49	00.50		
Paper Products, Printing and Publishing																			
Banks						98,000.00								9,226,500.00		%5.04	05.08		
Technology																			
Banks						143,500.00								4,929,125.00		%2.69	02.71		
SUBGROUP TOTAL																			
Banks						100,000.00								6,617,500.00		%3.61	03.64		
C. FOREIGN SECURITIES																			
Banks						32,500.00								774,800.00		%0.42	00.43		
GROUP TOTAL																			
Banks						209,500.00								4,107,375.00		%2.24	02.26		
GROUP TOTAL																			
Banks						84,500.00								4,819,640.00		%2.63	02.65		
GROUP TOTAL																			
Banks						4,600.00								1,219,000.00		%0.67	00.67		
GROUP TOTAL																			
Banks						218,000.00								2,977,000.00		%1.63	01.64		
CASH AND CASH EQUIVALENTS (+)																			
Banks						5,000.00								1,756,250.00		%0.96	00.97		
LIABILITIES (-)																			
Banks						6,000.00								1,725,000.00		%0.94	00.95		
FUND PORTFOLIO VALUE						1,360,600.00								51,479,990.00		%28.10	28.33		
FOREIGN CURRENCY BALANCES																			
GROUP TOTAL																			
Banks						16,000,000.00								17,198,882.38		%9.39	09.47		
CORPORATE BOND																			
Banks						12,000,000.00								12,722,644.53		%6.95	07.00		
FUND PORTFOLIO VALUE						28,000,000.00								29,921,526.92		%16.33	16.47		
C. FOREIGN SECURITIES																			
D. PRECIOUS METALS																			
E. PARTICIPATION CERTIFICATES																			
FUND PORTFOLIO VALUE						428,668.00								7,949,846.53		%4.34	04.38		
F. OPTION TRANSACTIONS																			
G. FOREIGN EQUITIES																			
H. REVERSE REPO																			
FUND PORTFOLIO VALUE						80,242,038.36					9,440,015.00			80,242,038.36		%43.81	44.16		

I. PARTICIPATION ACCOUNT																			
J. TIME DEPOSITS																			
K. MONEY MARKET																			
FUND PORTFOLIO VALUE						747,317.66								747,317.66		%0.41	00.41		
L. WARRANT TRANSACTIONS																			
M. COLLATERAL TRANSACTIONS																			
FUND PORTFOLIO VALUE						12,837,273.76								12,837,273.76		%7.01	07.07		
N. SWAPS																			
O. EUROBOND REPO																			
TOTAL PORTFOLIO VALUE														183,177,993.23			100.82		
CASH AND CASH EQUIVALENTS (+)														46,834.53					
RECEIVABLES (+)														0.00					
OTHER ASSETS (+)														1,736,136.70					
LIABILITIES (-)														3,273,513.38					
TOTAL VALUE														181,687,451.09					
TOTAL VALUE / NUMBER OF SHARES														9.08					
FUND PORTFOLIO VALUE						123,615,897.78					9,440,015.00			183,177,993.23			100.82		01
FOREIGN CURRENCY BALANCES																			
FUND PORTFOLIO VALUE						46,834.53								46,834.53		%0.03	00.03		