

Type of Security	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
A. EQUITIES																			
Brokerage Firms																			
Banks						24,000.00								4,532,400.00		%2.53	02.55		
SUBGROUP TOTAL																			
Banks						438,000.00								7,303,700.00		%4.07	04.10		
Other Financial Institutions																			
Banks						9,000.00								1,647,900.00		%0.92	00.93		
Food, Beverages and Tobacco																			
Banks						29,000.00								2,234,450.00		%1.25	01.25		
SUBGROUP TOTAL																			
Banks						75,000.00								857,250.00		%0.48	00.48		
Paper Products, Printing and Publishing																			
Banks						101,000.00								9,574,500.00		%5.34	05.38		
Technology																			
Banks						144,000.00								4,593,750.00		%2.56	02.58		
SUBGROUP TOTAL																			
Banks						115,000.00								6,954,900.00		%3.88	03.91		
C. FOREIGN SECURITIES																			
Banks						32,500.00								606,125.00		%0.34	00.34		
GROUP TOTAL																			
Banks						209,500.00								3,754,250.00		%2.09	02.11		
GROUP TOTAL																			
Banks						84,500.00								4,033,450.00		%2.25	02.27		
GROUP TOTAL																			
Banks						4,600.00								1,064,900.00		%0.59	00.60		
GROUP TOTAL																			
Banks						218,000.00								2,272,300.00		%1.27	01.28		
CASH AND CASH EQUIVALENTS (+)																			
Banks						7,000.00								2,385,250.00		%1.33	01.34		
LIABILITIES (-)																			
Banks						7,000.00								1,771,000.00		%0.99	00.99		
FUND PORTFOLIO VALUE						1,498,100.00								53,586,125.00		%29.88	30.09		
FOREIGN CURRENCY BALANCES																			
GROUP TOTAL																			
Banks						16,000,000.00								16,510,269.29		%9.21	09.27		
CORPORATE BOND																			
Banks						12,000,000.00								12,991,497.36		%7.24	07.30		
FUND PORTFOLIO VALUE						28,000,000.00								29,501,766.65		%16.45	16.57		
C. FOREIGN SECURITIES																			
D. PRECIOUS METALS																			
E. PARTICIPATION CERTIFICATES																			
FUND PORTFOLIO VALUE						428,668.00								7,964,647.15		%4.44	04.47		
F. OPTION TRANSACTIONS																			
G. FOREIGN EQUITIES																			
H. REVERSE REPO																			
FUND PORTFOLIO VALUE						75,073,623.29					52,131,930.00			75,073,623.29		%41.86	42.16		

I. PARTICIPATION ACCOUNT																			
J. TIME DEPOSITS																			
K. MONEY MARKET																			
FUND PORTFOLIO VALUE						140,145.18								140,145.18		%0.08	00.08		
L. WARRANT TRANSACTIONS																			
M. COLLATERAL TRANSACTIONS																			
FUND PORTFOLIO VALUE						13,073,448.72								13,073,448.72		%7.29	07.34		
N. SWAPS																			
O. EUROBOND REPO																			
TOTAL PORTFOLIO VALUE														179,339,756.00			100.72		
CASH AND CASH EQUIVALENTS (+)														23,608.80					
RECEIVABLES (+)														0.00					
OTHER ASSETS (+)														1,744,716.70					
LIABILITIES (-)														3,044,635.80					
TOTAL VALUE														178,063,445.70					
TOTAL VALUE / NUMBER OF SHARES														8.90					
FUND PORTFOLIO VALUE						118,213,985.19						52,131,930.00		179,339,756.00			100.72		01
FOREIGN CURRENCY BALANCES																			
FUND PORTFOLIO VALUE						23,608.80								23,608.80		%0.01	00.01		